

Holdings

ST OF AZ POOL 203 MID CAP
 STATE OF ARIZONA
 FUND: ATZ4
 View Date: February 6, 2023



STATE STREET

As of: January 31, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	13.740	Local	1.000000	13.74	1.000000	13.74	0.00	0.00
			Base	1.000000	13.74	1.000000	13.74	0.00	0.00

US DOLLAR Total		13.740	Local		13.74		13.74	0.00	0.00
			Base		13.74		13.74	0.00	0.00

CASH Total		13.740	Base		13.74		13.74	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.220093	31 Dec 2030			
	12,674,670.890	Local	100.000000	12,674,670.89	100.000000	12,674,670.89	0.00	1.04	
		Base	100.000000	12,674,670.89	100.000000	12,674,670.89	0.00	1.04	

US DOLLAR Total	12,674,670.890	Local		12,674,670.89		12,674,670.89	0.00	1.04	
		Base		12,674,670.89		12,674,670.89	0.00	1.04	

CASH EQUIVALENT Total	12,674,670.890	Base		12,674,670.89		12,674,670.89	0.00	1.04	
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01								
	33,064.000	Local	50.738722	1,677,625.12	138.130000	4,567,130.32	2,889,505.20	0.37	
		Base	50.738722	1,677,625.12	138.130000	4,567,130.32	2,889,505.20	0.37	

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00191U102	ASGN INC COMMON STOCK USD.01								
	26,648.000	Local	67.822303	1,807,328.72	90.950000	2,423,635.60	616,306.88	0.20	
		Base	67.822303	1,807,328.72	90.950000	2,423,635.60	616,306.88	0.20	
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
	48,583.000	Local	42.289901	2,054,570.26	84.020000	4,081,943.66	2,027,373.40	0.33	
		Base	42.289901	2,054,570.26	84.020000	4,081,943.66	2,027,373.40	0.33	
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
	60,011.000	Local	15.677565	940,826.37	27.930000	1,676,107.23	735,280.86	0.14	
		Base	15.677565	940,826.37	27.930000	1,676,107.23	735,280.86	0.14	
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
	17,174.000	Local	122.041614	2,095,942.68	188.520000	3,237,642.48	1,141,699.80	0.27	
		Base	122.041614	2,095,942.68	188.520000	3,237,642.48	1,141,699.80	0.27	
00766T100	AECOM COMMON STOCK USD.01								
	25,825.000	Local	42.712901	1,103,060.66	87.270000	2,253,747.75	1,150,687.09	0.18	
		Base	42.712901	1,103,060.66	87.270000	2,253,747.75	1,150,687.09	0.18	
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
	20,117.000	Local	86.690270	1,743,948.16	172.740000	3,475,010.58	1,731,062.42	0.29	
		Base	86.690270	1,743,948.16	172.740000	3,475,010.58	1,731,062.42	0.29	
013872106	ALCOA CORP COMMON STOCK USD.01								
	94,489.000	Local	58.980938	5,573,049.82	52.240000	4,936,105.36	-636,944.46	0.41	
		Base	58.980938	5,573,049.82	52.240000	4,936,105.36	-636,944.46	0.41	
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01								
	34,770.000	Local	30.457200	1,058,996.85	38.170000	1,327,170.90	268,174.05	0.11	
		Base	30.457200	1,058,996.85	38.170000	1,327,170.90	268,174.05	0.11	
018522300	ALLETE INC COMMON STOCK								
	30,525.000	Local	66.409867	2,027,161.18	61.860000	1,888,276.50	-138,884.68	0.15	
		Base	66.409867	2,027,161.18	61.860000	1,888,276.50	-138,884.68	0.15	
023436108	AMEDISYS INC COMMON STOCK USD.001								
	17,351.000	Local	133.564989	2,317,486.12	96.660000	1,677,147.66	-640,338.46	0.14	
		Base	133.564989	2,317,486.12	96.660000	1,677,147.66	-640,338.46	0.14	

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025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK		37,284.000	Local	62.046311	2,313,334.67	142.590000	5,316,325.56	3,002,990.89	0.44
				Base	62.046311	2,313,334.67	142.590000	5,316,325.56	3,002,990.89	0.44
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001		53,637.000	Local	24.976477	1,339,663.29	29.260000	1,569,418.62	229,755.33	0.13
				Base	24.976477	1,339,663.29	29.260000	1,569,418.62	229,755.33	0.13
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01		249,852.000	Local	17.814345	4,450,949.71	23.470000	5,864,026.44	1,413,076.73	0.48
				Base	17.814345	4,450,949.71	23.470000	5,864,026.44	1,413,076.73	0.48
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01		147,458.000	Local	33.824284	4,987,661.21	28.840000	4,252,688.72	-734,972.49	0.35
				Base	33.824284	4,987,661.21	28.840000	4,252,688.72	-734,972.49	0.35
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK		178,866.000	Local	7.298297	1,305,417.25	10.900000	1,949,639.40	644,222.15	0.16
				Base	7.298297	1,305,417.25	10.900000	1,949,639.40	644,222.15	0.16
03750L109	APARTMENT INCOME REIT CO REIT USD.01		80,066.000	Local	39.337328	3,149,582.53	38.260000	3,063,325.16	-86,257.37	0.25
				Base	39.337328	3,149,582.53	38.260000	3,063,325.16	-86,257.37	0.25
038336103	APTARGROUP INC COMMON STOCK USD.01		34,863.000	Local	61.713962	2,151,533.85	115.640000	4,031,557.32	1,880,023.47	0.33
				Base	61.713962	2,151,533.85	115.640000	4,031,557.32	1,880,023.47	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0		32,847.000	Local	45.148492	1,482,992.53	117.490000	3,859,194.03	2,376,201.50	0.32
				Base	45.148492	1,482,992.53	117.490000	3,859,194.03	2,376,201.50	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001		56,526.000	Local	56.944460	3,218,842.55	34.990000	1,977,844.74	-1,240,997.81	0.16
				Base	56.944460	3,218,842.55	34.990000	1,977,844.74	-1,240,997.81	0.16
044186104	ASHLAND INC COMMON STOCK		26,598.000	Local	41.029840	1,091,311.68	109.270000	2,906,363.46	1,815,051.78	0.24
				Base	41.029840	1,091,311.68	109.270000	2,906,363.46	1,815,051.78	0.24

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045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01	65,584.000	Local 18.401829	1,206,865.53	22.410000	1,469,737.44	262,871.91	0.12
			Base 18.401829	1,206,865.53	22.410000	1,469,737.44	262,871.91	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01	18,267.000	Local 52.255805	954,556.79	126.720000	2,314,794.24	1,360,237.45	0.19
			Base 52.255805	954,556.79	126.720000	2,314,794.24	1,360,237.45	0.19
05368V106	AVIENT CORP COMMON STOCK USD.01	45,652.000	Local 34.927888	1,594,527.96	40.520000	1,849,819.04	255,291.08	0.15
			Base 34.927888	1,594,527.96	40.520000	1,849,819.04	255,291.08	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	13,287.000	Local 49.121041	652,671.27	200.040000	2,657,931.48	2,005,260.21	0.22
			Base 49.121041	652,671.27	200.040000	2,657,931.48	2,005,260.21	0.22
053807103	AVNET INC COMMON STOCK USD1.0	48,873.000	Local 31.035211	1,516,783.89	45.880000	2,242,293.24	725,509.35	0.18
			Base 31.035211	1,516,783.89	45.880000	2,242,293.24	725,509.35	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001	36,038.000	Local 75.240971	2,711,534.12	195.440000	7,043,266.72	4,331,732.60	0.58
			Base 75.240971	2,711,534.12	195.440000	7,043,266.72	4,331,732.60	0.58
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	72,130.000	Local 30.605498	2,207,574.60	72.470000	5,227,261.10	3,019,686.50	0.43
			Base 30.605498	2,207,574.60	72.470000	5,227,261.10	3,019,686.50	0.43
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	21,368.000	Local 58.221733	1,244,082.00	76.490000	1,634,438.32	390,356.32	0.13
			Base 58.221733	1,244,082.00	76.490000	1,634,438.32	390,356.32	0.13
06417N103	BANK OZK COMMON STOCK	59,115.000	Local 40.453819	2,391,427.52	45.670000	2,699,782.05	308,354.53	0.22
			Base 40.453819	2,391,427.52	45.670000	2,699,782.05	308,354.53	0.22
077454106	BELDEN INC COMMON STOCK USD.01	22,860.000	Local 65.482219	1,496,923.52	81.090000	1,853,717.40	356,793.88	0.15
			Base 65.482219	1,496,923.52	81.090000	1,853,717.40	356,793.88	0.15

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07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
		72,330.000	Local 18.786473	1,358,825.59	28.360000	2,051,278.80	692,453.21	0.17
			Base 18.786473	1,358,825.59	28.360000	2,051,278.80	692,453.21	0.17
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		34,753.000	Local 48.813563	1,696,417.74	72.380000	2,515,422.14	819,004.40	0.21
			Base 48.813563	1,696,417.74	72.380000	2,515,422.14	819,004.40	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		23,818.000	Local 80.219821	1,910,675.69	62.210000	1,481,717.78	-428,957.91	0.12
			Base 80.219821	1,910,675.69	62.210000	1,481,717.78	-428,957.91	0.12
093671105	H+R BLOCK INC COMMON STOCK							
		83,024.000	Local 17.319581	1,437,940.88	38.980000	3,236,275.52	1,798,334.64	0.27
			Base 17.319581	1,437,940.88	38.980000	3,236,275.52	1,798,334.64	0.27
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,034.000	Local 332.062153	1,671,600.88	388.610000	1,956,262.74	284,661.86	0.16
			Base 332.062153	1,671,600.88	388.610000	1,956,262.74	284,661.86	0.16
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		42,362.000	Local 35.227922	1,492,325.24	62.310000	2,639,576.22	1,147,250.98	0.22
			Base 35.227922	1,492,325.24	62.310000	2,639,576.22	1,147,250.98	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		36,918.000	Local 38.351247	1,415,851.35	56.270000	2,077,375.86	661,524.51	0.17
			Base 38.351247	1,415,851.35	56.270000	2,077,375.86	661,524.51	0.17
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		24,806.000	Local 76.384986	1,894,805.97	65.600000	1,627,273.60	-267,532.37	0.13
			Base 76.384986	1,894,805.97	65.600000	1,627,273.60	-267,532.37	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		160,161.000	Local 17.599087	2,818,687.33	23.530000	3,768,588.33	949,901.00	0.31
			Base 17.599087	2,818,687.33	23.530000	3,768,588.33	949,901.00	0.31
114340102	AZENTA INC COMMON STOCK USD.01							
		40,062.000	Local 78.892341	3,160,584.97	55.900000	2,239,465.80	-921,119.17	0.18
			Base 78.892341	3,160,584.97	55.900000	2,239,465.80	-921,119.17	0.18

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116794108	BRUKER CORP COMMON STOCK USD.01								
	53,412.000	Local	82.732017	4,418,882.48	70.120000	3,745,249.44	-673,633.04	0.31	
		Base	82.732017	4,418,882.48	70.120000	3,745,249.44	-673,633.04	0.31	
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
	38,721.000	Local	33.233312	1,286,827.07	84.330000	3,265,341.93	1,978,514.86	0.27	
		Base	33.233312	1,286,827.07	84.330000	3,265,341.93	1,978,514.86	0.27	
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
	78,596.000	Local	37.692935	2,962,513.95	79.700000	6,264,101.20	3,301,587.25	0.51	
		Base	37.692935	2,962,513.95	79.700000	6,264,101.20	3,301,587.25	0.51	
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
	61,094.000	Local	17.408839	1,063,575.61	25.760000	1,573,781.44	510,205.83	0.13	
		Base	17.408839	1,063,575.61	25.760000	1,573,781.44	510,205.83	0.13	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	96,380.000	Local	10.876658	1,048,292.26	16.730000	1,612,437.40	564,145.14	0.13	
		Base	10.876658	1,048,292.26	16.730000	1,612,437.40	564,145.14	0.13	
12685J105	CABLE ONE INC COMMON STOCK USD.01								
	2,575.000	Local	737.747918	1,899,700.89	789.880000	2,033,941.00	134,240.11	0.17	
		Base	737.747918	1,899,700.89	789.880000	2,033,941.00	134,240.11	0.17	
127055101	CABOT CORP COMMON STOCK USD1.0								
	30,038.000	Local	35.277456	1,059,664.22	75.330000	2,262,762.54	1,203,098.32	0.19	
		Base	35.277456	1,059,664.22	75.330000	2,262,762.54	1,203,098.32	0.19	
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
	12,547.000	Local	184.335567	2,312,858.36	308.090000	3,865,605.23	1,552,746.87	0.32	
		Base	184.335567	2,312,858.36	308.090000	3,865,605.23	1,552,746.87	0.32	
12740C103	CADENCE BANK COMMON STOCK USD2.5								
	97,430.000	Local	25.983651	2,531,587.13	25.580000	2,492,259.40	-39,327.73	0.20	
		Base	25.983651	2,531,587.13	25.580000	2,492,259.40	-39,327.73	0.20	
13100M509	CALIX INC COMMON STOCK								
	30,403.000	Local	62.337850	1,895,257.64	52.640000	1,600,413.92	-294,843.72	0.13	
		Base	62.337850	1,895,257.64	52.640000	1,600,413.92	-294,843.72	0.13	

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131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		74,035.000	Local 30.255208	2,239,944.32	24.490000	1,813,117.15	-426,827.17	0.15
			Base 30.255208	2,239,944.32	24.490000	1,813,117.15	-426,827.17	0.15
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		27,617.000	Local 81.386168	2,247,641.80	250.860000	6,928,000.62	4,680,358.82	0.57
			Base 81.386168	2,247,641.80	250.860000	6,928,000.62	4,680,358.82	0.57
146229109	CARTER S INC COMMON STOCK USD.01							
		20,380.000	Local 59.578717	1,214,214.25	83.370000	1,699,080.60	484,866.35	0.14
			Base 59.578717	1,214,214.25	83.370000	1,699,080.60	484,866.35	0.14
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		19,895.000	Local 118.296116	2,353,501.23	235.910000	4,693,429.45	2,339,928.22	0.39
			Base 118.296116	2,353,501.23	235.910000	4,693,429.45	2,339,928.22	0.39
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		39,738.000	Local 20.758699	824,909.19	43.960000	1,746,882.48	921,973.29	0.14
			Base 20.758699	824,909.19	43.960000	1,746,882.48	921,973.29	0.14
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		21,574.000	Local 90.756870	1,957,988.72	100.320000	2,164,303.68	206,314.96	0.18
			Base 90.756870	1,957,988.72	100.320000	2,164,303.68	206,314.96	0.18
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		106,464.000	Local 21.720148	2,312,413.82	33.020000	3,515,441.28	1,203,027.46	0.29
			Base 21.720148	2,312,413.82	33.020000	3,515,441.28	1,203,027.46	0.29
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		22,311.000	Local 166.178824	3,707,615.75	133.980000	2,989,227.78	-718,387.97	0.25
			Base 166.178824	3,707,615.75	133.980000	2,989,227.78	-718,387.97	0.25
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		7,940.000	Local 355.218008	2,820,430.98	505.140000	4,010,811.60	1,190,380.62	0.33
			Base 355.218008	2,820,430.98	505.140000	4,010,811.60	1,190,380.62	0.33
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
		80,594.000	Local 22.418400	1,806,788.52	36.390000	2,932,815.66	1,126,027.14	0.24
			Base 22.418400	1,806,788.52	36.390000	2,932,815.66	1,126,027.14	0.24

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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							
		14,801.000	Local 106.279728	1,573,046.25	122.890000	1,818,894.89	245,848.64	0.15
			Base 106.279728	1,573,046.25	122.890000	1,818,894.89	245,848.64	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		17,578.000	Local 69.345224	1,218,950.35	248.100000	4,361,101.80	3,142,151.45	0.36
			Base 69.345224	1,218,950.35	248.100000	4,361,101.80	3,142,151.45	0.36
171779309	CIENA CORP COMMON STOCK USD.01							
		79,112.000	Local 25.827467	2,043,262.57	52.020000	4,115,406.24	2,072,143.67	0.34
			Base 25.827467	2,043,262.57	52.020000	4,115,406.24	2,072,143.67	0.34
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		29,404.000	Local 59.987282	1,763,866.04	90.390000	2,657,827.56	893,961.52	0.22
			Base 59.987282	1,763,866.04	90.390000	2,657,827.56	893,961.52	0.22
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		26,855.000	Local 50.576091	1,358,220.92	130.300000	3,499,206.50	2,140,985.58	0.29
			Base 50.576091	1,358,220.92	130.300000	3,499,206.50	2,140,985.58	0.29
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		275,185.000	Local 17.276134	4,754,133.01	21.350000	5,875,199.75	1,121,066.74	0.48
			Base 17.276134	4,754,133.01	21.350000	5,875,199.75	1,121,066.74	0.48
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		2,458.000	Local 446.154300	1,096,647.27	506.780000	1,245,665.24	149,017.97	0.10
			Base 446.154300	1,096,647.27	506.780000	1,245,665.24	149,017.97	0.10
192422103	COGNEX CORP COMMON STOCK USD.002							
		92,348.000	Local 29.376613	2,712,871.50	54.740000	5,055,129.52	2,342,258.02	0.41
			Base 29.376613	2,712,871.50	54.740000	5,055,129.52	2,342,258.02	0.41
19247G107	COHERENT CORP COMMON STOCK							
		74,063.000	Local 38.645106	2,862,172.51	43.400000	3,214,334.20	352,161.69	0.26
			Base 38.645106	2,862,172.51	43.400000	3,214,334.20	352,161.69	0.26
194014502	ENOVIS CORP COMMON STOCK USD.001							
		25,446.000	Local 54.304146	1,381,823.30	62.950000	1,601,825.70	220,002.40	0.13
			Base 54.304146	1,381,823.30	62.950000	1,601,825.70	220,002.40	0.13

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198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	18,907.000	Local 93.602884	1,769,749.72	95.900000	1,813,181.30	43,431.58	0.15
			Base 93.602884	1,769,749.72	95.900000	1,813,181.30	43,431.58	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	60,900.000	Local 33.931557	2,066,431.83	66.560000	4,053,504.00	1,987,072.17	0.33
			Base 33.931557	2,066,431.83	66.560000	4,053,504.00	1,987,072.17	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	62,665.000	Local 17.546354	1,099,542.25	54.270000	3,400,829.55	2,301,287.30	0.28
			Base 17.546354	1,099,542.25	54.270000	3,400,829.55	2,301,287.30	0.28
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01	23,782.000	Local 63.851038	1,518,505.38	62.230000	1,479,953.86	-38,551.52	0.12
			Base 63.851038	1,518,505.38	62.230000	1,479,953.86	-38,551.52	0.12
20602D101	CONCENTRIX CORP COMMON STOCK	22,626.000	Local 58.364383	1,320,552.54	141.810000	3,208,593.06	1,888,040.52	0.26
			Base 58.364383	1,320,552.54	141.810000	3,208,593.06	1,888,040.52	0.26
219798105	QUIDELORTHO CORP COMMON STOCK USD.001	28,569.000	Local 160.858168	4,595,557.00	85.610000	2,445,792.09	-2,149,764.91	0.20
			Base 160.858168	4,595,557.00	85.610000	2,445,792.09	-2,149,764.91	0.20
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01	60,036.000	Local 29.881791	1,793,983.18	28.070000	1,685,210.52	-108,772.66	0.14
			Base 29.881791	1,793,983.18	28.070000	1,685,210.52	-108,772.66	0.14
222070203	COTY INC CL A COMMON STOCK USD.01	195,212.000	Local 4.471704	872,930.28	9.960000	1,944,311.52	1,071,381.24	0.16
			Base 4.471704	872,930.28	9.960000	1,944,311.52	1,071,381.24	0.16
222795502	COUSINS PROPERTIES INC REIT USD1.0	80,869.000	Local 36.767723	2,973,369.03	27.420000	2,217,427.98	-755,941.05	0.18
			Base 36.767723	2,973,369.03	27.420000	2,217,427.98	-755,941.05	0.18
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	11,839.000	Local 141.687617	1,677,439.70	111.580000	1,320,995.62	-356,444.08	0.11
			Base 141.687617	1,677,439.70	111.580000	1,320,995.62	-356,444.08	0.11

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224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0								
	25,484.000	Local	49.215965	1,254,219.66	115.910000	2,953,850.44	1,699,630.78	0.24	
		Base	49.215965	1,254,219.66	115.910000	2,953,850.44	1,699,630.78	0.24	
227046109	CROCS INC COMMON STOCK USD.001								
	32,973.000	Local	104.064698	3,431,325.29	121.770000	4,015,122.21	583,796.92	0.33	
		Base	104.064698	3,431,325.29	121.770000	4,015,122.21	583,796.92	0.33	
229663109	CUBESMART REIT USD.01								
	119,958.000	Local	40.104500	4,810,855.62	45.790000	5,492,876.82	682,021.20	0.45	
		Base	40.104500	4,810,855.62	45.790000	5,492,876.82	682,021.20	0.45	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	34,337.000	Local	79.776734	2,739,293.73	130.280000	4,473,424.36	1,734,130.63	0.37	
		Base	79.776734	2,739,293.73	130.280000	4,473,424.36	1,734,130.63	0.37	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	20,457.000	Local	83.958270	1,717,534.33	165.800000	3,391,770.60	1,674,236.27	0.28	
		Base	83.958270	1,717,534.33	165.800000	3,391,770.60	1,674,236.27	0.28	
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK								
	51,667.000	Local	41.701683	2,154,600.85	54.660000	2,824,118.22	669,517.37	0.23	
		Base	41.701683	2,154,600.85	54.660000	2,824,118.22	669,517.37	0.23	
235825205	DANA INC COMMON STOCK USD.01								
	68,133.000	Local	19.271506	1,313,025.50	18.140000	1,235,932.62	-77,092.88	0.10	
		Base	19.271506	1,313,025.50	18.140000	1,235,932.62	-77,092.88	0.10	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	85,588.000	Local	32.190574	2,755,126.89	66.290000	5,673,628.52	2,918,501.63	0.47	
		Base	32.190574	2,755,126.89	66.290000	5,673,628.52	2,918,501.63	0.47	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	14,134.000	Local	97.425901	1,377,017.68	427.480000	6,042,002.32	4,664,984.64	0.50	
		Base	97.425901	1,377,017.68	427.480000	6,042,002.32	4,664,984.64	0.50	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	29,694.000	Local	37.482307	1,112,999.63	130.760000	3,882,787.44	2,769,787.81	0.32	
		Base	37.482307	1,112,999.63	130.760000	3,882,787.44	2,769,787.81	0.32	

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257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		65,398.000	Local 32.068110	2,097,190.27	62.350000	4,077,565.30	1,980,375.03	0.33
			Base 32.068110	2,097,190.27	62.350000	4,077,565.30	1,980,375.03	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		93,875.000	Local 31.455490	2,952,884.16	16.750000	1,572,406.25	-1,380,477.91	0.13
			Base 31.455490	2,952,884.16	16.750000	1,572,406.25	-1,380,477.91	0.13
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
		15,731.000	Local 78.576228	1,236,082.65	95.370000	1,500,265.47	264,182.82	0.12
			Base 78.576228	1,236,082.65	95.370000	1,500,265.47	264,182.82	0.12
268150109	DYNATRACE INC COMMON STOCK USD.001							
		107,604.000	Local 34.211720	3,681,317.94	38.430000	4,135,221.72	453,903.78	0.34
			Base 34.211720	3,681,317.94	38.430000	4,135,221.72	453,903.78	0.34
26884U109	EPR PROPERTIES REIT USD.01							
		40,063.000	Local 54.443405	2,181,166.13	42.480000	1,701,876.24	-479,289.89	0.14
			Base 54.443405	2,181,166.13	42.480000	1,701,876.24	-479,289.89	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		19,677.000	Local 75.741956	1,490,374.46	146.080000	2,874,416.16	1,384,041.70	0.24
			Base 75.741956	1,490,374.46	146.080000	2,874,416.16	1,384,041.70	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		75,269.000	Local 30.619139	2,304,671.98	78.520000	5,910,121.88	3,605,449.90	0.49
			Base 30.619139	2,304,671.98	78.520000	5,910,121.88	3,605,449.90	0.49
277276101	EASTGROUP PROPERTIES INC REIT							
		23,269.000	Local 124.844247	2,905,000.79	168.250000	3,915,009.25	1,010,008.46	0.32
			Base 124.844247	2,905,000.79	168.250000	3,915,009.25	1,010,008.46	0.32
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		25,449.000	Local 58.453665	1,487,587.32	148.250000	3,772,814.25	2,285,226.93	0.31
			Base 58.453665	1,487,587.32	148.250000	3,772,814.25	2,285,226.93	0.31
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
		15,509.000	Local 185.181950	2,871,986.87	198.750000	3,082,413.75	210,426.88	0.25
			Base 185.181950	2,871,986.87	198.750000	3,082,413.75	210,426.88	0.25

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		53,289.000	Local 38.575189	2,055,633.23	62.450000	3,327,898.05	1,272,264.82	0.27
			Base 38.575189	2,055,633.23	62.450000	3,327,898.05	1,272,264.82	0.27
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		35,388.000	Local 30.233801	1,069,913.74	37.100000	1,312,894.80	242,981.06	0.11
			Base 30.233801	1,069,913.74	37.100000	1,312,894.80	242,981.06	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
		21,804.000	Local 66.303845	1,445,689.04	83.020000	1,810,168.08	364,479.04	0.15
			Base 66.303845	1,445,689.04	83.020000	1,810,168.08	364,479.04	0.15
29404K106	ENVESTNET INC COMMON STOCK							
		29,545.000	Local 77.723419	2,296,338.41	65.000000	1,920,425.00	-375,913.41	0.16
			Base 77.723419	2,296,338.41	65.000000	1,920,425.00	-375,913.41	0.16
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
		87,070.000	Local 43.241699	3,765,054.75	38.990000	3,394,859.30	-370,195.45	0.28
			Base 43.241699	3,765,054.75	38.990000	3,394,859.30	-370,195.45	0.28
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		231,115.000	Local 13.190885	3,048,611.34	7.250000	1,675,583.75	-1,373,027.59	0.14
			Base 13.190885	3,048,611.34	7.250000	1,675,583.75	-1,373,027.59	0.14
29605J106	ESAB CORP COMMON STOCK USD.001							
		27,591.000	Local 45.659329	1,259,786.56	57.810000	1,595,035.71	335,249.15	0.13
			Base 45.659329	1,259,786.56	57.810000	1,595,035.71	335,249.15	0.13
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		127,462.000	Local 28.888403	3,682,173.57	46.730000	5,956,299.26	2,274,125.69	0.49
			Base 28.888403	3,682,173.57	46.730000	5,956,299.26	2,274,125.69	0.49
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
		25,160.000	Local 129.364112	3,254,801.06	112.680000	2,835,028.80	-419,772.26	0.23
			Base 129.364112	3,254,801.06	112.680000	2,835,028.80	-419,772.26	0.23
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		19,082.000	Local 83.374802	1,590,957.97	129.810000	2,477,034.42	886,076.45	0.20
			Base 83.374802	1,590,957.97	129.810000	2,477,034.42	886,076.45	0.20

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30161Q104	EXELIXIS INC COMMON STOCK USD.001	172,255.000	Local 20.669020	3,560,342.04	17.620000	3,035,133.10	-525,208.94	0.25
			Base 20.669020	3,560,342.04	17.620000	3,035,133.10	-525,208.94	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	17,657.000	Local 150.197155	2,652,031.17	170.600000	3,012,284.20	360,253.03	0.25
			Base 150.197155	2,652,031.17	170.600000	3,012,284.20	360,253.03	0.25
302520101	FNB CORP COMMON STOCK USD.01	187,327.000	Local 12.168598	2,279,506.88	14.270000	2,673,156.29	393,649.41	0.22
			Base 12.168598	2,279,506.88	14.270000	2,673,156.29	393,649.41	0.22
302941109	FTI CONSULTING INC COMMON STOCK USD.01	18,382.000	Local 115.821646	2,129,033.49	159.520000	2,932,296.64	803,263.15	0.24
			Base 115.821646	2,129,033.49	159.520000	2,932,296.64	803,263.15	0.24
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	13,338.000	Local 114.768568	1,530,783.16	665.950000	8,882,441.10	7,351,657.94	0.73
			Base 114.768568	1,530,783.16	665.950000	8,882,441.10	7,351,657.94	0.73
314211103	FEDERATED HERMES INC COMMON STOCK	45,144.000	Local 23.983249	1,082,699.78	39.300000	1,774,159.20	691,459.42	0.15
			Base 23.983249	1,082,699.78	39.300000	1,774,159.20	691,459.42	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	55,295.000	Local 27.440416	1,517,317.79	61.870000	3,421,101.65	1,903,783.86	0.28
			Base 27.440416	1,517,317.79	61.870000	3,421,101.65	1,903,783.86	0.28
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	69,318.000	Local 29.123614	2,018,790.66	35.620000	2,469,107.16	450,316.50	0.20
			Base 29.123614	2,018,790.66	35.620000	2,469,107.16	450,316.50	0.20
320517105	FIRST HORIZON CORP COMMON STOCK USD.625	286,563.000	Local 12.641561	3,622,603.64	24.730000	7,086,702.99	3,464,099.35	0.58
			Base 12.641561	3,622,603.64	24.730000	7,086,702.99	3,464,099.35	0.58
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	70,563.000	Local 29.342109	2,070,467.25	53.350000	3,764,536.05	1,694,068.80	0.31
			Base 29.342109	2,070,467.25	53.350000	3,764,536.05	1,694,068.80	0.31

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33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	39,547.000	Local	81.271638	3,214,049.46	92.180000	3,645,442.46	431,393.00	0.30
			Base	81.271638	3,214,049.46	92.180000	3,645,442.46	431,393.00	0.30
33829M101	FIVE BELOW COMMON STOCK USD.01	29,642.000	Local	85.587161	2,536,974.64	197.130000	5,843,327.46	3,306,352.82	0.48
			Base	85.587161	2,536,974.64	197.130000	5,843,327.46	3,306,352.82	0.48
343412102	FLUOR CORP COMMON STOCK USD.01	75,878.000	Local	27.812784	2,110,378.44	36.750000	2,788,516.50	678,138.06	0.23
			Base	27.812784	2,110,378.44	36.750000	2,788,516.50	678,138.06	0.23
343498101	FLOWERS FOODS INC COMMON STOCK USD.01	102,602.000	Local	16.392648	1,681,918.52	27.690000	2,841,049.38	1,159,130.86	0.23
			Base	16.392648	1,681,918.52	27.690000	2,841,049.38	1,159,130.86	0.23
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	69,794.000	Local	39.078260	2,727,428.07	34.420000	2,402,309.48	-325,118.59	0.20
			Base	39.078260	2,727,428.07	34.420000	2,402,309.48	-325,118.59	0.20
344849104	FOOT LOCKER INC COMMON STOCK USD.01	42,352.000	Local	35.822660	1,517,161.31	43.510000	1,842,735.52	325,574.21	0.15
			Base	35.822660	1,517,161.31	43.510000	1,842,735.52	325,574.21	0.15
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	68,484.000	Local	56.463900	3,866,873.73	64.510000	4,417,902.84	551,029.11	0.36
			Base	56.463900	3,866,873.73	64.510000	4,417,902.84	551,029.11	0.36
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	22,571.000	Local	77.112455	1,740,505.23	118.090000	2,665,409.39	924,904.16	0.22
			Base	77.112455	1,740,505.23	118.090000	2,665,409.39	924,904.16	0.22
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	119,062.000	Local	22.310696	2,656,356.03	29.610000	3,525,425.82	869,069.79	0.29
			Base	22.310696	2,656,356.03	29.610000	3,525,425.82	869,069.79	0.29
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	89,445.000	Local	11.488502	1,027,589.03	16.730000	1,496,414.85	468,825.82	0.12
			Base	11.488502	1,027,589.03	16.730000	1,496,414.85	468,825.82	0.12

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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
361448103	GATX CORP COMMON STOCK USD.625							
		18,797.000	Local 45.176589	849,184.34	114.450000	2,151,316.65	1,302,132.31	0.18
			Base 45.176589	849,184.34	114.450000	2,151,316.65	1,302,132.31	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
		63,356.000	Local 31.570998	2,000,212.12	52.330000	3,315,419.48	1,315,207.36	0.27
			Base 31.570998	2,000,212.12	52.330000	3,315,419.48	1,315,207.36	0.27
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		134,980.000	Local 52.177376	7,042,902.21	21.870000	2,952,012.60	-4,090,889.61	0.24
			Base 52.177376	7,042,902.21	21.870000	2,952,012.60	-4,090,889.61	0.24
364760108	GAP INC/THE COMMON STOCK USD.05							
		112,650.000	Local 15.368631	1,731,276.24	13.570000	1,528,660.50	-202,615.74	0.13
			Base 15.368631	1,731,276.24	13.570000	1,528,660.50	-202,615.74	0.13
371901109	GENTEX CORP COMMON STOCK USD.06							
		125,272.000	Local 14.411300	1,805,332.34	29.510000	3,696,776.72	1,891,444.38	0.30
			Base 14.411300	1,805,332.34	29.510000	3,696,776.72	1,891,444.38	0.30
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		59,152.000	Local 38.271781	2,263,852.38	45.590000	2,696,739.68	432,887.30	0.22
			Base 38.271781	2,263,852.38	45.590000	2,696,739.68	432,887.30	0.22
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		41,339.000	Local 34.304070	1,418,095.96	75.500000	3,121,094.50	1,702,998.54	0.26
			Base 34.304070	1,418,095.96	75.500000	3,121,094.50	1,702,998.54	0.26
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
		151,054.000	Local 17.201230	2,598,314.62	11.250000	1,699,357.50	-898,957.12	0.14
			Base 17.201230	2,598,314.62	11.250000	1,699,357.50	-898,957.12	0.14
384109104	GRACO INC COMMON STOCK USD1.0							
		89,998.000	Local 23.695670	2,132,562.95	68.320000	6,148,663.36	4,016,100.41	0.50
			Base 23.695670	2,132,562.95	68.320000	6,148,663.36	4,016,100.41	0.50
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
		2,050.000	Local 457.060980	936,975.01	653.310000	1,339,285.50	402,310.49	0.11
			Base 457.060980	936,975.01	653.310000	1,339,285.50	402,310.49	0.11

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38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	16,380.000	Local 93.053264	1,524,212.46	116.560000	1,909,252.80	385,040.34	0.16
			Base 93.053264	1,524,212.46	116.560000	1,909,252.80	385,040.34	0.16
397624107	GREIF INC CL A COMMON STOCK	13,675.000	Local 50.362233	688,703.53	71.430000	976,805.25	288,101.72	0.08
			Base 50.362233	688,703.53	71.430000	976,805.25	288,101.72	0.08
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	47,273.000	Local 38.200889	1,805,870.62	30.390000	1,436,626.47	-369,244.15	0.12
			Base 38.200889	1,805,870.62	30.390000	1,436,626.47	-369,244.15	0.12
403949100	HF SINCLAIR CORP COMMON STOCK	71,821.000	Local 35.117585	2,522,180.06	56.900000	4,086,614.90	1,564,434.84	0.34
			Base 35.117585	2,522,180.06	56.900000	4,086,614.90	1,564,434.84	0.34
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01	27,026.000	Local 91.776090	2,480,340.61	84.600000	2,286,399.60	-193,941.01	0.19
			Base 91.776090	2,480,340.61	84.600000	2,286,399.60	-193,941.01	0.19
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	72,208.000	Local 42.680301	3,081,859.19	51.770000	3,738,208.16	656,348.97	0.31
			Base 42.680301	3,081,859.19	51.770000	3,738,208.16	656,348.97	0.31
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33	45,762.000	Local 33.738571	1,543,944.48	51.480000	2,355,827.76	811,883.28	0.19
			Base 33.738571	1,543,944.48	51.480000	2,355,827.76	811,883.28	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01	186,347.000	Local 16.274553	3,032,714.19	8.440000	1,572,768.68	-1,459,945.51	0.13
			Base 16.274553	3,032,714.19	8.440000	1,572,768.68	-1,459,945.51	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	18,990.000	Local 68.626538	1,303,217.96	134.580000	2,555,674.20	1,252,456.24	0.21
			Base 68.626538	1,303,217.96	134.580000	2,555,674.20	1,252,456.24	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	71,039.000	Local 24.573446	1,745,673.05	46.030000	3,269,925.17	1,524,252.12	0.27
			Base 24.573446	1,745,673.05	46.030000	3,269,925.17	1,524,252.12	0.27

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419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		58,459.000	Local 29.325724	1,714,352.52	42.270000	2,471,061.93	756,709.41	0.20
			Base 29.325724	1,714,352.52	42.270000	2,471,061.93	756,709.41	0.20
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
		45,141.000	Local 80.298603	3,624,759.22	60.850000	2,746,829.85	-877,929.37	0.23
			Base 80.298603	3,624,759.22	60.850000	2,746,829.85	-877,929.37	0.23
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
		203,234.000	Local 26.713509	5,429,093.38	21.530000	4,375,628.02	-1,053,465.36	0.36
			Base 26.713509	5,429,093.38	21.530000	4,375,628.02	-1,053,465.36	0.36
428291108	HEXCEL CORP COMMON STOCK USD.01							
		44,949.000	Local 43.272882	1,945,072.76	70.580000	3,172,500.42	1,227,427.66	0.26
			Base 43.272882	1,945,072.76	70.580000	3,172,500.42	1,227,427.66	0.26
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		56,178.000	Local 35.319127	1,984,157.91	30.370000	1,706,125.86	-278,032.05	0.14
			Base 35.319127	1,984,157.91	30.370000	1,706,125.86	-278,032.05	0.14
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		101,301.000	Local 21.462917	2,174,214.94	23.870000	2,418,054.87	243,839.93	0.20
			Base 21.462917	2,174,214.94	23.870000	2,418,054.87	243,839.93	0.20
443510607	HUBBELL INC COMMON STOCK USD.01							
		28,680.000	Local 84.901326	2,434,970.03	228.910000	6,565,138.80	4,130,168.77	0.54
			Base 84.901326	2,434,970.03	228.910000	6,565,138.80	4,130,168.77	0.54
449253103	IAA INC COMMON STOCK USD.01							
		71,433.000	Local 50.683900	3,620,503.04	41.730000	2,980,899.09	-639,603.95	0.24
			Base 50.683900	3,620,503.04	41.730000	2,980,899.09	-639,603.95	0.24
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,757.000	Local 226.370158	2,435,063.79	193.230000	2,078,575.11	-356,488.68	0.17
			Base 226.370158	2,435,063.79	193.230000	2,078,575.11	-356,488.68	0.17
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		17,170.000	Local 93.184186	1,599,972.47	112.100000	1,924,757.00	324,784.53	0.16
			Base 93.184186	1,599,972.47	112.100000	1,924,757.00	324,784.53	0.16

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45073V108	ITT INC COMMON STOCK USD1.0								
	44,163.000	Local		32.574127	1,438,571.16	91.590000	4,044,889.17	2,606,318.01	0.33
		Base		32.574127	1,438,571.16	91.590000	4,044,889.17	2,606,318.01	0.33
451107106	IDACORP INC COMMON STOCK								
	27,001.000	Local		56.039178	1,513,113.84	105.810000	2,856,975.81	1,343,861.97	0.23
		Base		56.039178	1,513,113.84	105.810000	2,856,975.81	1,343,861.97	0.23
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001								
	25,786.000	Local		71.632663	1,847,119.84	57.050000	1,471,091.30	-376,028.54	0.12
		Base		71.632663	1,847,119.84	57.050000	1,471,091.30	-376,028.54	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
	119,536.000	Local		22.047729	2,635,497.33	18.830000	2,250,862.88	-384,634.45	0.18
		Base		22.047729	2,635,497.33	18.830000	2,250,862.88	-384,634.45	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01								
	18,761.000	Local		92.043685	1,726,831.57	82.440000	1,546,656.84	-180,174.73	0.13
		Base		92.043685	1,726,831.57	82.440000	1,546,656.84	-180,174.73	0.13
457187102	INGREDION INC COMMON STOCK USD.01								
	35,008.000	Local		56.963204	1,994,167.86	102.800000	3,598,822.40	1,604,654.54	0.30
		Base		56.963204	1,994,167.86	102.800000	3,598,822.40	1,604,654.54	0.30
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	19,042.000	Local		92.214008	1,755,939.14	110.550000	2,105,093.10	349,153.96	0.17
		Base		92.214008	1,755,939.14	110.550000	2,105,093.10	349,153.96	0.17
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	38,802.000	Local		60.025423	2,329,106.46	57.300000	2,223,354.60	-105,751.86	0.18
		Base		60.025423	2,329,106.46	57.300000	2,223,354.60	-105,751.86	0.18
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	54,936.000	Local		58.903514	3,235,923.45	79.940000	4,391,583.84	1,155,660.39	0.36
		Base		58.903514	3,235,923.45	79.940000	4,391,583.84	1,155,660.39	0.36
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
	28,194.000	Local		24.577261	692,931.30	46.870000	1,321,452.78	628,521.48	0.11
		Base		24.577261	692,931.30	46.870000	1,321,452.78	628,521.48	0.11

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		67,097.000	Local	40.341685	2,706,806.01	59.840000	4,015,084.48	1,308,278.47	0.33
				Base	40.341685	2,706,806.01	59.840000	4,015,084.48	1,308,278.47	0.33
46590V100	JBG SMITH PROPERTIES REIT USD.01		52,867.000	Local	34.939256	1,847,133.66	20.140000	1,064,741.38	-782,392.28	0.09
				Base	34.939256	1,847,133.66	20.140000	1,064,741.38	-782,392.28	0.09
466313103	JABIL INC COMMON STOCK USD.001		71,831.000	Local	28.747353	2,064,951.09	78.630000	5,648,071.53	3,583,120.44	0.46
				Base	28.747353	2,064,951.09	78.630000	5,648,071.53	3,583,120.44	0.46
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		97,830.000	Local	18.157649	1,776,362.83	39.280000	3,842,762.40	2,066,399.57	0.32
				Base	18.157649	1,776,362.83	39.280000	3,842,762.40	2,066,399.57	0.32
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		172,958.000	Local	12.012502	2,077,658.26	8.000000	1,383,664.00	-693,994.26	0.11
				Base	12.012502	2,077,658.26	8.000000	1,383,664.00	-693,994.26	0.11
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01		25,347.000	Local	104.463834	2,647,844.80	184.870000	4,685,899.89	2,038,055.09	0.38
				Base	104.463834	2,647,844.80	184.870000	4,685,899.89	2,038,055.09	0.38
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01		25,201.000	Local	74.538545	1,878,445.88	89.480000	2,254,985.48	376,539.60	0.19
				Base	74.538545	1,878,445.88	89.480000	2,254,985.48	376,539.60	0.19
48242W106	KBR INC COMMON STOCK USD.001		73,267.000	Local	27.326684	2,002,144.17	51.230000	3,753,468.41	1,751,324.24	0.31
				Base	27.326684	2,002,144.17	51.230000	3,753,468.41	1,751,324.24	0.31
48666K109	KB HOME COMMON STOCK USD1.0		44,357.000	Local	18.061933	801,173.17	38.450000	1,705,526.65	904,353.48	0.14
				Base	18.061933	801,173.17	38.450000	1,705,526.65	904,353.48	0.14
488401100	KEMPER CORP COMMON STOCK USD.1		34,116.000	Local	45.074689	1,537,768.09	58.730000	2,003,632.68	465,864.59	0.16
				Base	45.074689	1,537,768.09	58.730000	2,003,632.68	465,864.59	0.16

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
	43,030.000	Local	29.102064	1,252,261.83	28.500000	1,226,355.00	-25,906.83	0.10	
		Base	29.102064	1,252,261.83	28.500000	1,226,355.00	-25,906.83	0.10	
49427F108	KILROY REALTY CORP REIT USD.01								
	56,173.000	Local	60.225920	3,383,070.60	41.040000	2,305,339.92	-1,077,730.68	0.19	
		Base	60.225920	3,383,070.60	41.040000	2,305,339.92	-1,077,730.68	0.19	
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
	11,507.000	Local	202.232034	2,327,084.02	278.440000	3,204,009.08	876,925.06	0.26	
		Base	202.232034	2,327,084.02	278.440000	3,204,009.08	876,925.06	0.26	
497266106	KIRBY CORP COMMON STOCK USD.1								
	31,985.000	Local	55.175242	1,764,780.12	70.780000	2,263,898.30	499,118.18	0.19	
		Base	55.175242	1,764,780.12	70.780000	2,263,898.30	499,118.18	0.19	
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	117,004.000	Local	22.002796	2,574,415.11	21.700000	2,538,986.80	-35,428.31	0.21	
		Base	22.002796	2,574,415.11	21.700000	2,538,986.80	-35,428.31	0.21	
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
	85,815.000	Local	43.494220	3,732,456.53	59.100000	5,071,666.50	1,339,209.97	0.42	
		Base	43.494220	3,732,456.53	59.100000	5,071,666.50	1,339,209.97	0.42	
500255104	KOHLS CORP COMMON STOCK USD.01								
	62,288.000	Local	21.534709	1,341,353.97	32.370000	2,016,262.56	674,908.59	0.17	
		Base	21.534709	1,341,353.97	32.370000	2,016,262.56	674,908.59	0.17	
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
	109,000.000	Local	16.819507	1,833,326.24	13.390000	1,459,510.00	-373,816.24	0.12	
		Base	16.819507	1,833,326.24	13.390000	1,459,510.00	-373,816.24	0.12	
50187A107	LHC GROUP INC COMMON STOCK USD.01								
	16,569.000	Local	129.918911	2,152,626.43	158.600000	2,627,843.40	475,216.97	0.22	
		Base	129.918911	2,152,626.43	158.600000	2,627,843.40	475,216.97	0.22	
512816109	LAMAR ADVERTISING CO A REIT USD.001								
	46,600.000	Local	49.615853	2,312,098.77	106.540000	4,964,764.00	2,652,665.23	0.41	
		Base	49.615853	2,312,098.77	106.540000	4,964,764.00	2,652,665.23	0.41	

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Holdings

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
513847103	LANCASTER COLONY CORP COMMON STOCK	10,594.000	Local 84.750597	897,847.82	191.910000	2,033,094.54	1,135,246.72	0.17
			Base 84.750597	897,847.82	191.910000	2,033,094.54	1,135,246.72	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	19,185.000	Local 64.418033	1,235,859.96	172.830000	3,315,743.55	2,079,883.59	0.27
			Base 64.418033	1,235,859.96	172.830000	3,315,743.55	2,079,883.59	0.27
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	36,758.000	Local 65.972920	2,425,032.58	57.500000	2,113,585.00	-311,447.58	0.17
			Base 65.972920	2,425,032.58	57.500000	2,113,585.00	-311,447.58	0.17
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	73,192.000	Local 56.834305	4,159,816.46	75.790000	5,547,221.68	1,387,405.22	0.46
			Base 56.834305	4,159,816.46	75.790000	5,547,221.68	1,387,405.22	0.46
521865204	LEAR CORP COMMON STOCK USD.01	31,565.000	Local 135.312468	4,271,138.06	145.780000	4,601,545.70	330,407.64	0.38
			Base 135.312468	4,271,138.06	145.780000	4,601,545.70	330,407.64	0.38
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	70,799.000	Local 40.323860	2,854,888.99	36.560000	2,588,411.44	-266,477.55	0.21
			Base 40.323860	2,854,888.99	36.560000	2,588,411.44	-266,477.55	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	17,222.000	Local 95.945602	1,652,375.15	260.620000	4,488,397.64	2,836,022.49	0.37
			Base 95.945602	1,652,375.15	260.620000	4,488,397.64	2,836,022.49	0.37
53223X107	LIFE STORAGE INC REIT USD.01	45,391.000	Local 78.274751	3,552,969.23	108.040000	4,904,043.64	1,351,074.41	0.40
			Base 78.274751	3,552,969.23	108.040000	4,904,043.64	1,351,074.41	0.40
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	30,833.000	Local 52.805400	1,628,148.91	166.870000	5,145,102.71	3,516,953.80	0.42
			Base 52.805400	1,628,148.91	166.870000	5,145,102.71	3,516,953.80	0.42
536797103	LITHIA MOTORS INC COMMON STOCK	2,354.000	Local 294.644473	693,593.09	263.200000	619,572.80	-74,020.29	0.05
			Base 294.644473	693,593.09	263.200000	619,572.80	-74,020.29	0.05

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537008104	LITTELFUSE INC COMMON STOCK USD.01								
		13,220.000	Local 166.322256	2,198,780.23	256.690000	3,393,441.80	1,194,661.57		0.28
			Base 166.322256	2,198,780.23	256.690000	3,393,441.80	1,194,661.57		0.28
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		38,287.000	Local 17.109903	655,086.86	68.090000	2,606,961.83	1,951,874.97		0.21
			Base 17.109903	655,086.86	68.090000	2,606,961.83	1,951,874.97		0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		36,421.000	Local 61.617983	2,244,188.56	60.180000	2,191,815.78	-52,372.78		0.18
			Base 61.617983	2,244,188.56	60.180000	2,191,815.78	-52,372.78		0.18
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		108,594.000	Local 22.085660	2,398,370.11	30.910000	3,356,640.54	958,270.43		0.28
			Base 22.085660	2,398,370.11	30.910000	3,356,640.54	958,270.43		0.28
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		158,619.000	Local 12.612892	2,000,644.27	14.120000	2,239,700.28	239,056.01		0.18
			Base 12.612892	2,000,644.27	14.120000	2,239,700.28	239,056.01		0.18
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		30,544.000	Local 103.618303	3,164,917.44	102.320000	3,125,262.08	-39,655.36		0.26
			Base 103.618303	3,164,917.44	102.320000	3,125,262.08	-39,655.36		0.26
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		49,302.000	Local 27.982822	1,379,609.11	32.510000	1,602,808.02	223,198.91		0.13
			Base 27.982822	1,379,609.11	32.510000	1,602,808.02	223,198.91		0.13
553498106	MSA SAFETY INC COMMON STOCK								
		19,676.000	Local 59.979714	1,180,160.86	136.390000	2,683,609.64	1,503,448.78		0.22
			Base 59.979714	1,180,160.86	136.390000	2,683,609.64	1,503,448.78		0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		25,216.000	Local 66.161995	1,668,340.87	82.700000	2,085,363.20	417,022.33		0.17
			Base 66.161995	1,668,340.87	82.700000	2,085,363.20	417,022.33		0.17
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		27,287.000	Local 58.412293	1,593,896.25	67.020000	1,828,774.74	234,878.49		0.15
			Base 58.412293	1,593,896.25	67.020000	1,828,774.74	234,878.49		0.15

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554382101	MACERICH CO/THE REIT USD.01	117,949.000	Local 20.702370	2,441,823.87	13.740000	1,620,619.26	-821,204.61	0.13
			Base 20.702370	2,441,823.87	13.740000	1,620,619.26	-821,204.61	0.13
55616P104	MACY S INC COMMON STOCK USD.01	144,715.000	Local 26.260803	3,800,332.07	23.630000	3,419,615.45	-380,716.62	0.28
			Base 26.260803	3,800,332.07	23.630000	3,419,615.45	-380,716.62	0.28
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	33,322.000	Local 64.701901	2,155,996.76	130.360000	4,343,855.92	2,187,859.16	0.36
			Base 64.701901	2,155,996.76	130.360000	4,343,855.92	2,187,859.16	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01	26,999.000	Local 57.518386	1,552,938.90	87.160000	2,353,232.84	800,293.94	0.19
			Base 57.518386	1,552,938.90	87.160000	2,353,232.84	800,293.94	0.19
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	20,464.000	Local 114.788835	2,349,038.71	160.040000	3,275,058.56	926,019.85	0.27
			Base 114.788835	2,349,038.71	160.040000	3,275,058.56	926,019.85	0.27
574795100	MASIMO CORP COMMON STOCK USD.001	25,825.000	Local 113.832354	2,939,720.54	170.080000	4,392,316.00	1,452,595.46	0.36
			Base 113.832354	2,939,720.54	170.080000	4,392,316.00	1,452,595.46	0.36
576323109	MASTEC INC COMMON STOCK USD.1	31,487.000	Local 50.475052	1,589,307.95	98.230000	3,092,968.01	1,503,660.06	0.25
			Base 50.475052	1,589,307.95	98.230000	3,092,968.01	1,503,660.06	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01	6,632.000	Local 54.505855	361,482.83	66.160000	438,773.12	77,290.29	0.04
			Base 54.505855	361,482.83	66.160000	438,773.12	77,290.29	0.04
577081102	MATTEL INC COMMON STOCK USD1.0	189,259.000	Local 12.063821	2,283,186.78	20.460000	3,872,239.14	1,589,052.36	0.32
			Base 12.063821	2,283,186.78	20.460000	3,872,239.14	1,589,052.36	0.32
577933104	MAXIMUS INC COMMON STOCK	32,335.000	Local 63.691581	2,059,467.26	74.850000	2,420,274.75	360,807.49	0.20
			Base 63.691581	2,059,467.26	74.850000	2,420,274.75	360,807.49	0.20

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		319,346.000	Local 16.494010	5,267,296.09	12.950000	4,135,530.70	-1,131,765.39	0.34
			Base 16.494010	5,267,296.09	12.950000	4,135,530.70	-1,131,765.39	0.34
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		13,452.000	Local 116.970514	1,573,487.36	221.070000	2,973,833.64	1,400,346.28	0.24
			Base 116.970514	1,573,487.36	221.070000	2,973,833.64	1,400,346.28	0.24
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		30,963.000	Local 71.131027	2,202,429.98	49.985000	1,547,685.56	-654,744.42	0.13
			Base 71.131027	2,202,429.98	49.985000	1,547,685.56	-654,744.42	0.13
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		28,775.000	Local 83.460541	2,401,577.07	155.450000	4,473,073.75	2,071,496.68	0.37
			Base 83.460541	2,401,577.07	155.450000	4,473,073.75	2,071,496.68	0.37
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		78,035.000	Local 25.973492	2,026,841.48	43.610000	3,403,106.35	1,376,264.87	0.28
			Base 25.973492	2,026,841.48	43.610000	3,403,106.35	1,376,264.87	0.28
626755102	MURPHY USA INC COMMON STOCK							
		11,101.000	Local 67.545282	749,820.18	272.030000	3,019,805.03	2,269,984.85	0.25
			Base 67.545282	749,820.18	272.030000	3,019,805.03	2,269,984.85	0.25
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		73,375.000	Local 21.023355	1,542,588.70	27.420000	2,011,942.50	469,353.80	0.17
			Base 21.023355	1,542,588.70	27.420000	2,011,942.50	469,353.80	0.17
62955J103	NOV INC COMMON STOCK USD.01							
		209,767.000	Local 12.791593	2,683,254.08	24.440000	5,126,705.48	2,443,451.40	0.42
			Base 12.791593	2,683,254.08	24.440000	5,126,705.48	2,443,451.40	0.42
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		48,851.000	Local 46.803169	2,286,381.60	58.060000	2,836,289.06	549,907.46	0.23
			Base 46.803169	2,286,381.60	58.060000	2,836,289.06	549,907.46	0.23
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
		69,728.000	Local 29.922626	2,086,444.90	54.000000	3,765,312.00	1,678,867.10	0.31
			Base 29.922626	2,086,444.90	54.000000	3,765,312.00	1,678,867.10	0.31

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637417106	NATIONAL RETAIL PROPERTIES REIT USD.01		95,447.000	Local 35.915481	3,428,024.90	47.350000	4,519,415.45	1,091,390.55	0.37
		Base 35.915481			3,428,024.90	47.350000	4,519,415.45	1,091,390.55	0.37
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01		45,128.000	Local 47.569926	2,146,735.61	40.800000	1,841,222.40	-305,513.21	0.15
		Base 47.569926			2,146,735.61	40.800000	1,841,222.40	-305,513.21	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01		56,489.000	Local 12.357475	698,061.42	18.970000	1,071,596.33	373,534.91	0.09
		Base 12.357475			698,061.42	18.970000	1,071,596.33	373,534.91	0.09
640491106	NEOGEN CORP COMMON STOCK USD.16		115,407.000	Local 25.811541	2,978,832.52	21.410000	2,470,863.87	-507,968.65	0.20
		Base 25.811541			2,978,832.52	21.410000	2,470,863.87	-507,968.65	0.20
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		51,337.000	Local 94.818648	4,867,704.94	110.930000	5,694,813.41	827,108.47	0.47
		Base 94.818648			4,867,704.94	110.930000	5,694,813.41	827,108.47	0.47
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		51,388.000	Local 36.187374	1,859,596.80	49.920000	2,565,288.96	705,692.16	0.21
		Base 36.187374			1,859,596.80	49.920000	2,565,288.96	705,692.16	0.21
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		363,291.000	Local 12.563847	4,564,332.36	9.990000	3,629,277.09	-935,055.27	0.30
		Base 12.563847			4,564,332.36	9.990000	3,629,277.09	-935,055.27	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1		87,921.000	Local 21.439576	1,884,988.94	34.840000	3,063,167.64	1,178,178.70	0.25
		Base 21.439576			1,884,988.94	34.840000	3,063,167.64	1,178,178.70	0.25
651587107	NEWMARKET CORP COMMON STOCK		3,638.000	Local 221.190003	804,689.23	344.510000	1,253,327.38	448,638.15	0.10
		Base 221.190003			804,689.23	344.510000	1,253,327.38	448,638.15	0.10
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01		20,161.000	Local 175.704200	3,542,372.38	204.770000	4,128,367.97	585,995.59	0.34
		Base 175.704200			3,542,372.38	204.770000	4,128,367.97	585,995.59	0.34

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655664100	NORDSTROM INC COMMON STOCK							
		59,487.000	Local 16.963455	1,009,105.04	19.540000	1,162,375.98	153,270.94	0.10
			Base 16.963455	1,009,105.04	19.540000	1,162,375.98	153,270.94	0.10
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
		30,855.000	Local 60.186189	1,857,044.85	56.800000	1,752,564.00	-104,480.85	0.14
			Base 60.186189	1,857,044.85	56.800000	1,752,564.00	-104,480.85	0.14
67000B104	NOVANTA INC COMMON STOCK							
		19,059.000	Local 132.490453	2,525,135.54	161.470000	3,077,456.73	552,321.19	0.25
			Base 132.490453	2,525,135.54	161.470000	3,077,456.73	552,321.19	0.25
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		106,913.000	Local 25.036902	2,676,770.34	39.320000	4,203,819.16	1,527,048.82	0.35
			Base 25.036902	2,676,770.34	39.320000	4,203,819.16	1,527,048.82	0.35
67098H104	O I GLASS INC COMMON STOCK							
		74,442.000	Local 14.254322	1,061,120.21	19.250000	1,433,008.50	371,888.29	0.12
			Base 14.254322	1,061,120.21	19.250000	1,433,008.50	371,888.29	0.12
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		156,410.000	Local 16.413309	2,567,205.59	17.500000	2,737,175.00	169,969.41	0.22
			Base 16.413309	2,567,205.59	17.500000	2,737,175.00	169,969.41	0.22
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		151,131.000	Local 17.037624	2,574,913.17	26.390000	3,988,347.09	1,413,433.92	0.33
			Base 17.037624	2,574,913.17	26.390000	3,988,347.09	1,413,433.92	0.33
680665205	OLIN CORP COMMON STOCK USD1.0							
		68,021.000	Local 21.909600	1,490,312.87	64.590000	4,393,476.39	2,903,163.52	0.36
			Base 21.909600	1,490,312.87	64.590000	4,393,476.39	2,903,163.52	0.36
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		31,084.000	Local 68.154654	2,118,519.28	54.760000	1,702,159.84	-416,359.44	0.14
			Base 68.154654	2,118,519.28	54.760000	1,702,159.84	-416,359.44	0.14
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		125,059.000	Local 30.003115	3,752,159.59	29.440000	3,681,736.96	-70,422.63	0.30
			Base 30.003115	3,752,159.59	29.440000	3,681,736.96	-70,422.63	0.30

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68213N109	OMNICELL INC COMMON STOCK USD.001								
		23,844.000	Local 114.716025	2,735,288.91	55.470000	1,322,626.68	-1,412,662.23	0.11	
			Base 114.716025	2,735,288.91	55.470000	1,322,626.68	-1,412,662.23	0.11	
68235P108	ONE GAS INC COMMON STOCK								
		28,912.000	Local 49.631477	1,434,945.27	82.360000	2,381,192.32	946,247.05	0.20	
			Base 49.631477	1,434,945.27	82.360000	2,381,192.32	946,247.05	0.20	
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		82,568.000	Local 28.775601	2,375,943.80	28.870000	2,383,738.16	7,794.36	0.20	
			Base 28.775601	2,375,943.80	28.870000	2,383,738.16	7,794.36	0.20	
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		26,039.000	Local 85.102572	2,215,985.86	92.550000	2,409,909.45	193,923.59	0.20	
			Base 85.102572	2,215,985.86	92.550000	2,409,909.45	193,923.59	0.20	
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		34,922.000	Local 46.812312	1,634,779.56	100.780000	3,519,439.16	1,884,659.60	0.29	
			Base 46.812312	1,634,779.56	100.780000	3,519,439.16	1,884,659.60	0.29	
690742101	OWENS CORNING COMMON STOCK USD.001								
		49,908.000	Local 61.466521	3,067,671.11	96.650000	4,823,608.20	1,755,937.09	0.40	
			Base 61.466521	3,067,671.11	96.650000	4,823,608.20	1,755,937.09	0.40	
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		61,036.000	Local 32.852488	2,005,184.45	41.990000	2,562,901.64	557,717.19	0.21	
			Base 32.852488	2,005,184.45	41.990000	2,562,901.64	557,717.19	0.21	
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		49,208.000	Local 72.265702	3,556,050.65	67.730000	3,332,857.84	-223,192.81	0.27	
			Base 72.265702	3,556,050.65	67.730000	3,332,857.84	-223,192.81	0.27	
69349H107	PNM RESOURCES INC COMMON STOCK								
		45,838.000	Local 24.642432	1,129,559.79	49.480000	2,268,064.24	1,138,504.45	0.19	
			Base 24.642432	1,129,559.79	49.480000	2,268,064.24	1,138,504.45	0.19	
693656100	PVH CORP COMMON STOCK USD1.0								
		34,830.000	Local 46.309225	1,612,950.29	89.900000	3,131,217.00	1,518,266.71	0.26	
			Base 46.309225	1,612,950.29	89.900000	3,131,217.00	1,518,266.71	0.26	

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STATE STREET

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695263103	PACWEST BANCORP COMMON STOCK	62,912.000	Local 39.711575	2,498,334.59	27.660000	1,740,145.92	-758,188.67	0.14
			Base 39.711575	2,498,334.59	27.660000	1,740,145.92	-758,188.67	0.14
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01	17,168.000	Local 82.679072	1,419,434.31	89.690000	1,539,797.92	120,363.61	0.13
			Base 82.679072	1,419,434.31	89.690000	1,539,797.92	120,363.61	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01	120,071.000	Local 22.054297	2,648,081.48	14.710000	1,766,244.41	-881,837.07	0.14
			Base 22.054297	2,648,081.48	14.710000	1,766,244.41	-881,837.07	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01	46,261.000	Local 22.821948	1,055,766.15	30.190000	1,396,619.59	340,853.44	0.11
			Base 22.821948	1,055,766.15	30.190000	1,396,619.59	340,853.44	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	22,001.000	Local 149.276250	3,284,226.78	208.290000	4,582,588.29	1,298,361.51	0.38
			Base 149.276250	3,284,226.78	208.290000	4,582,588.29	1,298,361.51	0.38
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	119,429.000	Local 30.493865	3,641,851.81	16.400000	1,958,635.60	-1,683,216.21	0.16
			Base 30.493865	3,641,851.81	16.400000	1,958,635.60	-1,683,216.21	0.16
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01	82,837.000	Local 27.608131	2,286,974.73	35.450000	2,936,571.65	649,596.92	0.24
			Base 27.608131	2,286,974.73	35.450000	2,936,571.65	649,596.92	0.24
70975L107	PENUMBRA INC COMMON STOCK USD.001	20,281.000	Local 148.226381	3,006,179.24	250.410000	5,078,565.21	2,072,385.97	0.42
			Base 148.226381	3,006,179.24	250.410000	5,078,565.21	2,072,385.97	0.42
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	83,133.000	Local 45.455898	3,778,885.20	61.320000	5,097,715.56	1,318,830.36	0.42
			Base 45.455898	3,778,885.20	61.320000	5,097,715.56	1,318,830.36	0.42
71943U104	PHYSICIANS REALTY TRUST REIT USD.01	121,897.000	Local 16.993046	2,071,401.34	15.860000	1,933,286.42	-138,114.92	0.16
			Base 16.993046	2,071,401.34	15.860000	1,933,286.42	-138,114.92	0.16

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72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01	23,994.000	Local 29.301794	703,067.24	24.280000	582,574.32	-120,492.92	0.05
			Base 29.301794	703,067.24	24.280000	582,574.32	-120,492.92	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	40,828.000	Local 62.714263	2,560,497.95	78.730000	3,214,388.44	653,890.49	0.26
			Base 62.714263	2,560,497.95	78.730000	3,214,388.44	653,890.49	0.26
731068102	POLARIS INC COMMON STOCK USD.01	29,095.000	Local 65.152498	1,895,611.94	114.840000	3,341,269.80	1,445,657.86	0.27
			Base 65.152498	1,895,611.94	114.840000	3,341,269.80	1,445,657.86	0.27
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	47,674.000	Local 48.331740	2,304,167.36	47.580000	2,268,328.92	-35,838.44	0.19
			Base 48.331740	2,304,167.36	47.580000	2,268,328.92	-35,838.44	0.19
737446104	POST HOLDINGS INC COMMON STOCK USD.01	29,040.000	Local 39.984561	1,161,151.65	94.950000	2,757,348.00	1,596,196.35	0.23
			Base 39.984561	1,161,151.65	94.950000	2,757,348.00	1,596,196.35	0.23
737630103	POTLATCHDELTIC CORP REIT USD1.0	45,885.000	Local 40.828091	1,873,396.97	48.950000	2,246,070.75	372,673.78	0.18
			Base 40.828091	1,873,396.97	48.950000	2,246,070.75	372,673.78	0.18
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001	30,545.000	Local 91.908313	2,807,339.41	86.090000	2,629,619.05	-177,720.36	0.22
			Base 91.908313	2,807,339.41	86.090000	2,629,619.05	-177,720.36	0.22
74164M108	PRIMERICA INC COMMON STOCK	19,705.000	Local 55.954470	1,102,582.84	161.750000	3,187,283.75	2,084,700.91	0.26
			Base 55.954470	1,102,582.84	161.750000	3,187,283.75	2,084,700.91	0.26
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5	27,520.000	Local 22.685867	624,315.05	22.290000	613,420.80	-10,894.25	0.05
			Base 22.685867	624,315.05	22.290000	613,420.80	-10,894.25	0.05
74340E103	PROGYNY INC COMMON STOCK USD.0001	40,177.000	Local 55.030692	2,210,968.12	34.390000	1,381,687.03	-829,281.09	0.11
			Base 55.030692	2,210,968.12	34.390000	1,381,687.03	-829,281.09	0.11

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		48,761.000	Local 55.463711	2,704,465.99	75.860000	3,699,009.46	994,543.47	0.30
			Base 55.463711	2,704,465.99	75.860000	3,699,009.46	994,543.47	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
		18,461.000	Local 105.931930	1,955,609.36	115.360000	2,129,660.96	174,051.60	0.17
			Base 105.931930	1,955,609.36	115.360000	2,129,660.96	174,051.60	0.17
749607107	RLI CORP COMMON STOCK USD1.0							
		2,696.000	Local 112.453691	303,175.15	132.450000	357,085.20	53,910.05	0.03
			Base 112.453691	303,175.15	132.450000	357,085.20	53,910.05	0.03
74967X103	RH COMMON STOCK USD.0001							
		2,499.000	Local 323.600288	808,677.12	311.990000	779,663.01	-29,014.11	0.06
			Base 323.600288	808,677.12	311.990000	779,663.01	-29,014.11	0.06
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		68,942.000	Local 38.575116	2,659,445.63	89.910000	6,198,575.22	3,539,129.59	0.51
			Base 38.575116	2,659,445.63	89.910000	6,198,575.22	3,539,129.59	0.51
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		129,040.000	Local 30.709554	3,962,760.90	25.020000	3,228,580.80	-734,180.10	0.26
			Base 30.709554	3,962,760.90	25.020000	3,228,580.80	-734,180.10	0.26
754907103	RAYONIER INC REIT							
		78,194.000	Local 26.033259	2,035,644.64	36.390000	2,845,479.66	809,835.02	0.23
			Base 26.033259	2,035,644.64	36.390000	2,845,479.66	809,835.02	0.23
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		35,327.000	Local 109.517123	3,868,911.41	139.200000	4,917,518.40	1,048,606.99	0.40
			Base 109.517123	3,868,911.41	139.200000	4,917,518.40	1,048,606.99	0.40
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		35,692.000	Local 68.161624	2,432,824.67	151.770000	5,416,974.84	2,984,150.17	0.44
			Base 68.161624	2,432,824.67	151.770000	5,416,974.84	2,984,150.17	0.44
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		31,343.000	Local 62.041216	1,944,557.82	227.450000	7,128,965.35	5,184,407.53	0.59
			Base 62.041216	1,944,557.82	227.450000	7,128,965.35	5,184,407.53	0.59

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
		27,575.000	Local 94.072618	2,594,052.45	185.300000	5,109,647.50	2,515,595.05	0.42
			Base 94.072618	2,594,052.45	185.300000	5,109,647.50	2,515,595.05	0.42
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		97,989.000	Local 53.081478	5,201,400.90	63.470000	6,219,361.83	1,017,960.93	0.51
			Base 53.081478	5,201,400.90	63.470000	6,219,361.83	1,017,960.93	0.51
77634L105	R1 RCM INC COMMON STOCK USD.01							
		73,400.000	Local 22.789348	1,672,738.17	14.310000	1,050,354.00	-622,384.17	0.09
			Base 22.789348	1,672,738.17	14.310000	1,050,354.00	-622,384.17	0.09
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		35,055.000	Local 84.575586	2,964,797.17	127.030000	4,453,036.65	1,488,239.48	0.37
			Base 84.575586	2,964,797.17	127.030000	4,453,036.65	1,488,239.48	0.37
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		26,836.000	Local 66.376883	1,781,290.04	94.410000	2,533,586.76	752,296.72	0.21
			Base 66.376883	1,781,290.04	94.410000	2,533,586.76	752,296.72	0.21
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		54,722.000	Local 33.231201	1,818,477.78	62.430000	3,416,294.46	1,597,816.68	0.28
			Base 33.231201	1,818,477.78	62.430000	3,416,294.46	1,597,816.68	0.28
78440X887	SL GREEN REALTY CORP REIT USD.01							
		35,273.000	Local 73.744183	2,601,178.56	41.150000	1,451,483.95	-1,149,694.61	0.12
			Base 73.744183	2,601,178.56	41.150000	1,451,483.95	-1,149,694.61	0.12
78442P106	SLM CORP COMMON STOCK USD.2							
		133,612.000	Local 10.041276	1,341,635.00	17.570000	2,347,562.84	1,005,927.84	0.19
			Base 10.041276	1,341,635.00	17.570000	2,347,562.84	1,005,927.84	0.19
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		24,742.000	Local 430.249439	10,645,231.63	483.750000	11,968,942.50	1,323,710.87	0.98
			Base 430.249439	10,645,231.63	483.750000	11,968,942.50	1,323,710.87	0.98
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		123,345.000	Local 21.423815	2,642,520.52	13.500000	1,665,157.50	-977,363.02	0.14
			Base 21.423815	2,642,520.52	13.500000	1,665,157.50	-977,363.02	0.14

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78709Y105	SAIA INC COMMON STOCK USD.001							
		14,131.000	Local 335.053028	4,734,634.34	272.780000	3,854,654.18	-879,980.16	0.32
			Base 335.053028	4,734,634.34	272.780000	3,854,654.18	-879,980.16	0.32
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		29,440.000	Local 58.783227	1,730,578.21	103.780000	3,055,283.20	1,324,704.99	0.25
			Base 58.783227	1,730,578.21	103.780000	3,055,283.20	1,324,704.99	0.25
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
		50,025.000	Local 52.620239	2,632,327.45	65.250000	3,264,131.25	631,803.80	0.27
			Base 52.620239	2,632,327.45	65.250000	3,264,131.25	631,803.80	0.27
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		21,599.000	Local 64.209339	1,386,857.51	72.190000	1,559,231.81	172,374.30	0.13
			Base 64.209339	1,386,857.51	72.190000	1,559,231.81	172,374.30	0.13
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		32,188.000	Local 72.006674	2,317,750.81	95.000000	3,057,860.00	740,109.19	0.25
			Base 72.006674	2,317,750.81	95.000000	3,057,860.00	740,109.19	0.25
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		22,449.000	Local 39.588940	888,732.11	75.690000	1,699,164.81	810,432.70	0.14
			Base 39.588940	888,732.11	75.690000	1,699,164.81	810,432.70	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		82,137.000	Local 20.872255	1,714,384.42	74.150000	6,090,458.55	4,376,074.13	0.50
			Base 20.872255	1,714,384.42	74.150000	6,090,458.55	4,376,074.13	0.50
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
		19,300.000	Local 170.207837	3,285,011.26	187.930000	3,627,049.00	342,037.74	0.30
			Base 170.207837	3,285,011.26	187.930000	3,627,049.00	342,037.74	0.30
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		17,774.000	Local 64.069493	1,138,771.16	156.910000	2,788,918.34	1,650,147.18	0.23
			Base 64.069493	1,138,771.16	156.910000	2,788,918.34	1,650,147.18	0.23
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		44,676.000	Local 23.092746	1,031,691.52	53.890000	2,407,589.64	1,375,898.12	0.20
			Base 23.092746	1,031,691.52	53.890000	2,407,589.64	1,375,898.12	0.20

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829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	22,749.000	Local	91.530520	2,082,227.81	107.110000	2,436,645.39	354,417.58	0.20	
		Base	91.530520	2,082,227.81	107.110000	2,436,645.39	354,417.58	0.20	
82982T106	SITIME CORP COMMON STOCK USD.0001								
	8,586.000	Local	272.532617	2,339,965.05	115.230000	989,364.78	-1,350,600.27	0.08	
		Base	272.532617	2,339,965.05	115.230000	989,364.78	-1,350,600.27	0.08	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	71,673.000	Local	35.618238	2,552,865.94	48.150000	3,451,054.95	898,189.01	0.28	
		Base	35.618238	2,552,865.94	48.150000	3,451,054.95	898,189.01	0.28	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	52,073.000	Local	37.437900	1,949,503.77	61.110000	3,182,181.03	1,232,677.26	0.26	
		Base	37.437900	1,949,503.77	61.110000	3,182,181.03	1,232,677.26	0.26	
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	52,729.000	Local	20.048398	1,057,131.96	17.240000	909,047.96	-148,084.00	0.07	
		Base	20.048398	1,057,131.96	17.240000	909,047.96	-148,084.00	0.07	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	32,950.000	Local	78.886549	2,599,311.80	66.930000	2,205,343.50	-393,968.30	0.18	
		Base	78.886549	2,599,311.80	66.930000	2,205,343.50	-393,968.30	0.18	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	589,339.000	Local	6.060659	3,571,782.86	5.520000	3,253,151.28	-318,631.58	0.27	
		Base	6.060659	3,571,782.86	5.520000	3,253,151.28	-318,631.58	0.27	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	28,032.000	Local	76.769175	2,151,993.51	72.220000	2,024,471.04	-127,522.47	0.17	
		Base	76.769175	2,151,993.51	72.220000	2,024,471.04	-127,522.47	0.17	
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	74,581.000	Local	42.899784	3,199,508.76	43.880000	3,272,614.28	73,105.52	0.27	
		Base	42.899784	3,199,508.76	43.880000	3,272,614.28	73,105.52	0.27	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	56,528.000	Local	21.724040	1,228,016.56	31.950000	1,806,069.60	578,053.04	0.15	
		Base	21.724040	1,228,016.56	31.950000	1,806,069.60	578,053.04	0.15	

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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
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	25,743.000	Local	107.135208	2,757,981.65	70.550000	1,816,168.65	-941,813.00	0.15	
		Base	107.135208	2,757,981.65	70.550000	1,816,168.65	-941,813.00	0.15	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	49,228.000	Local	48.421172	2,383,677.46	53.810000	2,648,958.68	265,281.22	0.22	
		Base	48.421172	2,383,677.46	53.810000	2,648,958.68	265,281.22	0.22	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	56,756.000	Local	36.113066	2,049,633.15	67.410000	3,825,921.96	1,776,288.81	0.31	
		Base	36.113066	2,049,633.15	67.410000	3,825,921.96	1,776,288.81	0.31	
862121100	STORE CAPITAL CORP REIT USD.01								
	141,903.000	Local	24.378613	3,459,398.30	32.210000	4,570,695.63	1,111,297.33	0.38	
		Base	24.378613	3,459,398.30	32.210000	4,570,695.63	1,111,297.33	0.38	
867652406	SUNPOWER CORP COMMON STOCK USD.001								
	45,578.000	Local	28.842250	1,314,572.07	17.430000	794,424.54	-520,147.53	0.07	
		Base	28.842250	1,314,572.07	17.430000	794,424.54	-520,147.53	0.07	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	113,802.000	Local	59.398929	6,759,716.96	26.280000	2,990,716.56	-3,769,000.40	0.25	
		Base	59.398929	6,759,716.96	26.280000	2,990,716.56	-3,769,000.40	0.25	
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
	24,800.000	Local	81.324400	2,016,845.12	72.330000	1,793,784.00	-223,061.12	0.15	
		Base	81.324400	2,016,845.12	72.330000	1,793,784.00	-223,061.12	0.15	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	21,292.000	Local	103.997767	2,214,320.46	125.030000	2,662,138.76	447,818.30	0.22	
		Base	103.997767	2,214,320.46	125.030000	2,662,138.76	447,818.30	0.22	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	77,678.000	Local	25.822610	2,005,848.72	41.950000	3,258,592.10	1,252,743.38	0.27	
		Base	25.822610	2,005,848.72	41.950000	3,258,592.10	1,252,743.38	0.27	
87162W100	TD SYNEX CORP COMMON STOCK USD.001								
	22,451.000	Local	52.303546	1,174,266.92	102.150000	2,293,369.65	1,119,102.73	0.19	
		Base	52.303546	1,174,266.92	102.150000	2,293,369.65	1,119,102.73	0.19	

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87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		54,953.000	Local 58.761719	3,229,132.77	35.920000	1,973,911.76	-1,255,221.01	0.16
			Base 58.761719	3,229,132.77	35.920000	1,973,911.76	-1,255,221.01	0.16
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		53,924.000	Local 14.219437	766,768.93	22.090000	1,191,181.16	424,412.23	0.10
			Base 14.219437	766,768.93	22.090000	1,191,181.16	424,412.23	0.10
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
		34,337.000	Local 126.557273	4,345,597.08	40.740000	1,398,889.38	-2,946,707.70	0.11
			Base 126.557273	4,345,597.08	40.740000	1,398,889.38	-2,946,707.70	0.11
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
		57,860.000	Local 24.655357	1,426,558.96	35.800000	2,071,388.00	644,829.04	0.17
			Base 24.655357	1,426,558.96	35.800000	2,071,388.00	644,829.04	0.17
87901J105	TEGNA INC COMMON STOCK USD1.0							
		119,146.000	Local 15.022475	1,789,867.82	19.930000	2,374,579.78	584,711.96	0.19
			Base 15.022475	1,789,867.82	19.930000	2,374,579.78	584,711.96	0.19
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		91,310.000	Local 16.485181	1,505,261.88	40.750000	3,720,882.50	2,215,620.62	0.31
			Base 16.485181	1,505,261.88	40.750000	3,720,882.50	2,215,620.62	0.31
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		57,740.000	Local 32.285906	1,864,188.19	54.850000	3,167,039.00	1,302,850.81	0.26
			Base 32.285906	1,864,188.19	54.850000	3,167,039.00	1,302,850.81	0.26
88076W103	TERADATA CORP COMMON STOCK USD.01							
		54,364.000	Local 29.684619	1,613,774.63	34.880000	1,896,216.32	282,441.69	0.16
			Base 29.684619	1,613,774.63	34.880000	1,896,216.32	282,441.69	0.16
880779103	TEREX CORP COMMON STOCK USD.01							
		36,047.000	Local 23.872494	860,531.79	50.970000	1,837,315.59	976,783.80	0.15
			Base 23.872494	860,531.79	50.970000	1,837,315.59	976,783.80	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		28,294.000	Local 84.034168	2,377,662.75	155.520000	4,400,282.88	2,022,620.13	0.36
			Base 84.034168	2,377,662.75	155.520000	4,400,282.88	2,022,620.13	0.36

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88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
		26,647.000	Local 70.746487	1,885,181.64	66.070000	1,760,567.29	-124,614.35	0.14
			Base 70.746487	1,885,181.64	66.070000	1,760,567.29	-124,614.35	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
		35,734.000	Local 51.330212	1,834,233.80	100.430000	3,588,765.62	1,754,531.82	0.29
			Base 51.330212	1,834,233.80	100.430000	3,588,765.62	1,754,531.82	0.29
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
		28,668.000	Local 46.802163	1,341,724.42	95.330000	2,732,920.44	1,391,196.02	0.22
			Base 46.802163	1,341,724.42	95.330000	2,732,920.44	1,391,196.02	0.22
887389104	TIMKEN CO COMMON STOCK							
		35,351.000	Local 32.030038	1,132,293.88	82.350000	2,911,154.85	1,778,860.97	0.24
			Base 32.030038	1,132,293.88	82.350000	2,911,154.85	1,778,860.97	0.24
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
		56,285.000	Local 30.782093	1,732,570.12	59.490000	3,348,394.65	1,615,824.53	0.27
			Base 30.782093	1,732,570.12	59.490000	3,348,394.65	1,615,824.53	0.27
89055F103	TOPBUILD CORP COMMON STOCK							
		17,074.000	Local 126.357803	2,157,433.12	200.060000	3,415,824.44	1,258,391.32	0.28
			Base 126.357803	2,157,433.12	200.060000	3,415,824.44	1,258,391.32	0.28
891092108	TORO CO COMMON STOCK USD1.0							
		55,647.000	Local 45.819065	2,549,693.53	111.520000	6,205,753.44	3,656,059.91	0.51
			Base 45.819065	2,549,693.53	111.520000	6,205,753.44	3,656,059.91	0.51
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
		43,407.000	Local 43.690958	1,896,493.43	42.370000	1,839,154.59	-57,338.84	0.15
			Base 43.690958	1,896,493.43	42.370000	1,839,154.59	-57,338.84	0.15
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		58,603.000	Local 35.930001	2,105,605.85	52.720000	3,089,550.16	983,944.31	0.25
			Base 35.930001	2,105,605.85	52.720000	3,089,550.16	983,944.31	0.25
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		55,957.000	Local 28.060451	1,570,178.66	23.300000	1,303,798.10	-266,380.56	0.11
			Base 28.060451	1,570,178.66	23.300000	1,303,798.10	-266,380.56	0.11

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902681105	UGI CORP COMMON STOCK							
		111,814.000	Local 28.264496	3,160,366.35	39.830000	4,453,551.62	1,293,185.27	0.37
			Base 28.264496	3,160,366.35	39.830000	4,453,551.62	1,293,185.27	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		23,219.000	Local 75.056178	1,742,729.39	90.190000	2,094,121.61	351,392.22	0.17
			Base 75.056178	1,742,729.39	90.190000	2,094,121.61	351,392.22	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		115,911.000	Local 17.341813	2,010,106.92	18.200000	2,109,580.20	99,473.28	0.17
			Base 17.341813	2,010,106.92	18.200000	2,109,580.20	99,473.28	0.17
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		100,764.000	Local 8.882707	895,057.06	12.390000	1,248,465.96	353,408.90	0.10
			Base 8.882707	895,057.06	12.390000	1,248,465.96	353,408.90	0.10
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		105,216.000	Local 8.072433	849,349.07	10.900000	1,146,854.40	297,505.33	0.09
			Base 8.072433	849,349.07	10.900000	1,146,854.40	297,505.33	0.09
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		71,911.000	Local 36.265530	2,607,890.51	40.200000	2,890,822.20	282,931.69	0.24
			Base 36.265530	2,607,890.51	40.200000	2,890,822.20	282,931.69	0.24
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		125,106.000	Local 22.483795	2,812,857.61	28.490000	3,564,269.94	751,412.33	0.29
			Base 22.483795	2,812,857.61	28.490000	3,564,269.94	751,412.33	0.29
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,339.000	Local 85.901402	2,090,754.22	263.170000	6,405,294.63	4,314,540.41	0.53
			Base 85.901402	2,090,754.22	263.170000	6,405,294.63	4,314,540.41	0.53
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		87,136.000	Local 17.816568	1,552,464.51	34.480000	3,004,449.28	1,451,984.77	0.25
			Base 17.816568	1,552,464.51	34.480000	3,004,449.28	1,451,984.77	0.25
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		23,207.000	Local 106.800418	2,478,517.31	132.530000	3,075,623.71	597,106.40	0.25
			Base 106.800418	2,478,517.31	132.530000	3,075,623.71	597,106.40	0.25

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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
91529Y106	UNUM GROUP COMMON STOCK USD.1								
	99,866.000	Local		26.381472	2,634,612.06	42.030000	4,197,367.98	1,562,755.92	0.34
		Base		26.381472	2,634,612.06	42.030000	4,197,367.98	1,562,755.92	0.34
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	224,438.000	Local		10.761660	2,415,325.39	11.880000	2,666,323.44	250,998.05	0.22
		Base		10.761660	2,415,325.39	11.880000	2,666,323.44	250,998.05	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
	11,392.000	Local		116.122745	1,322,870.31	329.730000	3,756,284.16	2,433,413.85	0.31
		Base		116.122745	1,322,870.31	329.730000	3,756,284.16	2,433,413.85	0.31
92047W101	VALVOLINE INC COMMON STOCK USD.01								
	94,533.000	Local		14.302112	1,352,021.53	36.660000	3,465,579.78	2,113,558.25	0.28
		Base		14.302112	1,352,021.53	36.660000	3,465,579.78	2,113,558.25	0.28
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	178.900000	6,440,400.00	-137,984.40	0.53
		Base		182.732900	6,578,384.40	178.900000	6,440,400.00	-137,984.40	0.53
92552V100	VIASAT INC COMMON STOCK USD.0001								
	40,365.000	Local		62.228037	2,511,834.73	34.450000	1,390,574.25	-1,121,260.48	0.11
		Base		62.228037	2,511,834.73	34.450000	1,390,574.25	-1,121,260.48	0.11
925815102	VICOR CORP COMMON STOCK USD.01								
	11,903.000	Local		117.814475	1,402,345.69	69.430000	826,425.29	-575,920.40	0.07
		Base		117.814475	1,402,345.69	69.430000	826,425.29	-575,920.40	0.07
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
	43,388.000	Local		52.436211	2,275,102.33	42.150000	1,828,804.20	-446,298.13	0.15
		Base		52.436211	2,275,102.33	42.150000	1,828,804.20	-446,298.13	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
	69,193.000	Local		11.520846	797,161.88	22.890000	1,583,827.77	786,665.89	0.13
		Base		11.520846	797,161.88	22.890000	1,583,827.77	786,665.89	0.13
92839U206	VISTEON CORP COMMON STOCK								
	15,029.000	Local		117.939580	1,772,513.95	156.340000	2,349,633.86	577,119.91	0.19
		Base		117.939580	1,772,513.95	156.340000	2,349,633.86	577,119.91	0.19

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928881101	VONTIER CORP COMMON STOCK USD.0001							
		84,372.000	Local 30.634826	2,584,721.50	23.030000	1,943,087.16	-641,634.34	0.16
			Base 30.634826	2,584,721.50	23.030000	1,943,087.16	-641,634.34	0.16
929042109	VORNADO REALTY TRUST REIT USD.04							
		57,285.000	Local 21.449641	1,228,742.68	24.390000	1,397,181.15	168,438.47	0.11
			Base 21.449641	1,228,742.68	24.390000	1,397,181.15	168,438.47	0.11
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		51,893.000	Local 66.330357	3,442,081.20	69.770000	3,620,574.61	178,493.41	0.30
			Base 66.330357	3,442,081.20	69.770000	3,620,574.61	178,493.41	0.30
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		34,887.000	Local 20.561459	717,327.61	35.460000	1,237,093.02	519,765.41	0.10
			Base 20.561459	717,327.61	35.460000	1,237,093.02	519,765.41	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
		17,763.000	Local 117.037096	2,078,929.93	287.370000	5,104,553.31	3,025,623.38	0.42
			Base 117.037096	2,078,929.93	287.370000	5,104,553.31	3,025,623.38	0.42
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		14,570.000	Local 151.247262	2,203,672.61	163.520000	2,382,486.40	178,813.79	0.20
			Base 151.247262	2,203,672.61	163.520000	2,382,486.40	178,813.79	0.20
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		92,926.000	Local 38.156916	3,545,769.53	52.650000	4,892,553.90	1,346,784.37	0.40
			Base 38.156916	3,545,769.53	52.650000	4,892,553.90	1,346,784.37	0.40
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		91,009.000	Local 9.151909	832,906.05	22.300000	2,029,500.70	1,196,594.65	0.17
			Base 9.151909	832,906.05	22.300000	2,029,500.70	1,196,594.65	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		31,388.000	Local 31.370015	984,642.02	46.970000	1,474,294.36	489,652.34	0.12
			Base 31.370015	984,642.02	46.970000	1,474,294.36	489,652.34	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		206,224.000	Local 17.948384	3,701,387.51	14.170000	2,922,194.08	-779,193.43	0.24
			Base 17.948384	3,701,387.51	14.170000	2,922,194.08	-779,193.43	0.24

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
960413102	WESTLAKE CORP COMMON STOCK USD.01								
	18,389.000	Local	92.498424	1,700,953.52	122.750000	2,257,249.75	556,296.23	0.19	
		Base	92.498424	1,700,953.52	122.750000	2,257,249.75	556,296.23	0.19	
96208T104	WEX INC COMMON STOCK USD.01								
	23,280.000	Local	102.320935	2,382,031.37	184.970000	4,306,101.60	1,924,070.23	0.35	
		Base	102.320935	2,382,031.37	184.970000	4,306,101.60	1,924,070.23	0.35	
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	22,930.000	Local	43.697935	1,001,993.65	45.800000	1,050,194.00	48,200.35	0.09	
		Base	43.697935	1,001,993.65	45.800000	1,050,194.00	48,200.35	0.09	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	35,626.000	Local	44.690050	1,592,127.72	134.940000	4,807,372.44	3,215,244.72	0.39	
		Base	44.690050	1,592,127.72	134.940000	4,807,372.44	3,215,244.72	0.39	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	15,975.000	Local	133.836827	2,138,043.31	158.470000	2,531,558.25	393,514.94	0.21	
		Base	133.836827	2,138,043.31	158.470000	2,531,558.25	393,514.94	0.21	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	32,450.000	Local	70.583605	2,290,437.99	91.470000	2,968,201.50	677,763.51	0.24	
		Base	70.583605	2,290,437.99	91.470000	2,968,201.50	677,763.51	0.24	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	66,332.000	Local	47.196497	3,130,638.01	77.010000	5,108,227.32	1,977,589.31	0.42	
		Base	47.196497	3,130,638.01	77.010000	5,108,227.32	1,977,589.31	0.42	
980745103	WOODWARD INC COMMON STOCK USD.001455								
	32,129.000	Local	52.276975	1,679,606.93	102.260000	3,285,511.54	1,605,904.61	0.27	
		Base	52.276975	1,679,606.93	102.260000	3,285,511.54	1,605,904.61	0.27	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	23,123.000	Local	71.589063	1,655,353.90	84.620000	1,956,668.26	301,314.36	0.16	
		Base	71.589063	1,655,353.90	84.620000	1,956,668.26	301,314.36	0.16	
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	16,193.000	Local	22.459665	363,689.36	56.870000	920,895.91	557,206.55	0.08	
		Base	22.459665	363,689.36	56.870000	920,895.91	557,206.55	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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
		47,168.000	Local 58.252587	2,747,658.03	77.510000	3,655,991.68	908,333.65	0.30
			Base 58.252587	2,747,658.03	77.510000	3,655,991.68	908,333.65	0.30
983793100	XPO INC COMMON STOCK USD.001							
		61,499.000	Local 25.718348	1,581,652.66	39.860000	2,451,350.14	869,697.48	0.20
			Base 25.718348	1,581,652.66	39.860000	2,451,350.14	869,697.48	0.20
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		59,829.000	Local 24.284664	1,452,927.15	16.380000	979,999.02	-472,928.13	0.08
			Base 24.284664	1,452,927.15	16.380000	979,999.02	-472,928.13	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		46,058.000	Local 74.497628	3,431,211.75	44.760000	2,061,556.08	-1,369,655.67	0.17
			Base 74.497628	3,431,211.75	44.760000	2,061,556.08	-1,369,655.67	0.17
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		50,633.000	Local 37.188755	1,882,978.24	45.020000	2,279,497.66	396,519.42	0.19
			Base 37.188755	1,882,978.24	45.020000	2,279,497.66	396,519.42	0.19
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		68,779.000	Local 43.707103	3,006,130.86	66.490000	4,573,115.71	1,566,984.85	0.38
			Base 43.707103	3,006,130.86	66.490000	4,573,115.71	1,566,984.85	0.38
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		57,518.000	Local 35.780696	2,058,034.08	44.030000	2,532,517.54	474,483.46	0.21
			Base 35.780696	2,058,034.08	44.030000	2,532,517.54	474,483.46	0.21
G3922B107	GENPACT LTD COMMON STOCK USD.01							
		90,035.000	Local 44.895778	4,042,191.33	47.280000	4,256,854.80	214,663.47	0.35
			Base 44.895778	4,042,191.33	47.280000	4,256,854.80	214,663.47	0.35
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		12,811.000	Local 118.457167	1,517,554.77	113.110000	1,449,052.21	-68,502.56	0.12
			Base 118.457167	1,517,554.77	113.110000	1,449,052.21	-68,502.56	0.12
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		70,772.000	Local 26.643783	1,885,633.83	25.920000	1,834,410.24	-51,223.59	0.15
			Base 26.643783	1,885,633.83	25.920000	1,834,410.24	-51,223.59	0.15

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
		33,625.000	Local 143.876727	4,837,854.94	156.660000	5,267,692.50	429,837.56	0.43
			Base 143.876727	4,837,854.94	156.660000	5,267,692.50	429,837.56	0.43
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		28,582.000	Local 71.067785	2,031,259.43	56.200000	1,606,308.40	-424,951.03	0.13
			Base 71.067785	2,031,259.43	56.200000	1,606,308.40	-424,951.03	0.13
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
		88,961.000	Local 25.652679	2,282,087.96	39.750000	3,536,199.75	1,254,111.79	0.29
			Base 25.652679	2,282,087.96	39.750000	3,536,199.75	1,254,111.79	0.29
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
		23,337.000	Local 122.005247	2,847,236.44	195.690000	4,566,817.53	1,719,581.09	0.37
			Base 122.005247	2,847,236.44	195.690000	4,566,817.53	1,719,581.09	0.37
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,188.000	Local 247.764919	1,533,169.32	206.510000	1,277,883.88	-255,285.44	0.10
			Base 247.764919	1,533,169.32	206.510000	1,277,883.88	-255,285.44	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		71,901.000	Local 38.970944	2,802,049.81	37.420000	2,690,535.42	-111,514.39	0.22
			Base 38.970944	2,802,049.81	37.420000	2,690,535.42	-111,514.39	0.22
US DOLLAR Total								
		23,982,808.000	Local	896,111,899.87		1,205,818,144.75	309,706,244.88	98.96
			Base	896,111,899.87		1,205,818,144.75	309,706,244.88	98.96
EQUITY Total								
		23,982,808.000	Base	896,111,899.87		1,205,818,144.75	309,706,244.88	98.96

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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		36,657,492.630	Base	908,786,584.50		1,218,492,829.38	309,706,244.88	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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	6,102.000	Local	1.000000	6,102.00	1.000000	6,102.00	0.00	0.00
			Base	1.000000	6,102.00	1.000000	6,102.00	0.00	0.00

US DOLLAR Total		6,102.000	Local		6,102.00		6,102.00	0.00	0.00
			Base		6,102.00		6,102.00	0.00	0.00

CASH Total		6,102.000	Base		6,102.00		6,102.00	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT	1,863,828.720	Local	100.000000	1,863,828.72	4.220093	31 Dec 2030	1,863,828.72	0.00	0.23
			Base	100.000000	1,863,828.72	100.000000		1,863,828.72	0.00	0.23

US DOLLAR Total		1,863,828.720	Local		1,863,828.72			1,863,828.72	0.00	0.23
			Base		1,863,828.72			1,863,828.72	0.00	0.23

CASH EQUIVALENT Total		1,863,828.720	Base		1,863,828.72			1,863,828.72	0.00	0.23
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004	33,469.000	Local	30.144525	1,008,907.12	76.320000		2,554,354.08	1,545,446.96	0.32
			Base	30.144525	1,008,907.12	76.320000		2,554,354.08	1,545,446.96	0.32

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
		26,542.000	Local 28.869797	766,262.16	51.440000	1,365,320.48	599,058.32	0.17
			Base 28.869797	766,262.16	51.440000	1,365,320.48	599,058.32	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		52,681.000	Local 30.237690	1,592,951.74	46.910000	2,471,265.71	878,313.97	0.31
			Base 30.237690	1,592,951.74	46.910000	2,471,265.71	878,313.97	0.31
00164V103	AMC NETWORKS INC A COMMON STOCK							
		22,323.000	Local 35.878969	800,926.22	18.510000	413,198.73	-387,727.49	0.05
			Base 35.878969	800,926.22	18.510000	413,198.73	-387,727.49	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		34,511.000	Local 39.858826	1,375,567.93	95.840000	3,307,534.24	1,931,966.31	0.42
			Base 39.858826	1,375,567.93	95.840000	3,307,534.24	1,931,966.31	0.42
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		9,729.000	Local 49.920759	485,679.06	44.730000	435,178.17	-50,500.89	0.05
			Base 49.920759	485,679.06	44.730000	435,178.17	-50,500.89	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		50,887.000	Local 14.092617	717,130.99	15.480000	787,730.76	70,599.77	0.10
			Base 14.092617	717,130.99	15.480000	787,730.76	70,599.77	0.10
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		8,536.000	Local 48.009645	409,810.33	48.880000	417,239.68	7,429.35	0.05
			Base 48.009645	409,810.33	48.880000	417,239.68	7,429.35	0.05
002474104	AZZ INC COMMON STOCK USD1.0							
		19,798.000	Local 33.965212	672,443.26	42.480000	841,019.04	168,575.78	0.11
			Base 33.965212	672,443.26	42.480000	841,019.04	168,575.78	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		24,512.000	Local 19.041496	466,745.15	14.650000	359,100.80	-107,644.35	0.05
			Base 19.041496	466,745.15	14.650000	359,100.80	-107,644.35	0.05
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		39,383.000	Local 17.131856	674,703.89	28.960000	1,140,531.68	465,827.79	0.14
			Base 17.131856	674,703.89	28.960000	1,140,531.68	465,827.79	0.14

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
		63,499.000	Local 38.331720	2,434,025.89	58.420000	3,709,611.58	1,275,585.69	0.47
			Base 38.331720	2,434,025.89	58.420000	3,709,611.58	1,275,585.69	0.47
004239109	ACADIA REALTY TRUST REIT USD.001							
		75,619.000	Local 22.872960	1,729,630.33	15.530000	1,174,363.07	-555,267.26	0.15
			Base 22.872960	1,729,630.33	15.530000	1,174,363.07	-555,267.26	0.15
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		61,726.000	Local 18.681643	1,153,143.07	18.870000	1,164,769.62	11,626.55	0.15
			Base 18.681643	1,153,143.07	18.870000	1,164,769.62	11,626.55	0.15
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		61,158.000	Local 23.228781	1,420,625.80	21.430000	1,310,615.94	-110,009.86	0.17
			Base 23.228781	1,420,625.80	21.430000	1,310,615.94	-110,009.86	0.17
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,830.000	Local 76.915399	986,824.57	107.520000	1,379,481.60	392,657.03	0.17
			Base 76.915399	986,824.57	107.520000	1,379,481.60	392,657.03	0.17
00676P107	ADEIA INC COMMON STOCK							
		83,663.000	Local 10.647139	890,771.56	10.950000	916,109.85	25,338.29	0.12
			Base 10.647139	890,771.56	10.950000	916,109.85	25,338.29	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		36,158.000	Local 35.293450	1,276,140.55	38.180000	1,380,512.44	104,371.89	0.17
			Base 35.293450	1,276,140.55	38.180000	1,380,512.44	104,371.89	0.17
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		21,953.000	Local 21.614124	474,494.86	43.240000	949,247.72	474,752.86	0.12
			Base 21.614124	474,494.86	43.240000	949,247.72	474,752.86	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		60,285.000	Local 24.707920	1,489,516.96	55.920000	3,371,137.20	1,881,620.24	0.43
			Base 24.707920	1,489,516.96	55.920000	3,371,137.20	1,881,620.24	0.43
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		29,770.000	Local 37.492494	1,116,151.55	92.740000	2,760,869.80	1,644,718.25	0.35
			Base 37.492494	1,116,151.55	92.740000	2,760,869.80	1,644,718.25	0.35

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		19,900.000	Local 49.951169	994,028.26	88.970000	1,770,503.00	776,474.74	0.22
			Base 49.951169	994,028.26	88.970000	1,770,503.00	776,474.74	0.22
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		15,769.000	Local 19.515308	307,736.89	83.560000	1,317,657.64	1,009,920.75	0.17
			Base 19.515308	307,736.89	83.560000	1,317,657.64	1,009,920.75	0.17
00848J104	AGILITI INC COMMON STOCK USD.0001							
		26,545.000	Local 16.987900	450,943.81	18.450000	489,755.25	38,811.44	0.06
			Base 16.987900	450,943.81	18.450000	489,755.25	38,811.44	0.06
008492100	AGREE REALTY CORP REIT USD.0001							
		70,535.000	Local 59.929841	4,227,151.35	74.630000	5,264,027.05	1,036,875.70	0.66
			Base 59.929841	4,227,151.35	74.630000	5,264,027.05	1,036,875.70	0.66
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,196.000	Local 85.150387	697,892.57	156.470000	1,282,428.12	584,535.55	0.16
			Base 85.150387	697,892.57	156.470000	1,282,428.12	584,535.55	0.16
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		39,746.000	Local 50.089375	1,990,852.31	53.600000	2,130,385.60	139,533.29	0.27
			Base 50.089375	1,990,852.31	53.600000	2,130,385.60	139,533.29	0.27
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		24,767.000	Local 47.987126	1,188,497.15	112.150000	2,777,619.05	1,589,121.90	0.35
			Base 47.987126	1,188,497.15	112.150000	2,777,619.05	1,589,121.90	0.35
014491104	ALEXANDER + BALDWIN INC REIT							
		57,771.000	Local 20.258706	1,170,365.72	20.020000	1,156,575.42	-13,790.30	0.15
			Base 20.258706	1,170,365.72	20.020000	1,156,575.42	-13,790.30	0.15
01741R102	ATI INC COMMON STOCK USD.1							
		103,063.000	Local 12.481347	1,286,365.02	36.390000	3,750,462.57	2,464,097.55	0.47
			Base 12.481347	1,286,365.02	36.390000	3,750,462.57	2,464,097.55	0.47
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD.001							
		12,454.000	Local 103.608318	1,290,337.99	86.030000	1,071,417.62	-218,920.37	0.14
			Base 103.608318	1,290,337.99	86.030000	1,071,417.62	-218,920.37	0.14

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018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
		39,701.000	Local 34.928375	1,386,691.42	41.030000	1,628,932.03	242,240.61	0.21
			Base 34.928375	1,386,691.42	41.030000	1,628,932.03	242,240.61	0.21
01988P108	VERADIGM INC COMMON STOCK USD.01							
		87,010.000	Local 8.961973	779,781.23	17.910000	1,558,349.10	778,567.87	0.20
			Base 8.961973	779,781.23	17.910000	1,558,349.10	778,567.87	0.20
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		35,813.000	Local 17.447054	624,831.35	16.660000	596,644.58	-28,186.77	0.08
			Base 17.447054	624,831.35	16.660000	596,644.58	-28,186.77	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		41,454.000	Local 34.976587	1,449,919.45	28.460000	1,179,780.84	-270,138.61	0.15
			Base 34.976587	1,449,919.45	28.460000	1,179,780.84	-270,138.61	0.15
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		91,226.000	Local 12.589262	1,148,468.01	8.870000	809,174.62	-339,293.39	0.10
			Base 12.589262	1,148,468.01	8.870000	809,174.62	-339,293.39	0.10
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		138,740.000	Local 11.082655	1,537,607.49	16.140000	2,239,263.60	701,656.11	0.28
			Base 11.082655	1,537,607.49	16.140000	2,239,263.60	701,656.11	0.28
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		55,282.000	Local 26.702272	1,476,155.01	47.650000	2,634,187.30	1,158,032.29	0.33
			Base 26.702272	1,476,155.01	47.650000	2,634,187.30	1,158,032.29	0.33
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		29,434.000	Local 47.573189	1,400,269.24	94.170000	2,771,799.78	1,371,530.54	0.35
			Base 47.573189	1,400,269.24	94.170000	2,771,799.78	1,371,530.54	0.35
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		22,145.000	Local 15.717086	348,054.87	22.590000	500,255.55	152,200.68	0.06
			Base 15.717086	348,054.87	22.590000	500,255.55	152,200.68	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		13,237.000	Local 53.158008	703,652.55	57.290000	758,347.73	54,695.18	0.10
			Base 53.158008	703,652.55	57.290000	758,347.73	54,695.18	0.10

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03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,615.000	Local 94.491835	436,079.82	86.140000	397,536.10	-38,543.72	0.05
			Base 94.491835	436,079.82	86.140000	397,536.10	-38,543.72	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		15,255.000	Local 39.933239	609,181.56	55.080000	840,245.40	231,063.84	0.11
			Base 39.933239	609,181.56	55.080000	840,245.40	231,063.84	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		51,915.000	Local 33.805102	1,754,991.86	47.160000	2,448,311.40	693,319.54	0.31
			Base 33.805102	1,754,991.86	47.160000	2,448,311.40	693,319.54	0.31
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		30,021.000	Local 21.588796	648,117.24	30.260000	908,435.46	260,318.22	0.11
			Base 21.588796	648,117.24	30.260000	908,435.46	260,318.22	0.11
034164103	ANDERSONS INC/THE COMMON STOCK							
		24,789.000	Local 29.740745	737,243.34	36.780000	911,739.42	174,496.08	0.11
			Base 29.740745	737,243.34	36.780000	911,739.42	174,496.08	0.11
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		31,143.000	Local 16.847585	524,684.33	13.020000	405,481.86	-119,202.47	0.05
			Base 16.847585	524,684.33	13.020000	405,481.86	-119,202.47	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		11,635.000	Local 34.904617	406,115.22	31.010000	360,801.35	-45,313.87	0.05
			Base 34.904617	406,115.22	31.010000	360,801.35	-45,313.87	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		17,686.000	Local 25.543515	451,762.61	46.840000	828,412.24	376,649.63	0.10
			Base 25.543515	451,762.61	46.840000	828,412.24	376,649.63	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		103,007.000	Local 16.120935	1,660,569.20	12.170000	1,253,595.19	-406,974.01	0.16
			Base 16.120935	1,660,569.20	12.170000	1,253,595.19	-406,974.01	0.16
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		31,619.000	Local 74.557900	2,357,446.24	35.640000	1,126,901.16	-1,230,545.08	0.14
			Base 74.557900	2,357,446.24	35.640000	1,126,901.16	-1,230,545.08	0.14

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03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK	30,716.000	Local 52.706749	1,618,940.51	143.210000	4,398,838.36	2,779,897.85	0.55
			Base 52.706749	1,618,940.51	143.210000	4,398,838.36	2,779,897.85	0.55
03937C105	ARCBEST CORP COMMON STOCK USD.01	19,446.000	Local 35.695725	694,139.06	83.450000	1,622,768.70	928,629.64	0.20
			Base 35.695725	694,139.06	83.450000	1,622,768.70	928,629.64	0.20
03957W106	ARCHROCK INC COMMON STOCK USD.01	106,573.000	Local 9.546503	1,017,399.43	9.910000	1,056,138.43	38,739.00	0.13
			Base 9.546503	1,017,399.43	9.910000	1,056,138.43	38,739.00	0.13
039653100	ARCOSA INC COMMON STOCK USD.01	38,507.000	Local 35.179290	1,354,648.91	59.270000	2,282,309.89	927,660.98	0.29
			Base 35.179290	1,354,648.91	59.270000	2,282,309.89	927,660.98	0.29
03966V107	ARCONIC CORP COMMON STOCK USD.01	80,818.000	Local 13.512308	1,092,037.70	23.510000	1,900,031.18	807,993.48	0.24
			Base 13.512308	1,092,037.70	23.510000	1,900,031.18	807,993.48	0.24
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	41,516.000	Local 30.241547	1,255,508.05	21.630000	897,991.08	-357,516.97	0.11
			Base 30.241547	1,255,508.05	21.630000	897,991.08	-357,516.97	0.11
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	70,454.000	Local 6.516211	459,093.11	3.750000	264,202.50	-194,890.61	0.03
			Base 6.516211	459,093.11	3.750000	264,202.50	-194,890.61	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01	53,937.000	Local 13.457029	725,831.80	12.680000	683,921.16	-41,910.64	0.09
			Base 13.457029	725,831.80	12.680000	683,921.16	-41,910.64	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001	105,229.000	Local 12.748604	1,341,522.84	6.280000	660,838.12	-680,684.72	0.08
			Base 12.748604	1,341,522.84	6.280000	660,838.12	-680,684.72	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	17,626.000	Local 92.286735	1,626,645.99	220.000000	3,877,720.00	2,251,074.01	0.49
			Base 92.286735	1,626,645.99	220.000000	3,877,720.00	2,251,074.01	0.49

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046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		18,087.000	Local 39.329669	711,355.72	44.140000	798,360.18	87,004.46	0.10
			Base 39.329669	711,355.72	44.140000	798,360.18	87,004.46	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		20,525.000	Local 47.411157	973,113.99	102.210000	2,097,860.25	1,124,746.26	0.26
			Base 47.411157	973,113.99	102.210000	2,097,860.25	1,124,746.26	0.26
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		37,029.000	Local 36.938970	1,367,813.11	30.640000	1,134,568.56	-233,244.55	0.14
			Base 36.938970	1,367,813.11	30.640000	1,134,568.56	-233,244.55	0.14
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01							
		26,443.000	Local 26.328071	696,193.18	30.310000	801,487.33	105,294.15	0.10
			Base 26.328071	696,193.18	30.310000	801,487.33	105,294.15	0.10
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		49,506.000	Local 28.641358	1,417,919.09	15.830000	783,679.98	-634,239.11	0.10
			Base 28.641358	1,417,919.09	15.830000	783,679.98	-634,239.11	0.10
05379B107	AVISTA CORP COMMON STOCK							
		58,751.000	Local 34.987327	2,055,540.46	39.900000	2,344,164.90	288,624.44	0.30
			Base 34.987327	2,055,540.46	39.900000	2,344,164.90	288,624.44	0.30
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		26,160.000	Local 35.864593	938,217.75	109.950000	2,876,292.00	1,938,074.25	0.36
			Base 35.864593	938,217.75	109.950000	2,876,292.00	1,938,074.25	0.36
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		42,524.000	Local 25.870301	1,100,108.66	48.120000	2,046,254.88	946,146.22	0.26
			Base 25.870301	1,100,108.66	48.120000	2,046,254.88	946,146.22	0.26
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		57,073.000	Local 24.053502	1,372,805.50	14.020000	800,163.46	-572,642.04	0.10
			Base 24.053502	1,372,805.50	14.020000	800,163.46	-572,642.04	0.10
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
		12,746.000	Local 69.805063	889,735.33	42.730000	544,636.58	-345,098.75	0.07
			Base 69.805063	889,735.33	42.730000	544,636.58	-345,098.75	0.07

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056525108	BADGER METER INC COMMON STOCK USD1.0							
		23,309.000	Local 42.464353	989,801.61	115.900000	2,701,513.10	1,711,711.49	0.34
			Base 42.464353	989,801.61	115.900000	2,701,513.10	1,711,711.49	0.34
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		25,591.000	Local 73.449838	1,879,654.80	130.630000	3,342,952.33	1,463,297.53	0.42
			Base 73.449838	1,879,654.80	130.630000	3,342,952.33	1,463,297.53	0.42
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		13,873.000	Local 52.735810	731,603.89	86.130000	1,194,881.49	463,277.60	0.15
			Base 52.735810	731,603.89	86.130000	1,194,881.49	463,277.60	0.15
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		44,582.000	Local 24.042778	1,071,875.11	33.930000	1,512,667.26	440,792.15	0.19
			Base 24.042778	1,071,875.11	33.930000	1,512,667.26	440,792.15	0.19
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		44,554.000	Local 17.171061	765,039.46	17.420000	776,130.68	11,091.22	0.10
			Base 17.171061	765,039.46	17.420000	776,130.68	11,091.22	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		61,534.000	Local 24.999472	1,538,317.48	37.640000	2,316,139.76	777,822.28	0.29
			Base 24.999472	1,538,317.48	37.640000	2,316,139.76	777,822.28	0.29
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		27,228.000	Local 45.637162	1,242,608.64	64.830000	1,765,191.24	522,582.60	0.22
			Base 45.637162	1,242,608.64	64.830000	1,765,191.24	522,582.60	0.22
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		40,271.000	Local 33.219169	1,337,769.16	44.260000	1,782,394.46	444,625.30	0.22
			Base 33.219169	1,337,769.16	44.260000	1,782,394.46	444,625.30	0.22
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		61,069.000	Local 9.880285	603,379.15	2.820000	172,214.58	-431,164.57	0.02
			Base 9.880285	603,379.15	2.820000	172,214.58	-431,164.57	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		28,013.000	Local 20.135596	564,058.45	27.990000	784,083.87	220,025.42	0.10
			Base 20.135596	564,058.45	27.990000	784,083.87	220,025.42	0.10

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		35,856.000	Local 30.616910	1,097,799.92	31.050000	1,113,328.80	15,528.88	0.14
			Base 30.616910	1,097,799.92	31.050000	1,113,328.80	15,528.88	0.14
089302103	BIG LOTS INC COMMON STOCK USD.01							
		23,048.000	Local 31.752753	731,837.46	16.360000	377,065.28	-354,772.18	0.05
			Base 31.752753	731,837.46	16.360000	377,065.28	-354,772.18	0.05
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		27,245.000	Local 45.787976	1,247,493.41	23.440000	638,622.80	-608,870.61	0.08
			Base 45.787976	1,247,493.41	23.440000	638,622.80	-608,870.61	0.08
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		18,629.000	Local 36.837234	686,240.84	31.570000	588,117.53	-98,123.31	0.07
			Base 36.837234	686,240.84	31.570000	588,117.53	-98,123.31	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		69,915.000	Local 18.159870	1,269,647.33	24.250000	1,695,438.75	425,791.42	0.21
			Base 18.159870	1,269,647.33	24.250000	1,695,438.75	425,791.42	0.21
095229100	AVANTAX INC COMMON STOCK USD.0001							
		38,132.000	Local 14.740736	562,093.76	29.140000	1,111,166.48	549,072.72	0.14
			Base 14.740736	562,093.76	29.140000	1,111,166.48	549,072.72	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		31,415.000	Local 38.595598	1,212,480.70	74.970000	2,355,182.55	1,142,701.85	0.30
			Base 38.595598	1,212,480.70	74.970000	2,355,182.55	1,142,701.85	0.30
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		23,740.000	Local 41.591894	987,391.57	83.490000	1,982,052.60	994,661.03	0.25
			Base 41.591894	987,391.57	83.490000	1,982,052.60	994,661.03	0.25
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		36,935.000	Local 37.141818	1,371,833.05	53.470000	1,974,914.45	603,081.40	0.25
			Base 37.141818	1,371,833.05	53.470000	1,974,914.45	603,081.40	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		136,630.000	Local 10.404525	1,421,570.26	6.560000	896,292.80	-525,277.46	0.11
			Base 10.404525	1,421,570.26	6.560000	896,292.80	-525,277.46	0.11

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10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		25,737.000	Local 12.625287	324,937.00	23.450000	603,532.65	278,595.65	0.08
			Base 12.625287	324,937.00	23.450000	603,532.65	278,595.65	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		35,064.000	Local 24.872617	872,133.45	39.460000	1,383,625.44	511,491.99	0.17
			Base 24.872617	872,133.45	39.460000	1,383,625.44	511,491.99	0.17
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		18,740.000	Local 29.343520	549,897.56	30.540000	572,319.60	22,422.04	0.07
			Base 29.343520	549,897.56	30.540000	572,319.60	22,422.04	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		70,143.000	Local 11.801369	827,783.40	13.080000	917,470.44	89,687.04	0.12
			Base 11.801369	827,783.40	13.080000	917,470.44	89,687.04	0.12
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		23,537.000	Local 35.990689	847,112.85	44.000000	1,035,628.00	188,515.15	0.13
			Base 35.990689	847,112.85	44.000000	1,035,628.00	188,515.15	0.13
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		24,141.000	Local 33.828809	816,661.27	59.670000	1,440,493.47	623,832.20	0.18
			Base 33.828809	816,661.27	59.670000	1,440,493.47	623,832.20	0.18
126501105	CTS CORP COMMON STOCK							
		25,388.000	Local 19.501604	495,106.72	44.510000	1,130,019.88	634,913.16	0.14
			Base 19.501604	495,106.72	44.510000	1,130,019.88	634,913.16	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK							
		104,656.000	Local 17.841319	1,867,201.03	24.220000	2,534,768.32	667,567.29	0.32
			Base 17.841319	1,867,201.03	24.220000	2,534,768.32	667,567.29	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		30,228.000	Local 33.750234	1,020,202.07	57.220000	1,729,646.16	709,444.09	0.22
			Base 33.750234	1,020,202.07	57.220000	1,729,646.16	709,444.09	0.22
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		14,121.000	Local 41.201661	581,808.65	32.050000	452,578.05	-129,230.60	0.06
			Base 41.201661	581,808.65	32.050000	452,578.05	-129,230.60	0.06

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129500104	CALERES INC COMMON STOCK USD.01							
		29,039.000	Local 16.201271	470,468.72	26.020000	755,594.78	285,126.06	0.10
			Base 16.201271	470,468.72	26.020000	755,594.78	285,126.06	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		43,659.000	Local 38.923379	1,699,355.80	61.170000	2,670,621.03	971,265.23	0.34
			Base 38.923379	1,699,355.80	61.170000	2,670,621.03	971,265.23	0.34
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		40,722.000	Local 64.471096	2,625,391.98	42.550000	1,732,721.10	-892,670.88	0.22
			Base 64.471096	2,625,391.98	42.550000	1,732,721.10	-892,670.88	0.22
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		102,840.000	Local 11.618120	1,194,807.45	8.370000	860,770.80	-334,036.65	0.11
			Base 11.618120	1,194,807.45	8.370000	860,770.80	-334,036.65	0.11
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		35,945.000	Local 14.186463	509,932.43	11.680000	419,837.60	-90,094.83	0.05
			Base 14.186463	509,932.43	11.680000	419,837.60	-90,094.83	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		33,352.000	Local 34.499909	1,150,640.98	13.940000	464,926.88	-685,714.10	0.06
			Base 34.499909	1,150,640.98	13.940000	464,926.88	-685,714.10	0.06
14174T107	CARETRUST REIT INC REIT USD.01							
		84,588.000	Local 16.033683	1,356,257.19	20.720000	1,752,663.36	396,406.17	0.22
			Base 16.033683	1,356,257.19	20.720000	1,752,663.36	396,406.17	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		38,579.000	Local 23.262607	897,448.10	48.290000	1,862,979.91	965,531.81	0.23
			Base 23.262607	897,448.10	48.290000	1,862,979.91	965,531.81	0.23
14575E105	CARS.COM INC COMMON STOCK USD.01							
		49,332.000	Local 15.545623	766,896.68	17.100000	843,577.20	76,680.52	0.11
			Base 15.545623	766,896.68	17.100000	843,577.20	76,680.52	0.11
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		76,246.000	Local 13.595323	1,036,589.02	15.490000	1,181,050.54	144,461.52	0.15
			Base 13.595323	1,036,589.02	15.490000	1,181,050.54	144,461.52	0.15

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149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		6,599.000	Local 143.143122	944,601.46	266.100000	1,755,993.90	811,392.44	0.22
			Base 143.143122	944,601.46	266.100000	1,755,993.90	811,392.44	0.22
15202L107	CENTERSPACE REIT							
		12,001.000	Local 77.227439	926,806.50	67.620000	811,507.62	-115,298.88	0.10
			Base 77.227439	926,806.50	67.620000	811,507.62	-115,298.88	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		7,750.000	Local 24.468346	189,629.68	41.940000	325,035.00	135,405.32	0.04
			Base 24.468346	189,629.68	41.940000	325,035.00	135,405.32	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		33,008.000	Local 22.673403	748,403.68	39.630000	1,308,107.04	559,703.36	0.16
			Base 22.673403	748,403.68	39.630000	1,308,107.04	559,703.36	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		21,684.000	Local 22.140829	480,101.74	22.600000	490,058.40	9,956.66	0.06
			Base 22.140829	480,101.74	22.600000	490,058.40	9,956.66	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		40,737.000	Local 11.822982	481,632.83	11.240000	457,883.88	-23,748.95	0.06
			Base 11.822982	481,632.83	11.240000	457,883.88	-23,748.95	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		22,519.000	Local 32.600582	734,132.50	61.200000	1,378,162.80	644,030.30	0.17
			Base 32.600582	734,132.50	61.200000	1,378,162.80	644,030.30	0.17
156727109	CERENCE INC COMMON STOCK USD.01							
		31,363.000	Local 35.169003	1,103,005.45	24.520000	769,020.76	-333,984.69	0.10
			Base 35.169003	1,103,005.45	24.520000	769,020.76	-333,984.69	0.10
157210105	CEVA INC COMMON STOCK USD.001							
		18,466.000	Local 28.376159	523,994.16	33.120000	611,593.92	87,599.76	0.08
			Base 28.376159	523,994.16	33.120000	611,593.92	87,599.76	0.08
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		38,869.000	Local 16.843274	654,681.23	14.210000	552,328.49	-102,352.74	0.07
			Base 16.843274	654,681.23	14.210000	552,328.49	-102,352.74	0.07

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163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		38,082.000	Local 27.738243	1,056,327.78	39.250000	1,494,718.50	438,390.72	0.19
			Base 27.738243	1,056,327.78	39.250000	1,494,718.50	438,390.72	0.19
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		27,124.000	Local 29.270312	793,927.93	38.230000	1,036,950.52	243,022.59	0.13
			Base 29.270312	793,927.93	38.230000	1,036,950.52	243,022.59	0.13
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		14,129.000	Local 101.729804	1,437,340.40	126.080000	1,781,384.32	344,043.92	0.22
			Base 101.729804	1,437,340.40	126.080000	1,781,384.32	344,043.92	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		99,618.000	Local 6.551251	652,622.49	5.270000	524,986.86	-127,635.63	0.07
			Base 6.551251	652,622.49	5.270000	524,986.86	-127,635.63	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		10,375.000	Local 50.618799	525,170.04	45.370000	470,713.75	-54,456.29	0.06
			Base 50.618799	525,170.04	45.370000	470,713.75	-54,456.29	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		14,332.000	Local 25.493136	365,367.63	34.230000	490,584.36	125,216.73	0.06
			Base 25.493136	365,367.63	34.230000	490,584.36	125,216.73	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		85,352.000	Local 15.838866	1,351,878.85	11.940000	1,019,102.88	-332,775.97	0.13
			Base 15.838866	1,351,878.85	11.940000	1,019,102.88	-332,775.97	0.13
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		16,217.000	Local 34.182158	554,332.05	27.650000	448,400.05	-105,932.00	0.06
			Base 34.182158	554,332.05	27.650000	448,400.05	-105,932.00	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		11,831.000	Local 53.839496	636,975.08	94.790000	1,121,460.49	484,485.41	0.14
			Base 53.839496	636,975.08	94.790000	1,121,460.49	484,485.41	0.14
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		41,506.000	Local 55.682249	2,311,147.43	66.550000	2,762,224.30	451,076.87	0.35
			Base 55.682249	2,311,147.43	66.550000	2,762,224.30	451,076.87	0.35

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18482P103	CLEARFIELD INC COMMON STOCK USD.01								
	9,107.000	Local	106.056754	965,858.86	71.460000	650,786.22	-315,072.64	0.08	
		Base	106.056754	965,858.86	71.460000	650,786.22	-315,072.64	0.08	
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
	13,332.000	Local	35.646841	475,243.69	38.610000	514,748.52	39,504.83	0.06	
		Base	35.646841	475,243.69	38.610000	514,748.52	39,504.83	0.06	
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	34,028.000	Local	50.143344	1,706,277.70	68.570000	2,333,299.96	627,022.26	0.29	
		Base	50.143344	1,706,277.70	68.570000	2,333,299.96	627,022.26	0.29	
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
	51,409.000	Local	16.374990	841,821.88	8.480000	435,948.32	-405,873.56	0.05	
		Base	16.374990	841,821.88	8.480000	435,948.32	-405,873.56	0.05	
192576106	COHU INC COMMON STOCK USD1.0								
	37,931.000	Local	18.632109	706,734.51	36.080000	1,368,550.48	661,815.97	0.17	
		Base	18.632109	706,734.51	36.080000	1,368,550.48	661,815.97	0.17	
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
	26,736.000	Local	21.942478	586,654.09	28.080000	750,746.88	164,092.79	0.09	
		Base	21.942478	586,654.09	28.080000	750,746.88	164,092.79	0.09	
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
	62,630.000	Local	28.848374	1,806,773.65	30.910000	1,935,893.30	129,119.65	0.24	
		Base	28.848374	1,806,773.65	30.910000	1,935,893.30	129,119.65	0.24	
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	28,479.000	Local	34.230353	974,846.23	121.040000	3,447,098.16	2,472,251.93	0.43	
		Base	34.230353	974,846.23	121.040000	3,447,098.16	2,472,251.93	0.43	
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
	42,792.000	Local	45.366026	1,941,302.98	57.710000	2,469,526.32	528,223.34	0.31	
		Base	45.366026	1,941,302.98	57.710000	2,469,526.32	528,223.34	0.31	
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	99,761.000	Local	9.044072	902,245.65	5.220000	520,752.42	-381,493.23	0.07	
		Base	9.044072	902,245.65	5.220000	520,752.42	-381,493.23	0.07	

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		18,736.000	Local 33.634584	630,177.56	42.880000	803,399.68	173,222.12	0.10
			Base 33.634584	630,177.56	42.880000	803,399.68	173,222.12	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		27,101.000	Local 58.457309	1,584,251.52	46.660000	1,264,532.66	-319,718.86	0.16
			Base 58.457309	1,584,251.52	46.660000	1,264,532.66	-319,718.86	0.16
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		11,331.000	Local 42.695183	483,779.12	29.380000	332,904.78	-150,874.34	0.04
			Base 42.695183	483,779.12	29.380000	332,904.78	-150,874.34	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		22,040.000	Local 21.231559	467,943.55	15.860000	349,554.40	-118,389.15	0.04
			Base 21.231559	467,943.55	15.860000	349,554.40	-118,389.15	0.04
207410101	CONMED CORP COMMON STOCK USD.01							
		24,275.000	Local 62.489594	1,516,934.90	95.760000	2,324,574.00	807,639.10	0.29
			Base 62.489594	1,516,934.90	95.760000	2,324,574.00	807,639.10	0.29
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		14,054.000	Local 56.875438	799,327.40	58.770000	825,953.58	26,626.18	0.10
			Base 56.875438	799,327.40	58.770000	825,953.58	26,626.18	0.10
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		26,104.000	Local 24.353229	635,716.69	57.830000	1,509,594.32	873,877.63	0.19
			Base 24.353229	635,716.69	57.830000	1,509,594.32	873,877.63	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		58,814.000	Local 15.462640	909,419.71	4.350000	255,840.90	-653,578.81	0.03
			Base 15.462640	909,419.71	4.350000	255,840.90	-653,578.81	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		76,297.000	Local 19.088937	1,456,428.62	22.860000	1,744,149.42	287,720.80	0.22
			Base 19.088937	1,456,428.62	22.860000	1,744,149.42	287,720.80	0.22
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		91,566.000	Local 9.979502	913,783.05	10.640000	974,262.24	60,479.19	0.12
			Base 9.979502	913,783.05	10.640000	974,262.24	60,479.19	0.12

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22041X102	CORSAIR GAMING INC COMMON STOCK							
		30,577.000	Local 19.224008	587,812.50	15.730000	480,976.21	-106,836.29	0.06
			Base 19.224008	587,812.50	15.730000	480,976.21	-106,836.29	0.06
221006109	CORVEL CORP COMMON STOCK USD.0001							
		7,287.000	Local 67.882751	494,661.61	178.160000	1,298,251.92	803,590.31	0.16
			Base 67.882751	494,661.61	178.160000	1,298,251.92	803,590.31	0.16
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		28,215.000	Local 11.873422	335,008.59	27.750000	782,966.25	447,957.66	0.10
			Base 11.873422	335,008.59	27.750000	782,966.25	447,957.66	0.10
228903100	ARTIVION INC COMMON STOCK USD.01							
		32,116.000	Local 14.967089	480,683.02	13.040000	418,792.64	-61,890.38	0.05
			Base 14.967089	480,683.02	13.040000	418,792.64	-61,890.38	0.05
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		24,340.000	Local 28.571915	695,440.41	30.370000	739,205.80	43,765.39	0.09
			Base 28.571915	695,440.41	30.370000	739,205.80	43,765.39	0.09
232109108	CUTERA INC COMMON STOCK USD.001							
		14,215.000	Local 37.237783	529,335.08	34.830000	495,108.45	-34,226.63	0.06
			Base 37.237783	529,335.08	34.830000	495,108.45	-34,226.63	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		75,359.000	Local 26.106376	1,967,350.42	42.480000	3,201,250.32	1,233,899.90	0.40
			Base 26.106376	1,967,350.42	42.480000	3,201,250.32	1,233,899.90	0.40
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		14,776.000	Local 51.785982	765,189.67	22.740000	336,006.24	-429,183.43	0.04
			Base 51.785982	765,189.67	22.740000	336,006.24	-429,183.43	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		12,553.000	Local 44.288679	555,955.79	30.300000	380,355.90	-175,599.89	0.05
			Base 44.288679	555,955.79	30.300000	380,355.90	-175,599.89	0.05
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		33,420.000	Local 32.163494	1,074,903.96	43.350000	1,448,757.00	373,853.04	0.18
			Base 32.163494	1,074,903.96	43.350000	1,448,757.00	373,853.04	0.18

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24790A127	DENBURY INC DENBURY CW23	1,126.000	Local 708.923739	798,248.13	42.000000	47,292.00	-750,956.13	0.01
			Base 708.923739	798,248.13	42.000000	47,292.00	-750,956.13	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0	34,352.000	Local 28.598292	982,408.52	19.990000	686,696.48	-295,712.04	0.09
			Base 28.598292	982,408.52	19.990000	686,696.48	-295,712.04	0.09
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	40,496.000	Local 16.624752	673,235.95	10.310000	417,513.76	-255,722.19	0.05
			Base 16.624752	673,235.95	10.310000	417,513.76	-255,722.19	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	166,736.000	Local 9.545719	1,591,614.96	9.630000	1,605,667.68	14,052.72	0.20
			Base 9.545719	1,591,614.96	9.630000	1,605,667.68	14,052.72	0.20
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	28,104.000	Local 14.150591	397,688.21	33.990000	955,254.96	557,566.75	0.12
			Base 14.150591	397,688.21	33.990000	955,254.96	557,566.75	0.12
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001	71,756.000	Local 17.603601	1,263,163.96	17.360000	1,245,684.16	-17,479.80	0.16
			Base 17.603601	1,263,163.96	17.360000	1,245,684.16	-17,479.80	0.16
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	25,804.000	Local 27.677215	714,182.85	29.820000	769,475.28	55,292.43	0.10
			Base 27.677215	714,182.85	29.820000	769,475.28	55,292.43	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01	12,486.000	Local 61.758228	771,113.23	77.310000	965,292.66	194,179.43	0.12
			Base 61.758228	771,113.23	77.310000	965,292.66	194,179.43	0.12
254543101	DIODES INC COMMON STOCK USD.667	36,211.000	Local 44.296211	1,604,010.08	89.190000	3,229,659.09	1,625,649.01	0.41
			Base 44.296211	1,604,010.08	89.190000	3,229,659.09	1,625,649.01	0.41
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	19,933.000	Local 23.405461	466,541.06	45.610000	909,144.13	442,603.07	0.11
			Base 23.405461	466,541.06	45.610000	909,144.13	442,603.07	0.11

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01	22,519.000	56.620504	1,275,037.12	97.060000	2,185,694.14	910,657.02	0.28
			56.620504	1,275,037.12	97.060000	2,185,694.14	910,657.02	0.28
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	200.000	26.917500	5,383.50	26.917500	5,383.50	0.00	0.00
			26.917500	5,383.50	26.917500	5,383.50	0.00	0.00
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK	53,703.000	6.230308	334,586.24	4.660000	250,255.98	-84,330.26	0.03
			6.230308	334,586.24	4.660000	250,255.98	-84,330.26	0.03
262037104	DRIL QUIP INC COMMON STOCK USD.01	27,013.000	35.019606	945,984.63	30.710000	829,569.23	-116,415.40	0.10
			35.019606	945,984.63	30.710000	829,569.23	-116,415.40	0.10
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001	94,490.000	10.547352	996,619.30	11.380000	1,075,296.20	78,676.90	0.14
			10.547352	996,619.30	11.380000	1,075,296.20	78,676.90	0.14
26856L103	ELF BEAUTY INC COMMON STOCK USD.01	40,049.000	26.382517	1,056,593.44	57.550000	2,304,819.95	1,248,226.51	0.29
			26.382517	1,056,593.44	57.550000	2,304,819.95	1,248,226.51	0.29
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	15,638.000	12.431072	194,397.10	12.270000	191,878.26	-2,518.84	0.02
			12.431072	194,397.10	12.270000	191,878.26	-2,518.84	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01	25,419.000	51.654253	1,312,999.45	47.490000	1,207,148.31	-105,851.14	0.15
			51.654253	1,312,999.45	47.490000	1,207,148.31	-105,851.14	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	8,293.000	51.887903	430,306.38	33.940000	281,464.42	-148,841.96	0.04
			51.887903	430,306.38	33.940000	281,464.42	-148,841.96	0.04
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01	72,288.000	21.230533	1,534,712.76	16.240000	1,173,957.12	-360,755.64	0.15
			21.230533	1,534,712.76	16.240000	1,173,957.12	-360,755.64	0.15

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278715206	EBIX INC COMMON STOCK USD.1							
		18,704.000	Local 23.930952	447,604.53	19.060000	356,498.24	-91,106.29	0.04
			Base 23.930952	447,604.53	19.060000	356,498.24	-91,106.29	0.04
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		41,272.000	Local 42.976734	1,773,735.77	42.860000	1,768,917.92	-4,817.85	0.22
			Base 42.976734	1,773,735.77	42.860000	1,768,917.92	-4,817.85	0.22
282914100	8X8 INC COMMON STOCK USD.001							
		88,943.000	Local 12.466897	1,108,843.23	4.710000	418,921.53	-689,921.70	0.05
			Base 12.466897	1,108,843.23	4.710000	418,921.53	-689,921.70	0.05
28852N109	ELLINGTON FINANCIAL INC REIT							
		45,724.000	Local 17.902222	818,561.18	13.730000	627,790.52	-190,770.66	0.08
			Base 17.902222	818,561.18	13.730000	627,790.52	-190,770.66	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01							
		46,058.000	Local 32.297067	1,487,538.30	26.390000	1,215,470.62	-272,067.68	0.15
			Base 32.297067	1,487,538.30	26.390000	1,215,470.62	-272,067.68	0.15
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		35,359.000	Local 42.375514	1,498,355.79	13.190000	466,385.21	-1,031,970.58	0.06
			Base 42.375514	1,498,355.79	13.190000	466,385.21	-1,031,970.58	0.06
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		21,659.000	Local 26.757137	579,532.82	43.870000	950,180.33	370,647.51	0.12
			Base 26.757137	579,532.82	43.870000	950,180.33	370,647.51	0.12
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		15,515.000	Local 51.699650	802,120.07	53.380000	828,190.70	26,070.63	0.10
			Base 51.699650	802,120.07	53.380000	828,190.70	26,070.63	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		18,624.000	Local 35.899925	668,600.20	55.720000	1,037,729.28	369,129.08	0.13
			Base 35.899925	668,600.20	55.720000	1,037,729.28	369,129.08	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		14,608.000	Local 51.752393	755,998.96	161.430000	2,358,169.44	1,602,170.48	0.30
			Base 51.752393	755,998.96	161.430000	2,358,169.44	1,602,170.48	0.30

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292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		45,290.000	Local 23.031846	1,043,112.30	26.540000	1,201,996.60	158,884.30	0.15
			Base 23.031846	1,043,112.30	26.540000	1,201,996.60	158,884.30	0.15
29332G102	ENHABIT INC COMMON STOCK USD.01							
		39,514.000	Local 20.731991	819,203.90	15.360000	606,935.04	-212,268.86	0.08
			Base 20.731991	819,203.90	15.360000	606,935.04	-212,268.86	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		16,567.000	Local 58.379754	967,177.38	121.070000	2,005,766.69	1,038,589.31	0.25
			Base 58.379754	967,177.38	121.070000	2,005,766.69	1,038,589.31	0.25
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		25,054.000	Local 23.869998	598,038.93	45.650000	1,143,715.10	545,676.17	0.14
			Base 23.869998	598,038.93	45.650000	1,143,715.10	545,676.17	0.14
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		44,184.000	Local 34.501478	1,524,413.31	93.250000	4,120,158.00	2,595,744.69	0.52
			Base 34.501478	1,524,413.31	93.250000	4,120,158.00	2,595,744.69	0.52
294268107	EPLUS INC COMMON STOCK USD.01							
		21,428.000	Local 29.942887	641,616.18	49.780000	1,066,685.84	425,069.66	0.13
			Base 29.942887	641,616.18	49.780000	1,066,685.84	425,069.66	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		20,589.000	Local 52.164301	1,074,010.79	98.440000	2,026,781.16	952,770.37	0.26
			Base 52.164301	1,074,010.79	98.440000	2,026,781.16	952,770.37	0.26
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		113,381.000	Local 22.886387	2,594,881.45	25.480000	2,888,947.88	294,066.43	0.36
			Base 22.886387	2,594,881.45	25.480000	2,888,947.88	294,066.43	0.36
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		18,167.000	Local 20.731322	376,625.93	28.740000	522,119.58	145,493.65	0.07
			Base 20.731322	376,625.93	28.740000	522,119.58	145,493.65	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01							
		51,924.000	Local 25.946376	1,347,239.65	36.940000	1,918,072.56	570,832.91	0.24
			Base 25.946376	1,347,239.65	36.940000	1,918,072.56	570,832.91	0.24

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30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK	2,097.000	Local 22.000000	46,134.00	21.460000	45,001.62	-1,132.38	0.01
			Base 22.000000	46,134.00	21.460000	45,001.62	-1,132.38	0.01
30214U102	EXPONENT INC COMMON STOCK USD.001	40,326.000	Local 41.578374	1,676,689.53	102.540000	4,135,028.04	2,458,338.51	0.52
			Base 41.578374	1,676,689.53	102.540000	4,135,028.04	2,458,338.51	0.52
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001	104,596.000	Local 12.080985	1,263,622.68	18.030000	1,885,865.88	622,243.20	0.24
			Base 12.080985	1,263,622.68	18.030000	1,885,865.88	622,243.20	0.24
302301106	EZCORP INC CL A COMMON STOCK USD.01	42,753.000	Local 15.564300	665,420.52	9.110000	389,479.83	-275,940.69	0.05
			Base 15.564300	665,420.52	9.110000	389,479.83	-275,940.69	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0	28,030.000	Local 33.070136	926,955.92	37.560000	1,052,806.80	125,850.88	0.13
			Base 33.070136	926,955.92	37.560000	1,052,806.80	125,850.88	0.13
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001	14,955.000	Local 43.890000	656,374.95	27.480000	410,963.40	-245,411.55	0.05
			Base 43.890000	656,374.95	27.480000	410,963.40	-245,411.55	0.05
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	48,289.000	Local 18.357649	886,472.51	53.250000	2,571,389.25	1,684,916.74	0.32
			Base 18.357649	886,472.51	53.250000	2,571,389.25	1,684,916.74	0.32
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	30,845.000	Local 36.481365	1,125,267.71	44.030000	1,358,105.35	232,837.64	0.17
			Base 36.481365	1,125,267.71	44.030000	1,358,105.35	232,837.64	0.17
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	147,016.000	Local 7.462610	1,097,123.14	13.450000	1,977,365.20	880,242.06	0.25
			Base 7.462610	1,097,123.14	13.450000	1,977,365.20	880,242.06	0.25
318910106	FIRST BANCORP/NC COMMON STOCK	28,440.000	Local 37.085424	1,054,709.45	39.850000	1,133,334.00	78,624.55	0.14
			Base 37.085424	1,054,709.45	39.850000	1,133,334.00	78,624.55	0.14

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319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		74,360.000	Local 9.235263	686,734.17	14.710000	1,093,835.60	407,101.43	0.14
			Base 9.235263	686,734.17	14.710000	1,093,835.60	407,101.43	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		75,526.000	Local 20.792608	1,570,382.52	25.330000	1,913,073.58	342,691.06	0.24
			Base 20.792608	1,570,382.52	25.330000	1,913,073.58	342,691.06	0.24
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		101,679.000	Local 19.267720	1,959,122.46	27.440000	2,790,071.76	830,949.30	0.35
			Base 19.267720	1,959,122.46	27.440000	2,790,071.76	830,949.30	0.35
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		61,339.000	Local 20.627439	1,265,266.50	28.140000	1,726,079.46	460,812.96	0.22
			Base 20.627439	1,265,266.50	28.140000	1,726,079.46	460,812.96	0.22
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		8,951.000	Local 37.835401	338,664.67	37.060000	331,724.06	-6,940.61	0.04
			Base 37.835401	338,664.67	37.060000	331,724.06	-6,940.61	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		21,175.000	Local 52.190199	1,105,127.46	107.850000	2,283,723.75	1,178,596.29	0.29
			Base 52.190199	1,105,127.46	107.850000	2,283,723.75	1,178,596.29	0.29
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		81,389.000	Local 22.155884	1,803,245.26	28.760000	2,340,747.64	537,502.38	0.30
			Base 22.155884	1,803,245.26	28.760000	2,340,747.64	537,502.38	0.30
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
		65,683.000	Local 15.298922	1,004,879.11	14.500000	952,403.50	-52,475.61	0.12
			Base 15.298922	1,004,879.11	14.500000	952,403.50	-52,475.61	0.12
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		30,985.000	Local 42.857080	1,327,926.63	90.300000	2,797,945.50	1,470,018.87	0.35
			Base 42.857080	1,327,926.63	90.300000	2,797,945.50	1,470,018.87	0.35
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		73,169.000	Local 9.832010	719,398.31	3.080000	225,360.52	-494,037.79	0.03
			Base 9.832010	719,398.31	3.080000	225,360.52	-494,037.79	0.03

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35905A109	FRONTDOOR INC COMMON STOCK USD.01	64,897.000	Local 23.580795	1,530,322.85	27.180000	1,763,900.46	233,577.61	0.22
			Base 23.580795	1,530,322.85	27.180000	1,763,900.46	233,577.61	0.22
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	15,707.000	Local 53.621404	842,231.40	33.780000	530,582.46	-311,648.94	0.07
			Base 53.621404	842,231.40	33.780000	530,582.46	-311,648.94	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	42,455.000	Local 38.807703	1,647,581.05	69.100000	2,933,640.50	1,286,059.45	0.37
			Base 38.807703	1,647,581.05	69.100000	2,933,640.50	1,286,059.45	0.37
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	20,562.000	Local 12.758790	262,346.23	9.270000	190,609.74	-71,736.49	0.02
			Base 12.758790	262,346.23	9.270000	190,609.74	-71,736.49	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	98,867.000	Local 8.478809	838,274.40	11.500000	1,136,970.50	298,696.10	0.14
			Base 8.478809	838,274.40	11.500000	1,136,970.50	298,696.10	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	34,035.000	Local 30.847912	1,049,908.67	16.920000	575,872.20	-474,036.47	0.07
			Base 30.847912	1,049,908.67	16.920000	575,872.20	-474,036.47	0.07
36251C103	GMS INC COMMON STOCK USD.01	33,771.000	Local 26.348841	889,826.72	59.320000	2,003,295.72	1,113,469.00	0.25
			Base 26.348841	889,826.72	59.320000	2,003,295.72	1,113,469.00	0.25
36472T109	GANNETT CO INC COMMON STOCK USD.01	116,340.000	Local 7.117964	828,103.98	2.260000	262,928.40	-565,175.58	0.03
			Base 7.117964	828,103.98	2.260000	262,928.40	-565,175.58	0.03
371532102	GENESCO INC COMMON STOCK USD1.0	9,888.000	Local 49.142126	485,917.34	48.290000	477,491.52	-8,425.82	0.06
			Base 49.142126	485,917.34	48.290000	477,491.52	-8,425.82	0.06
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	395,281.000	Local 4.037070	1,595,777.25	5.520000	2,181,951.12	586,173.87	0.28
			Base 4.037070	1,595,777.25	5.520000	2,181,951.12	586,173.87	0.28

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37253A103	GENTHERM INC COMMON STOCK	26,438.000	Local 52.803653	1,396,022.97	74.430000	1,967,780.34	571,757.37	0.25
			Base 52.803653	1,396,022.97	74.430000	1,967,780.34	571,757.37	0.25
374297109	GETTY REALTY CORP REIT USD.01	34,115.000	Local 24.252885	827,387.17	36.430000	1,242,809.45	415,422.28	0.16
			Base 24.252885	827,387.17	36.430000	1,242,809.45	415,422.28	0.16
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	24,664.000	Local 27.968005	689,802.87	53.570000	1,321,250.48	631,447.61	0.17
			Base 27.968005	689,802.87	53.570000	1,321,250.48	631,447.61	0.17
377322102	GLAUKOS CORP COMMON STOCK USD.001	37,989.000	Local 39.392497	1,496,481.58	49.050000	1,863,360.45	366,878.87	0.23
			Base 39.392497	1,496,481.58	49.050000	1,863,360.45	366,878.87	0.23
379378201	GLOBAL NET LEASE INC REIT USD.01	82,658.000	Local 16.396404	1,355,293.95	14.950000	1,235,737.10	-119,556.85	0.16
			Base 16.396404	1,355,293.95	14.950000	1,235,737.10	-119,556.85	0.16
38046C109	GOGO INC COMMON STOCK USD.0001	51,690.000	Local 22.631878	1,169,841.78	16.770000	866,841.30	-303,000.48	0.11
			Base 22.631878	1,169,841.78	16.770000	866,841.30	-303,000.48	0.11
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01	17,479.000	Local 55.447970	969,175.06	39.500000	690,420.50	-278,754.56	0.09
			Base 55.447970	969,175.06	39.500000	690,420.50	-278,754.56	0.09
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	34,825.000	Local 27.063674	942,492.46	42.580000	1,482,848.50	540,356.04	0.19
			Base 27.063674	942,492.46	42.580000	1,482,848.50	540,356.04	0.19
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01	41,690.000	Local 15.489776	645,768.77	6.680000	278,489.20	-367,279.57	0.04
			Base 15.489776	645,768.77	6.680000	278,489.20	-367,279.57	0.04
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	21,631.000	Local 22.926947	495,932.79	31.200000	674,887.20	178,954.41	0.09
			Base 22.926947	495,932.79	31.200000	674,887.20	178,954.41	0.09

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39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		37,259.000	Local 33.264222	1,239,391.65	18.080000	673,642.72	-565,748.93	0.08
			Base 33.264222	1,239,391.65	18.080000	673,642.72	-565,748.93	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		47,219.000	Local 25.938517	1,224,790.84	34.770000	1,641,804.63	417,013.79	0.21
			Base 25.938517	1,224,790.84	34.770000	1,641,804.63	417,013.79	0.21
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		26,106.000	Local 33.001876	861,546.97	30.920000	807,197.52	-54,349.45	0.10
			Base 33.001876	861,546.97	30.920000	807,197.52	-54,349.45	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25							
		37,718.000	Local 18.206633	686,717.79	40.880000	1,541,911.84	855,194.05	0.19
			Base 18.206633	686,717.79	40.880000	1,541,911.84	855,194.05	0.19
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		11,612.000	Local 86.422108	1,003,533.52	213.850000	2,483,226.20	1,479,692.68	0.31
			Base 86.422108	1,003,533.52	213.850000	2,483,226.20	1,479,692.68	0.31
401617105	GUESS? INC COMMON STOCK USD.01							
		24,277.000	Local 14.911118	361,997.22	23.170000	562,498.09	200,500.87	0.07
			Base 14.911118	361,997.22	23.170000	562,498.09	200,500.87	0.07
40416E103	HCI GROUP INC COMMON STOCK							
		5,510.000	Local 55.701846	306,917.17	50.210000	276,657.10	-30,260.07	0.03
			Base 55.701846	306,917.17	50.210000	276,657.10	-30,260.07	0.03
404251100	HNI CORP COMMON STOCK USD1.0							
		32,941.000	Local 42.464982	1,398,838.96	31.770000	1,046,535.57	-352,303.39	0.13
			Base 42.464982	1,398,838.96	31.770000	1,046,535.57	-352,303.39	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		71,126.000	Local 16.718401	1,189,113.01	20.520000	1,459,505.52	270,392.51	0.18
			Base 16.718401	1,189,113.01	20.520000	1,459,505.52	270,392.51	0.18
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		24,278.000	Local 14.771611	358,625.16	23.290000	565,434.62	206,809.46	0.07
			Base 14.771611	358,625.16	23.290000	565,434.62	206,809.46	0.07

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413160102	HARMONIC INC COMMON STOCK USD.001								
	83,963.000	Local	7.074568	594,001.97	13.170000	1,105,792.71	511,790.74	0.14	
		Base	7.074568	594,001.97	13.170000	1,105,792.71	511,790.74	0.14	
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001								
	23,618.000	Local	39.699117	937,613.74	48.170000	1,137,679.06	200,065.32	0.14	
		Base	39.699117	937,613.74	48.170000	1,137,679.06	200,065.32	0.14	
415864107	HARSCO CORP COMMON STOCK USD1.25								
	63,290.000	Local	13.875072	878,153.31	7.940000	502,522.60	-375,630.71	0.06	
		Base	13.875072	878,153.31	7.940000	502,522.60	-375,630.71	0.06	
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
	10,535.000	Local	17.000016	179,095.17	34.920000	367,882.20	188,787.03	0.05	
		Base	17.000016	179,095.17	34.920000	367,882.20	188,787.03	0.05	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
	40,942.000	Local	23.365875	956,645.66	12.320000	504,405.44	-452,240.22	0.06	
		Base	23.365875	956,645.66	12.320000	504,405.44	-452,240.22	0.06	
420261109	HAWKINS INC COMMON STOCK USD.01								
	15,065.000	Local	22.975336	346,123.44	39.000000	587,535.00	241,411.56	0.07	
		Base	22.975336	346,123.44	39.000000	587,535.00	241,411.56	0.07	
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
	9,925.000	Local	44.844780	445,084.44	55.690000	552,723.25	107,638.81	0.07	
		Base	44.844780	445,084.44	55.690000	552,723.25	107,638.81	0.07	
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
	59,000.000	Local	17.483128	1,031,504.57	13.470000	794,730.00	-236,774.57	0.10	
		Base	17.483128	1,031,504.57	13.470000	794,730.00	-236,774.57	0.10	
42222N103	HEALTHSTREAM INC COMMON STOCK								
	19,234.000	Local	25.555668	491,537.71	24.180000	465,078.12	-26,459.59	0.06	
		Base	25.555668	491,537.71	24.180000	465,078.12	-26,459.59	0.06	
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
	37,089.000	Local	17.621239	653,554.12	16.820000	623,836.98	-29,717.14	0.08	
		Base	17.621239	653,554.12	16.820000	623,836.98	-29,717.14	0.08	

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
	15,816.000	Local	25.282819	399,873.06	30.760000	486,500.16	86,627.10	0.06	
		Base	25.282819	399,873.06	30.760000	486,500.16	86,627.10	0.06	
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
	113,649.000	Local	5.407501	614,557.08	7.930000	901,236.57	286,679.49	0.11	
		Base	5.407501	614,557.08	7.930000	901,236.57	286,679.49	0.11	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	83,848.000	Local	24.062248	2,017,571.37	48.440000	4,061,597.12	2,044,025.75	0.51	
		Base	24.062248	2,017,571.37	48.440000	4,061,597.12	2,044,025.75	0.51	
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
	27,956.000	Local	29.773377	832,344.52	28.530000	797,584.68	-34,759.84	0.10	
		Base	29.773377	832,344.52	28.530000	797,584.68	-34,759.84	0.10	
427825500	HERSHA HOSPITALITY TRUST A REIT USD.01								
	26,207.000	Local	15.395897	403,480.26	9.200000	241,104.40	-162,375.86	0.03	
		Base	15.395897	403,480.26	9.200000	241,104.40	-162,375.86	0.03	
42805E306	HESKA CORP COMMON STOCK USD.001								
	8,105.000	Local	106.294292	861,515.24	89.440000	724,911.20	-136,604.04	0.09	
		Base	106.294292	861,515.24	89.440000	724,911.20	-136,604.04	0.09	
428567101	HIBBETT INC COMMON STOCK USD.01								
	10,199.000	Local	38.397522	391,616.33	66.360000	676,805.64	285,189.31	0.09	
		Base	38.397522	391,616.33	66.360000	676,805.64	285,189.31	0.09	
431571108	HILLENBRAND INC COMMON STOCK								
	55,313.000	Local	27.663582	1,530,155.70	46.860000	2,591,967.18	1,061,811.48	0.33	
		Base	27.663582	1,530,155.70	46.860000	2,591,967.18	1,061,811.48	0.33	
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
	36,521.000	Local	34.829696	1,272,015.34	32.700000	1,194,236.70	-77,778.64	0.15	
		Base	34.829696	1,272,015.34	32.700000	1,194,236.70	-77,778.64	0.15	
43785V102	HOMESTREET INC COMMON STOCK								
	14,165.000	Local	31.763132	449,924.77	27.570000	390,529.05	-59,395.72	0.05	
		Base	31.763132	449,924.77	27.570000	390,529.05	-59,395.72	0.05	

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43940T109	HOPE BANCORP INC COMMON STOCK USD.001	95,150.000	Local 11.037744	1,050,241.32	12.890000	1,226,483.50	176,242.18	0.15
			Base 11.037744	1,050,241.32	12.890000	1,226,483.50	176,242.18	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	32,570.000	Local 27.003090	879,490.63	35.610000	1,159,817.70	280,327.07	0.15
			Base 27.003090	879,490.63	35.610000	1,159,817.70	280,327.07	0.15
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001	106,621.000	Local 20.897622	2,228,125.34	23.130000	2,466,143.73	238,018.39	0.31
			Base 20.897622	2,228,125.34	23.130000	2,466,143.73	238,018.39	0.31
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	26,005.000	Local 46.135734	1,199,759.75	85.270000	2,217,446.35	1,017,686.60	0.28
			Base 46.135734	1,199,759.75	85.270000	2,217,446.35	1,017,686.60	0.28
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	102,124.000	Local 11.471915	1,171,557.82	11.390000	1,163,192.36	-8,365.46	0.15
			Base 11.471915	1,171,557.82	11.390000	1,163,192.36	-8,365.46	0.15
45031U101	ISTAR INC REIT USD.001	69,041.000	Local 12.927983	892,560.85	9.280000	640,700.48	-251,860.37	0.08
			Base 12.927983	892,560.85	9.280000	640,700.48	-251,860.37	0.08
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	36,347.000	Local 63.217974	2,297,783.69	79.690000	2,896,492.43	598,708.74	0.37
			Base 63.217974	2,297,783.69	79.690000	2,896,492.43	598,708.74	0.37
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	28,214.000	Local 48.382669	1,365,068.61	61.300000	1,729,518.20	364,449.59	0.22
			Base 48.382669	1,365,068.61	61.300000	1,729,518.20	364,449.59	0.22
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	52,216.000	Local 19.886684	1,038,403.07	4.410000	230,272.56	-808,130.51	0.03
			Base 19.886684	1,038,403.07	4.410000	230,272.56	-808,130.51	0.03
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	24,132.000	Local 40.487001	977,032.32	112.720000	2,720,159.04	1,743,126.72	0.34
			Base 40.487001	977,032.32	112.720000	2,720,159.04	1,743,126.72	0.34

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45768S105	INNOSPEC INC COMMON STOCK USD.01							
		19,722.000	Local 63.268492	1,247,781.20	113.020000	2,228,980.44	981,199.24	0.28
			Base 63.268492	1,247,781.20	113.020000	2,228,980.44	981,199.24	0.28
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		15,512.000	Local 34.639211	537,323.44	29.990000	465,204.88	-72,118.56	0.06
			Base 34.639211	537,323.44	29.990000	465,204.88	-72,118.56	0.06
45780L104	INOGEN INC COMMON STOCK USD.001							
		18,254.000	Local 41.716379	761,490.79	23.330000	425,865.82	-335,624.97	0.05
			Base 41.716379	761,490.79	23.330000	425,865.82	-335,624.97	0.05
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		18,678.000	Local 53.408156	997,557.53	110.090000	2,056,261.02	1,058,703.49	0.26
			Base 53.408156	997,557.53	110.090000	2,056,261.02	1,058,703.49	0.26
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		50,015.000	Local 12.111166	605,739.99	12.650000	632,689.75	26,949.76	0.08
			Base 12.111166	605,739.99	12.650000	632,689.75	26,949.76	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		22,277.000	Local 112.017163	2,495,406.35	89.780000	2,000,029.06	-495,377.29	0.25
			Base 112.017163	2,495,406.35	89.780000	2,000,029.06	-495,377.29	0.25
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		26,384.000	Local 49.504440	1,306,125.14	65.810000	1,736,331.04	430,205.90	0.22
			Base 49.504440	1,306,125.14	65.810000	1,736,331.04	430,205.90	0.22
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		14,216.000	Local 41.113097	584,463.79	118.220000	1,680,615.52	1,096,151.73	0.21
			Base 41.113097	584,463.79	118.220000	1,680,615.52	1,096,151.73	0.21
458665304	INTERFACE INC COMMON STOCK USD.1							
		46,324.000	Local 14.672508	679,689.27	11.380000	527,167.12	-152,522.15	0.07
			Base 14.672508	679,689.27	11.380000	527,167.12	-152,522.15	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		23,623.000	Local 72.204077	1,705,676.91	69.950000	1,652,428.85	-53,248.06	0.21
			Base 72.204077	1,705,676.91	69.950000	1,652,428.85	-53,248.06	0.21

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46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
		29,601.000	Local 82.013724	2,427,688.24	14.690000	434,838.69	-1,992,849.55	0.05
			Base 82.013724	2,427,688.24	14.690000	434,838.69	-1,992,849.55	0.05
462726100	IROBOT CORP COMMON STOCK USD.01							
		21,685.000	Local 40.560508	879,554.61	45.000000	975,825.00	96,270.39	0.12
			Base 40.560508	879,554.61	45.000000	975,825.00	96,270.39	0.12
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		106,276.000	Local 11.633912	1,236,405.62	11.520000	1,224,299.52	-12,106.10	0.15
			Base 11.633912	1,236,405.62	11.520000	1,224,299.52	-12,106.10	0.15
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
		19,548.000	Local 35.487925	693,717.96	20.900000	408,553.20	-285,164.76	0.05
			Base 35.487925	693,717.96	20.900000	408,553.20	-285,164.76	0.05
465741106	ITRON INC COMMON STOCK							
		35,978.000	Local 47.288544	1,701,347.23	57.470000	2,067,655.66	366,308.43	0.26
			Base 47.288544	1,701,347.23	57.470000	2,067,655.66	366,308.43	0.26
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,922.000	Local 95.991766	1,144,413.83	143.300000	1,708,422.60	564,008.77	0.22
			Base 95.991766	1,144,413.83	143.300000	1,708,422.60	564,008.77	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		16,769.000	Local 88.744582	1,488,157.89	75.980000	1,274,108.62	-214,049.27	0.16
			Base 88.744582	1,488,157.89	75.980000	1,274,108.62	-214,049.27	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		25,371.000	Local 59.009499	1,497,130.00	111.730000	2,834,701.83	1,337,571.83	0.36
			Base 59.009499	1,497,130.00	111.730000	2,834,701.83	1,337,571.83	0.36
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		86,729.000	Local 15.513692	1,345,486.98	14.560000	1,262,774.24	-82,712.74	0.16
			Base 15.513692	1,345,486.98	14.560000	1,262,774.24	-82,712.74	0.16
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		45,691.000	Local 19.253006	879,689.08	15.930000	727,857.63	-151,831.45	0.09
			Base 19.253006	879,689.08	15.930000	727,857.63	-151,831.45	0.09

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483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		12,695.000	Local 70.461660	894,510.78	87.520000	1,111,066.40	216,555.62	0.14
			Base 70.461660	894,510.78	87.520000	1,111,066.40	216,555.62	0.14
483548103	KAMAN CORP COMMON STOCK USD1.0							
		22,313.000	Local 38.360457	855,936.88	25.220000	562,733.86	-293,203.02	0.07
			Base 38.360457	855,936.88	25.220000	562,733.86	-293,203.02	0.07
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		27,547.000	Local 17.316507	477,017.83	18.100000	498,600.70	21,582.87	0.06
			Base 17.316507	477,017.83	18.100000	498,600.70	21,582.87	0.06
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		72,425.000	Local 15.180543	1,099,450.81	19.230000	1,392,732.75	293,281.94	0.18
			Base 15.180543	1,099,450.81	19.230000	1,392,732.75	293,281.94	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		39,312.000	Local 36.633218	1,440,125.06	47.760000	1,877,541.12	437,416.06	0.24
			Base 36.633218	1,440,125.06	47.760000	1,877,541.12	437,416.06	0.24
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		16,643.000	Local 30.004139	499,358.89	34.610000	576,014.23	76,655.34	0.07
			Base 30.004139	499,358.89	34.610000	576,014.23	76,655.34	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
		42,510.000	Local 32.541691	1,383,347.28	53.990000	2,295,114.90	911,767.62	0.29
			Base 32.541691	1,383,347.28	53.990000	2,295,114.90	911,767.62	0.29
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		46,243.000	Local 21.547880	996,438.61	51.100000	2,363,017.30	1,366,578.69	0.30
			Base 21.547880	996,438.61	51.100000	2,363,017.30	1,366,578.69	0.30
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		16,322.000	Local 59.004827	963,076.79	113.850000	1,858,259.70	895,182.91	0.23
			Base 59.004827	963,076.79	113.850000	1,858,259.70	895,182.91	0.23
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		20,252.000	Local 62.940164	1,274,664.21	112.220000	2,272,679.44	998,015.23	0.29
			Base 62.940164	1,274,664.21	112.220000	2,272,679.44	998,015.23	0.29

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502175102	LTC PROPERTIES INC REIT USD.01								
	32,257.000	Local		35.985280	1,160,777.19	38.150000	1,230,604.55	69,827.36	0.16
		Base		35.985280	1,160,777.19	38.150000	1,230,604.55	69,827.36	0.16
505336107	LA Z BOY INC COMMON STOCK USD1.0								
	34,272.000	Local		18.628802	638,446.31	28.430000	974,352.96	335,906.65	0.12
		Base		18.628802	638,446.31	28.430000	974,352.96	335,906.65	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
	20,188.000	Local		71.117343	1,435,716.93	70.710000	1,427,493.48	-8,223.45	0.18
		Base		71.117343	1,435,716.93	70.710000	1,427,493.48	-8,223.45	0.18
516806205	VITAL ENERGY INC COMMON STOCK USD.01								
	13,390.000	Local		74.767809	1,001,140.96	56.280000	753,589.20	-247,551.76	0.10
		Base		74.767809	1,001,140.96	56.280000	753,589.20	-247,551.76	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
	15,419.000	Local		35.451224	546,622.42	47.180000	727,468.42	180,846.00	0.09
		Base		35.451224	546,622.42	47.180000	727,468.42	180,846.00	0.09
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
	8,655.000	Local		112.340277	972,305.10	39.660000	343,257.30	-629,047.80	0.04
		Base		112.340277	972,305.10	39.660000	343,257.30	-629,047.80	0.04
527064109	LESLIE S INC COMMON STOCK USD.001								
	118,062.000	Local		13.379679	1,579,631.62	15.490000	1,828,780.38	249,148.76	0.23
		Base		13.379679	1,579,631.62	15.490000	1,828,780.38	249,148.76	0.23
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
	219,572.000	Local		10.544956	2,315,377.02	11.550000	2,536,056.60	220,679.58	0.32
		Base		10.544956	2,315,377.02	11.550000	2,536,056.60	220,679.58	0.32
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
	12,781.000	Local		103.759254	1,326,147.03	69.700000	890,835.70	-435,311.33	0.11
		Base		103.759254	1,326,147.03	69.700000	890,835.70	-435,311.33	0.11
535555106	LINDSAY CORP COMMON STOCK USD1.0								
	8,744.000	Local		88.682508	775,439.85	156.620000	1,369,485.28	594,045.43	0.17
		Base		88.682508	775,439.85	156.620000	1,369,485.28	594,045.43	0.17

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53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		21,537.000	Local 18.332843	394,834.44	14.990000	322,839.63	-71,994.81	0.04
			Base 18.332843	394,834.44	14.990000	322,839.63	-71,994.81	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		55,788.000	Local 17.999994	1,004,183.67	12.880000	718,549.44	-285,634.23	0.09
			Base 17.999994	1,004,183.67	12.880000	718,549.44	-285,634.23	0.09
53814L108	LIVENT CORP COMMON STOCK USD.001							
		142,845.000	Local 17.193120	2,455,951.20	25.920000	3,702,542.40	1,246,591.20	0.47
			Base 17.193120	2,455,951.20	25.920000	3,702,542.40	1,246,591.20	0.47
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		52,939.000	Local 27.582423	1,460,185.91	26.760000	1,416,647.64	-43,538.27	0.18
			Base 27.582423	1,460,185.91	26.760000	1,416,647.64	-43,538.27	0.18
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		45,401.000	Local 25.748524	1,169,008.74	37.760000	1,714,341.76	545,333.02	0.22
			Base 25.748524	1,169,008.74	37.760000	1,714,341.76	545,333.02	0.22
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		12,261.000	Local 82.484077	1,011,337.27	97.540000	1,195,937.94	184,600.67	0.15
			Base 82.484077	1,011,337.27	97.540000	1,195,937.94	184,600.67	0.15
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		21,844.000	Local 26.338927	575,347.52	59.800000	1,306,271.20	730,923.68	0.16
			Base 26.338927	575,347.52	59.800000	1,306,271.20	730,923.68	0.16
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		13,221.000	Local 42.435416	561,038.64	99.060000	1,309,672.26	748,633.62	0.17
			Base 42.435416	561,038.64	99.060000	1,309,672.26	748,633.62	0.17
554489104	VERIS RESIDENTIAL INC REIT USD.01							
		63,106.000	Local 13.209289	833,585.41	17.300000	1,091,733.80	258,148.39	0.14
			Base 13.209289	833,585.41	17.300000	1,091,733.80	258,148.39	0.14
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		58,301.000	Local 24.057732	1,402,589.85	35.850000	2,090,090.85	687,501.00	0.26
			Base 24.057732	1,402,589.85	35.850000	2,090,090.85	687,501.00	0.26

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566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
	19,750.000	Local	36.522964	721,328.54	36.240000	715,740.00	-5,588.54	0.09	
		Base	36.522964	721,328.54	36.240000	715,740.00	-5,588.54	0.09	
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
	19,429.000	Local	16.958293	329,482.68	15.140000	294,155.06	-35,327.62	0.04	
		Base	16.958293	329,482.68	15.140000	294,155.06	-35,327.62	0.04	
567908108	MARINEMAX INC COMMON STOCK USD.001								
	17,149.000	Local	18.278889	313,464.67	31.250000	535,906.25	222,441.58	0.07	
		Base	18.278889	313,464.67	31.250000	535,906.25	222,441.58	0.07	
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	45,853.000	Local	11.491223	526,907.05	22.090000	1,012,892.77	485,985.72	0.13	
		Base	11.491223	526,907.05	22.090000	1,012,892.77	485,985.72	0.13	
57638P104	MASTERBRAND INC COMMON STOCK								
	102,981.000	Local	7.588300	781,450.72	9.200000	947,425.20	165,974.48	0.12	
		Base	7.588300	781,450.72	9.200000	947,425.20	165,974.48	0.12	
576690101	MATERION CORP COMMON STOCK								
	16,348.000	Local	45.841370	749,414.72	90.250000	1,475,407.00	725,992.28	0.19	
		Base	45.841370	749,414.72	90.250000	1,475,407.00	725,992.28	0.19	
57686G105	MATSON INC COMMON STOCK								
	30,087.000	Local	39.905014	1,200,622.17	66.120000	1,989,352.44	788,730.27	0.25	
		Base	39.905014	1,200,622.17	66.120000	1,989,352.44	788,730.27	0.25	
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
	24,374.000	Local	37.648821	917,652.36	37.040000	902,812.96	-14,839.40	0.11	
		Base	37.648821	917,652.36	37.040000	902,812.96	-14,839.40	0.11	
57776J100	MAXLINEAR INC COMMON STOCK								
	57,560.000	Local	32.089533	1,847,073.52	41.200000	2,371,472.00	524,398.48	0.30	
		Base	32.089533	1,847,073.52	41.200000	2,371,472.00	524,398.48	0.30	
58470H101	MEDIFAST INC COMMON STOCK USD.001								
	8,702.000	Local	77.798689	677,004.19	111.450000	969,837.90	292,833.71	0.12	
		Base	77.798689	677,004.19	111.450000	969,837.90	292,833.71	0.12	

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58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	65,242.000	Local 24.043865	1,568,669.84	15.350000	1,001,464.70	-567,205.14	0.13
			Base 24.043865	1,568,669.84	15.350000	1,001,464.70	-567,205.14	0.13
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	32,143.000	Local 12.986131	417,413.22	12.730000	409,180.39	-8,232.83	0.05
			Base 12.986131	417,413.22	12.730000	409,180.39	-8,232.83	0.05
589400100	MERCURY GENERAL CORP COMMON STOCK	21,166.000	Local 30.052792	636,097.40	35.730000	756,261.18	120,163.78	0.10
			Base 30.052792	636,097.40	35.730000	756,261.18	120,163.78	0.10
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK	34,839.000	Local 19.041452	663,385.15	33.970000	1,183,480.83	520,095.68	0.15
			Base 19.041452	663,385.15	33.970000	1,183,480.83	520,095.68	0.15
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	45,327.000	Local 34.742542	1,574,775.22	71.350000	3,234,081.45	1,659,306.23	0.41
			Base 34.742542	1,574,775.22	71.350000	3,234,081.45	1,659,306.23	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	29,124.000	Local 49.517506	1,442,147.85	107.690000	3,136,363.56	1,694,215.71	0.40
			Base 49.517506	1,442,147.85	107.690000	3,136,363.56	1,694,215.71	0.40
59064R109	MESA LABORATORIES INC COMMON STOCK	3,995.000	Local 242.707332	969,615.79	194.540000	777,187.30	-192,428.49	0.10
			Base 242.707332	969,615.79	194.540000	777,187.30	-192,428.49	0.10
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01	22,926.000	Local 29.439338	674,926.27	49.620000	1,137,588.12	462,661.85	0.14
			Base 29.439338	674,926.27	49.620000	1,137,588.12	462,661.85	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	29,126.000	Local 24.480432	713,017.07	47.740000	1,390,475.24	677,458.17	0.18
			Base 24.480432	713,017.07	47.740000	1,390,475.24	677,458.17	0.18
596680108	MIDDLESEX WATER CO COMMON STOCK	14,047.000	Local 102.108812	1,434,322.48	83.860000	1,177,981.42	-256,341.06	0.15
			Base 102.108812	1,434,322.48	83.860000	1,177,981.42	-256,341.06	0.15

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600544100	MILLERKNOLL INC COMMON STOCK USD.2	60,170.000	Local 20.386105	1,226,631.91	23.880000	1,436,859.60	210,227.69	0.18
			Base 20.386105	1,226,631.91	23.880000	1,436,859.60	210,227.69	0.18
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	25,842.000	Local 51.832161	1,339,446.70	69.450000	1,794,726.90	455,280.20	0.23
			Base 51.832161	1,339,446.70	69.450000	1,794,726.90	455,280.20	0.23
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	63,073.000	Local 8.240766	519,769.86	10.270000	647,759.71	127,989.85	0.08
			Base 8.240766	519,769.86	10.270000	647,759.71	127,989.85	0.08
60783X104	MODIVCARE INC COMMON STOCK USD.001	10,132.000	Local 65.121844	659,814.52	107.260000	1,086,758.32	426,943.80	0.14
			Base 65.121844	659,814.52	107.260000	1,086,758.32	426,943.80	0.14
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	10,570.000	Local 30.439939	321,750.15	76.620000	809,873.40	488,123.25	0.10
			Base 30.439939	321,750.15	76.620000	809,873.40	488,123.25	0.10
610236101	MONRO INC COMMON STOCK USD.01	25,050.000	Local 46.114918	1,155,178.70	50.900000	1,275,045.00	119,866.30	0.16
			Base 46.114918	1,155,178.70	50.900000	1,275,045.00	119,866.30	0.16
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	23,064.000	Local 56.043360	1,292,584.06	95.320000	2,198,460.48	905,876.42	0.28
			Base 56.043360	1,292,584.06	95.320000	2,198,460.48	905,876.42	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	15,466.000	Local 25.842952	399,687.10	14.560000	225,184.96	-174,502.14	0.03
			Base 25.842952	399,687.10	14.560000	225,184.96	-174,502.14	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01	12,654.000	Local 22.755832	287,952.30	35.360000	447,445.44	159,493.14	0.06
			Base 22.755832	287,952.30	35.360000	447,445.44	159,493.14	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	45,284.000	Local 30.271781	1,370,827.32	65.550000	2,968,366.20	1,597,538.88	0.37
			Base 30.271781	1,370,827.32	65.550000	2,968,366.20	1,597,538.88	0.37

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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	
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01		56,195.000	Local	29.431258	1,653,889.54	45.990000	2,584,408.05	930,518.51	0.33
				Base	29.431258	1,653,889.54	45.990000	2,584,408.05	930,518.51	0.33
628464109	MYERS INDUSTRIES INC COMMON STOCK		29,065.000	Local	15.337193	445,775.51	24.080000	699,885.20	254,109.69	0.09
				Base	15.337193	445,775.51	24.080000	699,885.20	254,109.69	0.09
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01		64,531.000	Local	21.106660	1,362,033.90	19.720000	1,272,551.32	-89,482.58	0.16
				Base	21.106660	1,362,033.90	19.720000	1,272,551.32	-89,482.58	0.16
628778102	N B T BANCORP INC COMMON STOCK USD.01		34,116.000	Local	27.905441	952,022.03	39.310000	1,341,099.96	389,077.93	0.17
				Base	27.905441	952,022.03	39.310000	1,341,099.96	389,077.93	0.17
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		66,560.000	Local	17.209965	1,145,495.26	23.230000	1,546,188.80	400,693.54	0.19
				Base	17.209965	1,145,495.26	23.230000	1,546,188.80	400,693.54	0.19
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01		9,913.000	Local	122.850882	1,217,820.79	133.290000	1,321,303.77	103,482.98	0.17
				Base	122.850882	1,217,820.79	133.290000	1,321,303.77	103,482.98	0.17
633707104	NATIONAL BANK HOLD CL A COMMON STOCK		30,015.000	Local	34.678303	1,040,869.27	42.230000	1,267,533.45	226,664.18	0.16
				Base	34.678303	1,040,869.27	42.230000	1,267,533.45	226,664.18	0.16
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01		18,583.000	Local	26.322524	489,151.46	44.200000	821,368.60	332,217.14	0.10
				Base	26.322524	489,151.46	44.200000	821,368.60	332,217.14	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		4,047.000	Local	87.406321	353,733.38	76.610000	310,040.67	-43,692.71	0.04
				Base	87.406321	353,733.38	76.610000	310,040.67	-43,692.71	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01		62,842.000	Local	26.923423	1,691,921.77	41.100000	2,582,806.20	890,884.43	0.33
				Base	26.923423	1,691,921.77	41.100000	2,582,806.20	890,884.43	0.33

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640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	149,677.000	Local 12.486943	1,869,008.20	2.720000	407,121.44	-1,461,886.76	0.05
			Base 12.486943	1,869,008.20	2.720000	407,121.44	-1,461,886.76	0.05
64049M209	NEOGENOMICS INC COMMON STOCK USD.001	100,581.000	Local 19.503046	1,961,635.88	11.880000	1,194,902.28	-766,733.60	0.15
			Base 19.503046	1,961,635.88	11.880000	1,194,902.28	-766,733.60	0.15
64111Q104	NETGEAR INC COMMON STOCK USD.001	23,013.000	Local 22.132287	509,330.31	19.970000	459,569.61	-49,760.70	0.06
			Base 22.132287	509,330.31	19.970000	459,569.61	-49,760.70	0.06
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	54,656.000	Local 30.586615	1,671,742.04	32.100000	1,754,457.60	82,715.56	0.22
			Base 30.586615	1,671,742.04	32.100000	1,754,457.60	82,715.56	0.22
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02	295,496.000	Local 4.919533	1,453,702.18	3.120000	921,947.52	-531,754.66	0.12
			Base 4.919533	1,453,702.18	3.120000	921,947.52	-531,754.66	0.12
65341D102	NEXPOINT RESIDENTIAL REIT USD.01	18,903.000	Local 49.575522	937,126.09	50.500000	954,601.50	17,475.41	0.12
			Base 49.575522	937,126.09	50.500000	954,601.50	17,475.41	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01	43,609.000	Local 24.307831	1,060,040.22	19.020000	829,443.18	-230,597.04	0.10
			Base 24.307831	1,060,040.22	19.020000	829,443.18	-230,597.04	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01	33,478.000	Local 14.360549	480,762.47	14.950000	500,496.10	19,733.63	0.06
			Base 14.360549	480,762.47	14.950000	500,496.10	19,733.63	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	101,127.000	Local 12.322125	1,246,099.58	14.140000	1,429,935.78	183,836.20	0.18
			Base 12.322125	1,246,099.58	14.140000	1,429,935.78	183,836.20	0.18
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK	27,951.000	Local 51.622420	1,442,898.27	50.140000	1,401,463.14	-41,435.13	0.18
			Base 51.622420	1,442,898.27	50.140000	1,401,463.14	-41,435.13	0.18

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67011P100	NOW INC COMMON STOCK USD.01							
		87,949.000	Local 8.964469	788,416.11	14.040000	1,234,803.96	446,387.85	0.16
			Base 8.964469	788,416.11	14.040000	1,234,803.96	446,387.85	0.16
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		39,355.000	Local 40.860200	1,608,053.17	42.880000	1,687,542.40	79,489.23	0.21
			Base 40.860200	1,608,053.17	42.880000	1,687,542.40	79,489.23	0.21
670704105	NUVASIVE INC COMMON STOCK USD.001							
		41,516.000	Local 39.240600	1,629,112.75	45.600000	1,893,129.60	264,016.85	0.24
			Base 39.240600	1,629,112.75	45.600000	1,893,129.60	264,016.85	0.24
67098H104	O I GLASS INC COMMON STOCK							
		123,545.000	Local 15.822703	1,954,815.84	19.250000	2,378,241.25	423,425.41	0.30
			Base 15.822703	1,954,815.84	19.250000	2,378,241.25	423,425.41	0.30
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		37,877.000	Local 17.903184	678,118.90	28.310000	1,072,297.87	394,178.97	0.14
			Base 17.903184	678,118.90	28.310000	1,072,297.87	394,178.97	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
		12,483.000	Local 62.340455	778,195.90	94.710000	1,182,264.93	404,069.03	0.15
			Base 62.340455	778,195.90	94.710000	1,182,264.93	404,069.03	0.15
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		79,843.000	Local 12.324669	984,038.58	21.350000	1,704,648.05	720,609.47	0.21
			Base 12.324669	984,038.58	21.350000	1,704,648.05	720,609.47	0.21
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		38,676.000	Local 45.353974	1,754,110.28	17.160000	663,680.16	-1,090,430.12	0.08
			Base 45.353974	1,754,110.28	17.160000	663,680.16	-1,090,430.12	0.08
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		50,889.000	Local 16.802984	855,087.04	8.560000	435,609.84	-419,477.20	0.05
			Base 16.802984	855,087.04	8.560000	435,609.84	-419,477.20	0.05
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,623.000	Local 21.838238	166,472.89	44.240000	337,241.52	170,768.63	0.04
			Base 21.838238	166,472.89	44.240000	337,241.52	170,768.63	0.04

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68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	4.140000	259,743.60	-291,162.13	0.03
			Base 8.780774	550,905.73	4.140000	259,743.60	-291,162.13	0.03
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68287N100	ONESPAN INC COMMON STOCK USD.001							
		28,111.000	Local 13.558232	381,135.45	13.810000	388,212.91	7,077.46	0.05
			Base 13.558232	381,135.45	13.810000	388,212.91	7,077.46	0.05
683344105	ONTO INNOVATION INC COMMON STOCK							
		39,433.000	Local 31.918924	1,258,658.94	78.650000	3,101,405.45	1,842,746.51	0.39
			Base 31.918924	1,258,658.94	78.650000	3,101,405.45	1,842,746.51	0.39
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001							
		13,660.000	Local 61.413123	838,903.26	17.950000	245,197.00	-593,706.26	0.03
			Base 61.413123	838,903.26	17.950000	245,197.00	-593,706.26	0.03
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		57,833.000	Local 10.699239	618,769.08	5.580000	322,708.14	-296,060.94	0.04
			Base 10.699239	618,769.08	5.580000	322,708.14	-296,060.94	0.04
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
		56,298.000	Local 12.503627	703,929.22	2.560000	144,122.88	-559,806.34	0.02
			Base 12.503627	703,929.22	2.560000	144,122.88	-559,806.34	0.02
68629Y103	ORION OFFICE REIT INC REIT USD.01							
		45,102.000	Local 17.067661	769,785.64	9.650000	435,234.30	-334,551.34	0.05
			Base 17.067661	769,785.64	9.650000	435,234.30	-334,551.34	0.05
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		26,772.000	Local 29.868044	799,627.27	21.630000	579,078.36	-220,548.91	0.07
			Base 29.868044	799,627.27	21.630000	579,078.36	-220,548.91	0.07

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69007J106	OUTFRONT MEDIA INC REIT USD.01	116,345.000	Local	15.442285	1,796,632.64	19.900000	2,315,265.50	518,632.86	0.29
			Base	15.442285	1,796,632.64	19.900000	2,315,265.50	518,632.86	0.29
690732102	OWENS + MINOR INC COMMON STOCK USD2.0	60,709.000	Local	19.443129	1,180,372.91	19.740000	1,198,395.66	18,022.75	0.15
			Base	19.443129	1,180,372.91	19.740000	1,198,395.66	18,022.75	0.15
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	11,915.000	Local	55.380099	659,853.88	117.220000	1,396,676.30	736,822.42	0.18
			Base	55.380099	659,853.88	117.220000	1,396,676.30	736,822.42	0.18
69318J100	PC CONNECTION INC COMMON STOCK USD.01	9,002.000	Local	49.295856	443,761.30	49.030000	441,368.06	-2,393.24	0.06
			Base	49.295856	443,761.30	49.030000	441,368.06	-2,393.24	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	23,518.000	Local	18.845564	443,209.98	31.780000	747,402.04	304,192.06	0.09
			Base	18.845564	443,209.98	31.780000	747,402.04	304,192.06	0.09
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	47,780.000	Local	12.735428	608,498.77	21.700000	1,036,826.00	428,327.23	0.13
			Base	12.735428	608,498.77	21.700000	1,036,826.00	428,327.23	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01	31,040.000	Local	32.798353	1,018,060.87	40.240000	1,249,049.60	230,988.73	0.16
			Base	32.798353	1,018,060.87	40.240000	1,249,049.60	230,988.73	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	75,663.000	Local	31.981811	2,419,839.80	32.340000	2,446,941.42	27,101.62	0.31
			Base	31.981811	2,419,839.80	32.340000	2,446,941.42	27,101.62	0.31
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	36,539.000	Local	42.942754	1,569,085.29	39.270000	1,434,886.53	-134,198.76	0.18
			Base	42.942754	1,569,085.29	39.270000	1,434,886.53	-134,198.76	0.18
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	20,095.000	Local	82.062826	1,649,052.48	51.110000	1,027,055.45	-621,997.03	0.13
			Base	82.062826	1,649,052.48	51.110000	1,027,055.45	-621,997.03	0.13

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69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
		44,192.000	Local 17.080851	754,836.95	26.730000	1,181,252.16	426,415.21	0.15
			Base 17.080851	754,836.95	26.730000	1,181,252.16	426,415.21	0.15
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
		15,487.000	Local 20.824286	322,505.72	13.910000	215,424.17	-107,081.55	0.03
			Base 20.824286	322,505.72	13.910000	215,424.17	-107,081.55	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
		11,528.000	Local 94.073051	1,084,474.13	125.250000	1,443,882.00	359,407.87	0.18
			Base 94.073051	1,084,474.13	125.250000	1,443,882.00	359,407.87	0.18
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		17,147.000	Local 46.317172	794,200.55	70.970000	1,216,922.59	422,722.04	0.15
			Base 46.317172	794,200.55	70.970000	1,216,922.59	422,722.04	0.15
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		172,667.000	Local 6.529326	1,127,399.07	16.800000	2,900,805.60	1,773,406.53	0.37
			Base 6.529326	1,127,399.07	16.800000	2,900,805.60	1,773,406.53	0.37
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
		158,959.000	Local 7.330449	1,165,240.78	5.960000	947,395.64	-217,845.14	0.12
			Base 7.330449	1,165,240.78	5.960000	947,395.64	-217,845.14	0.12
70788V102	RANGER OIL CORP A COMMON STOCK							
		15,228.000	Local 48.020836	731,261.29	42.000000	639,576.00	-91,685.29	0.08
			Base 48.020836	731,261.29	42.000000	639,576.00	-91,685.29	0.08
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		22,451.000	Local 9.939907	223,160.85	12.940000	290,515.94	67,355.09	0.04
			Base 9.939907	223,160.85	12.940000	290,515.94	67,355.09	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		70,818.000	Local 17.246152	1,221,337.97	15.250000	1,079,974.50	-141,363.47	0.14
			Base 17.246152	1,221,337.97	15.250000	1,079,974.50	-141,363.47	0.14
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		53,491.000	Local 8.673367	463,947.05	14.970000	800,760.27	336,813.22	0.10
			Base 8.673367	463,947.05	14.970000	800,760.27	336,813.22	0.10

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71375U101	PERFICIENT INC COMMON STOCK USD.001								
	27,577.000	Local		37.532748	1,035,040.60	74.140000	2,044,558.78	1,009,518.18	0.26
		Base		37.532748	1,035,040.60	74.140000	2,044,558.78	1,009,518.18	0.26
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
	16,783.000	Local		18.274574	306,702.18	21.480000	360,498.84	53,796.66	0.05
		Base		18.274574	306,702.18	21.480000	360,498.84	53,796.66	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
	16,197.000	Local		27.439660	444,440.17	15.400000	249,433.80	-195,006.37	0.03
		Base		27.439660	444,440.17	15.400000	249,433.80	-195,006.37	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01								
	49,127.000	Local		11.372387	558,691.25	18.120000	890,181.24	331,489.99	0.11
		Base		11.372387	558,691.25	18.120000	890,181.24	331,489.99	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
	11,254.000	Local		66.391503	747,169.98	142.100000	1,599,193.40	852,023.42	0.20
		Base		66.391503	747,169.98	142.100000	1,599,193.40	852,023.42	0.20
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
	128,869.000	Local		5.681213	732,132.21	4.310000	555,425.39	-176,706.82	0.07
		Base		5.681213	732,132.21	4.310000	555,425.39	-176,706.82	0.07
729132100	PLEXUS CORP COMMON STOCK USD.01								
	22,043.000	Local		48.355382	1,065,897.69	95.990000	2,115,907.57	1,050,009.88	0.27
		Base		48.355382	1,065,897.69	95.990000	2,115,907.57	1,050,009.88	0.27
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
	7,225.000	Local		33.271910	240,389.55	39.700000	286,832.50	46,442.95	0.04
		Base		33.271910	240,389.55	39.700000	286,832.50	46,442.95	0.04
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
	10,519.000	Local		62.665244	659,175.70	71.130000	748,216.47	89,040.77	0.09
		Base		62.665244	659,175.70	71.130000	748,216.47	89,040.77	0.09
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
	39,441.000	Local		52.986341	2,089,834.27	65.760000	2,593,640.16	503,805.89	0.33
		Base		52.986341	2,089,834.27	65.760000	2,593,640.16	503,805.89	0.33

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741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,936.000	Local 68.846096	1,372,515.77	74.310000	1,481,444.16	108,928.39	0.19
			Base 68.846096	1,372,515.77	74.310000	1,481,444.16	108,928.39	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		42,975.000	Local 33.144440	1,424,382.32	19.390000	833,285.25	-591,097.07	0.11
			Base 33.144440	1,424,382.32	19.390000	833,285.25	-591,097.07	0.11
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		12,324.000	Local 26.312929	324,280.54	22.290000	274,701.96	-49,578.58	0.03
			Base 26.312929	324,280.54	22.290000	274,701.96	-49,578.58	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		34,242.000	Local 31.441800	1,076,630.10	53.040000	1,816,195.68	739,565.58	0.23
			Base 31.441800	1,076,630.10	53.040000	1,816,195.68	739,565.58	0.23
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		76,629.000	Local 13.181062	1,010,051.61	9.950000	762,458.55	-247,593.06	0.10
			Base 13.181062	1,010,051.61	9.950000	762,458.55	-247,593.06	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001							
		21,595.000	Local 74.287102	1,604,229.97	30.600000	660,807.00	-943,422.97	0.08
			Base 74.287102	1,604,229.97	30.600000	660,807.00	-943,422.97	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		59,945.000	Local 17.357346	1,040,486.12	23.460000	1,406,309.70	365,823.58	0.18
			Base 17.357346	1,040,486.12	23.460000	1,406,309.70	365,823.58	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							
		10,853.000	Local 100.236775	1,087,869.72	196.870000	2,136,630.11	1,048,760.39	0.27
			Base 100.236775	1,087,869.72	196.870000	2,136,630.11	1,048,760.39	0.27
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		26,383.000	Local 17.249532	455,094.39	25.890000	683,055.87	227,961.48	0.09
			Base 17.249532	455,094.39	25.890000	683,055.87	227,961.48	0.09

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74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		40,154.000	10.048646	403,493.35	15.330000	615,560.82	212,067.47	0.08
			10.048646	403,493.35	15.330000	615,560.82	212,067.47	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	40.164902	760,522.42	132.450000	2,507,940.75	1,747,418.33	0.32
			40.164902	760,522.42	132.450000	2,507,940.75	1,747,418.33	0.32
749660106	RPC INC COMMON STOCK USD.1							
		66,265.000	5.532347	366,600.97	9.920000	657,348.80	290,747.83	0.08
			5.532347	366,600.97	9.920000	657,348.80	290,747.83	0.08
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	37.290815	289,525.89	311.990000	2,422,290.36	2,132,764.47	0.31
			37.290815	289,525.89	311.990000	2,422,290.36	2,132,764.47	0.31
74971D101	RPT REALTY REIT USD.01							
		67,889.000	12.087843	820,631.58	10.480000	711,476.72	-109,154.86	0.09
			12.087843	820,631.58	10.480000	711,476.72	-109,154.86	0.09
74982T103	RXO INC COMMON STOCK							
		91,463.000	17.004000	1,555,236.85	18.320000	1,675,602.16	120,365.31	0.21
			17.004000	1,555,236.85	18.320000	1,675,602.16	120,365.31	0.21
750491102	RADNET INC COMMON STOCK USD.0001							
		38,828.000	19.200040	745,499.17	21.050000	817,329.40	71,830.23	0.10
			19.200040	745,499.17	21.050000	817,329.40	71,830.23	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
		85,594.000	14.266069	1,221,089.89	40.470000	3,463,989.18	2,242,899.29	0.44
			14.266069	1,221,089.89	40.470000	3,463,989.18	2,242,899.29	0.44
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		50,944.000	12.131009	618,002.13	6.930000	353,041.92	-264,960.21	0.04
			12.131009	618,002.13	6.930000	353,041.92	-264,960.21	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		14,530.000	29.844383	433,638.88	22.810000	331,429.30	-102,209.58	0.04
			29.844383	433,638.88	22.810000	331,429.30	-102,209.58	0.04

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75574U101	READY CAPITAL CORP REIT USD.0001							
		80,373.000	Local 12.984748	1,043,623.17	13.230000	1,063,334.79	19,711.62	0.13
			Base 12.984748	1,043,623.17	13.230000	1,063,334.79	19,711.62	0.13
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
		87,185.000	Local 7.991434	696,733.16	8.480000	739,328.80	42,595.64	0.09
			Base 7.991434	696,733.16	8.480000	739,328.80	42,595.64	0.09
758075402	REDWOOD TRUST INC REIT USD.01							
		90,267.000	Local 11.144704	1,005,998.99	8.360000	754,632.12	-251,366.87	0.10
			Base 11.144704	1,005,998.99	8.360000	754,632.12	-251,366.87	0.10
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		29,996.000	Local 52.023373	1,560,493.09	23.210000	696,207.16	-864,285.93	0.09
			Base 52.023373	1,560,493.09	23.210000	696,207.16	-864,285.93	0.09
75970E107	RENASANT CORP COMMON STOCK USD5.0							
		44,559.000	Local 32.168541	1,433,398.00	35.580000	1,585,409.22	152,011.22	0.20
			Base 32.168541	1,433,398.00	35.580000	1,585,409.22	152,011.22	0.20
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		39,900.000	Local 23.350832	931,698.20	26.890000	1,072,911.00	141,212.80	0.14
			Base 23.350832	931,698.20	26.890000	1,072,911.00	141,212.80	0.14
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		116,143.000	Local 15.163551	1,761,140.30	19.230000	2,233,429.89	472,289.59	0.28
			Base 15.163551	1,761,140.30	19.230000	2,233,429.89	472,289.59	0.28
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		25,533.000	Local 13.212738	337,360.83	17.270000	440,954.91	103,594.08	0.06
			Base 13.212738	337,360.83	17.270000	440,954.91	103,594.08	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		99,180.000	Local 15.850045	1,572,007.46	15.830000	1,570,019.40	-1,988.06	0.20
			Base 15.850045	1,572,007.46	15.830000	1,570,019.40	-1,988.06	0.20
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		12,362.000	Local 21.735359	268,692.51	32.720000	404,484.64	135,792.13	0.05
			Base 21.735359	268,692.51	32.720000	404,484.64	135,792.13	0.05

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775133101	ROGERS CORP COMMON STOCK USD1.0							
		14,980.000	Local 106.814393	1,600,079.60	139.590000	2,091,058.20	490,978.60	0.26
			Base 106.814393	1,600,079.60	139.590000	2,091,058.20	490,978.60	0.26
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		24,138.000	Local 11.028779	266,212.67	17.310000	417,828.78	151,616.11	0.05
			Base 11.028779	266,212.67	17.310000	417,828.78	151,616.11	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		31,061.000	Local 26.694928	829,171.15	36.380000	1,129,999.18	300,828.03	0.14
			Base 26.694928	829,171.15	36.380000	1,129,999.18	300,828.03	0.14
784305104	SJW GROUP COMMON STOCK USD.001							
		21,257.000	Local 79.829200	1,696,929.31	77.410000	1,645,504.37	-51,424.94	0.21
			Base 79.829200	1,696,929.31	77.410000	1,645,504.37	-51,424.94	0.21
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		97,789.000	Local 16.746939	1,637,666.39	32.870000	3,214,324.43	1,576,658.04	0.41
			Base 16.746939	1,637,666.39	32.870000	3,214,324.43	1,576,658.04	0.41
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		28,703.000	Local 55.975301	1,606,659.06	136.080000	3,905,904.24	2,299,245.18	0.49
			Base 55.975301	1,606,659.06	136.080000	3,905,904.24	2,299,245.18	0.49
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		35,985.000	Local 25.584784	920,668.47	75.010000	2,699,234.85	1,778,566.38	0.34
			Base 25.584784	920,668.47	75.010000	2,699,234.85	1,778,566.38	0.34
78573M104	SABRE CORP COMMON STOCK USD.01							
		261,491.000	Local 6.114800	1,598,965.17	6.810000	1,780,753.71	181,788.54	0.22
			Base 6.114800	1,598,965.17	6.810000	1,780,753.71	181,788.54	0.22
78645L100	SAFEHOLD INC REIT USD.01							
		19,313.000	Local 39.180696	756,696.79	34.960000	675,182.48	-81,514.31	0.09
			Base 39.180696	756,696.79	34.960000	675,182.48	-81,514.31	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		11,737.000	Local 64.484807	756,858.18	84.390000	990,485.43	233,627.25	0.12
			Base 64.484807	756,858.18	84.390000	990,485.43	233,627.25	0.12

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790148100	ST JOE CO/THE COMMON STOCK								
	26,945.000	Local	26.605830	716,894.10	47.100000	1,269,109.50	552,215.40	0.16	
		Base	26.605830	716,894.10	47.100000	1,269,109.50	552,215.40	0.16	
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
	85,223.000	Local	9.812455	836,246.81	15.580000	1,327,774.34	491,527.53	0.17	
		Base	9.812455	836,246.81	15.580000	1,327,774.34	491,527.53	0.17	
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
	7,111.000	Local	75.758498	538,718.68	84.510000	600,950.61	62,231.93	0.08	
		Base	75.758498	538,718.68	84.510000	600,950.61	62,231.93	0.08	
801056102	SANMINA CORP COMMON STOCK USD.01								
	45,735.000	Local	23.720362	1,084,850.77	60.930000	2,786,633.55	1,701,782.78	0.35	
		Base	23.720362	1,084,850.77	60.930000	2,786,633.55	1,701,782.78	0.35	
804395101	SAUL CENTERS INC REIT USD.01								
	10,276.000	Local	42.498719	436,716.84	42.810000	439,915.56	3,198.72	0.06	
		Base	42.498719	436,716.84	42.810000	439,915.56	3,198.72	0.06	
806037107	SCANSOURCE INC COMMON STOCK								
	20,104.000	Local	33.003255	663,497.44	32.930000	662,024.72	-1,472.72	0.08	
		Base	33.003255	663,497.44	32.930000	662,024.72	-1,472.72	0.08	
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
	23,672.000	Local	32.926684	779,440.46	44.240000	1,047,249.28	267,808.82	0.13	
		Base	32.926684	779,440.46	44.240000	1,047,249.28	267,808.82	0.13	
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
	43,753.000	Local	29.229289	1,278,869.07	27.560000	1,205,832.68	-73,036.39	0.15	
		Base	29.229289	1,278,869.07	27.560000	1,205,832.68	-73,036.39	0.15	
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
	46,159.000	Local	14.945304	689,860.28	14.950000	690,077.05	216.77	0.09	
		Base	14.945304	689,860.28	14.950000	690,077.05	216.77	0.09	
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
	56,645.000	Local	28.341734	1,605,417.50	32.110000	1,818,870.95	213,453.45	0.23	
		Base	28.341734	1,605,417.50	32.110000	1,818,870.95	213,453.45	0.23	

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		82,921.000	Local 16.601507	1,376,613.56	29.070000	2,410,513.47	1,033,899.91	0.30
			Base 16.601507	1,376,613.56	29.070000	2,410,513.47	1,033,899.91	0.30
816850101	SEMTECH CORP COMMON STOCK USD.01							
		50,580.000	Local 27.131700	1,372,321.39	33.030000	1,670,657.40	298,336.01	0.21
			Base 27.131700	1,372,321.39	33.030000	1,670,657.40	298,336.01	0.21
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		4,214.000	Local 32.836841	138,374.45	62.500000	263,375.00	125,000.55	0.03
			Base 32.836841	138,374.45	62.500000	263,375.00	125,000.55	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		131,759.000	Local 11.564839	1,523,771.64	8.910000	1,173,972.69	-349,798.95	0.15
			Base 11.564839	1,523,771.64	8.910000	1,173,972.69	-349,798.95	0.15
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		38,935.000	Local 38.451548	1,497,111.04	68.180000	2,654,588.30	1,157,477.26	0.33
			Base 38.451548	1,497,111.04	68.180000	2,654,588.30	1,157,477.26	0.33
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		29,717.000	Local 53.571955	1,591,997.78	56.880000	1,690,302.96	98,305.18	0.21
			Base 53.571955	1,591,997.78	56.880000	1,690,302.96	98,305.18	0.21
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		39,896.000	Local 35.357984	1,410,642.11	19.550000	779,966.80	-630,675.31	0.10
			Base 35.357984	1,410,642.11	19.550000	779,966.80	-630,675.31	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		13,635.000	Local 17.957814	244,854.80	27.310000	372,371.85	127,517.05	0.05
			Base 17.957814	244,854.80	27.310000	372,371.85	127,517.05	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		19,110.000	Local 53.553673	1,023,410.69	75.270000	1,438,409.70	414,999.01	0.18
			Base 53.553673	1,023,410.69	75.270000	1,438,409.70	414,999.01	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		101,113.000	Local 23.368185	2,362,827.25	22.310000	2,255,831.03	-106,996.22	0.28
			Base 23.368185	2,362,827.25	22.310000	2,255,831.03	-106,996.22	0.28

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82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001		67,009.000	Local	32.473845	2,176,039.90	36.300000	2,432,426.70	256,386.80	0.31
				Base	32.473845	2,176,039.90	36.300000	2,432,426.70	256,386.80	0.31
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001		12,769.000	Local	57.748100	737,385.49	41.140000	525,316.66	-212,068.83	0.07
				Base	57.748100	737,385.49	41.140000	525,316.66	-212,068.83	0.07
82981J109	SITE CENTERS CORP REIT USD.1		147,234.000	Local	9.696788	1,427,696.92	13.650000	2,009,744.10	582,047.18	0.25
				Base	9.696788	1,427,696.92	13.650000	2,009,744.10	582,047.18	0.25
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK		58,938.000	Local	23.513273	1,385,825.28	26.850000	1,582,485.30	196,660.02	0.20
				Base	23.513273	1,385,825.28	26.850000	1,582,485.30	196,660.02	0.20
830879102	SKYWEST INC COMMON STOCK		40,294.000	Local	22.421308	903,444.19	20.760000	836,503.44	-66,940.75	0.11
				Base	22.421308	903,444.19	20.760000	836,503.44	-66,940.75	0.11
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01		17,521.000	Local	28.253713	495,033.31	34.380000	602,371.98	107,338.67	0.08
				Base	28.253713	495,033.31	34.380000	602,371.98	107,338.67	0.08
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		13,294.000	Local	22.164385	294,653.33	53.710000	714,020.74	419,367.41	0.09
				Base	22.164385	294,653.33	53.710000	714,020.74	419,367.41	0.09
83570H108	SONOS INC COMMON STOCK USD.001		101,338.000	Local	27.316116	2,768,160.58	18.440000	1,868,672.72	-899,487.86	0.24
				Base	27.316116	2,768,160.58	18.440000	1,868,672.72	-899,487.86	0.24
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25		97,525.000	Local	28.389101	2,768,647.10	36.090000	3,519,677.25	751,030.15	0.44
				Base	28.389101	2,768,647.10	36.090000	3,519,677.25	751,030.15	0.44
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25		24,289.000	Local	30.865964	749,703.40	37.880000	920,067.32	170,363.92	0.12
				Base	30.865964	749,703.40	37.880000	920,067.32	170,363.92	0.12

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847215100	SPARTANNASH CO COMMON STOCK							
		28,092.000	Local 21.958835	616,867.59	31.680000	889,954.56	273,086.97	0.11
			Base 21.958835	616,867.59	31.680000	889,954.56	273,086.97	0.11
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		14,944.000	Local 29.808739	445,461.79	40.460000	604,634.24	159,172.45	0.08
			Base 29.808739	445,461.79	40.460000	604,634.24	159,172.45	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		9,546.000	Local 57.478285	548,687.71	115.570000	1,103,231.22	554,543.51	0.14
			Base 57.478285	548,687.71	115.570000	1,103,231.22	554,543.51	0.14
858586100	STEPAN CO COMMON STOCK USD1.0							
		16,817.000	Local 69.108265	1,162,193.69	109.840000	1,847,179.28	684,985.59	0.23
			Base 69.108265	1,162,193.69	109.840000	1,847,179.28	684,985.59	0.23
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		35,401.000	Local 26.100683	923,990.27	28.110000	995,122.11	71,131.84	0.13
			Base 26.100683	923,990.27	28.110000	995,122.11	71,131.84	0.13
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		21,603.000	Local 33.232084	717,912.72	47.770000	1,031,975.31	314,062.59	0.13
			Base 33.232084	717,912.72	47.770000	1,031,975.31	314,062.59	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		13,716.000	Local 41.507680	569,319.34	87.880000	1,205,362.08	636,042.74	0.15
			Base 41.507680	569,319.34	87.880000	1,205,362.08	636,042.74	0.15
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		17,722.000	Local 74.925770	1,327,834.50	93.350000	1,654,348.70	326,514.20	0.21
			Base 74.925770	1,327,834.50	93.350000	1,654,348.70	326,514.20	0.21
86333M108	STRIDE INC COMMON STOCK USD.0001							
		32,555.000	Local 41.122078	1,338,729.25	42.930000	1,397,586.15	58,856.90	0.18
			Base 41.122078	1,338,729.25	42.930000	1,397,586.15	58,856.90	0.18
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		14,070.000	Local 45.471193	639,779.69	56.900000	800,583.00	160,803.31	0.10
			Base 45.471193	639,779.69	56.900000	800,583.00	160,803.31	0.10

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866082100	SUMMIT HOTEL PROPERTIES INC REIT	85,127.000	Local 11.438877	973,757.27	8.520000	725,282.04	-248,475.23	0.09
			Base 11.438877	973,757.27	8.520000	725,282.04	-248,475.23	0.09
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001	25,940.000	Local 18.311687	475,005.16	18.670000	484,299.80	9,294.64	0.06
			Base 18.311687	475,005.16	18.670000	484,299.80	9,294.64	0.06
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01	66,418.000	Local 9.554358	634,581.37	9.110000	605,067.98	-29,513.39	0.08
			Base 9.554358	634,581.37	9.110000	605,067.98	-29,513.39	0.08
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01	167,553.000	Local 10.869832	1,821,272.93	10.990000	1,841,407.47	20,134.54	0.23
			Base 10.869832	1,821,272.93	10.990000	1,841,407.47	20,134.54	0.23
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	43,049.000	Local 21.885019	942,128.19	41.010000	1,765,439.49	823,311.30	0.22
			Base 21.885019	942,128.19	41.010000	1,765,439.49	823,311.30	0.22
868873100	SURMODICS INC COMMON STOCK USD.05	11,153.000	Local 25.823647	288,011.14	28.110000	313,510.83	25,499.69	0.04
			Base 25.823647	288,011.14	28.110000	313,510.83	25,499.69	0.04
871332102	SYLVAMO CORP COMMON STOCK USD1.0	26,340.000	Local 32.441049	854,497.22	47.530000	1,251,940.20	397,442.98	0.16
			Base 32.441049	854,497.22	47.530000	1,251,940.20	397,442.98	0.16
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01	26,439.000	Local 19.839775	524,543.82	22.090000	584,037.51	59,493.69	0.07
			Base 19.839775	524,543.82	22.090000	584,037.51	59,493.69	0.07
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001	81,392.000	Local 12.524516	1,019,395.39	15.720000	1,279,482.24	260,086.85	0.16
			Base 12.524516	1,019,395.39	15.720000	1,279,482.24	260,086.85	0.16
87484T108	TALOS ENERGY INC COMMON STOCK	51,947.000	Local 16.409217	852,409.57	19.810000	1,029,070.07	176,660.50	0.13
			Base 16.409217	852,409.57	19.810000	1,029,070.07	176,660.50	0.13

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875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		83,097.000	Local 14.891697	1,237,455.35	19.110000	1,587,983.67	350,528.32	0.20
			Base 14.891697	1,237,455.35	19.110000	1,587,983.67	350,528.32	0.20
87874R100	TECHTARGET COMMON STOCK USD.001							
		21,484.000	Local 39.066354	839,301.54	49.530000	1,064,102.52	224,800.98	0.13
			Base 39.066354	839,301.54	49.530000	1,064,102.52	224,800.98	0.13
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		79,485.000	Local 19.848883	1,577,688.46	13.370000	1,062,714.45	-514,974.01	0.13
			Base 19.848883	1,577,688.46	13.370000	1,062,714.45	-514,974.01	0.13
880345103	TENNANT CO COMMON STOCK USD.375							
		14,809.000	Local 53.670612	794,808.09	70.130000	1,038,555.17	243,747.08	0.13
			Base 53.670612	794,808.09	70.130000	1,038,555.17	243,747.08	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		77,606.000	Local 25.585652	1,985,600.12	51.600000	4,004,469.60	2,018,869.48	0.50
			Base 25.585652	1,985,600.12	51.600000	4,004,469.60	2,018,869.48	0.50
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		104,450.000	Local 11.833314	1,235,989.62	10.860000	1,134,327.00	-101,662.62	0.14
			Base 11.833314	1,235,989.62	10.860000	1,134,327.00	-101,662.62	0.14
886029206	THRYV HOLDINGS INC COMMON STOCK							
		24,435.000	Local 30.165603	737,096.51	22.370000	546,610.95	-190,485.56	0.07
			Base 30.165603	737,096.51	22.370000	546,610.95	-190,485.56	0.07
887399103	TIMKENSTEEL CORP COMMON STOCK							
		31,518.000	Local 15.252523	480,729.01	19.670000	619,959.06	139,230.05	0.08
			Base 15.252523	480,729.01	19.670000	619,959.06	139,230.05	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		40,538.000	Local 15.663549	634,968.93	16.690000	676,579.22	41,610.29	0.09
			Base 15.663549	634,968.93	16.690000	676,579.22	41,610.29	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		10,035.000	Local 58.682658	588,880.47	75.330000	755,936.55	167,056.08	0.10
			Base 58.682658	588,880.47	75.330000	755,936.55	167,056.08	0.10

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		14,119.000	Local 35.081015	495,308.85	44.730000	631,542.87	136,234.02	0.08
			Base 35.081015	495,308.85	44.730000	631,542.87	136,234.02	0.08
894650100	TREDEGAR CORP COMMON STOCK							
		20,037.000	Local 17.313634	346,913.28	12.130000	243,048.81	-103,864.47	0.03
			Base 17.313634	346,913.28	12.130000	243,048.81	-103,864.47	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		40,195.000	Local 38.440290	1,545,107.44	48.430000	1,946,643.85	401,536.41	0.25
			Base 38.440290	1,545,107.44	48.430000	1,946,643.85	401,536.41	0.25
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		64,826.000	Local 23.874537	1,547,690.73	28.770000	1,865,044.02	317,353.29	0.24
			Base 23.874537	1,547,690.73	28.770000	1,865,044.02	317,353.29	0.24
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
		18,324.000	Local 50.584986	926,919.28	55.730000	1,021,196.52	94,277.24	0.13
			Base 50.584986	926,919.28	55.730000	1,021,196.52	94,277.24	0.13
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		51,607.000	Local 13.407713	691,931.84	11.390000	587,803.73	-104,128.11	0.07
			Base 13.407713	691,931.84	11.390000	587,803.73	-104,128.11	0.07
896818119	TRIUMPH GROUP INC TRIUMPH GROUP INC 27							
		15,559.000	Local 0.000000	0.00	1.020000	15,870.18	15,870.18	0.00
			Base 0.000000	0.00	1.020000	15,870.18	15,870.18	0.00
89785X101	TRUEBLUE INC COMMON STOCK							
		26,056.000	Local 19.134537	498,569.49	19.630000	511,479.28	12,909.79	0.06
			Base 19.134537	498,569.49	19.630000	511,479.28	12,909.79	0.06
898202106	TRUPANION INC COMMON STOCK USD.00001							
		27,999.000	Local 79.620254	2,229,287.50	59.020000	1,652,500.98	-576,786.52	0.21
			Base 79.620254	2,229,287.50	59.020000	1,652,500.98	-576,786.52	0.21
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		15,173.000	Local 29.624311	449,489.67	35.910000	544,862.43	95,372.76	0.07
			Base 29.624311	449,489.67	35.910000	544,862.43	95,372.76	0.07

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898402102	TRUSTMARK CORP COMMON STOCK							
		48,541.000	Local 31.044606	1,506,936.22	29.120000	1,413,513.92	-93,422.30	0.18
			Base 31.044606	1,506,936.22	29.120000	1,413,513.92	-93,422.30	0.18
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		15,042.000	Local 36.746882	552,746.60	50.840000	764,735.28	211,988.68	0.10
			Base 36.746882	552,746.60	50.840000	764,735.28	211,988.68	0.10
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		68,784.000	Local 27.553516	1,895,241.06	17.940000	1,233,984.96	-661,256.10	0.16
			Base 27.553516	1,895,241.06	17.940000	1,233,984.96	-661,256.10	0.16
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		49,086.000	Local 31.676800	1,554,887.39	93.550000	4,591,995.30	3,037,107.91	0.58
			Base 31.676800	1,554,887.39	93.550000	4,591,995.30	3,037,107.91	0.58
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		8,871.000	Local 67.792598	601,388.14	58.440000	518,421.24	-82,966.90	0.07
			Base 67.792598	601,388.14	58.440000	518,421.24	-82,966.90	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		10,355.000	Local 67.578041	699,770.61	99.150000	1,026,698.25	326,927.64	0.13
			Base 67.578041	699,770.61	99.150000	1,026,698.25	326,927.64	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		60,291.000	Local 22.669504	1,366,767.05	12.240000	737,961.84	-628,805.21	0.09
			Base 22.669504	1,366,767.05	12.240000	737,961.84	-628,805.21	0.09
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		36,232.000	Local 26.749206	969,177.24	33.650000	1,219,206.80	250,029.56	0.15
			Base 26.749206	969,177.24	33.650000	1,219,206.80	250,029.56	0.15
904677200	UNIFI INC COMMON STOCK USD.1							
		61.000	Local 24.727541	1,508.38	8.550000	521.55	-986.83	0.00
			Base 24.727541	1,508.38	8.550000	521.55	-986.83	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		12,008.000	Local 111.173645	1,334,973.13	198.440000	2,382,867.52	1,047,894.39	0.30
			Base 111.173645	1,334,973.13	198.440000	2,382,867.52	1,047,894.39	0.30

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909214306	UNISYS CORP COMMON STOCK USD.01							
		53,982.000	Local 15.771414	851,372.47	5.410000	292,042.62	-559,329.85	0.04
			Base 15.771414	851,372.47	5.410000	292,042.62	-559,329.85	0.04
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		84,549.000	Local 23.352260	1,974,410.27	32.540000	2,751,224.46	776,814.19	0.35
			Base 23.352260	1,974,410.27	32.540000	2,751,224.46	776,814.19	0.35
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		17,257.000	Local 26.724243	461,180.26	31.490000	543,422.93	82,242.67	0.07
			Base 26.724243	461,180.26	31.490000	543,422.93	82,242.67	0.07
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,437.000	Local 24.095701	1,118,932.08	41.620000	1,932,707.94	813,775.86	0.24
			Base 24.095701	1,118,932.08	41.620000	1,932,707.94	813,775.86	0.24
913259107	UNITIL CORP COMMON STOCK							
		12,774.000	Local 52.840687	674,986.94	52.170000	666,419.58	-8,567.36	0.08
			Base 52.840687	674,986.94	52.170000	666,419.58	-8,567.36	0.08
91325V108	UNITI GROUP INC REIT USD.0001							
		188,895.000	Local 9.131524	1,724,899.26	6.590000	1,244,818.05	-480,081.21	0.16
			Base 9.131524	1,724,899.26	6.590000	1,244,818.05	-480,081.21	0.16
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		19,555.000	Local 49.193725	961,983.30	54.370000	1,063,205.35	101,222.05	0.13
			Base 49.193725	961,983.30	54.370000	1,063,205.35	101,222.05	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		9,595.000	Local 32.140340	308,386.56	23.430000	224,810.85	-83,575.71	0.03
			Base 32.140340	308,386.56	23.430000	224,810.85	-83,575.71	0.03
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,112.000	Local 56.536618	571,698.28	54.810000	554,238.72	-17,459.56	0.07
			Base 56.536618	571,698.28	54.810000	554,238.72	-17,459.56	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		21,870.000	Local 16.979053	371,331.88	12.740000	278,623.80	-92,708.08	0.04
			Base 16.979053	371,331.88	12.740000	278,623.80	-92,708.08	0.04

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STATE STREET

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917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		47,712.000	Local 20.109554	959,467.04	27.390000	1,306,831.68	347,364.64	0.16
			Base 20.109554	959,467.04	27.390000	1,306,831.68	347,364.64	0.16
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		93,522.000	Local 18.290067	1,710,523.69	15.750000	1,472,971.50	-237,552.19	0.19
			Base 18.290067	1,710,523.69	15.750000	1,472,971.50	-237,552.19	0.19
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		23,775.000	Local 18.716952	444,995.53	18.780000	446,494.50	1,498.97	0.06
			Base 18.716952	444,995.53	18.780000	446,494.50	1,498.97	0.06
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		45,066.000	Local 16.411211	739,587.64	7.680000	346,106.88	-393,480.76	0.04
			Base 16.411211	739,587.64	7.680000	346,106.88	-393,480.76	0.04
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	189.820000	20,250,187.42	284,251.86	2.55
			Base 187.155497	19,965,935.56	189.820000	20,250,187.42	284,251.86	2.55
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		31,775.000	Local 26.666338	847,322.88	21.490000	682,844.75	-164,478.13	0.09
			Base 26.666338	847,322.88	21.490000	682,844.75	-164,478.13	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		104,782.000	Local 8.606103	901,764.65	12.950000	1,356,926.90	455,162.25	0.17
			Base 8.606103	901,764.65	12.950000	1,356,926.90	455,162.25	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		40,953.000	Local 27.702490	1,134,500.08	19.860000	813,326.58	-321,173.50	0.10
			Base 27.702490	1,134,500.08	19.860000	813,326.58	-321,173.50	0.10
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		42,976.000	Local 25.909096	1,113,469.33	28.150000	1,209,774.40	96,305.07	0.15
			Base 25.909096	1,113,469.33	28.150000	1,209,774.40	96,305.07	0.15
923454102	VERITIV CORP COMMON STOCK USD.01							
		10,738.000	Local 62.452994	670,620.25	125.040000	1,342,679.52	672,059.27	0.17
			Base 62.452994	670,620.25	125.040000	1,342,679.52	672,059.27	0.17

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STATE OF ARIZONA

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STATE STREET

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92346J108	VERICEL CORP COMMON STOCK	37,607.000	Local 48.639430	1,829,183.05	27.470000	1,033,064.29	-796,118.76	0.13
			Base 48.639430	1,829,183.05	27.470000	1,033,064.29	-796,118.76	0.13
92552R406	VIAD CORP COMMON STOCK USD1.5	16,461.000	Local 28.472406	468,684.28	29.550000	486,422.55	17,738.27	0.06
			Base 28.472406	468,684.28	29.550000	486,422.55	17,738.27	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	180,261.000	Local 9.571743	1,725,411.99	11.300000	2,036,949.30	311,537.31	0.26
			Base 9.571743	1,725,411.99	11.300000	2,036,949.30	311,537.31	0.26
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK	60,423.000	Local 23.048629	1,392,667.29	29.550000	1,785,499.65	392,832.36	0.23
			Base 23.048629	1,392,667.29	29.550000	1,785,499.65	392,832.36	0.23
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	5,414.000	Local 127.553325	690,573.70	214.880000	1,163,360.32	472,786.62	0.15
			Base 127.553325	690,573.70	214.880000	1,163,360.32	472,786.62	0.15
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01	45,052.000	Local 20.804399	937,279.77	29.350000	1,322,276.20	384,996.43	0.17
			Base 20.804399	937,279.77	29.350000	1,322,276.20	384,996.43	0.17
929236107	WD 40 CO COMMON STOCK USD.001	10,815.000	Local 110.825373	1,198,576.41	174.540000	1,887,650.10	689,073.69	0.24
			Base 110.825373	1,198,576.41	174.540000	1,887,650.10	689,073.69	0.24
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01	49,045.000	Local 47.697543	2,339,326.02	48.310000	2,369,363.95	30,037.93	0.30
			Base 47.697543	2,339,326.02	48.310000	2,369,363.95	30,037.93	0.30
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01	38,181.000	Local 13.450932	513,570.02	25.760000	983,542.56	469,972.54	0.12
			Base 13.450932	513,570.02	25.760000	983,542.56	469,972.54	0.12
93148P102	WALKER + DUNLOP INC COMMON STOCK	24,449.000	Local 47.545172	1,162,431.90	95.380000	2,331,945.62	1,169,513.72	0.29
			Base 47.545172	1,162,431.90	95.380000	2,331,945.62	1,169,513.72	0.29

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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
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01		41,135.000	20.702804	851,609.84	37.880000	1,558,193.80	706,583.96	0.20
		Local		20.702804	851,609.84	37.880000	1,558,193.80	706,583.96	0.20
939653101	ELME COMMUNITIES REIT USD.01		69,695.000	25.859773	1,802,296.88	19.200000	1,338,144.00	-464,152.88	0.17
		Local		25.859773	1,802,296.88	19.200000	1,338,144.00	-464,152.88	0.17
957090103	WESTAMERICA BANCORPORATION COMMON STOCK		21,432.000	51.910626	1,112,548.53	55.560000	1,190,761.92	78,213.39	0.15
		Local		51.910626	1,112,548.53	55.560000	1,190,761.92	78,213.39	0.15
966084204	WHITESTONE REIT REIT USD.001		36,969.000	11.504340	425,303.96	10.410000	384,847.29	-40,456.67	0.05
		Local		11.504340	425,303.96	10.410000	384,847.29	-40,456.67	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		24,283.000	30.265564	734,938.70	63.680000	1,546,341.44	811,402.74	0.19
		Local		30.265564	734,938.70	63.680000	1,546,341.44	811,402.74	0.19
97717P104	WISDOMTREE INC COMMON STOCK USD.01		88,678.000	6.992514	620,082.18	5.760000	510,785.28	-109,296.90	0.06
		Local		6.992514	620,082.18	5.760000	510,785.28	-109,296.90	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		62,717.000	21.687914	1,360,200.90	16.130000	1,011,625.21	-348,575.69	0.13
		Local		21.687914	1,360,200.90	16.130000	1,011,625.21	-348,575.69	0.13
981419104	WORLD ACCEPTANCE CORP COMMON STOCK		2,634.000	96.029176	252,940.85	95.720000	252,126.48	-814.37	0.03
		Local		96.029176	252,940.85	95.720000	252,126.48	-814.37	0.03
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01		49,310.000	30.781983	1,517,859.56	28.300000	1,395,473.00	-122,386.56	0.18
		Local		30.781983	1,517,859.56	28.300000	1,395,473.00	-122,386.56	0.18
98262P101	WW INTERNATIONAL INC COMMON STOCK		42,685.000	15.726827	671,299.63	4.970000	212,144.45	-459,155.18	0.03
		Local		15.726827	671,299.63	4.970000	212,144.45	-459,155.18	0.03

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98379L100	XPEL INC COMMON STOCK							
		15,615.000	Local 60.596137	946,208.68	76.070000	1,187,833.05	241,624.37	0.15
			Base 60.596137	946,208.68	76.070000	1,187,833.05	241,624.37	0.15
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		90,663.000	Local 18.973296	1,720,175.95	14.900000	1,350,878.70	-369,297.25	0.17
			Base 18.973296	1,720,175.95	14.900000	1,350,878.70	-369,297.25	0.17
98401F105	XENCOR INC COMMON STOCK USD.01							
		47,720.000	Local 37.940434	1,810,517.49	32.920000	1,570,942.40	-239,575.09	0.20
			Base 37.940434	1,810,517.49	32.920000	1,570,942.40	-239,575.09	0.20
98423J101	XPERI INC COMMON STOCK							
		33,214.000	Local 27.997812	929,919.32	10.350000	343,764.90	-586,154.42	0.04
			Base 27.997812	929,919.32	10.350000	343,764.90	-586,154.42	0.04
985817105	YELP INC COMMON STOCK USD.000001							
		55,508.000	Local 29.148156	1,617,955.85	31.510000	1,749,057.08	131,101.23	0.22
			Base 29.148156	1,617,955.85	31.510000	1,749,057.08	131,101.23	0.22
98888T107	ZIMVIE INC COMMON STOCK USD.01							
		16,621.000	Local 23.670588	393,428.85	9.810000	163,052.01	-230,376.84	0.02
			Base 23.670588	393,428.85	9.810000	163,052.01	-230,376.84	0.02
989817101	ZUMIEZ INC COMMON STOCK							
		12,404.000	Local 27.860948	345,587.20	25.830000	320,395.32	-25,191.88	0.04
			Base 27.860948	345,587.20	25.830000	320,395.32	-25,191.88	0.04
98986M103	ZYNEX INC COMMON STOCK USD.001							
		17,299.000	Local 17.574481	304,020.95	14.130000	244,434.87	-59,586.08	0.03
			Base 17.574481	304,020.95	14.130000	244,434.87	-59,586.08	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		47,748.000	Local 30.639270	1,462,963.88	62.600000	2,989,024.80	1,526,060.92	0.38
			Base 30.639270	1,462,963.88	62.600000	2,989,024.80	1,526,060.92	0.38
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
		129,442.000	Local 11.726200	1,517,862.79	14.430000	1,867,848.06	349,985.27	0.24
			Base 11.726200	1,517,862.79	14.430000	1,867,848.06	349,985.27	0.24

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G3323L100	FABRINET COMMON STOCK USD.01							
		29,137.000	Local 46.868220	1,365,599.34	131.660000	3,836,177.42	2,470,578.08	0.48
			Base 46.868220	1,365,599.34	131.660000	3,836,177.42	2,470,578.08	0.48
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		24,386.000	Local 31.469219	767,408.38	28.600000	697,439.60	-69,968.78	0.09
			Base 31.469219	767,408.38	28.600000	697,439.60	-69,968.78	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		22,938.000	Local 27.505402	630,918.90	33.800000	775,304.40	144,385.50	0.10
			Base 27.505402	630,918.90	33.800000	775,304.40	144,385.50	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		29,832.000	Local 33.495141	999,227.06	22.660000	675,993.12	-323,233.94	0.09
			Base 33.495141	999,227.06	22.660000	675,993.12	-323,233.94	0.09
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
		17,680.000	Local 38.366954	678,327.75	32.960000	582,732.80	-95,594.95	0.07
			Base 38.366954	678,327.75	32.960000	582,732.80	-95,594.95	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		7,124.000	Local 112.537004	801,713.62	177.540000	1,264,794.96	463,081.34	0.16
			Base 112.537004	801,713.62	177.540000	1,264,794.96	463,081.34	0.16
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		36,828.000	Local 27.695191	1,019,958.49	76.810000	2,828,758.68	1,808,800.19	0.36
			Base 27.695191	1,019,958.49	76.810000	2,828,758.68	1,808,800.19	0.36
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		67,648.000	Local 12.045569	814,858.64	7.590000	513,448.32	-301,410.32	0.06
			Base 12.045569	814,858.64	7.590000	513,448.32	-301,410.32	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		38,720.000	Local 22.513226	871,712.13	17.190000	665,596.80	-206,115.33	0.08
			Base 22.513226	871,712.13	17.190000	665,596.80	-206,115.33	0.08
G9059U107	TRINSEO PLC COMMON STOCK							
		52,544.000	Local 41.692722	2,190,702.36	27.750000	1,458,096.00	-732,606.36	0.18
			Base 41.692722	2,190,702.36	27.750000	1,458,096.00	-732,606.36	0.18

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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
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		36,928.000	Local 19.014032	702,150.16	25.600000	945,356.80	243,206.64	0.12
			Base 19.014032	702,150.16	25.600000	945,356.80	243,206.64	0.12
N90064101	UNIQUE NV COMMON STOCK EUR.05							
		32,808.000	Local 25.514229	837,070.83	21.250000	697,170.00	-139,900.83	0.09
			Base 25.514229	837,070.83	21.250000	697,170.00	-139,900.83	0.09
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		25,385.000	Local 12.991096	329,778.96	19.850000	503,892.25	174,113.29	0.06
			Base 12.991096	329,778.96	19.850000	503,892.25	174,113.29	0.06
US DOLLAR Total								
		26,312,147.000	Local	633,671,639.44		791,316,895.43	157,645,255.99	99.76
			Base	633,671,639.44		791,316,895.43	157,645,255.99	99.76
EQUITY Total								
		26,312,147.000	Base	633,671,639.44		791,316,895.43	157,645,255.99	99.76

Holdings

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



STATE STREET

As of: January 31, 2023

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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								
		28,182,077.720	Base	635,541,570.16		793,186,826.15	157,645,255.99	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
		-45,630.660	Local	1.000000	-45,630.66	1.000000	-45,630.66	0.00
			Base	1.000000	-45,630.66	1.000000	-45,630.66	0.00
US DOLLAR Total								
		-45,630.660	Local		-45,630.66		-45,630.66	0.00
			Base		-45,630.66		-45,630.66	0.00
CASH Total								
		-45,630.660	Base		-45,630.66		-45,630.66	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0347M3RS5	ANGLESEA FDG PLC + ANG				5.000000	26 Apr 2023		
		10,000,000.000	Local	98.833333	9,883,333.33	98.833333	9,883,333.33	0.39
			Base	98.833333	9,883,333.33	98.833333	9,883,333.33	0.39
15060YQ60	CEDAR SPRING CPTL CO				2.710000	06 Mar 2023		
		10,000,000.000	Local	99.751583	9,975,158.33	99.751583	9,975,158.33	0.39
			Base	99.751583	9,975,158.33	99.751583	9,975,158.33	0.39
15060YV98	CEDAR SPRING CPTL CO				4.000000	09 Aug 2023		
		10,000,000.000	Local	97.900000	9,790,000.00	95.955500	9,595,550.00	-194,450.00
			Base	97.900000	9,790,000.00	95.955500	9,595,550.00	-194,450.00
17327BR56	CITIGROUP GLOBAL MKTS INC S				2.230000	05 Apr 2023		
		10,000,000.000	Local	99.609750	9,960,975.00	99.609750	9,960,975.00	0.00
			Base	99.609750	9,960,975.00	99.609750	9,960,975.00	0.00
2546R3QX5	DISNEY (WALT) CO THE				4.900000	31 Mar 2023		
		15,000,000.000	Local	99.210556	14,881,583.33	99.210556	14,881,583.33	0.00
			Base	99.210556	14,881,583.33	99.210556	14,881,583.33	0.00

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Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
41282KR34	HARLEY DAVIDSON FND CP	10,000,000.000	Local	99.085000	9,908,500.00	99.085000	9,908,500.00	0.00	0.39
			Base	99.085000	9,908,500.00	99.085000	9,908,500.00	0.00	0.39
4499929H1	ILA FINANCIAL SQUARE GOVT	29,768,859.630	Local	100.000000	29,768,859.63	100.000000	29,768,859.63	0.00	1.18
			Base	100.000000	29,768,859.63	100.000000	29,768,859.63	0.00	1.18
52953BQ71	LEXINGTN PKR CAP CO LL	6,000,000.000	Local	99.559889	5,973,593.33	99.559889	5,973,593.33	0.00	0.24
			Base	99.559889	5,973,593.33	99.559889	5,973,593.33	0.00	0.24
65339NQ15	NEXTERA ENERGY CAP HLDGS INC	10,000,000.000	Local	99.630556	9,963,055.55	99.630556	9,963,055.55	0.00	0.39
			Base	99.630556	9,963,055.55	99.630556	9,963,055.55	0.00	0.39
912796YU7	TREASURY BILL 04/23 0.00000	5,000,000.000	Local	99.184013	4,959,200.64	99.184013	4,959,200.64	0.00	0.20
			Base	99.184013	4,959,200.64	99.184013	4,959,200.64	0.00	0.20
92646LPH7	VICTORY RECEIVABLES	10,000,000.000	Local	99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	0.39
			Base	99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	0.39
US DOLLAR Total		125,768,859.630	Local		125,043,814.70		124,849,364.70	-194,450.00	4.93
			Base		125,043,814.70		124,849,364.70	-194,450.00	4.93
CASH EQUIVALENT Total		125,768,859.630	Base		125,043,814.70		124,849,364.70	-194,450.00	4.93
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF	283,222.000	Local	128.150355	36,294,999.97	108.650000	30,772,070.30	-5,522,929.67	1.22
			Base	128.150355	36,294,999.97	108.650000	30,772,070.30	-5,522,929.67	1.22

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ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
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78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		177,300.000	Local 26.344842	4,670,940.41	25.960000	4,602,708.00	-68,232.41	0.18
			Base 26.344842	4,670,940.41	25.960000	4,602,708.00	-68,232.41	0.18
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
		70,000.000	Local 33.329679	2,333,077.50	31.100000	2,177,000.00	-156,077.50	0.09
			Base 33.329679	2,333,077.50	31.100000	2,177,000.00	-156,077.50	0.09
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		6,121,229.610	Local 1.000000	6,121,229.61	1.000000	6,121,229.61	0.00	0.24
			Base 1.000000	6,121,229.61	1.000000	6,121,229.61	0.00	0.24
US DOLLAR Total		6,651,751.610	Local	49,420,247.49		43,673,007.91	-5,747,239.58	1.73
			Base	49,420,247.49		43,673,007.91	-5,747,239.58	1.73
EQUITY Total		6,651,751.610	Base	49,420,247.49		43,673,007.91	-5,747,239.58	1.73
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 99.939779	7,495,483.39	90.141872	6,760,640.40	-734,842.99	0.27
			Base 99.939779	7,495,483.39	90.141872	6,760,640.40	-734,842.99	0.27
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.149033	10,220,208.86	98.059551	10,006,977.18	-213,231.68	0.40
			Base 100.149033	10,220,208.86	98.059551	10,006,977.18	-213,231.68	0.40
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	96.253391	9,685,016.20	-363,665.74	0.38
			Base 99.867640	10,048,681.94	96.253391	9,685,016.20	-363,665.74	0.38
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local 99.654305	9,965,430.45	80.331261	8,033,126.10	-1,932,304.35	0.32
			Base 99.654305	9,965,430.45	80.331261	8,033,126.10	-1,932,304.35	0.32

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020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.991489	9,999,148.88	89.843852	8,984,385.20	-1,014,763.68	0.35
		Base	99.991489	9,999,148.88	89.843852	8,984,385.20	-1,014,763.68	0.35
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	101.111616	5,055,580.78	98.997000	4,949,850.00	-105,730.78	0.20
		Base	101.111616	5,055,580.78	98.997000	4,949,850.00	-105,730.78	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.950069	9,995,006.86	91.153565	9,115,356.50	-879,650.36	0.36
		Base	99.950069	9,995,006.86	91.153565	9,115,356.50	-879,650.36	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	18,000,000.000	Local	99.998082	17,999,654.78	98.777056	17,779,870.08	-219,784.70	0.70
		Base	99.998082	17,999,654.78	98.777056	17,779,870.08	-219,784.70	0.70
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.937923	9,993,792.33	94.835750	9,483,575.00	-510,217.33	0.37
		Base	99.937923	9,993,792.33	94.835750	9,483,575.00	-510,217.33	0.37
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.814912	4,990,745.62	130.872212	6,543,610.60	1,552,864.98	0.26
		Base	99.814912	4,990,745.62	130.872212	6,543,610.60	1,552,864.98	0.26
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				4.290080	03 Nov 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.865465	9,986,546.50	-13,453.50	0.39
		Base	100.000000	10,000,000.00	99.865465	9,986,546.50	-13,453.50	0.39
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.721083	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	98.768287	13,827,560.18	-172,439.82	0.55
		Base	100.000000	14,000,000.00	98.768287	13,827,560.18	-172,439.82	0.55
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				4.774430	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.023660	4,000,946.40	946.40	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.023660	4,000,946.40	946.40	0.16
02582JVV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	96.676196	9,667,619.60	98.382940	9,838,294.00	170,674.40	0.39
Original Face:	10,000,000.000	Base	96.676196	9,667,619.60	98.382940	9,838,294.00	170,674.40	0.39

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026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.963337	2,998,900.11	109.233000	3,276,990.00	278,089.89	0.13
			Base	99.963337	2,998,900.11	109.233000	3,276,990.00	278,089.89	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.459057	7,429,720.45	86.830137	6,552,202.14	-877,518.31	0.26
			Base	98.459057	7,429,720.45	86.830137	6,552,202.14	-877,518.31	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.931134	4,996,556.68	94.393656	4,719,682.80	-276,873.88	0.19
			Base	99.931134	4,996,556.68	94.393656	4,719,682.80	-276,873.88	0.19
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	0.19
			Base	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	0.19
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.997861	9,999,786.12	97.058333	9,705,833.30	-293,952.82	0.38
			Base	99.997861	9,999,786.12	97.058333	9,705,833.30	-293,952.82	0.38
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032			
		5,000,000.000	Local	99.908764	4,995,438.18	99.746098	4,987,304.90	-8,133.28	0.20
			Base	99.908764	4,995,438.18	99.746098	4,987,304.90	-8,133.28	0.20
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	88.303762	13,245,564.30	-1,754,435.70	0.52
			Base	100.000000	15,000,000.00	88.303762	13,245,564.30	-1,754,435.70	0.52
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025			
		10,000,000.000	Local	98.484199	9,848,419.90	98.235556	9,823,555.60	-24,864.30	0.39
			Base	98.484199	9,848,419.90	98.235556	9,823,555.60	-24,864.30	0.39
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		10,500,000.000	Local	107.025545	11,237,682.21	97.116409	10,197,222.95	-1,040,459.26	0.40
			Base	107.025545	11,237,682.21	97.116409	10,197,222.95	-1,040,459.26	0.40
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	101.161050	5,058,052.52	95.639056	4,781,952.80	-276,099.72	0.19
			Base	101.161050	5,058,052.52	95.639056	4,781,952.80	-276,099.72	0.19

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06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		25,000,000.000	Local	99.948799	24,987,199.64	99.013500	24,753,375.00	-233,824.64	0.98
			Base	99.948799	24,987,199.64	99.013500	24,753,375.00	-233,824.64	0.98
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		7,500,000.000	Local	100.000000	7,500,000.00	99.874430	7,490,582.25	-9,417.75	0.30
			Base	100.000000	7,500,000.00	99.874430	7,490,582.25	-9,417.75	0.30
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local	99.986657	14,997,998.57	98.523000	14,778,450.00	-219,548.57	0.58
			Base	99.986657	14,997,998.57	98.523000	14,778,450.00	-219,548.57	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.970708	2,999,121.24	97.131000	2,913,930.00	-85,191.24	0.12
			Base	99.970708	2,999,121.24	97.131000	2,913,930.00	-85,191.24	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		10,000,000.000	Local	99.943513	9,994,351.31	87.683282	8,768,328.20	-1,226,023.11	0.35
			Base	99.943513	9,994,351.31	87.683282	8,768,328.20	-1,226,023.11	0.35
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	100.837210	30,251,163.00	251,163.00	1.20
			Base	100.000000	30,000,000.00	100.837210	30,251,163.00	251,163.00	1.20
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		5,000,000.000	Local	115.193666	5,759,683.32	102.009357	5,100,467.85	-659,215.47	0.20
			Base	115.193666	5,759,683.32	102.009357	5,100,467.85	-659,215.47	0.20
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	101.318262	5,065,913.10	65,913.10	0.20
			Base	100.000000	5,000,000.00	101.318262	5,065,913.10	65,913.10	0.20
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062			
		9,963,576.030	Local	91.027223	9,069,566.62	92.318920	9,198,265.78	128,699.16	0.36
		Original Face: 10,000,000.000	Base	91.027223	9,069,566.62	92.318920	9,198,265.78	128,699.16	0.36
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		10,937,682.330	Local	95.551932	10,451,166.78	86.418280	9,452,156.94	-999,009.84	0.37
		Original Face: 15,000,000.000	Base	95.551932	10,451,166.78	86.418280	9,452,156.94	-999,009.84	0.37

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10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		8,622,583.760	Local 98.136334	8,461,887.57	88.159490	7,601,625.87	-860,261.70	0.30
Original Face:		10,000,000.000	Base 98.136334	8,461,887.57	88.159490	7,601,625.87	-860,261.70	0.30
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,606,994.680	Local 95.345397	4,392,557.37	87.988010	4,053,602.94	-338,954.43	0.16
Original Face:		5,000,000.000	Base 95.345397	4,392,557.37	87.988010	4,053,602.94	-338,954.43	0.16
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 102.017756	3,366,585.95	96.975270	3,200,183.91	-166,402.04	0.13
Original Face:		3,300,000.000	Base 102.017756	3,366,585.95	96.975270	3,200,183.91	-166,402.04	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 99.638435	2,989,153.04	81.175478	2,435,264.34	-553,888.70	0.10
			Base 99.638435	2,989,153.04	81.175478	2,435,264.34	-553,888.70	0.10
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.992015	14,998,802.19	98.258812	14,738,821.80	-259,980.39	0.58
			Base 99.992015	14,998,802.19	98.258812	14,738,821.80	-259,980.39	0.58
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		20,000,000.000	Local 100.065031	20,013,006.20	98.067716	19,613,543.20	-399,463.00	0.77
			Base 100.065031	20,013,006.20	98.067716	19,613,543.20	-399,463.00	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	96.073000	9,607,300.00	-392,700.00	0.38
			Base 100.000000	10,000,000.00	96.073000	9,607,300.00	-392,700.00	0.38
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
		10,000,000.000	Local 106.108271	10,610,827.10	93.511735	9,351,173.50	-1,259,653.60	0.37
			Base 106.108271	10,610,827.10	93.511735	9,351,173.50	-1,259,653.60	0.37
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				5.224430	14 May 2029		
		10,000,000.000	Local 101.480463	10,148,046.30	99.450000	9,945,000.00	-203,046.30	0.39
Original Face:		10,000,000.000	Base 101.480463	10,148,046.30	99.450000	9,945,000.00	-203,046.30	0.39

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.949215	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	94.240066	14,136,009.90	-863,990.10	0.56
			Base	100.000000	15,000,000.00	94.240066	14,136,009.90	-863,990.10	0.56
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	100.822113	10,082,211.30	82,211.30	0.40
			Base	100.000000	10,000,000.00	100.822113	10,082,211.30	82,211.30	0.40
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.269314	5,113,465.71	96.209920	4,810,496.00	-302,969.71	0.19
		Original Face: 5,000,000.000	Base	102.269314	5,113,465.71	96.209920	4,810,496.00	-302,969.71	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
		10,000,000.000	Local	99.807567	9,980,756.74	109.840028	10,984,002.80	1,003,246.06	0.43
			Base	99.807567	9,980,756.74	109.840028	10,984,002.80	1,003,246.06	0.43
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		6,000,000.000	Local	99.829000	5,989,740.00	100.060056	6,003,603.36	13,863.36	0.24
			Base	99.829000	5,989,740.00	100.060056	6,003,603.36	13,863.36	0.24
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
		8,393,000.000	Local	100.592725	8,442,747.41	97.779223	8,206,610.19	-236,137.22	0.32
			Base	100.592725	8,442,747.41	97.779223	8,206,610.19	-236,137.22	0.32
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026			
		5,000,000.000	Local	99.971985	4,998,599.23	90.170499	4,508,524.95	-490,074.28	0.18
			Base	99.971985	4,998,599.23	90.170499	4,508,524.95	-490,074.28	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030			
		13,000,000.000	Local	99.767249	12,969,742.37	85.333143	11,093,308.59	-1,876,433.78	0.44
			Base	99.767249	12,969,742.37	85.333143	11,093,308.59	-1,876,433.78	0.44
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026			
		5,000,000.000	Local	87.392912	4,369,645.60	88.213691	4,410,684.55	41,038.95	0.17
			Base	87.392912	4,369,645.60	88.213691	4,410,684.55	41,038.95	0.17
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	93.406823	4,670,341.15	-329,658.85	0.18
			Base	100.000000	5,000,000.00	93.406823	4,670,341.15	-329,658.85	0.18

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ST OF AZ POOL 205 FIXED INCOME
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FUND: ATZ6



STATE STREET

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5						5.500000	01 Dec 2032		
	29,114.650	Local		100.111628	29,147.15	104.053507		30,294.81	1,147.66	0.00
Original Face:	5,000,000.000	Base		100.111628	29,147.15	104.053507		30,294.81	1,147.66	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300						3.000000	15 Aug 2042		
	1,246,216.400	Local		91.457610	1,139,759.73	91.638046		1,142,008.36	2,248.63	0.05
Original Face:	10,000,000.000	Base		91.457610	1,139,759.73	91.638046		1,142,008.36	2,248.63	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5						4.500000	01 Feb 2026		
	166,762.580	Local		101.088086	168,577.10	101.174226		168,720.75	143.65	0.01
Original Face:	5,085,000.000	Base		101.088086	168,577.10	101.174226		168,720.75	143.65	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4						4.000000	01 Feb 2034		
	828,008.850	Local		102.241363	846,567.53	99.869190		826,925.73	-19,641.80	0.03
Original Face:	5,000,000.000	Base		102.241363	846,567.53	99.869190		826,925.73	-19,641.80	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5						4.500000	01 Oct 2047		
	806,995.600	Local		106.249274	857,426.97	100.748718		813,037.72	-44,389.25	0.03
Original Face:	5,000,000.000	Base		106.249274	857,426.97	100.748718		813,037.72	-44,389.25	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3						3.000000	01 Apr 2033		
	1,431,732.680	Local		102.412398	1,466,271.77	96.663000		1,383,955.76	-82,316.01	0.05
Original Face:	7,000,000.000	Base		102.412398	1,466,271.77	96.663000		1,383,955.76	-82,316.01	0.05
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3						3.000000	01 Sep 2036		
	966,591.300	Local		100.722399	973,573.95	95.550264		923,580.54	-49,993.41	0.04
Original Face:	3,550,000.000	Base		100.722399	973,573.95	95.550264		923,580.54	-49,993.41	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5						3.500000	01 May 2037		
	980,501.800	Local		102.563619	1,005,638.13	98.046050		961,343.29	-44,294.84	0.04
Original Face:	5,000,000.000	Base		102.563619	1,005,638.13	98.046050		961,343.29	-44,294.84	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5						5.500000	01 Sep 2039		
	573,267.000	Local		103.718069	594,581.46	104.705859		600,244.14	5,662.68	0.02
Original Face:	10,300,000.000	Base		103.718069	594,581.46	104.705859		600,244.14	5,662.68	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5						5.000000	01 Sep 2033		
	325,696.980	Local		99.724053	324,798.23	102.744095		334,634.41	9,836.18	0.01
Original Face:	14,598,876.000	Base		99.724053	324,798.23	102.744095		334,634.41	9,836.18	0.01

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STATE OF ARIZONA

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STATE STREET

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31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		321,352.900	Local 99.716888	320,443.11	102.647452	329,860.56	9,417.45	0.01
Original Face:		11,774,977.000	Base 99.716888	320,443.11	102.647452	329,860.56	9,417.45	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		145,814.750	Local 99.673092	145,338.07	101.749506	148,365.79	3,027.72	0.01
Original Face:		3,598,890.000	Base 99.673092	145,338.07	101.749506	148,365.79	3,027.72	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		75,472.020	Local 99.737943	75,274.24	102.025452	77,000.67	1,726.43	0.00
Original Face:		6,241,535.000	Base 99.737943	75,274.24	102.025452	77,000.67	1,726.43	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		96,310.600	Local 100.168403	96,472.79	102.360725	98,584.23	2,111.44	0.00
Original Face:		5,000,000.000	Base 100.168403	96,472.79	102.360725	98,584.23	2,111.44	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		173,025.050	Local 100.642647	174,136.99	103.679849	179,392.11	5,255.12	0.01
Original Face:		5,000,000.000	Base 100.642647	174,136.99	103.679849	179,392.11	5,255.12	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		124,868.000	Local 100.437142	125,413.85	103.357062	129,059.90	3,646.05	0.01
Original Face:		5,000,000.000	Base 100.437142	125,413.85	103.357062	129,059.90	3,646.05	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.239000	01 Jan 2037		
		379,737.000	Local 102.835433	390,504.19	101.971990	387,225.38	-3,278.81	0.02
Original Face:		6,000,000.000	Base 102.835433	390,504.19	101.971990	387,225.38	-3,278.81	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				4.004000	01 Oct 2036		
		348,613.600	Local 102.783801	358,318.31	101.224968	352,884.01	-5,434.30	0.01
Original Face:		5,000,000.000	Base 102.783801	358,318.31	101.224968	352,884.01	-5,434.30	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		1,282,512.370	Local 99.949707	1,281,867.35	96.643974	1,239,470.92	-42,396.43	0.05
Original Face:		8,208,821.000	Base 99.949707	1,281,867.35	96.643974	1,239,470.92	-42,396.43	0.05
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
		13,860,000.000	Local 88.466068	12,261,397.05	88.559642	12,274,366.38	12,969.33	0.48
			Base 88.466068	12,261,397.05	88.559642	12,274,366.38	12,969.33	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	95.943739	9,594,373.92	90.009515	9,000,951.50	-593,422.42	0.36
			Base	95.943739	9,594,373.92	90.009515	9,000,951.50	-593,422.42	0.36
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023			
		20,000,000.000	Local	99.993361	19,998,672.15	99.429043	19,885,808.60	-112,863.55	0.79
			Base	99.993361	19,998,672.15	99.429043	19,885,808.60	-112,863.55	0.79
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024			
		10,000,000.000	Local	97.107549	9,710,754.92	93.197401	9,319,740.10	-391,014.82	0.37
			Base	97.107549	9,710,754.92	93.197401	9,319,740.10	-391,014.82	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	95.757858	4,787,892.90	-212,107.10	0.19
			Base	100.000000	5,000,000.00	95.757858	4,787,892.90	-212,107.10	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
		1,077,166.550	Local	102.920573	1,108,625.99	97.533000	1,050,592.85	-58,033.14	0.04
		Original Face: 5,000,000.000	Base	102.920573	1,108,625.99	97.533000	1,050,592.85	-58,033.14	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
		1,333,419.700	Local	108.944686	1,452,689.91	100.835000	1,344,553.75	-108,136.16	0.05
		Original Face: 7,231,153.000	Base	108.944686	1,452,689.91	100.835000	1,344,553.75	-108,136.16	0.05
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
		1,737,772.860	Local	99.897231	1,735,986.96	92.296898	1,603,910.44	-132,076.52	0.06
		Original Face: 8,000,000.000	Base	99.897231	1,735,986.96	92.296898	1,603,910.44	-132,076.52	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
		941,401.500	Local	102.638112	966,236.73	100.376833	944,949.01	-21,287.72	0.04
		Original Face: 6,000,000.000	Base	102.638112	966,236.73	100.376833	944,949.01	-21,287.72	0.04
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
		1,528,150.000	Local	100.382784	1,533,999.52	95.548439	1,460,123.47	-73,876.05	0.06
		Original Face: 5,000,000.000	Base	100.382784	1,533,999.52	95.548439	1,460,123.47	-73,876.05	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
		5,000,000.000	Local	104.332954	5,216,647.72	102.449555	5,122,477.75	-94,169.97	0.20
			Base	104.332954	5,216,647.72	102.449555	5,122,477.75	-94,169.97	0.20

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STATE OF ARIZONA

FUND: ATZ6



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31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
		5,000,000.000	Local	102.885134	5,144,256.68	100.956548	5,047,827.40	-96,429.28	0.20
			Base	102.885134	5,144,256.68	100.956548	5,047,827.40	-96,429.28	0.20
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
		10,188,940.500	Local	103.437499	10,539,185.24	103.811372	10,577,278.93	38,093.69	0.42
		Original Face: 10,193,893.000	Base	103.437499	10,539,185.24	103.811372	10,577,278.93	38,093.69	0.42
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
		19,717,301.000	Local	104.023557	20,510,637.87	103.559432	20,419,124.92	-91,512.95	0.81
		Original Face: 19,717,301.000	Base	104.023557	20,510,637.87	103.559432	20,419,124.92	-91,512.95	0.81
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
		4,240,000.000	Local	113.868490	4,828,023.97	87.520196	3,710,856.31	-1,117,167.66	0.15
			Base	113.868490	4,828,023.97	87.520196	3,710,856.31	-1,117,167.66	0.15
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
		4,000,000.000	Local	87.111000	3,484,439.99	81.839066	3,273,562.64	-210,877.35	0.13
			Base	87.111000	3,484,439.99	81.839066	3,273,562.64	-210,877.35	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
		3,500,000.000	Local	88.908651	3,111,802.79	83.674728	2,928,615.48	-183,187.31	0.12
			Base	88.908651	3,111,802.79	83.674728	2,928,615.48	-183,187.31	0.12
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
		3,771,000.000	Local	86.352695	3,256,360.11	82.263459	3,102,155.04	-154,205.07	0.12
			Base	86.352695	3,256,360.11	82.263459	3,102,155.04	-154,205.07	0.12
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030			
		3,135,000.000	Local	88.032512	2,759,819.24	83.614245	2,621,306.58	-138,512.66	0.10
			Base	88.032512	2,759,819.24	83.614245	2,621,306.58	-138,512.66	0.10
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031			
		9,000,000.000	Local	88.429776	7,958,679.80	82.972452	7,467,520.68	-491,159.12	0.30
			Base	88.429776	7,958,679.80	82.972452	7,467,520.68	-491,159.12	0.30
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023			
		7,000,000.000	Local	99.982816	6,998,797.15	98.759351	6,913,154.57	-85,642.58	0.27
			Base	99.982816	6,998,797.15	98.759351	6,913,154.57	-85,642.58	0.27

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3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				4.325000	30 Nov 2023			
		10,000,000.000	Local	99.991638	9,999,163.80	100.005218	10,000,521.80	1,358.00	0.40
			Base	99.991638	9,999,163.80	100.005218	10,000,521.80	1,358.00	0.40
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				4.380000	08 Nov 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.800861	9,980,086.10	-19,913.90	0.39
			Base	100.000000	10,000,000.00	99.800861	9,980,086.10	-19,913.90	0.39
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032			
		5,729,000.000	Local	88.767342	5,085,481.02	83.289954	4,771,681.46	-313,799.56	0.19
			Base	88.767342	5,085,481.02	83.289954	4,771,681.46	-313,799.56	0.19
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031			
		7,100,000.000	Local	90.843224	6,449,868.92	84.726881	6,015,608.55	-434,260.37	0.24
			Base	90.843224	6,449,868.92	84.726881	6,015,608.55	-434,260.37	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	129.119953	6,455,997.64	119.839235	5,991,961.75	-464,035.89	0.24
			Base	129.119953	6,455,997.64	119.839235	5,991,961.75	-464,035.89	0.24
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		5,000,000.000	Local	99.801439	4,990,071.94	90.893207	4,544,660.35	-445,411.59	0.18
			Base	99.801439	4,990,071.94	90.893207	4,544,660.35	-445,411.59	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.611432	25 Mar 2052			
		279,824.790	Local	108.078723	302,431.06	102.262220	286,155.04	-16,276.02	0.01
		Original Face: 4,261,779.000	Base	108.078723	302,431.06	102.262220	286,155.04	-16,276.02	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		514,553.050	Local	102.922109	529,588.85	97.442100	501,391.30	-28,197.55	0.02
		Original Face: 5,000,000.000	Base	102.922109	529,588.85	97.442100	501,391.30	-28,197.55	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		3,567,091.800	Local	98.519846	3,514,293.34	93.104870	3,321,136.18	-193,157.16	0.13
		Original Face: 30,000,000.000	Base	98.519846	3,514,293.34	93.104870	3,321,136.18	-193,157.16	0.13
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		596,463.250	Local	101.032213	602,620.02	94.911750	566,113.71	-36,506.31	0.02
		Original Face: 5,000,000.000	Base	101.032213	602,620.02	94.911750	566,113.71	-36,506.31	0.02

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3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,013,050.080	Local	99.934900	1,012,390.58	93.178580	943,945.68	-68,444.90	0.04
Original Face:		6,000,000.000	Base	99.934900	1,012,390.58	93.178580	943,945.68	-68,444.90	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		867,402.300	Local	99.399242	862,191.31	94.533640	819,986.97	-42,204.34	0.03
Original Face:		5,000,000.000	Base	99.399242	862,191.31	94.533640	819,986.97	-42,204.34	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		574,921.860	Local	100.724069	579,084.69	93.303460	536,421.99	-42,662.70	0.02
Original Face:		6,000,000.000	Base	100.724069	579,084.69	93.303460	536,421.99	-42,662.70	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				4.855860	25 Apr 2038			
		856,871.600	Local	99.882159	855,861.85	98.466630	843,732.59	-12,129.26	0.03
Original Face:		5,000,000.000	Base	99.882159	855,861.85	98.466630	843,732.59	-12,129.26	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		288,021.050	Local	105.113463	302,748.90	98.069930	282,462.04	-20,286.86	0.01
Original Face:		5,000,000.000	Base	105.113463	302,748.90	98.069930	282,462.04	-20,286.86	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		322,455.790	Local	101.638414	327,738.95	99.293800	320,178.61	-7,560.34	0.01
Original Face:		1,750,000.000	Base	101.638414	327,738.95	99.293800	320,178.61	-7,560.34	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		1,933,126.420	Local	94.977092	1,836,027.26	97.682620	1,888,328.53	52,301.27	0.07
Original Face:		3,651,802.000	Base	94.977092	1,836,027.26	97.682620	1,888,328.53	52,301.27	0.07
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		309,605.280	Local	101.285385	313,584.90	98.046240	303,556.34	-10,028.56	0.01
Original Face:		8,500,000.000	Base	101.285385	313,584.90	98.046240	303,556.34	-10,028.56	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		121,437.500	Local	102.338668	124,277.52	97.767240	118,726.09	-5,551.43	0.00
Original Face:		5,000,000.000	Base	102.338668	124,277.52	97.767240	118,726.09	-5,551.43	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		468,496.700	Local	101.808040	476,967.31	96.952310	454,218.37	-22,748.94	0.02
Original Face:		5,000,000.000	Base	101.808040	476,967.31	96.952310	454,218.37	-22,748.94	0.02

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3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
		450,028.400	Local	101.452682	456,565.88	97.146950	437,188.86	-19,377.02	0.02
Original Face:		5,000,000.000	Base	101.452682	456,565.88	97.146950	437,188.86	-19,377.02	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
		635,120.940	Local	101.696614	645,896.49	96.953050	615,769.12	-30,127.37	0.02
Original Face:		6,000,000.000	Base	101.696614	645,896.49	96.953050	615,769.12	-30,127.37	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
		1,059,410.460	Local	86.724098	918,764.17	100.000000	1,059,410.46	140,646.29	0.04
Original Face:		6,000,000.000	Base	86.724098	918,764.17	100.000000	1,059,410.46	140,646.29	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024			
		4,861,770.700	Local	97.667062	4,748,348.61	97.305960	4,730,792.65	-17,555.96	0.19
Original Face:		12,500,000.000	Base	97.667062	4,748,348.61	97.305960	4,730,792.65	-17,555.96	0.19
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
		10,692,273.000	Local	101.731252	10,877,383.23	95.480580	10,209,044.28	-668,338.95	0.40
Original Face:		10,692,273.000	Base	101.731252	10,877,383.23	95.480580	10,209,044.28	-668,338.95	0.40
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
		44,737.350	Local	101.837771	45,559.52	99.134640	44,350.21	-1,209.31	0.00
Original Face:		15,000,000.000	Base	101.837771	45,559.52	99.134640	44,350.21	-1,209.31	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
		225,558.410	Local	104.242759	235,128.31	99.196960	223,747.09	-11,381.22	0.01
Original Face:		11,000,000.000	Base	104.242759	235,128.31	99.196960	223,747.09	-11,381.22	0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
		1,172,472.520	Local	106.688400	1,250,892.17	94.194510	1,104,404.75	-146,487.42	0.04
Original Face:		4,600,000.000	Base	106.688400	1,250,892.17	94.194510	1,104,404.75	-146,487.42	0.04
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
		3,038,151.240	Local	102.156155	3,103,658.50	97.385150	2,958,708.14	-144,950.36	0.12
Original Face:		6,976,000.000	Base	102.156155	3,103,658.50	97.385150	2,958,708.14	-144,950.36	0.12
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
		1,326,081.600	Local	100.834348	1,337,145.74	95.221130	1,262,709.88	-74,435.86	0.05
Original Face:		6,000,000.000	Base	100.834348	1,337,145.74	95.221130	1,262,709.88	-74,435.86	0.05

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3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
		1,295,245.320	Local 101.176869	1,310,488.66	89.838520	1,163,629.23	-146,859.43	0.05
Original Face:		6,000,000.000	Base 101.176869	1,310,488.66	89.838520	1,163,629.23	-146,859.43	0.05
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
		2,158,742.200	Local 99.160225	2,140,613.63	89.838520	1,939,382.04	-201,231.59	0.08
Original Face:		10,000,000.000	Base 99.160225	2,140,613.63	89.838520	1,939,382.04	-201,231.59	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,079,371.100	Local 99.877403	1,078,047.82	89.838520	969,691.02	-108,356.80	0.04
Original Face:		5,000,000.000	Base 99.877403	1,078,047.82	89.838520	969,691.02	-108,356.80	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
		4,075,575.600	Local 103.972285	4,237,469.07	88.579660	3,610,131.01	-627,338.06	0.14
Original Face:		5,000,000.000	Base 103.972285	4,237,469.07	88.579660	3,610,131.01	-627,338.06	0.14
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
		5,705,146.720	Local 104.263617	5,948,392.32	88.548720	5,051,834.39	-896,557.93	0.20
Original Face:		7,000,000.000	Base 104.263617	5,948,392.32	88.548720	5,051,834.39	-896,557.93	0.20
3136BHHB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
		3,039,523.800	Local 100.408618	3,051,943.84	78.030630	2,371,759.57	-680,184.27	0.09
Original Face:		5,000,000.000	Base 100.408618	3,051,943.84	78.030630	2,371,759.57	-680,184.27	0.09
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
		4,782,439.740	Local 100.642996	4,813,190.64	94.159480	4,503,120.39	-310,070.25	0.18
Original Face:		5,173,000.000	Base 100.642996	4,813,190.64	94.159480	4,503,120.39	-310,070.25	0.18
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
		5,786,641.980	Local 102.330744	5,921,513.78	99.207210	5,740,766.06	-180,747.72	0.23
Original Face:		6,075,000.000	Base 102.330744	5,921,513.78	99.207210	5,740,766.06	-180,747.72	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
		111,988.270	Local 99.899150	111,875.33	102.639526	114,944.23	3,068.90	0.00
Original Face:		6,625,000.000	Base 99.899150	111,875.33	102.639526	114,944.23	3,068.90	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		118,011.420	Local 99.951979	117,954.75	104.398284	123,201.90	5,247.15	0.00
Original Face:		6,000,000.000	Base 99.951979	117,954.75	104.398284	123,201.90	5,247.15	0.00

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3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	243,705.270	Local	103.461940	252,142.20	98.161240	239,224.11	-12,918.09	0.01
Original Face:	7,703,000.000	Base	103.461940	252,142.20	98.161240	239,224.11	-12,918.09	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	483,426.800	Local	102.610728	496,047.76	97.515030	471,413.79	-24,633.97	0.02
Original Face:	10,000,000.000	Base	102.610728	496,047.76	97.515030	471,413.79	-24,633.97	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	719,319.120	Local	102.182437	735,017.81	91.400090	657,458.32	-77,559.49	0.03
Original Face:	13,000,000.000	Base	102.182437	735,017.81	91.400090	657,458.32	-77,559.49	0.03
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	156,193.290	Local	100.401592	156,820.55	96.399870	150,570.13	-6,250.42	0.01
Original Face:	3,000,000.000	Base	100.401592	156,820.55	96.399870	150,570.13	-6,250.42	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	305,239.620	Local	102.626867	313,257.86	97.721520	298,284.80	-14,973.06	0.01
Original Face:	12,500,000.000	Base	102.626867	313,257.86	97.721520	298,284.80	-14,973.06	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	516,281.950	Local	105.608803	545,239.19	98.359340	507,811.52	-37,427.67	0.02
Original Face:	5,000,000.000	Base	105.608803	545,239.19	98.359340	507,811.52	-37,427.67	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	2,007,166.240	Local	101.577665	2,038,832.60	97.999070	1,967,004.25	-71,828.35	0.08
Original Face:	8,000,000.000	Base	101.577665	2,038,832.60	97.999070	1,967,004.25	-71,828.35	0.08
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	680,683.150	Local	101.900952	693,622.61	92.778620	631,528.43	-62,094.18	0.02
Original Face:	5,000,000.000	Base	101.900952	693,622.61	92.778620	631,528.43	-62,094.18	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	213,548.400	Local	103.251919	220,492.82	97.724550	208,689.21	-11,803.61	0.01
Original Face:	5,000,000.000	Base	103.251919	220,492.82	97.724550	208,689.21	-11,803.61	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	843,990.350	Local	100.592857	848,994.01	94.526810	797,797.15	-51,196.86	0.03
Original Face:	5,000,000.000	Base	100.592857	848,994.01	94.526810	797,797.15	-51,196.86	0.03

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3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	923,561.450	Local	102.738282	948,851.17	95.572550	882,671.23	-66,179.94	0.03
Original Face:	5,000,000.000	Base	102.738282	948,851.17	95.572550	882,671.23	-66,179.94	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	4,951,129.070	Local	100.379088	4,969,898.23	98.645560	4,884,069.00	-85,829.23	0.19
Original Face:	6,280,000.000	Base	100.379088	4,969,898.23	98.645560	4,884,069.00	-85,829.23	0.19
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	791,728.150	Local	103.967122	823,136.97	97.478890	771,767.81	-51,369.16	0.03
Original Face:	5,000,000.000	Base	103.967122	823,136.97	97.478890	771,767.81	-51,369.16	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	50,555.750	Local	100.649639	50,884.18	98.277800	49,685.08	-1,199.10	0.00
Original Face:	1,000,000.000	Base	100.649639	50,884.18	98.277800	49,685.08	-1,199.10	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	116,524.050	Local	100.717054	117,359.59	99.069410	115,439.69	-1,919.90	0.00
Original Face:	5,000,000.000	Base	100.717054	117,359.59	99.069410	115,439.69	-1,919.90	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,053,909.500	Local	102.256586	2,100,257.74	95.072990	1,952,713.17	-147,544.57	0.08
Original Face:	10,000,000.000	Base	102.256586	2,100,257.74	95.072990	1,952,713.17	-147,544.57	0.08
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	448,379.000	Local	101.280060	454,118.52	97.752170	438,300.20	-15,818.32	0.02
Original Face:	5,000,000.000	Base	101.280060	454,118.52	97.752170	438,300.20	-15,818.32	0.02
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	9,994,460.400	Local	99.385543	9,933,048.71	98.918080	9,886,328.33	-46,720.38	0.39
Original Face:	10,000,000.000	Base	99.385543	9,933,048.71	98.918080	9,886,328.33	-46,720.38	0.39
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.056944	1,768,143.66	92.597280	1,652,840.15	-115,303.51	0.07
Original Face:	1,784,977.000	Base	99.056944	1,768,143.66	92.597280	1,652,840.15	-115,303.51	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,426,295.210	Local	100.872836	1,438,744.43	97.306490	1,387,877.81	-50,866.62	0.05
Original Face:	5,183,921.000	Base	100.872836	1,438,744.43	97.306490	1,387,877.81	-50,866.62	0.05

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029			
		434,389.050	Local	100.803607	437,879.83	96.322820	418,415.78	-19,464.05	0.02
Original Face:		5,000,000.000	Base	100.803607	437,879.83	96.322820	418,415.78	-19,464.05	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028			
		1,312,966.500	Local	102.241280	1,342,393.75	97.528830	1,280,520.87	-61,872.88	0.05
Original Face:		3,000,000.000	Base	102.241280	1,342,393.75	97.528830	1,280,520.87	-61,872.88	0.05
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033			
		72,047.500	Local	102.413394	73,786.29	99.410550	71,622.82	-2,163.47	0.00
Original Face:		5,000,000.000	Base	102.413394	73,786.29	99.410550	71,622.82	-2,163.47	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
		933,692.430	Local	101.754262	950,071.84	97.096810	906,585.56	-43,486.28	0.04
Original Face:		2,579,263.000	Base	101.754262	950,071.84	97.096810	906,585.56	-43,486.28	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
		114,966.650	Local	101.831479	117,072.24	99.094490	113,925.62	-3,146.62	0.00
Original Face:		5,000,000.000	Base	101.831479	117,072.24	99.094490	113,925.62	-3,146.62	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
		292,879.100	Local	102.533933	300,300.46	97.775180	286,363.07	-13,937.39	0.01
Original Face:		5,000,000.000	Base	102.533933	300,300.46	97.775180	286,363.07	-13,937.39	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044			
		12,404.670	Local	99.857876	12,387.04	99.584280	12,353.10	-33.94	0.00
Original Face:		3,650,000.000	Base	99.857876	12,387.04	99.584280	12,353.10	-33.94	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
		10,000,000.000	Local	99.840754	9,984,075.38	90.936564	9,093,656.40	-890,418.98	0.36
			Base	99.840754	9,984,075.38	90.936564	9,093,656.40	-890,418.98	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
		271,179.050	Local	102.508000	277,980.22	99.232620	269,098.08	-8,882.14	0.01
Original Face:		5,000,000.000	Base	102.508000	277,980.22	99.232620	269,098.08	-8,882.14	0.01
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027			
		2,556,833.100	Local	96.253244	2,461,034.79	97.248010	2,486,469.31	25,434.52	0.10
Original Face:		3,867,000.000	Base	96.253244	2,461,034.79	97.248010	2,486,469.31	25,434.52	0.10

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3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,078,541.450	Local	100.569135	2,090,371.16	91.948000	1,911,177.29	-179,193.87	0.08
Original Face:	5,000,000.000	Base	100.569135	2,090,371.16	91.948000	1,911,177.29	-179,193.87	0.08
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	3,949,728.360	Local	99.544436	3,931,734.80	95.312770	3,764,595.51	-167,139.29	0.15
Original Face:	6,000,000.000	Base	99.544436	3,931,734.80	95.312770	3,764,595.51	-167,139.29	0.15
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,680,952.800	Local	111.622874	1,876,327.82	106.490540	1,790,055.71	-86,272.11	0.07
Original Face:	10,000,000.000	Base	111.622874	1,876,327.82	106.490540	1,790,055.71	-86,272.11	0.07
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	5,161,442.960	Local	103.296362	5,331,582.79	98.301650	5,073,783.59	-257,799.20	0.20
Original Face:	11,739,000.000	Base	103.296362	5,331,582.79	98.301650	5,073,783.59	-257,799.20	0.20
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	2,095,619.900	Local	102.117024	2,139,984.68	93.763430	1,964,925.10	-175,059.58	0.08
Original Face:	5,000,000.000	Base	102.117024	2,139,984.68	93.763430	1,964,925.10	-175,059.58	0.08
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,168,955.300	Local	102.728449	9,419,125.57	85.936650	7,879,493.02	-1,539,632.55	0.31
Original Face:	10,000,000.000	Base	102.728449	9,419,125.57	85.936650	7,879,493.02	-1,539,632.55	0.31
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				4.261730	25 Oct 2026		
	5,609,471.100	Local	99.550657	5,584,265.35	98.890990	5,547,261.50	-37,003.85	0.22
Original Face:	6,000,000.000	Base	99.550657	5,584,265.35	98.890990	5,547,261.50	-37,003.85	0.22
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052		
	9,760,060.200	Local	97.381263	9,504,469.93	97.473000	9,513,423.48	8,953.55	0.38
Original Face:	10,000,000.000	Base	97.381263	9,504,469.93	97.473000	9,513,423.48	8,953.55	0.38
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039		
	9,095,140.060	Local	100.154121	9,109,157.56	99.102960	9,013,553.02	-95,604.54	0.36
Original Face:	10,963,000.000	Base	100.154121	9,109,157.56	99.102960	9,013,553.02	-95,604.54	0.36
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042		
	9,810,407.100	Local	100.147690	9,824,896.09	102.953770	10,100,183.96	275,287.87	0.40
Original Face:	10,000,000.000	Base	100.147690	9,824,896.09	102.953770	10,100,183.96	275,287.87	0.40

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3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
		1,097,196.000	Local 103.515519	1,135,768.13	98.679454	1,082,707.02	-53,061.11	0.04
Original Face:		10,000,000.000	Base 103.515519	1,135,768.13	98.679454	1,082,707.02	-53,061.11	0.04
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
		429,342.690	Local 101.271795	434,803.05	98.926391	424,733.23	-10,069.82	0.02
Original Face:		7,000,000.000	Base 101.271795	434,803.05	98.926391	424,733.23	-10,069.82	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.630000	01 Nov 2035		
		319,404.700	Local 102.663283	327,911.35	101.379938	323,812.29	-4,099.06	0.01
Original Face:		5,000,000.000	Base 102.663283	327,911.35	101.379938	323,812.29	-4,099.06	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
		1,571,818.000	Local 104.908046	1,648,963.55	101.540025	1,596,024.39	-52,939.16	0.06
Original Face:		20,000,000.000	Base 104.908046	1,648,963.55	101.540025	1,596,024.39	-52,939.16	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.566000	01 May 2036		
		363,675.500	Local 102.801390	373,863.47	101.656104	369,698.34	-4,165.13	0.01
Original Face:		5,000,000.000	Base 102.801390	373,863.47	101.656104	369,698.34	-4,165.13	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.802000	01 Oct 2037		
		117,487.000	Local 105.374331	123,801.14	100.324959	117,868.78	-5,932.36	0.00
Original Face:		4,000,000.000	Base 105.374331	123,801.14	100.324959	117,868.78	-5,932.36	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		787,383.840	Local 103.257401	813,032.09	97.954908	771,281.12	-41,750.97	0.03
Original Face:		8,000,000.000	Base 103.257401	813,032.09	97.954908	771,281.12	-41,750.97	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.039000	01 Aug 2037		
		70,741.000	Local 105.579692	74,688.13	98.745862	69,853.81	-4,834.32	0.00
Original Face:		5,000,000.000	Base 105.579692	74,688.13	98.745862	69,853.81	-4,834.32	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.692000	01 Apr 2023		
		593,646.020	Local 100.140050	594,477.42	99.354000	589,811.07	-4,666.35	0.02
Original Face:		4,950,000.000	Base 100.140050	594,477.42	99.354000	589,811.07	-4,666.35	0.02
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		536,854.320	Local 101.435907	544,563.05	98.057101	526,423.78	-18,139.27	0.02
Original Face:		6,000,000.000	Base 101.435907	544,563.05	98.057101	526,423.78	-18,139.27	0.02

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3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		505,197.300	Local 101.914062	514,867.09	98.985000	500,069.55	-14,797.54	0.02
Original Face:		10,000,000.000	Base 101.914062	514,867.09	98.985000	500,069.55	-14,797.54	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		968,840.220	Local 103.550839	1,003,242.18	98.258000	951,963.02	-51,279.16	0.04
Original Face:		6,000,000.000	Base 103.550839	1,003,242.18	98.258000	951,963.02	-51,279.16	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		1,743,680.860	Local 104.415242	1,820,668.59	96.004000	1,674,003.37	-146,665.22	0.07
Original Face:		6,750,000.000	Base 104.415242	1,820,668.59	96.004000	1,674,003.37	-146,665.22	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		980,524.510	Local 102.451027	1,004,557.43	98.435247	965,181.72	-39,375.71	0.04
Original Face:		7,000,000.000	Base 102.451027	1,004,557.43	98.435247	965,181.72	-39,375.71	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		7,941,934.010	Local 99.916741	7,935,321.66	98.022469	7,784,879.80	-150,441.86	0.31
Original Face:		8,500,000.000	Base 99.916741	7,935,321.66	98.022469	7,784,879.80	-150,441.86	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.860105	5,609,142.08	95.791409	5,380,603.44	-228,538.64	0.21
Original Face:		5,617,000.000	Base 99.860105	5,609,142.08	95.791409	5,380,603.44	-228,538.64	0.21
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		1,205,766.430	Local 100.955755	1,217,290.60	93.782141	1,130,793.57	-86,497.03	0.04
Original Face:		5,948,304.000	Base 100.955755	1,217,290.60	93.782141	1,130,793.57	-86,497.03	0.04
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		1,651,214.530	Local 101.821418	1,681,290.05	95.459019	1,576,233.19	-105,056.86	0.06
Original Face:		7,922,201.000	Base 101.821418	1,681,290.05	95.459019	1,576,233.19	-105,056.86	0.06
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		1,119,508.500	Local 101.760759	1,139,220.35	98.198244	1,099,337.69	-39,882.66	0.04
Original Face:		6,000,000.000	Base 101.760759	1,139,220.35	98.198244	1,099,337.69	-39,882.66	0.04
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		2,470,820.270	Local 103.541935	2,558,335.11	99.422389	2,456,548.54	-101,786.57	0.10
Original Face:		11,523,254.000	Base 103.541935	2,558,335.11	99.422389	2,456,548.54	-101,786.57	0.10

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
		2,781,456.400	Local 115.204223	3,204,355.24	101.730530	2,829,590.34	-374,764.90	0.11
Original Face:		41,000,000.000	Base 115.204223	3,204,355.24	101.730530	2,829,590.34	-374,764.90	0.11
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		101,258.200	Local 101.199952	102,473.25	103.533400	104,836.06	2,362.81	0.00
Original Face:		5,000,000.000	Base 101.199952	102,473.25	103.533400	104,836.06	2,362.81	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271001	25 Oct 2032		
		380,944.580	Local 106.812936	406,898.09	98.556450	375,445.45	-31,452.64	0.01
Original Face:		5,855,000.000	Base 106.812936	406,898.09	98.556450	375,445.45	-31,452.64	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.025391	25 Sep 2039		
		239,467.550	Local 104.189123	249,499.14	102.930630	246,485.46	-3,013.68	0.01
Original Face:		5,000,000.000	Base 104.189123	249,499.14	102.930630	246,485.46	-3,013.68	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
		39.060	Local 100.512033	39.26	99.617880	38.91	-0.35	0.00
Original Face:		6,000,000.000	Base 100.512033	39.26	99.617880	38.91	-0.35	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.580326	25 Aug 2039		
		774,510.400	Local 102.246423	791,909.18	101.348600	784,955.45	-6,953.73	0.03
Original Face:		10,000,000.000	Base 102.246423	791,909.18	101.348600	784,955.45	-6,953.73	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		2,059,875.210	Local 101.827377	2,097,516.90	98.683350	2,032,753.86	-64,763.04	0.08
Original Face:		8,609,641.000	Base 101.827377	2,097,516.90	98.683350	2,032,753.86	-64,763.04	0.08
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
		1,049,550.700	Local 99.775392	1,047,193.32	97.352470	1,021,763.53	-25,429.79	0.04
Original Face:		5,000,000.000	Base 99.775392	1,047,193.32	97.352470	1,021,763.53	-25,429.79	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA				5.992976	25 Oct 2040		
		540,304.050	Local 107.024067	578,255.37	103.278970	558,020.46	-20,234.91	0.02
Original Face:		5,000,000.000	Base 107.024067	578,255.37	103.278970	558,020.46	-20,234.91	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
		607,249.640	Local 99.721810	605,560.33	102.859059	624,611.27	19,050.94	0.02
Original Face:		11,959,998.000	Base 99.721810	605,560.33	102.859059	624,611.27	19,050.94	0.02

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31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
	109,482.500	Local		99.501519	108,936.75	102.160023	111,847.35	2,910.60	0.00
Original Face:	5,000,000.000	Base		99.501519	108,936.75	102.160023	111,847.35	2,910.60	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	106,286.770	Local		100.465938	106,782.00	104.398425	110,961.71	4,179.71	0.00
Original Face:	6,500,000.000	Base		100.465938	106,782.00	104.398425	110,961.71	4,179.71	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	198,980.560	Local		100.110986	199,201.40	104.356264	207,648.68	8,447.28	0.01
Original Face:	8,000,000.000	Base		100.110986	199,201.40	104.356264	207,648.68	8,447.28	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	36,435.600	Local		100.368568	36,569.89	101.531656	36,993.67	423.78	0.00
Original Face:	5,457,127.000	Base		100.368568	36,569.89	101.531656	36,993.67	423.78	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	232,994.150	Local		100.416431	233,964.41	102.319799	238,399.15	4,434.74	0.01
Original Face:	5,000,000.000	Base		100.416431	233,964.41	102.319799	238,399.15	4,434.74	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	514,472.310	Local		100.765798	518,412.13	103.333271	531,621.07	13,208.94	0.02
Original Face:	10,547,657.000	Base		100.765798	518,412.13	103.333271	531,621.07	13,208.94	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
	262,197.430	Local		100.427167	263,317.45	102.463903	268,657.72	5,340.27	0.01
Original Face:	17,500,000.000	Base		100.427167	263,317.45	102.463903	268,657.72	5,340.27	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	59,832.930	Local		102.739278	61,471.92	102.371445	61,251.84	-220.08	0.00
Original Face:	9,397,749.000	Base		102.739278	61,471.92	102.371445	61,251.84	-220.08	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	3,497,861.770	Local		104.840310	3,667,169.11	98.410461	3,442,261.89	-224,907.22	0.14
Original Face:	15,243,777.000	Base		104.840310	3,667,169.11	98.410461	3,442,261.89	-224,907.22	0.14
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	572,855.940	Local		100.518589	575,826.71	91.512493	524,234.75	-51,591.96	0.02
Original Face:	4,744,826.000	Base		100.518589	575,826.71	91.512493	524,234.75	-51,591.96	0.02

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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
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	662,601.340	Local		100.541190	666,187.27	91.509758	606,344.88	-59,842.39	0.02
Original Face:	4,166,154.000	Base		100.541190	666,187.27	91.509758	606,344.88	-59,842.39	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
	2,395,778.900	Local		102.286178	2,450,550.68	95.563652	2,289,493.81	-161,056.87	0.09
Original Face:	10,000,000.000	Base		102.286178	2,450,550.68	95.563652	2,289,493.81	-161,056.87	0.09
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	3,664,005.360	Local		107.365476	3,933,876.78	99.654314	3,651,339.41	-282,537.37	0.14
Original Face:	9,938,165.000	Base		107.365476	3,933,876.78	99.654314	3,651,339.41	-282,537.37	0.14
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
	2,144,191.590	Local		107.360755	2,302,020.28	99.654315	2,136,779.44	-165,240.84	0.08
Original Face:	6,864,195.000	Base		107.360755	2,302,020.28	99.654315	2,136,779.44	-165,240.84	0.08
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
	921,418.630	Local		104.853885	966,143.23	100.580634	926,768.70	-39,374.53	0.04
Original Face:	11,668,342.000	Base		104.853885	966,143.23	100.580634	926,768.70	-39,374.53	0.04
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31					3.310000	01 Nov 2023		
	5,243,723.080	Local		100.049186	5,246,302.26	98.496809	5,164,899.91	-81,402.35	0.20
Original Face:	5,547,000.000	Base		100.049186	5,246,302.26	98.496809	5,164,899.91	-81,402.35	0.20
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
	2,368,825.500	Local		99.869655	2,365,737.85	97.050257	2,298,951.24	-66,786.61	0.09
Original Face:	10,000,000.000	Base		99.869655	2,365,737.85	97.050257	2,298,951.24	-66,786.61	0.09
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	11,125,044.940	Local		105.984902	11,790,867.95	89.536610	9,960,988.10	-1,829,879.85	0.39
Original Face:	12,784,918.000	Base		105.984902	11,790,867.95	89.536610	9,960,988.10	-1,829,879.85	0.39
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	11,586,830.080	Local		103.336955	11,973,477.39	103.812410	12,028,567.55	55,090.16	0.48
Original Face:	11,591,129.000	Base		103.336955	11,973,477.39	103.812410	12,028,567.55	55,090.16	0.48
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
	1,290,447.360	Local		100.536649	1,297,372.53	95.682437	1,234,731.48	-62,641.05	0.05
Original Face:	6,000,000.000	Base		100.536649	1,297,372.53	95.682437	1,234,731.48	-62,641.05	0.05

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STATE STREET

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31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		434,195.760	Local 104.343085	453,053.25	104.941819	455,652.93	2,599.68	0.02
Original Face:		9,100,000.000	Base 104.343085	453,053.25	104.941819	455,652.93	2,599.68	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		170,526.180	Local 100.592284	171,536.18	99.301657	169,335.32	-2,200.86	0.01
Original Face:		7,060,000.000	Base 100.592284	171,536.18	99.301657	169,335.32	-2,200.86	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		201,400.500	Local 101.438060	204,296.76	99.301657	199,994.03	-4,302.73	0.01
Original Face:		6,000,000.000	Base 101.438060	204,296.76	99.301657	199,994.03	-4,302.73	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		766,154.200	Local 103.627111	793,943.46	98.679249	756,035.21	-37,908.25	0.03
Original Face:		5,000,000.000	Base 103.627111	793,943.46	98.679249	756,035.21	-37,908.25	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		1,812,999.790	Local 103.088291	1,868,990.50	94.048000	1,705,090.04	-163,900.46	0.07
Original Face:		7,000,000.000	Base 103.088291	1,868,990.50	94.048000	1,705,090.04	-163,900.46	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		53,377.100	Local 100.405904	53,593.76	99.301657	53,004.34	-589.42	0.00
Original Face:		7,000,000.000	Base 100.405904	53,593.76	99.301657	53,004.34	-589.42	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		499,699.680	Local 104.241708	520,895.48	99.542000	497,411.06	-23,484.42	0.02
Original Face:		6,100,000.000	Base 104.241708	520,895.48	99.542000	497,411.06	-23,484.42	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		1,315,934.870	Local 101.210039	1,331,858.20	96.819244	1,274,078.19	-57,780.01	0.05
Original Face:		9,500,000.000	Base 101.210039	1,331,858.20	96.819244	1,274,078.19	-57,780.01	0.05
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		759,701.450	Local 102.239549	776,715.34	98.198120	746,012.54	-30,702.80	0.03
Original Face:		5,000,000.000	Base 102.239549	776,715.34	98.198120	746,012.54	-30,702.80	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		1,254,871.620	Local 103.167670	1,294,621.81	99.422272	1,247,621.88	-46,999.93	0.05
Original Face:		7,899,440.000	Base 103.167670	1,294,621.81	99.422272	1,247,621.88	-46,999.93	0.05

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		1,346,090.320	Local 104.823338	1,411,016.81	100.393851	1,351,391.91	-59,624.90	0.05
Original Face:		8,000,000.000	Base 104.823338	1,411,016.81	100.393851	1,351,391.91	-59,624.90	0.05
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		1,497,898.260	Local 101.736181	1,523,904.49	97.285230	1,457,233.77	-66,670.72	0.06
Original Face:		6,000,000.000	Base 101.736181	1,523,904.49	97.285230	1,457,233.77	-66,670.72	0.06
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		1,085,208.650	Local 101.847811	1,105,261.25	96.795184	1,050,429.71	-54,831.54	0.04
Original Face:		5,000,000.000	Base 101.847811	1,105,261.25	96.795184	1,050,429.71	-54,831.54	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		793,052.750	Local 102.588995	813,584.85	100.263850	795,145.22	-18,439.63	0.03
Original Face:		5,000,000.000	Base 102.588995	813,584.85	100.263850	795,145.22	-18,439.63	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.865000	01 Feb 2037		
		254,897.950	Local 102.528824	261,343.87	101.906865	259,758.51	-1,585.36	0.01
Original Face:		5,000,000.000	Base 102.528824	261,343.87	101.906865	259,758.51	-1,585.36	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		222,625.110	Local 104.541428	232,735.47	100.362911	223,433.04	-9,302.43	0.01
Original Face:		3,262,241.000	Base 104.541428	232,735.47	100.362911	223,433.04	-9,302.43	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.553000	01 Jan 2037		
		378,845.830	Local 102.519368	388,390.35	101.663122	385,146.50	-3,243.85	0.02
Original Face:		6,271,091.000	Base 102.519368	388,390.35	101.663122	385,146.50	-3,243.85	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		243,453.960	Local 101.351073	246,743.20	98.931594	240,852.88	-5,890.32	0.01
Original Face:		12,000,000.000	Base 101.351073	246,743.20	98.931594	240,852.88	-5,890.32	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
		10,000,000.000	Local 99.138995	9,913,899.50	97.442944	9,744,294.40	-169,605.10	0.39
			Base 99.138995	9,913,899.50	97.442944	9,744,294.40	-169,605.10	0.39
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
		4,000,000.000	Local 105.814332	4,232,573.26	97.669503	3,906,780.12	-325,793.14	0.15
			Base 105.814332	4,232,573.26	97.669503	3,906,780.12	-325,793.14	0.15

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STATE OF ARIZONA
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341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
		5,000,000.000	Local	99.728414	4,986,420.71	110.858069	5,542,903.45	556,482.74	0.22
			Base	99.728414	4,986,420.71	110.858069	5,542,903.45	556,482.74	0.22
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.347397	10 May 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	99.897982	14,984,697.30	-15,302.70	0.59
			Base	100.000000	15,000,000.00	99.897982	14,984,697.30	-15,302.70	0.59
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		4,000,000.000	Local	95.972080	3,838,883.21	92.696620	3,707,864.80	-131,018.41	0.15
		Original Face: 4,000,000.000	Base	95.972080	3,838,883.21	92.696620	3,707,864.80	-131,018.41	0.15
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		13,750,000.000	Local	99.916106	13,738,464.54	90.778900	12,482,098.75	-1,256,365.79	0.49
		Original Face: 13,750,000.000	Base	99.916106	13,738,464.54	90.778900	12,482,098.75	-1,256,365.79	0.49
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,090,000.000	Local	102.784704	6,259,588.48	96.911120	5,901,887.21	-357,701.27	0.23
		Original Face: 6,090,000.000	Base	102.784704	6,259,588.48	96.911120	5,901,887.21	-357,701.27	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046			
		1,056,442.810	Local	109.668570	1,158,585.72	106.471000	1,124,805.22	-33,780.50	0.04
		Original Face: 8,707,929.000	Base	109.668570	1,158,585.72	106.471000	1,124,805.22	-33,780.50	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
		4,451,963.010	Local	105.176218	4,682,406.32	97.508912	4,341,060.69	-341,345.63	0.17
		Original Face: 11,805,572.000	Base	105.176218	4,682,406.32	97.508912	4,341,060.69	-341,345.63	0.17
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048			
		771,167.000	Local	100.000000	771,167.00	92.557232	713,770.83	-57,396.17	0.03
		Original Face: 10,000,000.000	Base	100.000000	771,167.00	92.557232	713,770.83	-57,396.17	0.03
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050			
		7,663,006.140	Local	111.361306	8,533,623.70	97.662901	7,483,914.10	-1,049,709.60	0.30
		Original Face: 9,821,806.000	Base	111.361306	8,533,623.70	97.662901	7,483,914.10	-1,049,709.60	0.30
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051			
		12,074,772.750	Local	106.441287	12,852,543.52	91.783110	11,082,601.96	-1,769,941.56	0.44
		Original Face: 12,889,444.000	Base	106.441287	12,852,543.52	91.783110	11,082,601.96	-1,769,941.56	0.44

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3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,224,892.400	Local 108.835406	10,039,949.13	94.503219	8,717,820.27	-1,322,128.86	0.34
Original Face:		10,000,000.000	Base 108.835406	10,039,949.13	94.503219	8,717,820.27	-1,322,128.86	0.34
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		9,169,966.440	Local 106.131012	9,732,178.22	93.761837	8,597,928.99	-1,134,249.23	0.34
Original Face:		10,204,176.000	Base 106.131012	9,732,178.22	93.761837	8,597,928.99	-1,134,249.23	0.34
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		11,177,073.190	Local 108.665543	12,145,627.22	95.059790	10,624,902.30	-1,520,724.92	0.42
Original Face:		12,373,645.000	Base 108.665543	12,145,627.22	95.059790	10,624,902.30	-1,520,724.92	0.42
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		918,164.580	Local 107.890913	990,616.15	104.892789	963,088.44	-27,527.71	0.04
Original Face:		6,000,000.000	Base 107.890913	990,616.15	104.892789	963,088.44	-27,527.71	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,757,890.410	Local 105.125269	1,847,987.03	98.900044	1,738,554.39	-109,432.64	0.07
Original Face:		5,682,660.000	Base 105.125269	1,847,987.03	98.900044	1,738,554.39	-109,432.64	0.07
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		654,560.810	Local 105.349822	689,578.65	100.246519	656,174.43	-33,404.22	0.03
Original Face:		5,271,946.000	Base 105.349822	689,578.65	100.246519	656,174.43	-33,404.22	0.03
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		3,862,806.010	Local 105.155338	4,061,946.73	98.065456	3,788,078.33	-273,868.40	0.15
Original Face:		8,934,236.000	Base 105.155338	4,061,946.73	98.065456	3,788,078.33	-273,868.40	0.15
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		98,945.000	Local 100.720410	99,657.81	105.199430	104,089.58	4,431.77	0.00
Original Face:		7,000,000.000	Base 100.720410	99,657.81	105.199430	104,089.58	4,431.77	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		674,673.980	Local 102.263047	689,942.17	99.054000	668,291.56	-21,650.61	0.03
Original Face:		22,821,698.000	Base 102.263047	689,942.17	99.054000	668,291.56	-21,650.61	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		90,149.450	Local 102.342632	92,261.32	93.769877	84,533.03	-7,728.29	0.00
Original Face:		5,000,000.000	Base 102.342632	92,261.32	93.769877	84,533.03	-7,728.29	0.00

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STATE OF ARIZONA

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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		1,431,583.740	Local 100.725958	1,441,976.44	95.829000	1,371,872.38	-70,104.06	0.05
Original Face:		13,640,889.000	Base 100.725958	1,441,976.44	95.829000	1,371,872.38	-70,104.06	0.05
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		676,003.650	Local 107.102948	724,019.84	101.075129	683,271.56	-40,748.28	0.03
Original Face:		5,000,000.000	Base 107.102948	724,019.84	101.075129	683,271.56	-40,748.28	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,411,245.800	Local 105.648939	1,490,966.22	99.201241	1,399,973.35	-90,992.87	0.06
Original Face:		10,000,000.000	Base 105.648939	1,490,966.22	99.201241	1,399,973.35	-90,992.87	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.341000	20 Mar 2070		
		4,982,431.180	Local 106.259316	5,294,297.31	102.236610	5,093,868.73	-200,428.58	0.20
Original Face:		6,631,731.000	Base 106.259316	5,294,297.31	102.236610	5,093,868.73	-200,428.58	0.20
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.991000	20 Apr 2070		
		5,539,811.720	Local 111.702124	6,188,087.38	104.547170	5,791,716.38	-396,371.00	0.23
Original Face:		10,005,856.000	Base 111.702124	6,188,087.38	104.547170	5,791,716.38	-396,371.00	0.23
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		4,212,478.990	Local 106.517685	4,487,035.10	92.525065	3,897,598.92	-589,436.18	0.15
Original Face:		7,538,423.000	Base 106.517685	4,487,035.10	92.525065	3,897,598.92	-589,436.18	0.15
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				4.377000	20 May 2070		
		5,804,353.500	Local 110.253203	6,399,485.66	102.684790	5,960,188.20	-439,297.46	0.24
Original Face:		10,000,000.000	Base 110.253203	6,399,485.66	102.684790	5,960,188.20	-439,297.46	0.24
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				6.211000	20 Oct 2070		
		6,104,413.000	Local 108.366251	6,615,123.54	103.047712	6,290,457.93	-324,665.61	0.25
Original Face:		10,000,000.000	Base 108.366251	6,615,123.54	103.047712	6,290,457.93	-324,665.61	0.25
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.578000	20 Jan 2071		
		4,158,586.980	Local 112.218297	4,666,695.49	99.524610	4,138,817.47	-527,878.02	0.16
Original Face:		6,168,892.000	Base 112.218297	4,666,695.49	99.524610	4,138,817.47	-527,878.02	0.16
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.555000	20 Aug 2071		
		8,468,025.400	Local 109.372859	9,261,721.48	98.563122	8,346,350.21	-915,371.27	0.33
Original Face:		10,000,000.000	Base 109.372859	9,261,721.48	98.563122	8,346,350.21	-915,371.27	0.33

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3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR						6.431000	20 Feb 2072		
	9,879,798.300	Local		107.960296	10,666,259.50	103.991844	10,274,184.44	-392,075.06	0.41	
Original Face:	10,000,000.000	Base		107.960296	10,666,259.50	103.991844	10,274,184.44	-392,075.06	0.41	
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.587000	20 Oct 2067		
	15,245,267.220	Local		102.253975	15,588,891.69	99.346540	15,145,645.50	-443,246.19	0.60	
Original Face:	18,000,000.000	Base		102.253975	15,588,891.69	99.346540	15,145,645.50	-443,246.19	0.60	
362569AF2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C						1.110000	21 Oct 2024		
	8,360,000.000	Local		99.408568	8,310,556.29	99.182970	8,291,696.29	-18,860.00	0.33	
Original Face:	8,360,000.000	Base		99.408568	8,310,556.29	99.182970	8,291,696.29	-18,860.00	0.33	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5						5.500000	15 Mar 2034		
	85,296.700	Local		100.684915	85,880.91	103.098991	87,940.04	2,059.13	0.00	
Original Face:	7,322,535.000	Base		100.684915	85,880.91	103.098991	87,940.04	2,059.13	0.00	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5						5.000000	15 Jul 2039		
	442,506.150	Local		104.428847	462,104.07	103.199244	456,663.00	-5,441.07	0.02	
Original Face:	8,800,000.000	Base		104.428847	462,104.07	103.199244	456,663.00	-5,441.07	0.02	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR						5.070036	10 Sep 2027		
	10,000,000.000	Local		99.633209	9,963,320.92	96.871900	9,687,190.00	-276,130.92	0.38	
		Base		99.633209	9,963,320.92	96.871900	9,687,190.00	-276,130.92	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	87.684142	8,768,414.20	-1,231,585.80	0.35	
		Base		100.000000	10,000,000.00	87.684142	8,768,414.20	-1,231,585.80	0.35	
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	86.955078	8,695,507.80	-1,304,492.20	0.34	
		Base		100.000000	10,000,000.00	86.955078	8,695,507.80	-1,304,492.20	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	97.820473	9,782,047.30	-217,952.70	0.39	
		Base		100.000000	10,000,000.00	97.820473	9,782,047.30	-217,952.70	0.39	
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA						3.500000	16 Apr 2042		
	412,845.880	Local		105.629575	436,087.35	97.326330	401,807.74	-34,279.61	0.02	
Original Face:	2,500,000.000	Base		105.629575	436,087.35	97.326330	401,807.74	-34,279.61	0.02	

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	Units								
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
	2,319,861.310	Local	105.450780	2,446,311.85	96.326380	2,234,638.42	-211,673.43	0.09	
Original Face:	8,000,000.000	Base	105.450780	2,446,311.85	96.326380	2,234,638.42	-211,673.43	0.09	
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.968290	20 Apr 2067		
	5,628,624.300	Local	103.359104	5,817,695.66	99.498070	5,600,372.55	-217,323.11	0.22	
Original Face:	10,000,000.000	Base	103.359104	5,817,695.66	99.498070	5,600,372.55	-217,323.11	0.22	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
	211,806.000	Local	103.029664	218,223.01	96.039470	203,417.36	-14,805.65	0.01	
Original Face:	10,000,000.000	Base	103.029664	218,223.01	96.039470	203,417.36	-14,805.65	0.01	
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.199980	20 Dec 2066		
	5,858,575.420	Local	100.968736	5,915,329.53	99.313710	5,818,368.60	-96,960.93	0.23	
Original Face:	10,000,000.000	Base	100.968736	5,915,329.53	99.313710	5,818,368.60	-96,960.93	0.23	
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.682740	20 Aug 2034		
	440,844.330	Local	105.730871	466,108.55	103.199090	454,947.34	-11,161.21	0.02	
Original Face:	5,000,000.000	Base	105.730871	466,108.55	103.199090	454,947.34	-11,161.21	0.02	
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.914820	20 Apr 2037		
	897,673.900	Local	106.884617	959,475.31	103.615530	930,129.57	-29,345.74	0.04	
Original Face:	10,000,000.000	Base	106.884617	959,475.31	103.615530	930,129.57	-29,345.74	0.04	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
	182,609.510	Local	101.342121	185,060.35	97.415900	177,890.70	-7,169.65	0.01	
Original Face:	6,500,000.000	Base	101.342121	185,060.35	97.415900	177,890.70	-7,169.65	0.01	
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	272,338.500	Local	100.246741	273,010.47	98.619590	268,579.11	-4,431.36	0.01	
Original Face:	12,000,000.000	Base	100.246741	273,010.47	98.619590	268,579.11	-4,431.36	0.01	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	4,895,797.560	Local	96.648294	4,731,704.80	96.906460	4,744,344.10	12,639.30	0.19	
Original Face:	5,429,000.000	Base	96.648294	4,731,704.80	96.906460	4,744,344.10	12,639.30	0.19	
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
	1,536,366.090	Local	101.726160	1,562,886.23	95.008380	1,459,676.53	-103,209.70	0.06	
Original Face:	3,000,000.000	Base	101.726160	1,562,886.23	95.008380	1,459,676.53	-103,209.70	0.06	

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	Units								
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
	1,451,836.640	Local	95.255143	1,382,949.07	89.295830	1,296,429.58	-86,519.49	0.05	
Original Face:	2,000,000.000	Base	95.255143	1,382,949.07	89.295830	1,296,429.58	-86,519.49	0.05	
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.079850	20 Nov 2042		
	1,397,363.710	Local	112.067268	1,565,987.34	100.893680	1,409,851.67	-156,135.67	0.06	
Original Face:	5,010,613.000	Base	112.067268	1,565,987.34	100.893680	1,409,851.67	-156,135.67	0.06	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,333,841.850	Local	101.288874	3,376,810.87	93.094169	3,103,612.37	-273,198.50	0.12	
Original Face:	6,068,715.000	Base	101.288874	3,376,810.87	93.094169	3,103,612.37	-273,198.50	0.12	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	9,794,425.650	Local	101.788311	9,969,580.43	96.233915	9,425,559.25	-544,021.18	0.37	
Original Face:	23,575,000.000	Base	101.788311	9,969,580.43	96.233915	9,425,559.25	-544,021.18	0.37	
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
	7,255,166.340	Local	102.268181	7,419,726.63	96.836410	7,025,642.62	-394,084.01	0.28	
Original Face:	19,739,472.000	Base	102.268181	7,419,726.63	96.836410	7,025,642.62	-394,084.01	0.28	
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.781830	20 Aug 2069		
	5,445,765.100	Local	102.625451	5,588,741.00	99.234120	5,404,057.07	-184,683.93	0.21	
Original Face:	10,000,000.000	Base	102.625451	5,588,741.00	99.234120	5,404,057.07	-184,683.93	0.21	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	3,754,078.000	Local	101.896294	3,825,266.37	96.491370	3,622,361.29	-202,905.08	0.14	
Original Face:	10,000,000.000	Base	101.896294	3,825,266.37	96.491370	3,622,361.29	-202,905.08	0.14	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	6,207,854.070	Local	100.253105	6,223,566.46	95.239130	5,912,306.21	-311,260.25	0.23	
Original Face:	11,000,000.000	Base	100.253105	6,223,566.46	95.239130	5,912,306.21	-311,260.25	0.23	
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.401180	20 Jul 2070		
	13,431,948.060	Local	117.252648	15,749,314.77	92.405243	12,411,824.24	-3,337,490.53	0.49	
Original Face:	13,083,197.000	Base	117.252648	15,749,314.77	92.405243	12,411,824.24	-3,337,490.53	0.49	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.385360	20 Aug 2070		
	3,182,965.050	Local	103.657219	3,299,373.05	100.392230	3,195,449.59	-103,923.46	0.13	
Original Face:	5,000,000.000	Base	103.657219	3,299,373.05	100.392230	3,195,449.59	-103,923.46	0.13	

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38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				4.385360	20 Aug 2070		
		3,183,775.400	Local 104.672335	3,332,532.04	100.996380	3,215,497.90	-117,034.14	0.13
Original Face:		5,000,000.000	Base 104.672335	3,332,532.04	100.996380	3,215,497.90	-117,034.14	0.13
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.493010	20 Sep 2070		
		7,023,513.200	Local 104.477903	7,338,019.28	100.386980	7,050,692.79	-287,326.49	0.28
Original Face:		10,000,000.000	Base 104.477903	7,338,019.28	100.386980	7,050,692.79	-287,326.49	0.28
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.623800	20 Jun 2048		
		2,915,727.300	Local 105.904412	3,087,883.86	102.870350	2,999,418.88	-88,464.98	0.12
Original Face:		10,000,000.000	Base 105.904412	3,087,883.86	102.870350	2,999,418.88	-88,464.98	0.12
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.487150	20 Feb 2049		
		2,627,586.800	Local 104.247825	2,739,202.09	98.840880	2,597,129.92	-142,072.17	0.10
Original Face:		10,000,000.000	Base 104.247825	2,739,202.09	98.840880	2,597,129.92	-142,072.17	0.10
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		894,112.160	Local 101.698810	909,301.43	92.614450	828,077.06	-81,224.37	0.03
Original Face:		10,000,000.000	Base 101.698810	909,301.43	92.614450	828,077.06	-81,224.37	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.383950	20 Jun 2034		
		1,072,593.620	Local 103.869954	1,114,102.50	101.226510	1,085,749.09	-28,353.41	0.04
Original Face:		6,317,173.000	Base 103.869954	1,114,102.50	101.226510	1,085,749.09	-28,353.41	0.04
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.642340	20 Dec 2041		
		2,390,557.880	Local 104.370858	2,495,045.78	99.872750	2,387,515.90	-107,529.88	0.09
Original Face:		11,457,930.000	Base 104.370858	2,495,045.78	99.872750	2,387,515.90	-107,529.88	0.09
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.516540	20 Jan 2050		
		3,953,897.940	Local 112.516600	4,448,791.52	103.097140	4,076,355.69	-372,435.83	0.16
Original Face:		8,141,884.000	Base 112.516600	4,448,791.52	103.097140	4,076,355.69	-372,435.83	0.16
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		5,637,625.300	Local 100.312558	5,655,246.16	80.812360	4,555,898.05	-1,099,348.11	0.18
Original Face:		10,000,000.000	Base 100.312558	5,655,246.16	80.812360	4,555,898.05	-1,099,348.11	0.18
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
		6,300,810.600	Local 102.536790	6,460,648.93	84.012420	5,293,463.46	-1,167,185.47	0.21
Original Face:		10,000,000.000	Base 102.536790	6,460,648.93	84.012420	5,293,463.46	-1,167,185.47	0.21

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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
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
		9,996,173.220	Local 104.747744	10,470,765.98	113.985570	11,394,195.02	923,429.04	0.45
Original Face:		10,000,000.000	Base 104.747744	10,470,765.98	113.985570	11,394,195.02	923,429.04	0.45
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.924225	4,996,211.27	96.923911	4,846,195.55	-150,015.72	0.19
			Base 99.924225	4,996,211.27	96.923911	4,846,195.55	-150,015.72	0.19
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.969512	3,998,780.49	95.937894	3,837,515.76	-161,264.73	0.15
			Base 99.969512	3,998,780.49	95.937894	3,837,515.76	-161,264.73	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 110.451381	11,045,138.13	109.067281	10,906,728.10	-138,410.03	0.43
			Base 110.451381	11,045,138.13	109.067281	10,906,728.10	-138,410.03	0.43
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.411731	4,970,586.54	114.509312	5,725,465.60	754,879.06	0.23
			Base 99.411731	4,970,586.54	114.509312	5,725,465.60	754,879.06	0.23
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.988969	9,998,896.86	99.353000	9,935,300.00	-63,596.86	0.39
			Base 99.988969	9,998,896.86	99.353000	9,935,300.00	-63,596.86	0.39
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				4.850040	10 Dec 2025		
		10,000,000.000	Local 100.093195	10,009,319.51	98.767700	9,876,770.00	-132,549.51	0.39
			Base 100.093195	10,009,319.51	98.767700	9,876,770.00	-132,549.51	0.39
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.747482	4,937,374.08	107.904129	5,395,206.45	457,832.37	0.21
			Base 98.747482	4,937,374.08	107.904129	5,395,206.45	457,832.37	0.21
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		10,000,000.000	Local 99.955613	9,995,561.29	87.825820	8,782,582.00	-1,212,979.29	0.35
			Base 99.955613	9,995,561.29	87.825820	8,782,582.00	-1,212,979.29	0.35
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		7,500,000.000	Local 99.415942	7,456,195.66	72.998060	5,474,854.50	-1,981,341.16	0.22
			Base 99.415942	7,456,195.66	72.998060	5,474,854.50	-1,981,341.16	0.22

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
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	
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				5.688290	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.972601	4,998,630.05	-1,369.95	0.20
			Base	100.000000	5,000,000.00	99.972601	4,998,630.05	-1,369.95	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.967332	4,998,366.59	96.450000	4,822,500.00	-175,866.59	0.19
			Base	99.967332	4,998,366.59	96.450000	4,822,500.00	-175,866.59	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.772576	9,977,257.55	91.140088	9,114,008.80	-863,248.75	0.36
			Base	99.772576	9,977,257.55	91.140088	9,114,008.80	-863,248.75	0.36
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		10,000,000.000	Local	99.839294	9,983,929.37	104.626725	10,462,672.50	478,743.13	0.41
			Base	99.839294	9,983,929.37	104.626725	10,462,672.50	478,743.13	0.41
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033			
		5,000,000.000	Local	99.518624	4,975,931.18	99.898623	4,994,931.15	18,999.97	0.20
			Base	99.518624	4,975,931.18	99.898623	4,994,931.15	18,999.97	0.20
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.711831	3,988,473.22	74.191651	2,967,666.04	-1,020,807.18	0.12
			Base	99.711831	3,988,473.22	74.191651	2,967,666.04	-1,020,807.18	0.12
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.877274	14,831,591.04	66.967738	10,045,160.70	-4,786,430.34	0.40
			Base	98.877274	14,831,591.04	66.967738	10,045,160.70	-4,786,430.34	0.40
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.950622	4,997,531.11	85.184323	4,259,216.15	-738,314.96	0.17
			Base	99.950622	4,997,531.11	85.184323	4,259,216.15	-738,314.96	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.764851	4,988,242.55	113.593636	5,679,681.80	691,439.25	0.22
			Base	99.764851	4,988,242.55	113.593636	5,679,681.80	691,439.25	0.22
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	109.056224	5,452,811.19	96.553193	4,827,659.65	-625,151.54	0.19
			Base	109.056224	5,452,811.19	96.553193	4,827,659.65	-625,151.54	0.19

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Holdings

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



STATE STREET

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58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		20,000,000.000	Local	100.727345	20,145,469.00	99.403304	19,880,660.80	-264,808.20	0.79
			Base	100.727345	20,145,469.00	99.403304	19,880,660.80	-264,808.20	0.79
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	111.144983	11,114,498.27	108.678262	10,867,826.20	-246,672.07	0.43
			Base	111.144983	11,114,498.27	108.678262	10,867,826.20	-246,672.07	0.43
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.809984	16,468,647.36	79.460451	13,110,974.42	-3,357,672.94	0.52
			Base	99.809984	16,468,647.36	79.460451	13,110,974.42	-3,357,672.94	0.52
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		7,155,000.000	Local	100.329205	7,178,554.60	98.251196	7,029,873.07	-148,681.53	0.28
			Base	100.329205	7,178,554.60	98.251196	7,029,873.07	-148,681.53	0.28
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.913330	9,991,332.96	94.772549	9,477,254.90	-514,078.06	0.37
			Base	99.913330	9,991,332.96	94.772549	9,477,254.90	-514,078.06	0.37
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023			
		7,000,000.000	Local	99.770147	6,983,910.32	99.224090	6,945,686.30	-38,224.02	0.27
			Base	99.770147	6,983,910.32	99.224090	6,945,686.30	-38,224.02	0.27
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	0.18
			Base	99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		10,000,000.000	Local	99.999608	9,999,960.78	99.695460	9,969,546.00	-30,414.78	0.39
			Base	99.999608	9,999,960.78	99.695460	9,969,546.00	-30,414.78	0.39
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				4.729830	01 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.002844	5,000,142.20	142.20	0.20
			Base	100.000000	5,000,000.00	100.002844	5,000,142.20	142.20	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.733958	6,981,377.06	92.273956	6,459,176.92	-522,200.14	0.26
			Base	99.733958	6,981,377.06	92.273956	6,459,176.92	-522,200.14	0.26

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655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.933782	4,996,689.10	94.815942	4,740,797.10	-255,892.00	0.19
			Base	99.933782	4,996,689.10	94.815942	4,740,797.10	-255,892.00	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.725401	4,986,270.06	84.574174	4,228,708.70	-757,561.36	0.17
			Base	99.725401	4,986,270.06	84.574174	4,228,708.70	-757,561.36	0.17
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.859698	4,992,984.89	98.797015	4,939,850.75	-53,134.14	0.20
			Base	99.859698	4,992,984.89	98.797015	4,939,850.75	-53,134.14	0.20
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032			
		10,000,000.000	Local	99.652566	9,965,256.55	109.690194	10,969,019.40	1,003,762.85	0.43
			Base	99.652566	9,965,256.55	109.690194	10,969,019.40	1,003,762.85	0.43
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	98.366092	34,428,132.20	-571,867.80	1.36
			Base	100.000000	35,000,000.00	98.366092	34,428,132.20	-571,867.80	1.36
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.969839	9,996,983.90	91.089417	9,108,941.70	-888,042.20	0.36
			Base	99.969839	9,996,983.90	91.089417	9,108,941.70	-888,042.20	0.36
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				5.110940	30 Mar 2025			
		15,000,000.000	Local	100.021015	15,003,152.20	98.931599	14,839,739.85	-163,412.35	0.59
			Base	100.021015	15,003,152.20	98.931599	14,839,739.85	-163,412.35	0.59
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		20,000,000.000	Local	99.952286	19,990,457.27	98.274892	19,654,978.40	-335,478.87	0.78
			Base	99.952286	19,990,457.27	98.274892	19,654,978.40	-335,478.87	0.78
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.981148	4,999,057.40	99.085523	4,954,276.15	-44,781.25	0.20
			Base	99.981148	4,999,057.40	99.085523	4,954,276.15	-44,781.25	0.20
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	107.958675	5,397,933.73	90.699743	4,534,987.15	-862,946.58	0.18
			Base	107.958675	5,397,933.73	90.699743	4,534,987.15	-862,946.58	0.18

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71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	110.289116	3,308,673.48	109.646000	3,289,380.00	-19,293.48	0.13
		Base	110.289116	3,308,673.48	109.646000	3,289,380.00	-19,293.48	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.776217	19,955,243.43	83.200572	16,640,114.40	-3,315,129.03	0.66
		Base	99.776217	19,955,243.43	83.200572	16,640,114.40	-3,315,129.03	0.66
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.960148	9,796,094.55	112.748255	11,049,328.99	1,253,234.44	0.44
		Base	99.960148	9,796,094.55	112.748255	11,049,328.99	1,253,234.44	0.44
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				4.756578	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	99.572784	7,467,958.80	-32,041.20	0.30
		Base	100.000000	7,500,000.00	99.572784	7,467,958.80	-32,041.20	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.974861	7,498,114.61	90.435633	6,782,672.48	-715,442.13	0.27
		Base	99.974861	7,498,114.61	90.435633	6,782,672.48	-715,442.13	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.906251	14,985,937.66	85.695874	12,854,381.10	-2,131,556.56	0.51
		Base	99.906251	14,985,937.66	85.695874	12,854,381.10	-2,131,556.56	0.51
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.143390	5,007,169.50	98.022936	4,901,146.80	-106,022.70	0.19
		Base	100.143390	5,007,169.50	98.022936	4,901,146.80	-106,022.70	0.19
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.845000	9,984,500.00	-15,500.00	0.39
		Base	100.000000	10,000,000.00	99.845000	9,984,500.00	-15,500.00	0.39
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.088875	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	0.59
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.59

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79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.975405	7,998,032.39	94.373368	7,549,869.44	-448,162.95	0.30
		Base	99.975405	7,998,032.39	94.373368	7,549,869.44	-448,162.95	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.926277	9,992,627.65	95.159382	9,515,938.20	-476,689.45	0.38
		Base	99.926277	9,992,627.65	95.159382	9,515,938.20	-476,689.45	0.38
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.251431	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	0.20
		Base	100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	0.20
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.990656	6,999,345.92	98.712607	6,909,882.49	-89,463.43	0.27
		Base	99.990656	6,999,345.92	98.712607	6,909,882.49	-89,463.43	0.27
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				6.075000	25 Mar 2046		
	4,568,793.780	Local	103.447421	4,726,299.33	106.871106	4,882,720.44	156,421.11	0.19
Original Face:	6,137,472.000	Base	103.447421	4,726,299.33	106.871106	4,882,720.44	156,421.11	0.19
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				6.075000	25 Apr 2046		
	6,814,868.580	Local	103.446831	7,049,765.59	105.712948	7,204,198.48	154,432.89	0.28
Original Face:	8,000,000.000	Base	103.446831	7,049,765.59	105.712948	7,204,198.48	154,432.89	0.28
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				7.625000	25 Dec 2041		
	8,894,233.350	Local	112.467181	10,003,093.54	111.954179	9,957,465.93	-45,627.61	0.39
Original Face:	10,000,000.000	Base	112.467181	10,003,093.54	111.954179	9,957,465.93	-45,627.61	0.39
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				8.375000	25 Feb 2032		
	7,994,099.120	Local	111.452862	8,909,652.27	109.668124	8,766,978.54	-142,673.73	0.35
Original Face:	10,000,000.000	Base	111.452862	8,909,652.27	109.668124	8,766,978.54	-142,673.73	0.35
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				7.625000	25 Jan 2032		
	9,063,130.910	Local	108.786876	9,859,497.00	106.314281	9,635,402.46	-224,094.54	0.38
Original Face:	10,000,000.000	Base	108.786876	9,859,497.00	106.314281	9,635,402.46	-224,094.54	0.38
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				5.750000	25 Mar 2047		
	9,767,802.230	Local	102.698233	10,031,360.29	104.011640	10,159,651.29	128,291.00	0.40
Original Face:	10,000,000.000	Base	102.698233	10,031,360.29	104.011640	10,159,651.29	128,291.00	0.40

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.750000	25 May 2047			
		4,553,492.650	Local 100.000000	4,553,492.65	98.750376	4,496,591.11	-56,901.54		0.18
Original Face:		5,000,000.000	Base 100.000000	4,553,492.65	98.750376	4,496,591.11	-56,901.54		0.18
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				5.000000	25 Oct 2032			
		9,625,209.620	Local 99.803759	9,606,321.01	99.752225	9,601,360.76	-4,960.25		0.38
Original Face:		10,000,000.000	Base 99.803759	9,606,321.01	99.752225	9,601,360.76	-4,960.25		0.38
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				5.100000	25 Dec 2032			
		9,862,879.500	Local 99.995546	9,862,440.24	99.703220	9,833,608.45	-28,831.79		0.39
Original Face:		10,000,000.000	Base 99.995546	9,862,440.24	99.703220	9,833,608.45	-28,831.79		0.39
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local 99.995085	4,999,754.23	99.169000	4,958,450.00	-41,304.23		0.20
			Base 99.995085	4,999,754.23	99.169000	4,958,450.00	-41,304.23		0.20
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024			
		5,000,000.000	Local 100.309610	5,015,480.52	98.910481	4,945,524.05	-69,956.47		0.20
			Base 100.309610	5,015,480.52	98.910481	4,945,524.05	-69,956.47		0.20
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR				4.467397	10 May 2023			
		7,000,000.000	Local 100.000000	7,000,000.00	99.914346	6,994,004.22	-5,995.78		0.28
			Base 100.000000	7,000,000.00	99.914346	6,994,004.22	-5,995.78		0.28
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032			
		10,000,000.000	Local 99.894638	9,989,463.77	106.351363	10,635,136.30	645,672.53		0.42
			Base 99.894638	9,989,463.77	106.351363	10,635,136.30	645,672.53		0.42
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local 99.907435	4,995,371.74	81.864647	4,093,232.35	-902,139.39		0.16
			Base 99.907435	4,995,371.74	81.864647	4,093,232.35	-902,139.39		0.16
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				4.520835	14 Feb 2024			
		5,000,000.000	Local 100.000000	5,000,000.00	99.755965	4,987,798.25	-12,201.75		0.20
			Base 100.000000	5,000,000.00	99.755965	4,987,798.25	-12,201.75		0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local 99.995438	4,999,771.91	99.482134	4,974,106.70	-25,665.21		0.20
			Base 99.995438	4,999,771.91	99.482134	4,974,106.70	-25,665.21		0.20

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STATE STREET

As of: January 31, 2023

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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
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.976100	4,998,805.02	96.410438	4,820,521.90	-178,283.12	0.19
		Base	99.976100	4,998,805.02	96.410438	4,820,521.90	-178,283.12	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	105.716301	5,285,815.07	113.968790	5,698,439.50	412,624.43	0.23
		Base	105.716301	5,285,815.07	113.968790	5,698,439.50	412,624.43	0.23
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.970318	4,998,515.88	83.764386	4,188,219.30	-810,296.58	0.17
		Base	99.970318	4,998,515.88	83.764386	4,188,219.30	-810,296.58	0.17
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.992869	11,999,144.32	99.262390	11,911,486.80	-87,657.52	0.47
		Base	99.992869	11,999,144.32	99.262390	11,911,486.80	-87,657.52	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	88.645040	3,989,026.80	-510,973.20	0.16
		Base	100.000000	4,500,000.00	88.645040	3,989,026.80	-510,973.20	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.086950	2,377,065.07	84.642450	2,010,258.19	-366,806.88	0.08
		Base	100.086950	2,377,065.07	84.642450	2,010,258.19	-366,806.88	0.08
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.990989	6,999,369.23	101.126120	7,078,828.40	79,459.17	0.28
Original Face:	7,000,000.000	Base	99.990989	6,999,369.23	101.126120	7,078,828.40	79,459.17	0.28
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.746740	9,974,674.01	97.013012	9,701,301.20	-273,372.81	0.38
		Base	99.746740	9,974,674.01	97.013012	9,701,301.20	-273,372.81	0.38
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.744286	4,987,214.29	115.814845	5,790,742.25	803,527.96	0.23
		Base	99.744286	4,987,214.29	115.814845	5,790,742.25	803,527.96	0.23
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR				5.203860	01 Apr 2023		
	10,000,000.000	Local	100.047075	10,004,707.45	100.089910	10,008,991.00	4,283.55	0.40
		Base	100.047075	10,004,707.45	100.089910	10,008,991.00	4,283.55	0.40

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912810ES3	US TREASURY N/B 11/24 7.5	5,000,000.000	Local	108.776485	5,438,824.24	7.500000	15 Nov 2024	
			Base	108.776485	5,438,824.24	105.488281	5,274,414.05	-164,410.19
912810EV6	US TREASURY N/B 08/25 6.875	12,500,000.000	Local	109.127049	13,640,881.09	6.875000	15 Aug 2025	
			Base	109.127049	13,640,881.09	106.707031	13,338,378.88	-302,502.21
912810EW4	US TREASURY N/B 02/26 6	12,500,000.000	Local	107.214907	13,401,863.37	6.000000	15 Feb 2026	
			Base	107.214907	13,401,863.37	105.925781	13,240,722.63	-161,140.74
912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	113.807751	22,761,550.23	6.750000	15 Aug 2026	
			Base	113.807751	22,761,550.23	109.593750	21,918,750.00	-842,800.23
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	115.627214	14,453,401.70	6.500000	15 Nov 2026	
			Base	115.627214	14,453,401.70	109.480469	13,685,058.63	-768,343.07
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	110.817386	16,622,607.90	6.375000	15 Aug 2027	
			Base	110.817386	16,622,607.90	110.914062	16,637,109.30	14,501.40
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	117.939397	17,690,909.62	6.125000	15 Nov 2027	
			Base	117.939397	17,690,909.62	110.762000	16,614,300.00	-1,076,609.62
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	115.303199	25,943,219.75	5.500000	15 Aug 2028	
			Base	115.303199	25,943,219.75	109.082031	24,543,456.98	-1,399,762.77
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	115.107762	20,143,858.32	5.250000	15 Nov 2028	
			Base	115.107762	20,143,858.32	108.273438	18,947,851.65	-1,196,006.67
912810TF5	US TREASURY N/B 02/42 2.375	20,000,000.000	Local	88.875744	17,775,148.74	2.375000	15 Feb 2042	
			Base	88.875744	17,775,148.74	80.554688	16,110,937.60	-1,664,211.14

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912810TK4	US TREASURY N/B 08/42 3.375	10,000,000.000	Local	88.967278	8,896,727.82	94.171875	9,417,187.50	520,459.68	0.37
			Base	88.967278	8,896,727.82	94.171875	9,417,187.50	520,459.68	0.37
9128283F5	US TREASURY N/B 11/27 2.25	10,000,000.000	Local	97.578195	9,757,819.53	93.804688	9,380,468.80	-377,350.73	0.37
			Base	97.578195	9,757,819.53	93.804688	9,380,468.80	-377,350.73	0.37
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	100.055921	5,002,796.04	99.849979	4,992,498.95	-10,297.09	0.20
			Base	100.055921	5,002,796.04	99.849979	4,992,498.95	-10,297.09	0.20
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	100.917825	2,522,945.62	96.441406	2,411,035.15	-111,910.47	0.10
			Base	100.917825	2,522,945.62	96.441406	2,411,035.15	-111,910.47	0.10
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	98.088548	9,808,854.82	93.714844	9,371,484.40	-437,370.42	0.37
			Base	98.088548	9,808,854.82	93.714844	9,371,484.40	-437,370.42	0.37
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.926588	9,992,658.80	94.500000	9,450,000.00	-542,658.80	0.37
			Base	99.926588	9,992,658.80	94.500000	9,450,000.00	-542,658.80	0.37
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.933566	4,996,678.28	91.460938	4,573,046.90	-423,631.38	0.18
			Base	99.933566	4,996,678.28	91.460938	4,573,046.90	-423,631.38	0.18
91282CAT8	US TREASURY N/B 10/25 0.25	5,000,000.000	Local	99.586557	4,979,327.84	90.429688	4,521,484.40	-457,843.44	0.18
			Base	99.586557	4,979,327.84	90.429688	4,521,484.40	-457,843.44	0.18
91282CDZ1	US TREASURY N/B 02/25 1.5	10,000,000.000	Local	99.757665	9,975,766.47	94.730469	9,473,046.90	-502,719.57	0.37
			Base	99.757665	9,975,766.47	94.730469	9,473,046.90	-502,719.57	0.37
91282CEM9	US TREASURY N/B 04/29 2.875	10,000,000.000	Local	99.008551	9,900,855.07	95.804688	9,580,468.80	-320,386.27	0.38
			Base	99.008551	9,900,855.07	95.804688	9,580,468.80	-320,386.27	0.38

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91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
		10,000,000.000	Local Base	98.908117 98.908117	9,890,811.70 9,890,811.70	96.183594 96.183594	9,618,359.40 9,618,359.40	-272,452.30 -272,452.30
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
		10,000,000.000	Local Base	101.395913 101.395913	10,139,591.30 10,139,591.30	97.863281 97.863281	9,786,328.10 9,786,328.10	-353,263.20 -353,263.20
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
		5,000,000.000	Local Base	99.138513 99.138513	4,956,925.66 4,956,925.66	97.851562 97.851562	4,892,578.10 4,892,578.10	-64,347.56 -64,347.56
91282CEY3	US TREASURY N/B 07/25 3				3.000000	15 Jul 2025		
		5,000,000.000	Local Base	96.943044 96.943044	4,847,152.21 4,847,152.21	97.554688 97.554688	4,877,734.40 4,877,734.40	30,582.19 30,582.19
91282CFF3	US TREASURY N/B 08/32 2.75				2.750000	15 Aug 2032		
		5,000,000.000	Local Base	90.881202 90.881202	4,544,060.09 4,544,060.09	93.828125 93.828125	4,691,406.25 4,691,406.25	147,346.16 147,346.16
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
		5,000,000.000	Local Base	97.830533 97.830533	4,891,526.64 4,891,526.64	101.515625 101.515625	5,075,781.25 5,075,781.25	184,254.61 184,254.61
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
		5,000,000.000	Local Base	99.056104 99.056104	4,952,805.20 4,952,805.20	101.863281 101.863281	5,093,164.05 5,093,164.05	140,358.85 140,358.85
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
		5,000,000.000	Local Base	99.896280 99.896280	4,994,813.99 4,994,813.99	104.906250 104.906250	5,245,312.50 5,245,312.50	250,498.51 250,498.51
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
		5,000,000.000	Local Base	100.926136 100.926136	5,046,306.78 5,046,306.78	101.382812 101.382812	5,069,140.60 5,069,140.60	22,833.82 22,833.82
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
		20,000,000.000	Local Base	99.857367 99.857367	19,971,473.32 19,971,473.32	105.005721 105.005721	21,001,144.20 21,001,144.20	1,029,670.88 1,029,670.88

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91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
		20,000,000.000	Local 99.640071	19,928,014.22	106.192309	21,238,461.80	1,310,447.58	0.84
			Base 99.640071	19,928,014.22	106.192309	21,238,461.80	1,310,447.58	0.84
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
		5,000,000.000	Local 99.915321	4,995,766.07	80.665596	4,033,279.80	-962,486.27	0.16
			Base 99.915321	4,995,766.07	80.665596	4,033,279.80	-962,486.27	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.104540	20 Mar 2026		
		15,000,000.000	Local 100.000000	15,000,000.00	99.642864	14,946,429.60	-53,570.40	0.59
			Base 100.000000	15,000,000.00	99.642864	14,946,429.60	-53,570.40	0.59
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
		5,000,000.000	Local 99.997728	4,999,886.40	95.445789	4,772,289.45	-227,596.95	0.19
			Base 99.997728	4,999,886.40	95.445789	4,772,289.45	-227,596.95	0.19
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
		6,393,959.290	Local 99.991940	6,393,443.92	98.336350	6,287,586.19	-105,857.73	0.25
Original Face:		10,000,000.000	Base 99.991940	6,393,443.92	98.336350	6,287,586.19	-105,857.73	0.25
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
		10,000,000.000	Local 99.978847	9,997,884.70	99.980470	9,998,047.00	162.30	0.40
Original Face:		10,000,000.000	Base 99.978847	9,997,884.70	99.980470	9,998,047.00	162.30	0.40
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
		8,000,000.000	Local 99.993196	7,999,455.65	99.271110	7,941,688.80	-57,766.85	0.31
Original Face:		8,000,000.000	Base 99.993196	7,999,455.65	99.271110	7,941,688.80	-57,766.85	0.31
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
		6,853,000.000	Local 90.235642	6,183,848.57	98.482142	6,748,981.19	565,132.62	0.27
			Base 90.235642	6,183,848.57	98.482142	6,748,981.19	565,132.62	0.27
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
		5,000,000.000	Local 103.681264	5,184,063.21	87.030366	4,351,518.30	-832,544.91	0.17
			Base 103.681264	5,184,063.21	87.030366	4,351,518.30	-832,544.91	0.17
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
		4,124,165.030	Local 106.090003	4,375,326.79	97.681280	4,028,537.19	-346,789.60	0.16
Original Face:		9,250,000.000	Base 106.090003	4,375,326.79	97.681280	4,028,537.19	-346,789.60	0.16

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.960987	4,998,049.37	107.007635	5,350,381.75	352,332.38	0.21
		Base	99.960987	4,998,049.37	107.007635	5,350,381.75	352,332.38	0.21
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.995888	4,999,794.39	99.253000	4,962,650.00	-37,144.39	0.20
		Base	99.995888	4,999,794.39	99.253000	4,962,650.00	-37,144.39	0.20
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023		
	5,000,000.000	Local	100.370909	5,018,545.47	99.584799	4,979,239.95	-39,305.52	0.20
		Base	100.370909	5,018,545.47	99.584799	4,979,239.95	-39,305.52	0.20
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	96.835740	14,525,361.06	98.169976	14,725,496.40	200,135.34	0.58
		Base	96.835740	14,525,361.06	98.169976	14,725,496.40	200,135.34	0.58
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	91.543274	4,577,163.70	99.366644	4,968,332.20	391,168.50	0.20
		Base	91.543274	4,577,163.70	99.366644	4,968,332.20	391,168.50	0.20
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.872827	6,991,097.88	94.732000	6,631,240.00	-359,857.88	0.26
		Base	99.872827	6,991,097.88	94.732000	6,631,240.00	-359,857.88	0.26
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	9,661,212.220	Local	100.326428	9,692,749.08	99.435550	9,606,679.51	-86,069.57	0.38
Original Face:	12,000,000.000	Base	100.326428	9,692,749.08	99.435550	9,606,679.51	-86,069.57	0.38
US DOLLAR Total								
	2,428,208,921.820	Local		2,462,960,934.64		2,362,251,478.52	-100,709,456.12	93.34
Original Face:	2,037,666,564.000	Base		2,462,960,934.64		2,362,251,478.52	-100,709,456.12	93.34
FIXED INCOME Total								
	2,428,208,921.820	Base		2,462,960,934.64		2,362,251,478.52	-100,709,456.12	93.34
Original Face:	2,037,666,564.000							

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		2,560,583,902.400	Base	2,637,379,366.17		2,530,728,220.47	-106,651,145.70	100.00
Original Face:		2,037,666,564.000						

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7
 View Date: February 6, 2023



STATE STREET

As of: January 31, 2023

Base Currency: 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							
	464,807.230	Local	1.000000	464,807.23	1.000000	464,807.23	0.00	0.07
		Base	1.000000	464,807.23	1.000000	464,807.23	0.00	0.07

US DOLLAR Total								
	464,807.230	Local		464,807.23		464,807.23	0.00	0.07
		Base		464,807.23		464,807.23	0.00	0.07

CASH Total								
	464,807.230	Base		464,807.23		464,807.23	0.00	0.07

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665KP68	AMERICAN HONDA FINAN				4.800000	06 Feb 2023		
	2,500,000.000	Local	99.933333	2,498,333.33	99.933333	2,498,333.33	0.00	0.38
		Base	99.933333	2,498,333.33	99.933333	2,498,333.33	0.00	0.38

02665KQA8	AMERICAN HONDA FINAN				4.750000	10 Mar 2023		
	5,000,000.000	Local	99.511806	4,975,590.28	99.511806	4,975,590.28	0.00	0.76
		Base	99.511806	4,975,590.28	99.511806	4,975,590.28	0.00	0.76

06367CRZ2	BANK OF MONTREAL				4.550000	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76

06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023		
	3,000,000.000	Local	98.190000	2,945,700.00	97.532800	2,925,984.00	-19,716.00	0.45
		Base	98.190000	2,945,700.00	97.532800	2,925,984.00	-19,716.00	0.45

06417MA54	BANK OF NOVA SCOTIA				4.050000	14 Jul 2023		
	1,400,000.000	Local	99.763304	1,396,686.26	99.514000	1,393,196.00	-3,490.26	0.21
		Base	99.763304	1,396,686.26	99.514000	1,393,196.00	-3,490.26	0.21

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417MM93	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.139000	5,006,950.00	6,950.00	0.76
			Base	100.000000	5,000,000.00	100.139000	5,006,950.00	6,950.00	0.76
15060YP12	CEDAR SPRING CPTL CO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
17327BTG0	CITIGROUP GLOBAL MKTS INC S	3,000,000.000	Local	98.653750	2,959,612.50	98.145600	2,944,368.00	-15,244.50	0.45
			Base	98.653750	2,959,612.50	98.145600	2,944,368.00	-15,244.50	0.45
2546R3PQ1	DISNEY (WALT) CO THE	5,000,000.000	Local	99.734222	4,986,711.11	99.734222	4,986,711.11	0.00	0.76
			Base	99.734222	4,986,711.11	99.734222	4,986,711.11	0.00	0.76
2546R3QX5	DISNEY (WALT) CO THE	5,000,000.000	Local	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.76
			Base	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.76
2546R3RU0	DISNEY (WALT) CO THE	5,000,000.000	Local	98.829444	4,941,472.22	98.829444	4,941,472.22	0.00	0.75
			Base	98.829444	4,941,472.22	98.829444	4,941,472.22	0.00	0.75
26244JP29	DUKE ENERGY CORP	5,000,000.000	Local	99.987028	4,999,351.39	99.987028	4,999,351.39	0.00	0.76
			Base	99.987028	4,999,351.39	99.987028	4,999,351.39	0.00	0.76
26244JP94	DUKE ENERGY CORP	5,000,000.000	Local	99.897556	4,994,877.78	99.897556	4,994,877.78	0.00	0.76
			Base	99.897556	4,994,877.78	99.897556	4,994,877.78	0.00	0.76
41282KQ27	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.573056	4,978,652.78	99.573056	4,978,652.78	0.00	0.76
			Base	99.573056	4,978,652.78	99.573056	4,978,652.78	0.00	0.76
41282KR34	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	0.76
			Base	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	0.76

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46593LUH0	JPMORGAN CHASE BK N A INSTL CT		5,000,000.000	Local	100.000000	5,000,000.00	100.044000	5,002,200.00	2,200.00	0.76
				Base	100.000000	5,000,000.00	100.044000	5,002,200.00	2,200.00	0.76
59157UPU8	METLIFE SHORT TERM FDG		1,689,000.000	Local	99.755500	1,684,870.39	99.755500	1,684,870.39	0.00	0.26
				Base	99.755500	1,684,870.39	99.755500	1,684,870.39	0.00	0.26
59157UPU8	METLIFE SHORT TERM FDG		3,000,000.000	Local	99.748750	2,992,462.50	99.748750	2,992,462.50	0.00	0.46
				Base	99.748750	2,992,462.50	99.748750	2,992,462.50	0.00	0.46
65339NQ15	NEXTERA ENERGY CAP HLDGS INC		5,000,000.000	Local	99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.76
				Base	99.630555	4,981,527.77	99.630555	4,981,527.77	0.00	0.76
78014XHE0	ROYAL BANK OF CANADA		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
89115B5T3	TORONTO DOMINION BK		4,500,000.000	Local	99.796069	4,490,823.10	100.108100	4,504,864.50	14,041.40	0.69
				Base	99.796069	4,490,823.10	100.108100	4,504,864.50	14,041.40	0.69
89233HTS3	TOYOTA MOTOR CREDIT		5,000,000.000	Local	98.211667	4,910,583.33	98.063400	4,903,170.00	-7,413.33	0.75
				Base	98.211667	4,910,583.33	98.063400	4,903,170.00	-7,413.33	0.75
91842KQU3	VW CR INC		5,000,000.000	Local	99.332361	4,966,618.06	99.332361	4,966,618.06	0.00	0.76
				Base	99.332361	4,966,618.06	99.332361	4,966,618.06	0.00	0.76
93142XP62	WALGREENS BOOTS		5,000,000.000	Local	99.930556	4,996,527.78	99.930556	4,996,527.78	0.00	0.76
				Base	99.930556	4,996,527.78	99.930556	4,996,527.78	0.00	0.76
93142XQA2	WALGREENS BOOTS		5,000,000.000	Local	99.486111	4,974,305.55	99.486111	4,974,305.55	0.00	0.76
				Base	99.486111	4,974,305.55	99.486111	4,974,305.55	0.00	0.76

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94107NPE8	WASTE MANAGEMENT INC					4.880000	14 Feb 2023		
	5,300,000.000	Local		99.823778	5,290,660.22	99.823778	5,290,660.22	0.00	0.81
		Base		99.823778	5,290,660.22	99.823778	5,290,660.22	0.00	0.81
96130AQX9	WESTPAC BKING CORP N					5.180000	07 Jul 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.110900	5,005,545.00	5,545.00	0.76
		Base		100.000000	5,000,000.00	100.110900	5,005,545.00	5,545.00	0.76
979QHR003	SOUTH STREET REPO					4.340000	01 Feb 2023		
	3,032,151.390	Local		100.000000	3,032,151.39	100.000000	3,032,151.39	0.00	0.46
		Base		100.000000	3,032,151.39	100.000000	3,032,151.39	0.00	0.46
US DOLLAR Total									
	122,421,151.390	Local			121,912,295.52		121,895,167.83	-17,127.69	18.61
		Base			121,912,295.52		121,895,167.83	-17,127.69	18.61
CASH EQUIVALENT Total									
	122,421,151.390	Base			121,912,295.52		121,895,167.83	-17,127.69	18.61
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		99.939778	2,498,494.46	90.141872	2,253,546.80	-244,947.66	0.34
		Base		99.939778	2,498,494.46	90.141872	2,253,546.80	-244,947.66	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
	3,000,000.000	Local		99.963834	2,998,915.02	95.640103	2,869,203.09	-129,711.93	0.44
		Base		99.963834	2,998,915.02	95.640103	2,869,203.09	-129,711.93	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
	3,000,000.000	Local		99.895123	2,996,853.68	91.589894	2,747,696.82	-249,156.86	0.42
		Base		99.895123	2,996,853.68	91.589894	2,747,696.82	-249,156.86	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	3,000,000.000	Local		99.950068	2,998,502.05	91.153565	2,734,606.95	-263,895.10	0.42
		Base		99.950068	2,998,502.05	91.153565	2,734,606.95	-263,895.10	0.42

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
	4,000,000.000	Local	99.937923	3,997,516.93	94.835750	3,793,430.00	-204,086.93	0.58	
		Base	99.937923	3,997,516.93	94.835750	3,793,430.00	-204,086.93	0.58	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local	99.824938	2,994,748.15	96.560827	2,896,824.81	-97,923.34	0.44	
		Base	99.824938	2,994,748.15	96.560827	2,896,824.81	-97,923.34	0.44	
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	3,000,000.000	Local	99.994322	2,999,829.65	100.822901	3,024,687.03	24,857.38	0.46	
		Base	99.994322	2,999,829.65	100.822901	3,024,687.03	24,857.38	0.46	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local	99.903946	4,995,197.32	96.590061	4,829,503.05	-165,694.27	0.74	
		Base	99.903946	4,995,197.32	96.590061	4,829,503.05	-165,694.27	0.74	
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.230000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.310781	3,009,323.43	9,323.43	0.46	
		Base	100.000000	3,000,000.00	100.310781	3,009,323.43	9,323.43	0.46	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	2,000,000.000	Local	99.915713	1,998,314.26	98.420444	1,968,408.88	-29,905.38	0.30	
		Base	99.915713	1,998,314.26	98.420444	1,968,408.88	-29,905.38	0.30	
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					4.770000	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.023660	4,000,946.40	946.40	0.61	
	Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.023660	4,000,946.40	946.40	0.61	
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
	2,500,000.000	Local	99.995435	2,499,885.87	101.376900	2,534,422.50	34,536.63	0.39	
	Original Face: 2,500,000.000	Base	99.995435	2,499,885.87	101.376900	2,534,422.50	34,536.63	0.39	
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					5.154570	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.145318	5,007,265.90	7,265.90	0.76	
		Base	100.000000	5,000,000.00	100.145318	5,007,265.90	7,265.90	0.76	
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local	99.965370	1,999,307.40	94.208671	1,884,173.42	-115,133.98	0.29	
		Base	99.965370	1,999,307.40	94.208671	1,884,173.42	-115,133.98	0.29	

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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
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	3,000,000.000	Local		99.948310	2,998,449.30	94.226439	2,826,793.17	-171,656.13	0.43
		Base		99.948310	2,998,449.30	94.226439	2,826,793.17	-171,656.13	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.220000	12 Jan 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.382000	3,011,460.00	11,460.00	0.46
		Base		100.000000	3,000,000.00	100.382000	3,011,460.00	11,460.00	0.46
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.926621	1,998,532.41	95.772144	1,915,442.88	-83,089.53	0.29
		Base		99.926621	1,998,532.41	95.772144	1,915,442.88	-83,089.53	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.918636	4,995,931.81	93.083808	4,654,190.40	-341,741.41	0.71
		Base		99.918636	4,995,931.81	93.083808	4,654,190.40	-341,741.41	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.864088	4,993,204.40	90.000598	4,500,029.90	-493,174.50	0.69
		Base		99.864088	4,993,204.40	90.000598	4,500,029.90	-493,174.50	0.69
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local		99.902240	2,997,067.19	99.532875	2,985,986.25	-11,080.94	0.46
		Base		99.902240	2,997,067.19	99.532875	2,985,986.25	-11,080.94	0.46
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local		99.811429	2,994,342.86	86.141491	2,584,244.73	-410,098.13	0.39
		Base		99.811429	2,994,342.86	86.141491	2,584,244.73	-410,098.13	0.39
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local		97.820309	2,934,609.26	87.212820	2,616,384.60	-318,224.66	0.40
		Base		97.820309	2,934,609.26	87.212820	2,616,384.60	-318,224.66	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	95.120025	1,902,400.50	-97,599.50	0.29
		Base		100.000000	2,000,000.00	95.120025	1,902,400.50	-97,599.50	0.29
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local		100.000000	3,000,000.00	100.034010	3,001,020.30	1,020.30	0.46
		Base		100.000000	3,000,000.00	100.034010	3,001,020.30	1,020.30	0.46

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STATE STREET

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06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	100.830629	3,593,603.62	99.842861	3,558,399.57	-35,204.05	0.54	
		Base	100.830629	3,593,603.62	99.842861	3,558,399.57	-35,204.05	0.54	
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	93.210082	3,728,403.28	-271,596.72	0.57	
		Base	100.000000	4,000,000.00	93.210082	3,728,403.28	-271,596.72	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	92.174000	2,765,220.00	-234,780.00	0.42	
		Base	100.000000	3,000,000.00	92.174000	2,765,220.00	-234,780.00	0.42	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					5.041000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.575000	2,987,250.00	-12,750.00	0.46	
		Base	100.000000	3,000,000.00	99.575000	2,987,250.00	-12,750.00	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	90.232004	3,815,911.45	-413,088.55	0.58	
		Base	100.000000	4,229,000.00	90.232004	3,815,911.45	-413,088.55	0.58	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local	99.948799	999,487.99	99.013500	990,135.00	-9,352.99	0.15	
		Base	99.948799	999,487.99	99.013500	990,135.00	-9,352.99	0.15	
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local	99.959058	999,590.58	100.256402	1,002,564.02	2,973.44	0.15	
		Base	99.959058	999,590.58	100.256402	1,002,564.02	2,973.44	0.15	
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	94.559512	1,891,190.24	-108,809.76	0.29	
		Base	100.000000	2,000,000.00	94.559512	1,891,190.24	-108,809.76	0.29	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.939559	2,998,186.78	95.913798	2,877,413.94	-120,772.84	0.44	
		Base	99.939559	2,998,186.78	95.913798	2,877,413.94	-120,772.84	0.44	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local	99.969805	1,999,396.10	96.348564	1,926,971.28	-72,424.82	0.29	
		Base	99.969805	1,999,396.10	96.348564	1,926,971.28	-72,424.82	0.29	

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06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.956067	2,998,682.02	94.989285	2,849,678.55	-149,003.47	0.44
		Base		99.956067	2,998,682.02	94.989285	2,849,678.55	-149,003.47	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.920000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.566907	2,987,007.21	-12,992.79	0.46
		Base		100.000000	3,000,000.00	99.566907	2,987,007.21	-12,992.79	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	98.268677	2,948,060.31	-51,939.69	0.45
		Base		100.000000	3,000,000.00	98.268677	2,948,060.31	-51,939.69	0.45
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		98.870917	2,392,676.18	86.015546	2,081,576.21	-311,099.97	0.32
		Base		98.870917	2,392,676.18	86.015546	2,081,576.21	-311,099.97	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					4.760000	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.150167	2,974,505.01	-25,494.99	0.45
		Base		100.000000	3,000,000.00	99.150167	2,974,505.01	-25,494.99	0.45
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	97.398174	1,947,963.48	-52,036.52	0.30
		Base		100.000000	2,000,000.00	97.398174	1,947,963.48	-52,036.52	0.30
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.406150	2,008,123.00	8,123.00	0.31
		Base		100.000000	2,000,000.00	100.406150	2,008,123.00	8,123.00	0.31
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.937285	4,996,864.25	95.663011	4,783,150.55	-213,713.70	0.73
		Base		99.937285	4,996,864.25	95.663011	4,783,150.55	-213,713.70	0.73
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local		99.958145	2,998,744.35	96.975489	2,909,264.67	-89,479.68	0.44
		Base		99.958145	2,998,744.35	96.975489	2,909,264.67	-89,479.68	0.44
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	99.983128	1,999,662.56	-337.44	0.31
		Base		100.000000	2,000,000.00	99.983128	1,999,662.56	-337.44	0.31

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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	0.30	
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.30	
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	90.105000	2,703,150.00	-296,850.00	0.41	
		Base	100.000000	3,000,000.00	90.105000	2,703,150.00	-296,850.00	0.41	
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.714000	09 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.46	
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	96.588262	2,897,647.86	-102,352.14	0.44	
		Base	100.000000	3,000,000.00	96.588262	2,897,647.86	-102,352.14	0.44	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local	99.964236	1,999,284.71	95.575000	1,911,500.00	-87,784.71	0.29	
		Base	99.964236	1,999,284.71	95.575000	1,911,500.00	-87,784.71	0.29	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local	99.926603	2,997,798.09	93.912226	2,817,366.78	-180,431.31	0.43	
		Base	99.926603	2,997,798.09	93.912226	2,817,366.78	-180,431.31	0.43	
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local	99.902388	2,997,071.65	97.677799	2,930,333.97	-66,737.68	0.45	
		Base	99.902388	2,997,071.65	97.677799	2,930,333.97	-66,737.68	0.45	
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local	99.975564	2,999,266.91	101.194473	3,035,834.19	36,567.28	0.46	
		Base	99.975564	2,999,266.91	101.194473	3,035,834.19	36,567.28	0.46	
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	91.106908	4,555,345.40	-444,654.60	0.70	
		Base	100.000000	5,000,000.00	91.106908	4,555,345.40	-444,654.60	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	88.274421	2,648,232.63	-351,767.37	0.40	
		Base	100.000000	3,000,000.00	88.274421	2,648,232.63	-351,767.37	0.40	

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17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	87.704169	4,385,208.45	-614,791.55	0.67	
		Base	100.000000	5,000,000.00	87.704169	4,385,208.45	-614,791.55	0.67	
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	97.135597	2,914,067.91	-85,932.09	0.44	
		Base	100.000000	3,000,000.00	97.135597	2,914,067.91	-85,932.09	0.44	
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	97.645474	2,929,364.22	-70,635.78	0.45	
		Base	100.000000	3,000,000.00	97.645474	2,929,364.22	-70,635.78	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	99.861117	4,993,055.85	-6,944.15	0.76	
		Base	100.000000	5,000,000.00	99.861117	4,993,055.85	-6,944.15	0.76	
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local	99.976311	2,999,289.32	95.820650	2,874,619.50	-124,669.82	0.44	
		Base	99.976311	2,999,289.32	95.820650	2,874,619.50	-124,669.82	0.44	
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local	99.965134	1,999,302.68	94.107870	1,882,157.40	-117,145.28	0.29	
		Base	99.965134	1,999,302.68	94.107870	1,882,157.40	-117,145.28	0.29	
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
	2,381,571.000	Local	99.998467	2,381,534.49	98.746840	2,351,726.10	-29,808.39	0.36	
	Original Face: 3,000,000.000	Base	99.998467	2,381,534.49	98.746840	2,351,726.10	-29,808.39	0.36	
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local	99.870875	4,993,543.73	95.533023	4,776,651.15	-216,892.58	0.73	
		Base	99.870875	4,993,543.73	95.533023	4,776,651.15	-216,892.58	0.73	
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
	2,000,000.000	Local	99.914995	1,998,299.89	90.035269	1,800,705.38	-197,594.51	0.27	
		Base	99.914995	1,998,299.89	90.035269	1,800,705.38	-197,594.51	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	96.342358	4,817,117.90	-182,882.10	0.74	
		Base	100.000000	5,000,000.00	96.342358	4,817,117.90	-182,882.10	0.74	

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4						4.000000	01 Mar 2041		
		302,282.910	Local	102.868598	310,954.19	99.212804	299,903.35		-11,050.84	0.05
Original Face:		2,090,000.000	Base	102.868598	310,954.19	99.212804	299,903.35		-11,050.84	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5						4.500000	01 Mar 2023		
		26.310	Local	100.114025	26.34	100.738678	26.50		0.16	0.00
Original Face:		250,000.000	Base	100.114025	26.34	100.738678	26.50		0.16	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		3,956.400	Local	100.026034	3,957.43	101.111058	4,000.36		42.93	0.00
Original Face:		1,000,000.000	Base	100.026034	3,957.43	101.111058	4,000.36		42.93	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5						4.500000	01 Feb 2024		
		3,770.390	Local	100.120147	3,774.92	101.093275	3,811.61		36.69	0.00
Original Face:		2,206,300.000	Base	100.120147	3,774.92	101.093275	3,811.61		36.69	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
		189,732.050	Local	100.674367	191,011.54	97.118428	184,264.78		-6,746.76	0.03
Original Face:		5,000,000.000	Base	100.674367	191,011.54	97.118428	184,264.78		-6,746.76	0.03
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
		609,666.350	Local	101.151866	616,688.89	95.668932	583,261.29		-33,427.60	0.09
Original Face:		5,000,000.000	Base	101.151866	616,688.89	95.668932	583,261.29		-33,427.60	0.09
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		3,935.540	Local	100.256636	3,945.64	101.107454	3,979.12		33.48	0.00
Original Face:		1,000,000.000	Base	100.256636	3,945.64	101.107454	3,979.12		33.48	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
		65,856.960	Local	100.475303	66,169.98	99.407793	65,466.95		-703.03	0.01
Original Face:		6,000,000.000	Base	100.475303	66,169.98	99.407793	65,466.95		-703.03	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
		62,679.900	Local	100.650512	63,087.64	98.076099	61,474.00		-1,613.64	0.01
Original Face:		5,000,000.000	Base	100.650512	63,087.64	98.076099	61,474.00		-1,613.64	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
		578,946.500	Local	103.192741	597,430.76	96.560408	559,033.10		-38,397.66	0.09
Original Face:		5,000,000.000	Base	103.192741	597,430.76	96.560408	559,033.10		-38,397.66	0.09

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	537,968.050	Local		103.037325	554,307.89	98.780250	531,406.18	-22,901.71	0.08	
Original Face:	5,700,000.000	Base		103.037325	554,307.89	98.780250	531,406.18	-22,901.71	0.08	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	223,341.480	Local		102.852569	229,712.45	99.212941	221,583.65	-8,128.80	0.03	
Original Face:	2,000,000.000	Base		102.852569	229,712.45	99.212941	221,583.65	-8,128.80	0.03	
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	89.627561	2,688,826.83	-311,173.17	0.41	
		Base		100.000000	3,000,000.00	89.627561	2,688,826.83	-311,173.17	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	90.703830	2,653,087.03	-271,912.97	0.41	
Original Face:	3,000,000.000	Base		100.000000	2,925,000.00	90.703830	2,653,087.03	-271,912.97	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	91.929599	2,757,887.97	-242,112.03	0.42	
		Base		100.000000	3,000,000.00	91.929599	2,757,887.97	-242,112.03	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	95.103104	2,853,093.12	-146,906.88	0.44	
		Base		100.000000	3,000,000.00	95.103104	2,853,093.12	-146,906.88	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	93.692713	4,216,172.09	-283,827.91	0.64	
		Base		100.000000	4,500,000.00	93.692713	4,216,172.09	-283,827.91	0.64	
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	98.140834	2,453,520.85	-46,479.15	0.37	
		Base		100.000000	2,500,000.00	98.140834	2,453,520.85	-46,479.15	0.37	
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125						4.125000	18 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	97.964990	2,449,124.75	-50,875.25	0.37	
		Base		100.000000	2,500,000.00	97.964990	2,449,124.75	-50,875.25	0.37	
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2						5.200000	30 Jan 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.146558	5,007,327.90	7,327.90	0.76	
		Base		100.000000	5,000,000.00	100.146558	5,007,327.90	7,327.90	0.76	

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3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.974172	2,999,225.16	91.286919	2,738,607.57	-260,617.59	0.42
			Base	99.974172	2,999,225.16	91.286919	2,738,607.57	-260,617.59	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.975287	2,999,258.62	91.688054	2,750,641.62	-248,617.00	0.42
			Base	99.975287	2,999,258.62	91.688054	2,750,641.62	-248,617.00	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	93.372408	2,801,172.24	-198,827.76	0.43
			Base	100.000000	3,000,000.00	93.372408	2,801,172.24	-198,827.76	0.43
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				1.000000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.76
			Base	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.76
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,512,599.560	Local	102.062726	1,543,800.34	88.531375	1,339,125.19	-204,675.15	0.20
		Original Face: 2,000,000.000	Base	102.062726	1,543,800.34	88.531375	1,339,125.19	-204,675.15	0.20
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	92.252840	2,767,585.20	-232,414.80	0.42
			Base	100.000000	3,000,000.00	92.252840	2,767,585.20	-232,414.80	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	90.969297	4,548,464.85	-451,535.15	0.69
			Base	100.000000	5,000,000.00	90.969297	4,548,464.85	-451,535.15	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	90.690895	2,720,726.85	-279,273.15	0.42
			Base	100.000000	3,000,000.00	90.690895	2,720,726.85	-279,273.15	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.431448	1,968,628.96	-31,371.04	0.30
			Base	100.000000	2,000,000.00	98.431448	1,968,628.96	-31,371.04	0.30
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,548,553.410	Local	102.405821	1,585,808.84	90.881710	1,407,351.82	-178,457.02	0.21
		Original Face: 3,000,000.000	Base	102.405821	1,585,808.84	90.881710	1,407,351.82	-178,457.02	0.21

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3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
	2,745,472.110	Local	101.706555	2,792,325.11	83.872230	2,302,688.68	-489,636.43	0.35	
Original Face:	3,000,000.000	Base	101.706555	2,792,325.11	83.872230	2,302,688.68	-489,636.43	0.35	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.431287	2,742,938.61	-257,061.39	0.42	
		Base	100.000000	3,000,000.00	91.431287	2,742,938.61	-257,061.39	0.42	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	1,039,997.400	Local	99.868281	1,038,627.53	95.025890	988,266.79	-50,360.74	0.15	
Original Face:	8,190,000.000	Base	99.868281	1,038,627.53	95.025890	988,266.79	-50,360.74	0.15	
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	1,348,994.130	Local	102.452387	1,382,076.69	91.243500	1,230,869.46	-151,207.23	0.19	
Original Face:	3,000,000.000	Base	102.452387	1,382,076.69	91.243500	1,230,869.46	-151,207.23	0.19	
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	160,867.750	Local	100.723942	162,032.34	95.869135	154,222.52	-7,809.82	0.02	
Original Face:	1,500,000.000	Base	100.723942	162,032.34	95.869135	154,222.52	-7,809.82	0.02	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	24,469.300	Local	101.233627	24,771.16	101.525521	24,842.58	71.42	0.00	
Original Face:	983,845.000	Base	101.233627	24,771.16	101.525521	24,842.58	71.42	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	578,231.210	Local	103.148547	596,437.09	98.679403	570,595.11	-25,841.98	0.09	
Original Face:	5,200,000.000	Base	103.148547	596,437.09	98.679403	570,595.11	-25,841.98	0.09	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	186,541.460	Local	100.747233	187,935.36	96.259135	179,563.20	-8,372.16	0.03	
Original Face:	2,680,283.000	Base	100.747233	187,935.36	96.259135	179,563.20	-8,372.16	0.03	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,424,381.850	Local	101.187529	1,441,296.80	95.858231	1,365,387.24	-75,909.56	0.21	
Original Face:	15,000,000.000	Base	101.187529	1,441,296.80	95.858231	1,365,387.24	-75,909.56	0.21	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	558,370.880	Local	100.701484	562,287.76	95.582157	533,702.93	-28,584.83	0.08	
Original Face:	4,200,000.000	Base	100.701484	562,287.76	95.582157	533,702.93	-28,584.83	0.08	

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31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		8,671.120	Local 100.625986	8,725.40	101.712816	8,819.64	94.24	0.00
Original Face:		1,500,000.000	Base 100.625986	8,725.40	101.712816	8,819.64	94.24	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		24,400.960	Local 100.407402	24,500.37	99.301657	24,230.56	-269.81	0.00
Original Face:		3,200,000.000	Base 100.407402	24,500.37	99.301657	24,230.56	-269.81	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
		34,790.870	Local 101.467684	35,301.49	97.571035	33,945.81	-1,355.68	0.01
Original Face:		765,534.000	Base 101.467684	35,301.49	97.571035	33,945.81	-1,355.68	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		370,000.740	Local 101.185360	374,386.58	95.903398	354,843.28	-19,543.30	0.05
Original Face:		5,157,070.000	Base 101.185360	374,386.58	95.903398	354,843.28	-19,543.30	0.05
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
		28,880.700	Local 100.508436	29,027.54	100.983302	29,164.68	137.14	0.00
Original Face:		5,000,000.000	Base 100.508436	29,027.54	100.983302	29,164.68	137.14	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
		75,240.900	Local 100.788959	75,834.52	99.301657	74,715.46	-1,119.06	0.01
Original Face:		5,000,000.000	Base 100.788959	75,834.52	99.301657	74,715.46	-1,119.06	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
		140,185.760	Local 102.971721	144,351.69	97.383238	136,517.43	-7,834.26	0.02
Original Face:		2,000,000.000	Base 102.971721	144,351.69	97.383238	136,517.43	-7,834.26	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
		58,436.950	Local 102.817738	60,083.55	100.389554	58,664.59	-1,418.96	0.01
Original Face:		5,000,000.000	Base 102.817738	60,083.55	100.389554	58,664.59	-1,418.96	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
		835,182.610	Local 105.585417	881,831.04	101.538808	848,034.47	-33,796.57	0.13
Original Face:		14,750,000.000	Base 105.585417	881,831.04	101.538808	848,034.47	-33,796.57	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
		40,335.620	Local 100.472411	40,526.17	97.500122	39,327.28	-1,198.89	0.01
Original Face:		2,000,000.000	Base 100.472411	40,526.17	97.500122	39,327.28	-1,198.89	0.01

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31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	92.405357	1,848,107.14	-151,892.86	0.28
			Base	100.000000	2,000,000.00	92.405357	1,848,107.14	-151,892.86	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	99.897982	2,996,939.46	-3,060.54	0.46
			Base	100.000000	3,000,000.00	99.897982	2,996,939.46	-3,060.54	0.46
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.589000	20 Oct 2067			
		2,540,877.870	Local	102.253976	2,598,148.66	99.346540	2,524,274.25	-73,874.41	0.39
		Original Face: 3,000,000.000	Base	102.253976	2,598,148.66	99.346540	2,524,274.25	-73,874.41	0.39
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.344159	2,980,324.77	-19,675.23	0.46
			Base	100.000000	3,000,000.00	99.344159	2,980,324.77	-19,675.23	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	89.552752	2,686,582.56	-313,417.44	0.41
			Base	100.000000	3,000,000.00	89.552752	2,686,582.56	-313,417.44	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	88.595025	2,657,850.75	-342,149.25	0.41
			Base	100.000000	3,000,000.00	88.595025	2,657,850.75	-342,149.25	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	87.684142	2,630,524.26	-369,475.74	0.40
			Base	100.000000	3,000,000.00	87.684142	2,630,524.26	-369,475.74	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.943676	2,998,310.28	92.567875	2,777,036.25	-221,274.03	0.42
			Base	99.943676	2,998,310.28	92.567875	2,777,036.25	-221,274.03	0.42
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	96.736708	4,836,835.40	-163,164.60	0.74
			Base	100.000000	5,000,000.00	96.736708	4,836,835.40	-163,164.60	0.74
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.200000	31 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.564063	2,866,921.89	-133,078.11	0.44
			Base	100.000000	3,000,000.00	95.564063	2,866,921.89	-133,078.11	0.44

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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
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	94.002336	4,700,116.80	-299,883.20	0.72	
		Base		100.000000	5,000,000.00	94.002336	4,700,116.80	-299,883.20	0.72	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	14,554.570	Local		99.026560	14,412.89	99.678850	14,507.83	94.94	0.00	
	Original Face: 4,000,000.000	Base		99.026560	14,412.89	99.678850	14,507.83	94.94	0.00	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	32,785.920	Local		99.262946	32,544.27	98.858300	32,411.60	-132.67	0.00	
	Original Face: 1,900,000.000	Base		99.262946	32,544.27	98.858300	32,411.60	-132.67	0.00	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	153,548.540	Local		99.390851	152,613.20	98.338020	150,996.59	-1,616.61	0.02	
	Original Face: 3,000,000.000	Base		99.390851	152,613.20	98.338020	150,996.59	-1,616.61	0.02	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	841,023.590	Local		102.758058	864,219.51	95.191360	800,581.79	-63,637.72	0.12	
	Original Face: 3,000,000.000	Base		102.758058	864,219.51	95.191360	800,581.79	-63,637.72	0.12	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	415,458.140	Local		100.395130	417,099.74	96.233915	399,811.63	-17,288.11	0.06	
	Original Face: 1,000,000.000	Base		100.395130	417,099.74	96.233915	399,811.63	-17,288.11	0.06	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR						4.600000	06 Aug 2024		
	3,000,000.000	Local		100.029372	3,000,881.17	100.327018	3,009,810.54	8,929.37	0.46	
		Base		100.029372	3,000,881.17	100.327018	3,009,810.54	8,929.37	0.46	
459200KM2	IBM CORP SR UNSECURED 02/27 2.2						2.200000	09 Feb 2027		
	2,000,000.000	Local		99.988620	1,999,772.40	91.705191	1,834,103.82	-165,668.58	0.28	
		Base		99.988620	1,999,772.40	91.705191	1,834,103.82	-165,668.58	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	98.747621	2,962,428.63	-37,571.37	0.45	
		Base		100.000000	3,000,000.00	98.747621	2,962,428.63	-37,571.37	0.45	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5						4.500000	06 Feb 2026		
	2,000,000.000	Local		99.803000	1,996,060.00	99.970115	1,999,402.30	3,342.30	0.31	
		Base		99.803000	1,996,060.00	99.970115	1,999,402.30	3,342.30	0.31	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	99.881769	2,996,453.06	99.353425	2,980,602.75	-15,850.31	0.46
			Base	99.881769	2,996,453.06	99.353425	2,980,602.75	-15,850.31	0.46
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026			
		2,000,000.000	Local	99.982080	1,999,641.60	95.819610	1,916,392.20	-83,249.40	0.29
		Original Face: 2,000,000.000	Base	99.982080	1,999,641.60	95.819610	1,916,392.20	-83,249.40	0.29
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.943924	1,998,878.48	91.389227	1,827,784.54	-171,093.94	0.28
			Base	99.943924	1,998,878.48	91.389227	1,827,784.54	-171,093.94	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	87.238794	1,744,775.88	-255,224.12	0.27
			Base	100.000000	2,000,000.00	87.238794	1,744,775.88	-255,224.12	0.27
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	96.014073	2,880,422.19	-119,577.81	0.44
			Base	100.000000	3,000,000.00	96.014073	2,880,422.19	-119,577.81	0.44
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	99.325000	2,979,750.00	-20,250.00	0.45
			Base	100.000000	3,000,000.00	99.325000	2,979,750.00	-20,250.00	0.45
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	98.462722	2,953,881.66	-46,118.34	0.45
			Base	100.000000	3,000,000.00	98.462722	2,953,881.66	-46,118.34	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.998490	2,999,954.71	99.645293	2,989,358.79	-10,595.92	0.46
			Base	99.998490	2,999,954.71	99.645293	2,989,358.79	-10,595.92	0.46
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		2,335,000.000	Local	99.997173	2,334,934.00	97.421780	2,274,798.56	-60,135.44	0.35
			Base	99.997173	2,334,934.00	97.421780	2,274,798.56	-60,135.44	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		3,000,000.000	Local	99.966372	2,998,991.16	98.233749	2,947,012.47	-51,978.69	0.45
			Base	99.966372	2,998,991.16	98.233749	2,947,012.47	-51,978.69	0.45

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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	100.117860	2,002,357.20	2,357.20	0.31
		Base		100.000000	2,000,000.00	100.117860	2,002,357.20	2,357.20	0.31
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local		99.976559	4,998,827.94	95.510314	4,775,515.70	-223,312.24	0.73
		Base		99.976559	4,998,827.94	95.510314	4,775,515.70	-223,312.24	0.73
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local		99.947504	1,998,950.07	93.647139	1,872,942.78	-126,007.29	0.29
		Base		99.947504	1,998,950.07	93.647139	1,872,942.78	-126,007.29	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	3,000,000.000	Local		99.876663	2,996,299.90	101.915225	3,057,456.75	61,156.85	0.47
		Base		99.876663	2,996,299.90	101.915225	3,057,456.75	61,156.85	0.47
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	2,000,000.000	Local		99.836680	1,996,733.59	100.754360	2,015,087.20	18,353.61	0.31
		Base		99.836680	1,996,733.59	100.754360	2,015,087.20	18,353.61	0.31
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.912396	2,997,371.89	93.295419	2,798,862.57	-198,509.32	0.43
		Base		99.912396	2,997,371.89	93.295419	2,798,862.57	-198,509.32	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local		99.964726	1,999,294.52	96.381824	1,927,636.48	-71,658.04	0.29
		Base		99.964726	1,999,294.52	96.381824	1,927,636.48	-71,658.04	0.29
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local		99.931086	4,996,554.31	95.857057	4,792,852.85	-203,701.46	0.73
		Base		99.931086	4,996,554.31	95.857057	4,792,852.85	-203,701.46	0.73
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.858325	4,992,916.27	94.799217	4,739,960.85	-252,955.42	0.72
		Base		99.858325	4,992,916.27	94.799217	4,739,960.85	-252,955.42	0.72
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	4,000,000.000	Local		99.999608	3,999,984.31	99.695460	3,987,818.40	-12,165.91	0.61
		Base		99.999608	3,999,984.31	99.695460	3,987,818.40	-12,165.91	0.61

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65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					5.320000	21 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	99.889426	2,996,682.78	-3,317.22	0.46
		Base		100.000000	3,000,000.00	99.889426	2,996,682.78	-3,317.22	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local		99.859699	998,596.99	98.797015	987,970.15	-10,626.84	0.15
		Base		99.859699	998,596.99	98.797015	987,970.15	-10,626.84	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	98.366092	4,918,304.60	-81,695.40	0.75
		Base		100.000000	5,000,000.00	98.366092	4,918,304.60	-81,695.40	0.75
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local		99.969839	1,999,396.78	91.089417	1,821,788.34	-177,608.44	0.28
		Base		99.969839	1,999,396.78	91.089417	1,821,788.34	-177,608.44	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	3,000,000.000	Local		99.952286	2,998,568.59	98.274892	2,948,246.76	-50,321.83	0.45
		Base		99.952286	2,998,568.59	98.274892	2,948,246.76	-50,321.83	0.45
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local		99.987090	1,999,741.80	97.030636	1,940,612.72	-59,129.08	0.30
		Base		99.987090	1,999,741.80	97.030636	1,940,612.72	-59,129.08	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.995258	2,999,857.73	91.871152	2,756,134.56	-243,723.17	0.42
		Base		99.995258	2,999,857.73	91.871152	2,756,134.56	-243,723.17	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					4.750000	12 Apr 2024		
	2,500,000.000	Local		100.000000	2,500,000.00	99.572784	2,489,319.60	-10,680.40	0.38
		Base		100.000000	2,500,000.00	99.572784	2,489,319.60	-10,680.40	0.38
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local		99.974862	1,999,497.23	90.435633	1,808,712.66	-190,784.57	0.28
		Base		99.974862	1,999,497.23	90.435633	1,808,712.66	-190,784.57	0.28
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					4.540000	05 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	99.778627	2,993,358.81	-6,641.19	0.46
		Base		100.000000	3,000,000.00	99.778627	2,993,358.81	-6,641.19	0.46

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771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.010004	3,000,300.12	300.12	0.46
			Base	100.000000	3,000,000.00	100.010004	3,000,300.12	300.12	0.46
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				4.000000	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.865749	4,993,287.45	-6,712.55	0.76
			Base	100.000000	5,000,000.00	99.865749	4,993,287.45	-6,712.55	0.76
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	98.839000	2,965,170.00	-34,830.00	0.45
			Base	100.000000	3,000,000.00	98.839000	2,965,170.00	-34,830.00	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	92.574800	2,777,244.00	-222,756.00	0.42
			Base	100.000000	3,000,000.00	92.574800	2,777,244.00	-222,756.00	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	0.76
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.76
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.736000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.631122	1,992,622.44	-7,377.56	0.30
			Base	100.000000	2,000,000.00	99.631122	1,992,622.44	-7,377.56	0.30
78014RDX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.497428	5,024,871.40	24,871.40	0.77
			Base	100.000000	5,000,000.00	100.497428	5,024,871.40	24,871.40	0.77
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.925204	1,998,504.07	93.638777	1,872,775.54	-125,728.53	0.29
			Base	99.925204	1,998,504.07	93.638777	1,872,775.54	-125,728.53	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.975405	1,999,508.09	94.373368	1,887,467.36	-112,040.73	0.29
			Base	99.975405	1,999,508.09	94.373368	1,887,467.36	-112,040.73	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	99.116400	2,973,492.00	-26,508.00	0.45
			Base	100.000000	3,000,000.00	99.116400	2,973,492.00	-26,508.00	0.45

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822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					5.049710	13 Nov 2023		
			1,950,000.000	Local	100.065501	1,951,277.26	100.204127	1,953,980.48	2,703.22
			Base	100.065501	1,951,277.26	100.204127	1,953,980.48	2,703.22	0.30
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
			2,000,000.000	Local	99.807659	1,996,153.17	101.001571	2,020,031.42	23,878.25
			Base	99.807659	1,996,153.17	101.001571	2,020,031.42	23,878.25	0.31
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
			2,000,000.000	Local	99.906190	1,998,123.79	95.171615	1,903,432.30	-94,691.49
			Base	99.906190	1,998,123.79	95.171615	1,903,432.30	-94,691.49	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
			3,000,000.000	Local	99.999509	2,999,985.28	99.897491	2,996,924.73	-3,060.55
			Base	99.999509	2,999,985.28	99.897491	2,996,924.73	-3,060.55	0.46
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.720000	14 Feb 2024		
			2,000,000.000	Local	100.000000	2,000,000.00	99.755965	1,995,119.30	-4,880.70
			Base	100.000000	2,000,000.00	99.755965	1,995,119.30	-4,880.70	0.30
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
			3,000,000.000	Local	100.000000	3,000,000.00	101.462257	3,043,867.71	43,867.71
			Base	100.000000	3,000,000.00	101.462257	3,043,867.71	43,867.71	0.46
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	95.414961	2,862,448.83	-137,551.17
			Base	100.000000	3,000,000.00	95.414961	2,862,448.83	-137,551.17	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					4.655000	04 Mar 2024		
			3,000,000.000	Local	100.000000	3,000,000.00	99.834000	2,995,020.00	-4,980.00
			Base	100.000000	3,000,000.00	99.834000	2,995,020.00	-4,980.00	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
			3,000,000.000	Local	99.781803	2,993,454.09	93.915195	2,817,455.85	-175,998.24
			Base	99.781803	2,993,454.09	93.915195	2,817,455.85	-175,998.24	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	87.907329	2,637,219.87	-362,780.13
			Base	100.000000	3,000,000.00	87.907329	2,637,219.87	-362,780.13	0.40

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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: January 31, 2023

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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
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local		99.991037	2,999,731.11	98.520497	2,955,614.91	-44,116.20	0.45
		Base		99.991037	2,999,731.11	98.520497	2,955,614.91	-44,116.20	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	97.749775	1,954,995.50	-45,004.50	0.30
		Base		100.000000	2,000,000.00	97.749775	1,954,995.50	-45,004.50	0.30
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.320000	06 Jun 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.458400	3,013,752.00	13,752.00	0.46
		Base		100.000000	3,000,000.00	100.458400	3,013,752.00	13,752.00	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	99.146570	1,982,931.40	-17,068.60	0.30
		Base		100.000000	2,000,000.00	99.146570	1,982,931.40	-17,068.60	0.30
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
	3,000,000.000	Local		100.000000	3,000,000.00	101.894857	3,056,845.71	56,845.71	0.47
		Base		100.000000	3,000,000.00	101.894857	3,056,845.71	56,845.71	0.47
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
	5,000,000.000	Local		99.993072	4,999,653.60	99.104560	4,955,228.00	-44,425.60	0.76
	Original Face: 5,000,000.000	Base		99.993072	4,999,653.60	99.104560	4,955,228.00	-44,425.60	0.76
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.972752	4,998,637.62	94.505022	4,725,251.10	-273,386.52	0.72
		Base		99.972752	4,998,637.62	94.505022	4,725,251.10	-273,386.52	0.72
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local		99.992869	4,999,643.46	99.262390	4,963,119.50	-36,523.96	0.76
		Base		99.992869	4,999,643.46	99.262390	4,963,119.50	-36,523.96	0.76
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	3,000,000.000	Local		99.992462	2,999,773.87	94.889616	2,846,688.48	-153,085.39	0.43
		Base		99.992462	2,999,773.87	94.889616	2,846,688.48	-153,085.39	0.43
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	3,000,000.000	Local		99.923001	2,997,690.03	97.737020	2,932,110.60	-65,579.43	0.45
		Base		99.923001	2,997,690.03	97.737020	2,932,110.60	-65,579.43	0.45

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	3,000,000.000	Local		99.890424	2,996,712.72	102.275156	3,068,254.68	71,541.96	0.47
		Base		99.890424	2,996,712.72	102.275156	3,068,254.68	71,541.96	0.47
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	2,000,000.000	Local		99.958149	1,999,162.98	100.323176	2,006,463.52	7,300.54	0.31
		Base		99.958149	1,999,162.98	100.323176	2,006,463.52	7,300.54	0.31
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.913405	2,997,402.16	93.734892	2,812,046.76	-185,355.40	0.43
		Base		99.913405	2,997,402.16	93.734892	2,812,046.76	-185,355.40	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	102.886024	3,086,580.72	86,580.72	0.47
		Base		100.000000	3,000,000.00	102.886024	3,086,580.72	86,580.72	0.47
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.990012	999,900.12	99.186543	991,865.43	-8,034.69	0.15
		Base		99.990012	999,900.12	99.186543	991,865.43	-8,034.69	0.15
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.746740	1,994,934.80	97.013012	1,940,260.24	-54,674.56	0.30
		Base		99.746740	1,994,934.80	97.013012	1,940,260.24	-54,674.56	0.30
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.970782	4,998,539.11	96.774201	4,838,710.05	-159,829.06	0.74
		Base		99.970782	4,998,539.11	96.774201	4,838,710.05	-159,829.06	0.74
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.947664	2,998,429.92	93.522832	2,805,684.96	-192,744.96	0.43
		Base		99.947664	2,998,429.92	93.522832	2,805,684.96	-192,744.96	0.43
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local		94.153357	2,824,600.71	91.460938	2,743,828.14	-80,772.57	0.42
		Base		94.153357	2,824,600.71	91.460938	2,743,828.14	-80,772.57	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.675788	1,993,515.76	90.242188	1,804,843.76	-188,672.00	0.28
		Base		99.675788	1,993,515.76	90.242188	1,804,843.76	-188,672.00	0.28

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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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	
91282CCJ8	US TREASURY N/B 06/26 0.875	3,000,000.000	Local	93.025320	2,790,759.61	0.875000	30 Jun 2026		
			Base	93.025320	2,790,759.61	90.628906	2,718,867.18	-71,892.43	0.42
91282CEX5	US TREASURY N/B 06/24 3	2,000,000.000	Local	97.869222	1,957,384.44	3.000000	30 Jun 2024		
			Base	97.869222	1,957,384.44	97.851562	1,957,031.24	-353.20	0.30
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.992411	2,999,772.32	2.375000	15 Aug 2024		
			Base	99.992411	2,999,772.32	96.673499	2,900,204.97	-99,567.35	0.44
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	2,000,000.000	Local	99.991752	1,999,835.03	5.150000	15 Oct 2025		
			Base	99.991752	1,999,835.03	101.888473	2,037,769.46	37,934.43	0.31
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A	1,545,979.910	Local	99.990472	1,545,832.61	0.470000	20 Feb 2025		
		Original Face: 3,250,000.000	Base	99.990472	1,545,832.61	98.473730	1,522,384.08	-23,448.53	0.23
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	3,000,000.000	Local	100.000000	3,000,000.00	5.090000	20 Mar 2026		
			Base	100.000000	3,000,000.00	99.642864	2,989,285.92	-10,714.08	0.46
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75	2,000,000.000	Local	99.997728	1,999,954.56	0.750000	22 Mar 2024		
			Base	99.997728	1,999,954.56	95.445789	1,908,915.78	-91,038.78	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45	2,000,000.000	Local	99.876551	1,997,531.01	1.450000	20 Mar 2026		
			Base	99.876551	1,997,531.01	90.963422	1,819,268.44	-178,262.57	0.28
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A	755,518.130	Local	99.995984	755,487.79	1.850000	22 Jul 2024		
		Original Face: 7,000,000.000	Base	99.995984	755,487.79	99.659700	752,947.10	-2,540.69	0.11
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875	3,000,000.000	Local	99.959652	2,998,789.56	0.875000	22 Nov 2023		
			Base	99.959652	2,998,789.56	96.498394	2,894,951.82	-103,837.74	0.44

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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	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local	99.966471	1,999,329.41	97.819107	1,956,382.14	-42,947.27	0.30
			Base	99.966471	1,999,329.41	97.819107	1,956,382.14	-42,947.27	0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	0.75
			Base	96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	0.75
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	101.490284	3,044,708.52	44,708.52	0.46
			Base	100.000000	3,000,000.00	101.490284	3,044,708.52	44,708.52	0.46
US DOLLAR Total									
	554,431,085.800	Local		553,993,301.69		532,563,273.40	-21,430,028.29	81.32	
Original Face:	179,023,032.000	Base		553,993,301.69		532,563,273.40	-21,430,028.29	81.32	
FIXED INCOME Total									
	554,431,085.800	Base		553,993,301.69		532,563,273.40	-21,430,028.29	81.32	
Original Face:	179,023,032.000								

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
FUND Total								
		677,317,044.420	Base	676,370,404.44		654,923,248.46	-21,447,155.98	100.00
Original Face:		179,023,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: February 6, 2023



STATE STREET

As of: January 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
	-2,795,254.560	Local	1.000000	-2,795,254.56	1.000000	-2,795,254.56	0.00		0.93
		Base	1.000000	-2,795,254.56	1.000000	-2,795,254.56	0.00		0.93
US DOLLAR Total									
	-2,795,254.560	Local		-2,795,254.56		-2,795,254.56	0.00		0.93
		Base		-2,795,254.56		-2,795,254.56	0.00		0.93
CASH Total									
	-2,795,254.560	Base		-2,795,254.56		-2,795,254.56	0.00		0.93
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
912796XQ7	TREASURY BILL 07/23 0.00000				3.152000	13 Jul 2023			
	3,000,000.000	Local	98.581600	2,957,448.00	97.961300	2,938,839.00	-18,609.00		0.97
		Base	98.581600	2,957,448.00	97.961300	2,938,839.00	-18,609.00		0.97
912796XY0	TREASURY BILL 08/23 0.00000				3.201300	10 Aug 2023			
	2,000,000.000	Local	98.310452	1,966,209.03	97.602300	1,952,046.00	-14,163.03		0.65
		Base	98.310452	1,966,209.03	97.602300	1,952,046.00	-14,163.03		0.65
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023			
	2,000,000.000	Local	97.744185	1,954,883.69	97.193500	1,943,870.00	-11,013.69		0.64
		Base	97.744185	1,954,883.69	97.193500	1,943,870.00	-11,013.69		0.64
912796YL7	TREASURY BILL 03/23 0.00000				3.630000	16 Mar 2023			
	3,000,000.000	Local	99.566417	2,986,992.50	99.566417	2,986,992.50	0.00		0.99
		Base	99.566417	2,986,992.50	99.566417	2,986,992.50	0.00		0.99
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023			
	2,000,000.000	Local	99.312889	1,986,257.78	99.312889	1,986,257.78	0.00		0.66
		Base	99.312889	1,986,257.78	99.312889	1,986,257.78	0.00		0.66

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2023

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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
912796ZP7	TREASURY BILL 06/23 0.00000					4.565300	08 Jun 2023		
	3,000,000.000	Local		98.389464	2,951,683.91	98.402900	2,952,087.00	403.09	0.98
		Base		98.389464	2,951,683.91	98.402900	2,952,087.00	403.09	0.98
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.250000	01 Feb 2023		
	70,076,606.250	Local		100.000000	70,076,606.25	100.000000	70,076,606.25	0.00	23.19
		Base		100.000000	70,076,606.25	100.000000	70,076,606.25	0.00	23.19
US DOLLAR Total									
	85,076,606.250	Local			84,880,081.16		84,836,698.53	-43,382.63	28.08
		Base			84,880,081.16		84,836,698.53	-43,382.63	28.08
CASH EQUIVALENT Total									
	85,076,606.250	Base			84,880,081.16		84,836,698.53	-43,382.63	28.08
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
	373,210.800	Local		102.103240	381,060.32	96.897736	361,632.82	-19,427.50	0.12
Original Face:	5,000,000.000	Base		102.103240	381,060.32	96.897736	361,632.82	-19,427.50	0.12
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
	271,053.890	Local		101.578229	275,331.74	96.202017	260,759.31	-14,572.43	0.09
Original Face:	4,372,786.000	Base		101.578229	275,331.74	96.202017	260,759.31	-14,572.43	0.09
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
	359,283.570	Local		101.398542	364,308.30	96.378611	346,272.51	-18,035.79	0.11
Original Face:	5,000,000.000	Base		101.398542	364,308.30	96.378611	346,272.51	-18,035.79	0.11
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
	230,759.620	Local		102.309806	236,089.72	98.803688	227,999.01	-8,090.71	0.08
Original Face:	4,169,641.000	Base		102.309806	236,089.72	98.803688	227,999.01	-8,090.71	0.08
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
	175,527.060	Local		101.028320	177,332.04	91.180022	160,045.61	-17,286.43	0.05
Original Face:	2,000,000.000	Base		101.028320	177,332.04	91.180022	160,045.61	-17,286.43	0.05

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36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5						3.500000	20 Feb 2027		
		105,053.540	Local	101.480226	106,608.57	95.637560		100,470.64	-6,137.93	0.03
Original Face:		2,910,888.000	Base	101.480226	106,608.57	95.637560		100,470.64	-6,137.93	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR						2.625000	20 Sep 2040		
		344,619.580	Local	102.706764	353,947.62	97.894961		337,365.20	-16,582.42	0.11
Original Face:		9,450,000.000	Base	102.706764	353,947.62	97.894961		337,365.20	-16,582.42	0.11
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5						2.500000	15 Dec 2027		
		189,884.750	Local	100.733993	191,278.49	95.986294		182,263.33	-9,015.16	0.06
Original Face:		2,500,000.000	Base	100.733993	191,278.49	95.986294		182,263.33	-9,015.16	0.06
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
		157,421.960	Local	100.725960	158,564.78	95.787136		150,789.99	-7,774.79	0.05
Original Face:		1,500,000.000	Base	100.725960	158,564.78	95.787136		150,789.99	-7,774.79	0.05
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.589000	20 Oct 2067		
		2,540,877.870	Local	102.195004	2,596,650.23	99.346540		2,524,274.25	-72,375.98	0.84
Original Face:		3,000,000.000	Base	102.195004	2,596,650.23	99.346540		2,524,274.25	-72,375.98	0.84
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
		307,020.680	Local	104.745482	321,590.29	99.191019		304,536.94	-17,053.35	0.10
Original Face:		5,872,458.000	Base	104.745482	321,590.29	99.191019		304,536.94	-17,053.35	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5						5.500000	15 Feb 2024		
		2,340.550	Local	100.553289	2,353.50	99.940307		2,339.15	-14.35	0.00
Original Face:		1,000,000.000	Base	100.553289	2,353.50	99.940307		2,339.15	-14.35	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
		18,064.950	Local	103.890739	18,767.81	102.260823		18,473.37	-294.44	0.01
Original Face:		1,000,000.000	Base	103.890739	18,767.81	102.260823		18,473.37	-294.44	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
		46,186.800	Local	102.802013	47,480.96	103.554455		47,828.49	347.53	0.02
Original Face:		2,000,000.000	Base	102.802013	47,480.96	103.554455		47,828.49	347.53	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						4.880000	20 Sep 2063		
		374,758.610	Local	100.404866	376,275.88	99.876630		374,296.27	-1,979.61	0.12
Original Face:		1,500,000.000	Base	100.404866	376,275.88	99.876630		374,296.27	-1,979.61	0.12

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38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.830000	20 Feb 2064		
		469,118.410	Local 100.357225	470,794.22	99.816700	468,258.52	-2,535.70	0.15
Original Face:		1,530,000.000	Base 100.357225	470,794.22	99.816700	468,258.52	-2,535.70	0.15
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.380000	20 Jun 2067		
		600,230.040	Local 101.924855	611,783.60	99.669830	598,248.26	-13,535.34	0.20
Original Face:		1,200,000.000	Base 101.924855	611,783.60	99.669830	598,248.26	-13,535.34	0.20
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		1,599.450	Local 100.900935	1,613.86	99.779570	1,595.92	-17.94	0.00
Original Face:		2,720,000.000	Base 100.900935	1,613.86	99.779570	1,595.92	-17.94	0.00
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		898,738.490	Local 101.836935	915,247.73	92.982640	835,670.77	-79,576.96	0.28
Original Face:		4,400,000.000	Base 101.836935	915,247.73	92.982640	835,670.77	-79,576.96	0.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		10,915.930	Local 99.426068	10,853.28	99.678850	10,880.87	27.59	0.00
Original Face:		3,000,000.000	Base 99.426068	10,853.28	99.678850	10,880.87	27.59	0.00
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		141,050.540	Local 100.550065	141,826.41	92.231650	130,093.24	-11,733.17	0.04
Original Face:		1,000,000.000	Base 100.550065	141,826.41	92.231650	130,093.24	-11,733.17	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		57,622.230	Local 101.184699	58,304.88	95.616100	55,096.13	-3,208.75	0.02
Original Face:		1,000,000.000	Base 101.184699	58,304.88	95.616100	55,096.13	-3,208.75	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		229,532.890	Local 100.666911	231,063.67	90.098960	206,806.75	-24,256.92	0.07
Original Face:		1,000,000.000	Base 100.666911	231,063.67	90.098960	206,806.75	-24,256.92	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		42,486.540	Local 100.743953	42,802.62	96.451960	40,979.10	-1,823.52	0.01
Original Face:		1,000,000.000	Base 100.743953	42,802.62	96.451960	40,979.10	-1,823.52	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		1,743,920.860	Local 100.784977	1,757,610.24	95.851820	1,671,579.88	-86,030.36	0.55
Original Face:		4,000,000.000	Base 100.784977	1,757,610.24	95.851820	1,671,579.88	-86,030.36	0.55

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	Units								
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	841,023.590	Local	102.758058	864,219.51	95.191360	800,581.79		-63,637.72	0.26
Original Face:	3,000,000.000	Base	102.758058	864,219.51	95.191360	800,581.79		-63,637.72	0.26
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	830,916.280	Local	100.332880	833,682.23	96.233915	799,623.27		-34,058.96	0.26
Original Face:	2,000,000.000	Base	100.332880	833,682.23	96.233915	799,623.27		-34,058.96	0.26
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	412,418.140	Local	100.064900	412,685.80	96.927050	399,744.74		-12,941.06	0.13
Original Face:	2,000,000.000	Base	100.064900	412,685.80	96.927050	399,744.74		-12,941.06	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.790000	20 Apr 2071		
	1,228,120.590	Local	107.549283	1,320,834.89	97.910380	1,202,457.54		-118,377.35	0.40
Original Face:	1,978,780.000	Base	107.549283	1,320,834.89	97.910380	1,202,457.54		-118,377.35	0.40
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	891,120.250	Local	102.091130	909,754.73	81.519490	726,436.68		-183,318.05	0.24
Original Face:	2,000,000.000	Base	102.091130	909,754.73	81.519490	726,436.68		-183,318.05	0.24
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,643,080.860	Local	101.341622	2,678,541.02	80.654430	2,131,761.80		-546,779.22	0.71
Original Face:	3,185,000.000	Base	101.341622	2,678,541.02	80.654430	2,131,761.80		-546,779.22	0.71
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,203,681.200	Local	102.220885	1,230,413.57	80.888600	973,640.87		-256,772.70	0.32
Original Face:	2,000,000.000	Base	102.220885	1,230,413.57	80.888600	973,640.87		-256,772.70	0.32
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.473960	20 Jun 2036		
	1,313,294.210	Local	103.966082	1,365,380.53	91.709150	1,204,410.96		-160,969.57	0.40
Original Face:	2,000,000.000	Base	103.966082	1,365,380.53	91.709150	1,204,410.96		-160,969.57	0.40
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
	2,685,983.170	Local	102.707323	2,758,701.42	89.192380	2,395,692.32		-363,009.10	0.79
Original Face:	3,000,000.000	Base	102.707323	2,758,701.42	89.192380	2,395,692.32		-363,009.10	0.79
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.580000	20 Dec 2071		
	2,350,970.380	Local	100.954595	2,373,412.62	98.929960	2,325,814.06		-47,598.56	0.77
Original Face:	3,000,000.000	Base	100.954595	2,373,412.62	98.929960	2,325,814.06		-47,598.56	0.77

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46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5				5.500000	18 Sep 2023			
		1,978,000.000	Local	100.667207	1,991,197.35	100.387641	1,985,667.54	-5,529.81	0.66
			Base	100.667207	1,991,197.35	100.387641	1,985,667.54	-5,529.81	0.66
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				4.600000	20 Jan 2027			
		3,333,333.340	Local	100.000000	3,333,333.35	100.000000	3,333,333.34	-0.01	1.10
		Original Face: 5,000,000.000	Base	100.000000	3,333,333.35	100.000000	3,333,333.34	-0.01	1.10
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				4.600000	15 Sep 2026			
		3,437,500.000	Local	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.14
		Original Face: 5,500,000.000	Base	100.000000	3,437,500.00	100.000000	3,437,500.00	0.00	1.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local	99.952671	1,999,053.42	94.612367	1,892,247.34	-106,806.08	0.63
			Base	99.952671	1,999,053.42	94.612367	1,892,247.34	-106,806.08	0.63
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
		3,000,000.000	Local	101.551268	3,046,538.03	94.038400	2,821,152.00	-225,386.03	0.93
			Base	101.551268	3,046,538.03	94.038400	2,821,152.00	-225,386.03	0.93
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,900,000.000	Local	101.610403	3,962,805.71	91.704835	3,576,488.57	-386,317.14	1.18
			Base	101.610403	3,962,805.71	91.704835	3,576,488.57	-386,317.14	1.18
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
		2,000,000.000	Local	101.024157	2,020,483.14	96.612630	1,932,252.60	-88,230.54	0.64
			Base	101.024157	2,020,483.14	96.612630	1,932,252.60	-88,230.54	0.64
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
		5,000,000.000	Local	100.692245	5,034,612.23	99.807000	4,990,350.00	-44,262.23	1.65
			Base	100.692245	5,034,612.23	99.807000	4,990,350.00	-44,262.23	1.65
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	101.443555	1,852,557.11	92.271153	1,685,051.16	-167,505.95	0.56
			Base	101.443555	1,852,557.11	92.271153	1,685,051.16	-167,505.95	0.56
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023			
		4,000,000.000	Local	100.569401	4,022,776.03	98.452981	3,938,119.24	-84,656.79	1.30
			Base	100.569401	4,022,776.03	98.452981	3,938,119.24	-84,656.79	1.30

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90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	101.218445	2,834,116.47	93.620383	2,621,370.72	-212,745.75	0.87
			Base	101.218445	2,834,116.47	93.620383	2,621,370.72	-212,745.75	0.87
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	101.544048	3,046,321.44	90.709756	2,721,292.68	-325,028.76	0.90
			Base	101.544048	3,046,321.44	90.709756	2,721,292.68	-325,028.76	0.90
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	101.111421	2,527,785.53	93.416186	2,335,404.65	-192,380.88	0.77
			Base	101.111421	2,527,785.53	93.416186	2,335,404.65	-192,380.88	0.77
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		4,230,418.000	Local	100.472018	4,250,386.32	98.034578	4,147,272.43	-103,113.89	1.37
		Original Face: 5,000,000.000	Base	100.472018	4,250,386.32	98.034578	4,147,272.43	-103,113.89	1.37
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	100.765288	1,713,009.90	101.562000	1,726,554.00	13,544.10	0.57
			Base	100.765288	1,713,009.90	101.562000	1,726,554.00	13,544.10	0.57
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023			
		3,000,000.000	Local	98.291500	2,948,745.00	98.320968	2,949,629.04	884.04	0.98
			Base	98.291500	2,948,745.00	98.320968	2,949,629.04	884.04	0.98
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023			
		3,000,000.000	Local	97.711511	2,931,345.32	97.763180	2,932,895.40	1,550.08	0.97
			Base	97.711511	2,931,345.32	97.763180	2,932,895.40	1,550.08	0.97
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023			
		3,000,000.000	Local	99.666000	2,989,980.00	99.553600	2,986,608.00	-3,372.00	0.99
			Base	99.666000	2,989,980.00	99.553600	2,986,608.00	-3,372.00	0.99
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023			
		5,000,000.000	Local	98.480000	4,924,000.01	98.473370	4,923,668.50	-331.51	1.63
			Base	98.480000	4,924,000.01	98.473370	4,923,668.50	-331.51	1.63
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023			
		3,000,000.000	Local	98.008681	2,940,260.43	98.046690	2,941,400.70	1,140.27	0.97
			Base	98.008681	2,940,260.43	98.046690	2,941,400.70	1,140.27	0.97

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912797FD4	TREASURY BILL 05/23 0.00000				0.010000	09 May 2023			
		3,000,000.000	Local	98.764328	2,962,929.83	98.775981	2,963,279.43	349.60	0.98
			Base	98.764328	2,962,929.83	98.775981	2,963,279.43	349.60	0.98
912797FG7	WI TREASURY BILL WI TREASURY SEC.				0.010000	30 May 2023			
		5,000,000.000	Local	98.480750	4,924,037.50	98.491348	4,924,567.40	529.90	1.63
			Base	98.480750	4,924,037.50	98.491348	4,924,567.40	529.90	1.63
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local	97.875251	1,957,505.01	96.058594	1,921,171.88	-36,333.13	0.64
			Base	97.875251	1,957,505.01	96.058594	1,921,171.88	-36,333.13	0.64
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
		2,000,000.000	Local	98.346707	1,966,934.14	96.449219	1,928,984.38	-37,949.76	0.64
			Base	98.346707	1,966,934.14	96.449219	1,928,984.38	-37,949.76	0.64
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023			
		2,000,000.000	Local	100.617840	2,012,356.79	99.511538	1,990,230.76	-22,126.03	0.66
			Base	100.617840	2,012,356.79	99.511538	1,990,230.76	-22,126.03	0.66
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
		2,000,000.000	Local	101.848473	2,036,969.46	96.144531	1,922,890.62	-114,078.84	0.64
			Base	101.848473	2,036,969.46	96.144531	1,922,890.62	-114,078.84	0.64
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024			
		2,000,000.000	Local	98.029561	1,960,591.22	97.968750	1,959,375.00	-1,216.22	0.65
			Base	98.029561	1,960,591.22	97.968750	1,959,375.00	-1,216.22	0.65
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023			
		2,000,000.000	Local	100.213077	2,004,261.54	99.499592	1,989,991.84	-14,269.70	0.66
			Base	100.213077	2,004,261.54	99.499592	1,989,991.84	-14,269.70	0.66
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023			
		2,000,000.000	Local	100.466609	2,009,332.18	98.988281	1,979,765.62	-29,566.56	0.66
			Base	100.466609	2,009,332.18	98.988281	1,979,765.62	-29,566.56	0.66
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023			
		3,000,000.000	Local	100.499175	3,014,975.26	98.648438	2,959,453.14	-55,522.12	0.98
			Base	100.499175	3,014,975.26	98.648438	2,959,453.14	-55,522.12	0.98

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2023

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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
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
		2,000,000.000	Local Base	100.506250 100.506250	2,010,125.00 2,010,125.00	98.265625 98.265625	1,965,312.50 1,965,312.50	-44,812.50 -44,812.50
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024		
		2,000,000.000	Local Base	97.076439 97.076439	1,941,528.78 1,941,528.78	95.449219 95.449219	1,908,984.38 1,908,984.38	-32,544.40 -32,544.40
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
		2,000,000.000	Local Base	99.924872 99.924872	1,998,497.43 1,998,497.43	92.058594 92.058594	1,841,171.88 1,841,171.88	-157,325.55 -157,325.55
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		2,000,000.000	Local Base	99.630153 99.630153	1,992,603.06 1,992,603.06	91.558594 91.558594	1,831,171.88 1,831,171.88	-161,431.18 -161,431.18
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
		2,000,000.000	Local Base	100.013819 100.013819	2,000,276.37 2,000,276.37	98.359375 98.359375	1,967,187.50 1,967,187.50	-33,088.87 -33,088.87
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
		4,000,000.000	Local Base	97.013454 97.013454	3,880,538.14 3,880,538.14	91.460938 91.460938	3,658,437.52 3,658,437.52	-222,100.62 -222,100.62
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
		2,000,000.000	Local Base	99.949922 99.949922	1,998,998.43 1,998,998.43	97.539062 97.539062	1,950,781.24 1,950,781.24	-48,217.19 -48,217.19
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
		2,000,000.000	Local Base	99.614210 99.614210	1,992,284.19 1,992,284.19	90.875000 90.875000	1,817,500.00 1,817,500.00	-174,784.19 -174,784.19
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
		2,000,000.000	Local Base	99.929068 99.929068	1,998,581.36 1,998,581.36	97.195312 97.195312	1,943,906.24 1,943,906.24	-54,675.12 -54,675.12
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
		2,000,000.000	Local Base	99.868570 99.868570	1,997,371.39 1,997,371.39	90.765625 90.765625	1,815,312.50 1,815,312.50	-182,058.89 -182,058.89

& Issue has redenominated but Local is not converted
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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.934328	1,998,686.56	0.125000	15 Oct 2023		
			Base	99.934328	1,998,686.56	96.808594	1,936,171.88	-62,514.68	0.64
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.449845	1,988,996.89	0.250000	31 Oct 2025		
			Base	99.449845	1,988,996.89	90.429688	1,808,593.76	-180,403.13	0.60
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.002740	2,000,054.80	0.250000	15 Nov 2023		
			Base	100.002740	2,000,054.80	96.507812	1,930,156.24	-69,898.56	0.64
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.860628	1,997,212.56	0.375000	30 Nov 2025		
			Base	99.860628	1,997,212.56	90.531250	1,810,625.00	-186,587.56	0.60
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.927313	1,998,546.25	0.125000	15 Dec 2023		
			Base	99.927313	1,998,546.25	96.074219	1,921,484.38	-77,061.87	0.64
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.727497	1,994,549.93	0.375000	31 Dec 2025		
			Base	99.727497	1,994,549.93	90.476562	1,809,531.24	-185,018.69	0.60
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.899345	1,997,986.89	0.125000	15 Jan 2024		
			Base	99.899345	1,997,986.89	95.707031	1,914,140.62	-83,846.27	0.63
91282CBG5	US TREASURY N/B 01/23 0.125	3,000,000.000	Local	100.000000	2,999,999.99	0.125000	31 Jan 2023		
			Base	100.000000	2,999,999.99	100.000000	3,000,000.00	0.01	0.99
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.760150	1,995,202.99	0.375000	31 Jan 2026		
			Base	99.760150	1,995,202.99	90.109375	1,802,187.50	-193,015.49	0.60
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.906540	1,998,130.79	0.125000	15 Feb 2024		
			Base	99.906540	1,998,130.79	95.355469	1,907,109.38	-91,021.41	0.63

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Books Closed

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Holdings

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STATE OF ARIZONA

FUND: ATZ8



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
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
	7,000,000.000	Local		99.911195	6,993,783.64	99.667782	6,976,744.74	-17,038.90	2.31
		Base		99.911195	6,993,783.64	99.667782	6,976,744.74	-17,038.90	2.31
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.753341	1,995,066.82	90.242188	1,804,843.76	-190,223.06	0.60
		Base		99.753341	1,995,066.82	90.242188	1,804,843.76	-190,223.06	0.60
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.890853	1,997,817.05	95.179688	1,903,593.76	-94,223.29	0.63
		Base		99.890853	1,997,817.05	95.179688	1,903,593.76	-94,223.29	0.63
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.461533	1,989,230.65	90.855469	1,817,109.38	-172,121.27	0.60
		Base		99.461533	1,989,230.65	90.855469	1,817,109.38	-172,121.27	0.60
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.993974	2,999,819.21	99.285544	2,978,566.32	-21,252.89	0.99
		Base		99.993974	2,999,819.21	99.285544	2,978,566.32	-21,252.89	0.99
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.983143	3,999,325.72	98.888396	3,955,535.84	-43,789.88	1.31
		Base		99.983143	3,999,325.72	98.888396	3,955,535.84	-43,789.88	1.31
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.992976	2,999,789.28	98.515625	2,955,468.75	-44,320.53	0.98
		Base		99.992976	2,999,789.28	98.515625	2,955,468.75	-44,320.53	0.98
91282CCG4	US TREASURY N/B 06/24 0.25					0.250000	15 Jun 2024		
	2,000,000.000	Local		94.875155	1,897,503.10	94.289062	1,885,781.24	-11,721.86	0.62
		Base		94.875155	1,897,503.10	94.289062	1,885,781.24	-11,721.86	0.62
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
	2,000,000.000	Local		99.115987	1,982,319.74	98.125000	1,962,500.00	-19,819.74	0.65
		Base		99.115987	1,982,319.74	98.125000	1,962,500.00	-19,819.74	0.65
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
	2,000,000.000	Local		99.950348	1,999,006.96	97.378906	1,947,578.12	-51,428.84	0.64
		Base		99.950348	1,999,006.96	97.378906	1,947,578.12	-51,428.84	0.64

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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		
	2,000,000.000	Local		99.879381	1,997,587.62	93.742188	1,874,843.76	-122,743.86	0.62
		Base		99.879381	1,997,587.62	93.742188	1,874,843.76	-122,743.86	0.62
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local		99.968409	2,999,052.26	97.066406	2,911,992.18	-87,060.08	0.96
		Base		99.968409	2,999,052.26	97.066406	2,911,992.18	-87,060.08	0.96
91282CDE8	US TREASURY FRN 10/23 VAR					4.663527	31 Oct 2023		
	3,000,000.000	Local		99.965385	2,998,961.56	100.017625	3,000,528.75	1,567.19	0.99
		Base		99.965385	2,998,961.56	100.017625	3,000,528.75	1,567.19	0.99
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	5,000,000.000	Local		97.467918	4,873,395.90	96.539062	4,826,953.10	-46,442.80	1.60
		Base		97.467918	4,873,395.90	96.539062	4,826,953.10	-46,442.80	1.60
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
	4,000,000.000	Local		97.491041	3,899,641.63	96.421875	3,856,875.00	-42,766.63	1.28
		Base		97.491041	3,899,641.63	96.421875	3,856,875.00	-42,766.63	1.28
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	2,000,000.000	Local		94.790153	1,895,803.05	94.730469	1,894,609.38	-1,193.67	0.63
		Base		94.790153	1,895,803.05	94.730469	1,894,609.38	-1,193.67	0.63
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	2,000,000.000	Local		99.859101	1,997,182.02	97.218750	1,944,375.00	-52,807.02	0.64
		Base		99.859101	1,997,182.02	97.218750	1,944,375.00	-52,807.02	0.64
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	2,000,000.000	Local		99.053375	1,981,067.49	97.386719	1,947,734.38	-33,333.11	0.64
		Base		99.053375	1,981,067.49	97.386719	1,947,734.38	-33,333.11	0.64
91282CEL1	US TREASURY FRN 04/24 VAR					4.553527	30 Apr 2024		
	2,000,000.000	Local		99.981153	1,999,623.06	99.870841	1,997,416.82	-2,206.24	0.66
		Base		99.981153	1,999,623.06	99.870841	1,997,416.82	-2,206.24	0.66
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	5,000,000.000	Local		98.579810	4,928,990.52	97.261719	4,863,085.95	-65,904.57	1.61
		Base		98.579810	4,928,990.52	97.261719	4,863,085.95	-65,904.57	1.61

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2023

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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
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
		3,000,000.000	Local 99.252796	2,977,583.88	97.851562	2,935,546.86	-42,037.02	0.97
			Base 99.252796	2,977,583.88	97.851562	2,935,546.86	-42,037.02	0.97
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
		2,000,000.000	Local 97.984967	1,959,699.33	97.808594	1,956,171.88	-3,527.45	0.65
			Base 97.984967	1,959,699.33	97.808594	1,956,171.88	-3,527.45	0.65
91282CFD8	US TREASURY FRN 07/24 VAR				4.665527	31 Jul 2024		
		3,000,000.000	Local 100.005910	3,000,177.31	99.964977	2,998,949.31	-1,228.00	0.99
			Base 100.005910	3,000,177.31	99.964977	2,998,949.31	-1,228.00	0.99
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
		2,000,000.000	Local 99.882864	1,997,657.27	98.156250	1,963,125.00	-34,532.27	0.65
			Base 99.882864	1,997,657.27	98.156250	1,963,125.00	-34,532.27	0.65
US DOLLAR Total								
		222,797,334.600	Local	222,394,123.67		214,496,383.26	-7,897,740.41	71.00
Original Face:		111,789,553.000	Base	222,394,123.67		214,496,383.26	-7,897,740.41	71.00
FIXED INCOME Total								
		222,797,334.600	Base	222,394,123.67		214,496,383.26	-7,897,740.41	71.00
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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		305,078,686.290	Base	304,478,950.27		296,537,827.23	-7,941,123.04	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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
	10,068,331.530	Local	100.000000	10,068,331.53	100.000000	10,068,331.53	0.00	0.39
		Base	100.000000	10,068,331.53	100.000000	10,068,331.53	0.00	0.39

US DOLLAR Total	10,068,331.530	Local		10,068,331.53		10,068,331.53	0.00	0.39
		Base		10,068,331.53		10,068,331.53	0.00	0.39

CASH EQUIVALENT Total

	10,068,331.530	Base		10,068,331.53		10,068,331.53	0.00	0.39
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
	42,467.000	Local	22.742250	965,795.11	73.500000	3,121,324.50	2,155,529.39	0.12
		Base	22.742250	965,795.11	73.500000	3,121,324.50	2,155,529.39	0.12

00130H105	AES CORP COMMON STOCK USD.01							
	50,131.000	Local	19.778374	991,509.66	27.410000	1,374,090.71	382,581.05	0.05
		Base	19.778374	991,509.66	27.410000	1,374,090.71	382,581.05	0.05

00206R102	AT+T INC COMMON STOCK USD1.0							
	534,900.000	Local	25.656888	13,723,869.13	20.370000	10,895,913.00	-2,827,956.13	0.42
		Base	25.656888	13,723,869.13	20.370000	10,895,913.00	-2,827,956.13	0.42

002824100	ABBOTT LABORATORIES COMMON STOCK							
	130,859.000	Local	38.220145	5,001,449.98	110.550000	14,466,462.45	9,465,012.47	0.56
		Base	38.220145	5,001,449.98	110.550000	14,466,462.45	9,465,012.47	0.56

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	132,729.000	Local	51.182989	6,793,466.90	147.750000	19,610,709.75	12,817,242.85	0.75
		Base	51.182989	6,793,466.90	147.750000	19,610,709.75	12,817,242.85	0.75

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00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		53,451.000	Local 42.066763	2,248,510.53	76.570000	4,092,743.07	1,844,232.54	0.16
			Base 42.066763	2,248,510.53	76.570000	4,092,743.07	1,844,232.54	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
		34,892.000	Local 82.476659	2,877,775.59	370.340000	12,921,903.28	10,044,127.69	0.50
			Base 82.476659	2,877,775.59	370.340000	12,921,903.28	10,044,127.69	0.50
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		4,513.000	Local 159.336847	719,087.19	152.280000	687,239.64	-31,847.55	0.03
			Base 159.336847	719,087.19	152.280000	687,239.64	-31,847.55	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		121,011.000	Local 28.979211	3,506,803.32	75.150000	9,093,976.65	5,587,173.33	0.35
			Base 28.979211	3,506,803.32	75.150000	9,093,976.65	5,587,173.33	0.35
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		22,219.000	Local 40.242147	894,140.27	152.080000	3,379,065.52	2,484,925.25	0.13
			Base 40.242147	894,140.27	152.080000	3,379,065.52	2,484,925.25	0.13
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,646.000	Local 98.394809	1,637,879.99	320.510000	5,335,209.46	3,697,329.47	0.20
			Base 98.394809	1,637,879.99	320.510000	5,335,209.46	3,697,329.47	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		11,802.000	Local 51.215302	604,442.99	88.950000	1,049,787.90	445,344.91	0.04
			Base 51.215302	604,442.99	88.950000	1,049,787.90	445,344.91	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,519.000	Local 62.512085	595,052.54	51.340000	488,705.46	-106,347.08	0.02
			Base 62.512085	595,052.54	51.340000	488,705.46	-106,347.08	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,792.000	Local 101.363641	891,189.13	281.450000	2,474,508.40	1,583,319.27	0.09
			Base 101.363641	891,189.13	281.450000	2,474,508.40	1,583,319.27	0.09
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		11,206.000	Local 137.438063	1,540,130.93	160.740000	1,801,252.44	261,121.51	0.07
			Base 137.438063	1,540,130.93	160.740000	1,801,252.44	261,121.51	0.07

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016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,452.000	Local 186.537062	1,017,000.06	269.730000	1,470,567.96	453,567.90	0.06
			Base 186.537062	1,017,000.06	269.730000	1,470,567.96	453,567.90	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,839.000	Local 42.693813	804,308.75	54.030000	1,017,871.17	213,562.42	0.04
			Base 42.693813	804,308.75	54.030000	1,017,871.17	213,562.42	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		19,905.000	Local 47.659388	948,660.11	128.470000	2,557,195.35	1,608,535.24	0.10
			Base 47.659388	948,660.11	128.470000	2,557,195.35	1,608,535.24	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	25.820000	2,194,700.00	141,599.00	0.08
			Base 24.154129	2,053,101.00	25.820000	2,194,700.00	141,599.00	0.08
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		397,391.000	Local 25.547365	10,152,292.95	99.870000	39,687,439.17	29,535,146.22	1.52
			Base 25.547365	10,152,292.95	99.870000	39,687,439.17	29,535,146.22	1.52
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		448,289.000	Local 26.490645	11,875,464.90	98.840000	44,308,884.76	32,433,419.86	1.70
			Base 26.490645	11,875,464.90	98.840000	44,308,884.76	32,433,419.86	1.70
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		134,508.000	Local 22.244687	2,992,088.35	45.040000	6,058,240.32	3,066,151.97	0.23
			Base 22.244687	2,992,088.35	45.040000	6,058,240.32	3,066,151.97	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		666,125.000	Local 31.672159	21,097,617.18	103.130000	68,697,471.25	47,599,854.07	2.64
			Base 31.672159	21,097,617.18	103.130000	68,697,471.25	47,599,854.07	2.64
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		19,402.000	Local 47.938936	930,111.23	86.870000	1,685,451.74	755,340.51	0.06
			Base 47.938936	930,111.23	86.870000	1,685,451.74	755,340.51	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		48,776.000	Local 20.243011	987,373.12	16.140000	787,244.64	-200,128.48	0.03
			Base 20.243011	987,373.12	16.140000	787,244.64	-200,128.48	0.03

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025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		38,566.000	Local 47.716004	1,840,215.40	93.960000	3,623,661.36	1,783,445.96	0.14
			Base 47.716004	1,840,215.40	93.960000	3,623,661.36	1,783,445.96	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		44,865.000	Local 54.350564	2,438,438.05	174.930000	7,848,234.45	5,409,796.40	0.30
			Base 54.350564	2,438,438.05	174.930000	7,848,234.45	5,409,796.40	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		55,763.000	Local 99.534578	5,550,346.70	63.220000	3,525,336.86	-2,025,009.84	0.14
			Base 99.534578	5,550,346.70	63.220000	3,525,336.86	-2,025,009.84	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01							
		34,944.000	Local 91.889203	3,210,976.32	223.390000	7,806,140.16	4,595,163.84	0.30
			Base 91.889203	3,210,976.32	223.390000	7,806,140.16	4,595,163.84	0.30
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,646.000	Local 79.213965	1,080,953.76	156.490000	2,135,462.54	1,054,508.78	0.08
			Base 79.213965	1,080,953.76	156.490000	2,135,462.54	1,054,508.78	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		12,154.000	Local 50.337868	611,806.45	168.960000	2,053,539.84	1,441,733.39	0.08
			Base 50.337868	611,806.45	168.960000	2,053,539.84	1,441,733.39	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		7,987.000	Local 56.159917	448,549.26	350.120000	2,796,408.44	2,347,859.18	0.11
			Base 56.159917	448,549.26	350.120000	2,796,408.44	2,347,859.18	0.11
031100100	AMETEK INC COMMON STOCK USD.01							
		17,236.000	Local 55.560921	957,648.04	144.920000	2,497,841.12	1,540,193.08	0.10
			Base 55.560921	957,648.04	144.920000	2,497,841.12	1,540,193.08	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
		40,046.000	Local 85.549154	3,425,901.43	252.400000	10,107,610.40	6,681,708.97	0.39
			Base 85.549154	3,425,901.43	252.400000	10,107,610.40	6,681,708.97	0.39
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		44,663.000	Local 18.119235	809,259.38	79.770000	3,562,767.51	2,753,508.13	0.14
			Base 18.119235	809,259.38	79.770000	3,562,767.51	2,753,508.13	0.14

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032654105	ANALOG DEVICES INC COMMON STOCK USD.167	38,603.000	Local 69.954275	2,700,444.89	171.470000	6,619,256.41	3,918,811.52	0.25
			Base 69.954275	2,700,444.89	171.470000	6,619,256.41	3,918,811.52	0.25
03662Q105	ANSYS INC COMMON STOCK USD.01	6,537.000	Local 149.900344	979,898.55	266.360000	1,741,195.32	761,296.77	0.07
			Base 149.900344	979,898.55	266.360000	1,741,195.32	761,296.77	0.07
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	17,925.000	Local 99.299635	1,779,945.95	499.990000	8,962,320.75	7,182,374.80	0.34
			Base 99.299635	1,779,945.95	499.990000	8,962,320.75	7,182,374.80	0.34
03743Q108	APA CORP COMMON STOCK USD.625	24,131.000	Local 61.454940	1,482,969.15	44.330000	1,069,727.23	-413,241.92	0.04
			Base 61.454940	1,482,969.15	44.330000	1,069,727.23	-413,241.92	0.04
037833100	APPLE INC COMMON STOCK USD.00001	1,122,311.000	Local 17.550826	19,697,485.12	144.290000	161,938,254.19	142,240,769.07	6.21
			Base 17.550826	19,697,485.12	144.290000	161,938,254.19	142,240,769.07	6.21
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	64,569.000	Local 28.867142	1,863,922.46	111.490000	7,198,797.81	5,334,875.35	0.28
			Base 28.867142	1,863,922.46	111.490000	7,198,797.81	5,334,875.35	0.28
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	41,230.000	Local 29.564501	1,218,944.37	82.850000	3,415,905.50	2,196,961.13	0.13
			Base 29.564501	1,218,944.37	82.850000	3,415,905.50	2,196,961.13	0.13
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	18,576.000	Local 78.583689	1,459,770.61	126.020000	2,340,947.52	881,176.91	0.09
			Base 78.583689	1,459,770.61	126.020000	2,340,947.52	881,176.91	0.09
04621X108	ASSURANT INC COMMON STOCK USD.01	3,966.000	Local 74.572660	295,755.17	132.590000	525,851.94	230,096.77	0.02
			Base 74.572660	295,755.17	132.590000	525,851.94	230,096.77	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK	10,499.000	Local 99.297790	1,042,527.50	117.540000	1,234,052.46	191,524.96	0.05
			Base 99.297790	1,042,527.50	117.540000	1,234,052.46	191,524.96	0.05

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052769106	AUTODESK INC COMMON STOCK USD.01							
		16,201.000	Local 64.679255	1,047,868.61	215.160000	3,485,807.16	2,437,938.55	0.13
			Base 64.679255	1,047,868.61	215.160000	3,485,807.16	2,437,938.55	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		31,133.000	Local 56.363223	1,754,756.22	225.810000	7,030,142.73	5,275,386.51	0.27
			Base 56.363223	1,754,756.22	225.810000	7,030,142.73	5,275,386.51	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,425.000	Local 337.795600	481,358.73	2,438.850000	3,475,361.25	2,994,002.52	0.13
			Base 337.795600	481,358.73	2,438.850000	3,475,361.25	2,994,002.52	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,499.000	Local 142.419557	1,495,262.93	177.440000	1,862,942.56	367,679.63	0.07
			Base 142.419557	1,495,262.93	177.440000	1,862,942.56	367,679.63	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,076.000	Local 62.178045	377,793.80	189.440000	1,151,037.44	773,243.64	0.04
			Base 62.178045	377,793.80	189.440000	1,151,037.44	773,243.64	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		75,163.000	Local 36.076125	2,711,589.80	31.740000	2,385,673.62	-325,916.18	0.09
			Base 36.076125	2,711,589.80	31.740000	2,385,673.62	-325,916.18	0.09
058498106	BALL CORP COMMON STOCK							
		23,560.000	Local 23.370590	550,611.10	58.240000	1,372,134.40	821,523.30	0.05
			Base 23.370590	550,611.10	58.240000	1,372,134.40	821,523.30	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		523,831.000	Local 24.779177	12,980,101.10	35.480000	18,585,523.88	5,605,422.78	0.71
			Base 24.779177	12,980,101.10	35.480000	18,585,523.88	5,605,422.78	0.71
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		55,203.000	Local 36.540076	2,017,121.82	50.570000	2,791,615.71	774,493.89	0.11
			Base 36.540076	2,017,121.82	50.570000	2,791,615.71	774,493.89	0.11
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		17,140.000	Local 30.156426	516,881.15	46.010000	788,611.40	271,730.25	0.03
			Base 30.156426	516,881.15	46.010000	788,611.40	271,730.25	0.03

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071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		37,835.000	Local 38.825746	1,468,972.11	45.690000	1,728,681.15	259,709.04	0.07
			Base 38.825746	1,468,972.11	45.690000	1,728,681.15	259,709.04	0.07
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		21,404.000	Local 146.797429	3,142,052.18	252.220000	5,398,516.88	2,256,464.70	0.21
			Base 146.797429	3,142,052.18	252.220000	5,398,516.88	2,256,464.70	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		15,342.000	Local 47.170286	723,686.53	70.140000	1,076,087.88	352,401.35	0.04
			Base 47.170286	723,686.53	70.140000	1,076,087.88	352,401.35	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		135,223.000	Local 109.095160	14,752,174.81	311.520000	42,124,668.96	27,372,494.15	1.62
			Base 109.095160	14,752,174.81	311.520000	42,124,668.96	27,372,494.15	1.62
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		15,038.000	Local 38.220437	574,758.93	88.720000	1,334,171.36	759,412.43	0.05
			Base 38.220437	574,758.93	88.720000	1,334,171.36	759,412.43	0.05
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,616.000	Local 466.970068	754,623.63	467.460000	755,415.36	791.73	0.03
			Base 466.970068	754,623.63	467.460000	755,415.36	791.73	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,808.000	Local 114.400192	1,236,437.28	290.900000	3,144,047.20	1,907,609.92	0.12
			Base 114.400192	1,236,437.28	290.900000	3,144,047.20	1,907,609.92	0.12
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		11,781.000	Local 125.276731	1,475,885.17	79.660000	938,474.46	-537,410.71	0.04
			Base 125.276731	1,475,885.17	79.660000	938,474.46	-537,410.71	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		11,272.000	Local 346.471696	3,905,428.96	759.210000	8,557,815.12	4,652,386.16	0.33
			Base 346.471696	3,905,428.96	759.210000	8,557,815.12	4,652,386.16	0.33
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		42,046.000	Local 94.394111	3,968,894.80	213.000000	8,955,798.00	4,986,903.20	0.34
			Base 94.394111	3,968,894.80	213.000000	8,955,798.00	4,986,903.20	0.34

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09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,912.000	Local 538.606518	1,568,422.18	2,434.100000	7,088,099.20	5,519,677.02	0.27
			Base 538.606518	1,568,422.18	2,434.100000	7,088,099.20	5,519,677.02	0.27
099724106	BORGWARNER INC COMMON STOCK USD.01							
		17,574.000	Local 35.082921	616,547.25	47.280000	830,898.72	214,351.47	0.03
			Base 35.082921	616,547.25	47.280000	830,898.72	214,351.47	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,706.000	Local 94.515199	1,011,879.72	74.540000	798,025.24	-213,854.48	0.03
			Base 94.515199	1,011,879.72	74.540000	798,025.24	-213,854.48	0.03
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		107,498.000	Local 21.266983	2,286,158.11	46.250000	4,971,782.50	2,685,624.39	0.19
			Base 21.266983	2,286,158.11	46.250000	4,971,782.50	2,685,624.39	0.19
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		159,575.000	Local 48.653072	7,763,813.93	72.650000	11,593,123.75	3,829,309.82	0.44
			Base 48.653072	7,763,813.93	72.650000	11,593,123.75	3,829,309.82	0.44
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,830.000	Local 118.635112	1,047,548.04	150.360000	1,327,678.80	280,130.76	0.05
			Base 118.635112	1,047,548.04	150.360000	1,327,678.80	280,130.76	0.05
11135F101	BROADCOM INC COMMON STOCK							
		30,396.000	Local 219.894831	6,683,923.28	585.010000	17,781,963.96	11,098,040.68	0.68
			Base 219.894831	6,683,923.28	585.010000	17,781,963.96	11,098,040.68	0.68
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		17,642.000	Local 57.586388	1,015,939.06	58.560000	1,033,115.52	17,176.46	0.04
			Base 57.586388	1,015,939.06	58.560000	1,033,115.52	17,176.46	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,723.000	Local 30.445659	417,805.78	66.580000	913,677.34	495,871.56	0.04
			Base 30.445659	417,805.78	66.580000	913,677.34	495,871.56	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,961.000	Local 87.233533	694,466.16	122.880000	978,247.68	283,781.52	0.04
			Base 87.233533	694,466.16	122.880000	978,247.68	283,781.52	0.04

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		23,713.000	Local 32.119884	761,658.80	85.510000	2,027,698.63	1,266,039.83	0.08
			Base 32.119884	761,658.80	85.510000	2,027,698.63	1,266,039.83	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		10,161.000	Local 124.367837	1,263,701.59	196.030000	1,991,860.83	728,159.24	0.08
			Base 124.367837	1,263,701.59	196.030000	1,991,860.83	728,159.24	0.08
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		14,725.000	Local 31.183024	459,170.03	84.700000	1,247,207.50	788,037.47	0.05
			Base 31.183024	459,170.03	84.700000	1,247,207.50	788,037.47	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		8,835.000	Local 58.173321	513,961.29	100.170000	885,001.95	371,040.66	0.03
			Base 58.173321	513,961.29	100.170000	885,001.95	371,040.66	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
		22,946.000	Local 84.682881	1,943,133.38	316.670000	7,266,309.82	5,323,176.44	0.28
			Base 84.682881	1,943,133.38	316.670000	7,266,309.82	5,323,176.44	0.28
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		26,998.000	Local 108.710282	2,934,960.19	176.660000	4,769,466.68	1,834,506.49	0.18
			Base 108.710282	2,934,960.19	176.660000	4,769,466.68	1,834,506.49	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,784.000	Local 27.829021	606,227.39	63.190000	1,376,530.96	770,303.57	0.05
			Base 27.829021	606,227.39	63.190000	1,376,530.96	770,303.57	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
		157,792.000	Local 7.299098	1,151,739.29	30.920000	4,878,928.64	3,727,189.35	0.19
			Base 7.299098	1,151,739.29	30.920000	4,878,928.64	3,727,189.35	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		98,616.000	Local 50.931121	5,022,623.39	88.220000	8,699,903.52	3,677,280.13	0.33
			Base 50.931121	5,022,623.39	88.220000	8,699,903.52	3,677,280.13	0.33
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		59,177.000	Local 20.265492	1,199,251.03	25.030000	1,481,200.31	281,949.28	0.06
			Base 20.265492	1,199,251.03	25.030000	1,481,200.31	281,949.28	0.06

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		20,588.000	Local 48.041805	989,084.69	182.830000	3,764,104.04	2,775,019.35	0.14
			Base 48.041805	989,084.69	182.830000	3,764,104.04	2,775,019.35	0.14
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		16,103.000	Local 86.018821	1,385,161.07	52.060000	838,322.18	-546,838.89	0.03
			Base 86.018821	1,385,161.07	52.060000	838,322.18	-546,838.89	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,995.000	Local 166.396444	1,330,339.57	123.210000	985,063.95	-345,275.62	0.04
			Base 166.396444	1,330,339.57	123.210000	985,063.95	-345,275.62	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,073.000	Local 39.815601	600,140.56	51.930000	782,740.89	182,600.33	0.03
			Base 39.815601	600,140.56	51.930000	782,740.89	182,600.33	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		28,648.000	Local 61.863478	1,772,264.92	119.000000	3,409,112.00	1,636,847.08	0.13
			Base 61.863478	1,772,264.92	119.000000	3,409,112.00	1,636,847.08	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		19,674.000	Local 44.036297	866,370.10	77.250000	1,519,816.50	653,446.40	0.06
			Base 44.036297	866,370.10	77.250000	1,519,816.50	653,446.40	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		11,860.000	Local 32.158580	381,400.76	70.450000	835,537.00	454,136.24	0.03
			Base 32.158580	381,400.76	70.450000	835,537.00	454,136.24	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		75,160.000	Local 24.679891	1,854,940.57	10.820000	813,231.20	-1,041,709.37	0.03
			Base 24.679891	1,854,940.57	10.820000	813,231.20	-1,041,709.37	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		62,764.000	Local 15.174485	952,411.38	45.530000	2,857,644.92	1,905,233.54	0.11
			Base 15.174485	952,411.38	45.530000	2,857,644.92	1,905,233.54	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
		13,506.000	Local 87.125116	1,176,711.81	53.550000	723,246.30	-453,465.51	0.03
			Base 87.125116	1,176,711.81	53.550000	723,246.30	-453,465.51	0.03

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149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		39,059.000	Local 74.768501	2,920,382.90	252.290000	9,854,195.11	6,933,812.21	0.38
			Base 74.768501	2,920,382.90	252.290000	9,854,195.11	6,933,812.21	0.38
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,486.000	Local 88.951876	665,893.74	123.200000	922,275.20	256,381.46	0.04
			Base 88.951876	665,893.74	123.200000	922,275.20	256,381.46	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		42,501.000	Local 53.658325	2,280,532.45	76.240000	3,240,276.24	959,743.79	0.12
			Base 53.658325	2,280,532.45	76.240000	3,240,276.24	959,743.79	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		47,248.000	Local 21.417914	1,011,953.60	30.120000	1,423,109.76	411,156.16	0.05
			Base 21.417914	1,011,953.60	30.120000	1,423,109.76	411,156.16	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		11,527.000	Local 106.831920	1,231,451.54	72.280000	833,171.56	-398,279.98	0.03
			Base 106.831920	1,231,451.54	72.280000	833,171.56	-398,279.98	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,818.000	Local 358.886894	1,370,230.16	243.250000	928,728.50	-441,501.66	0.04
			Base 358.886894	1,370,230.16	243.250000	928,728.50	-441,501.66	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		8,062.000	Local 296.444087	2,389,932.23	384.310000	3,098,307.22	708,374.99	0.12
			Base 296.444087	2,389,932.23	384.310000	3,098,307.22	708,374.99	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75							
		133,515.000	Local 81.508850	10,882,654.06	174.020000	23,234,280.30	12,351,626.24	0.89
			Base 81.508850	10,882,654.06	174.020000	23,234,280.30	12,351,626.24	0.89
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,080.000	Local 485.664774	1,010,182.73	1,646.380000	3,424,470.40	2,414,287.67	0.13
			Base 485.664774	1,010,182.73	1,646.380000	3,424,470.40	2,414,287.67	0.13
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		18,302.000	Local 49.367056	903,515.86	80.860000	1,479,899.72	576,383.86	0.06
			Base 49.367056	903,515.86	80.860000	1,479,899.72	576,383.86	0.06

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	11,798.000	Local 53.964277	636,670.54	113.150000	1,334,943.70	698,273.16	0.05
			Base 53.964277	636,670.54	113.150000	1,334,943.70	698,273.16	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	308,165.000	Local 30.375411	9,360,638.52	48.670000	14,998,390.55	5,637,752.03	0.58
			Base 30.375411	9,360,638.52	48.670000	14,998,390.55	5,637,752.03	0.58
172908105	CINTAS CORP COMMON STOCK	6,478.000	Local 89.888163	582,295.52	443.740000	2,874,547.72	2,292,252.20	0.11
			Base 89.888163	582,295.52	443.740000	2,874,547.72	2,292,252.20	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01	145,366.000	Local 78.574499	11,422,060.64	52.220000	7,591,012.52	-3,831,048.12	0.29
			Base 78.574499	11,422,060.64	52.220000	7,591,012.52	-3,831,048.12	0.29
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	36,963.000	Local 24.893725	920,146.76	43.320000	1,601,237.16	681,090.40	0.06
			Base 24.893725	920,146.76	43.320000	1,601,237.16	681,090.40	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0	9,260.000	Local 75.253842	696,850.58	144.690000	1,339,829.40	642,978.82	0.05
			Base 75.253842	696,850.58	144.690000	1,339,829.40	642,978.82	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25	292,109.000	Local 32.957886	9,627,295.00	61.320000	17,912,123.88	8,284,828.88	0.69
			Base 32.957886	9,627,295.00	61.320000	17,912,123.88	8,284,828.88	0.69
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	38,572.000	Local 29.741699	1,147,196.80	66.750000	2,574,681.00	1,427,484.20	0.10
			Base 29.741699	1,147,196.80	66.750000	2,574,681.00	1,427,484.20	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	62,685.000	Local 40.369373	2,530,554.14	74.530000	4,671,913.05	2,141,358.91	0.18
			Base 40.369373	2,530,554.14	74.530000	4,671,913.05	2,141,358.91	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	323,775.000	Local 18.474298	5,981,515.94	39.350000	12,740,546.25	6,759,030.31	0.49
			Base 18.474298	5,981,515.94	39.350000	12,740,546.25	6,759,030.31	0.49

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200340107	COMERICA INC COMMON STOCK USD5.0							
		9,828.000	Local 47.836482	470,136.95	73.310000	720,490.68	250,353.73	0.03
			Base 47.836482	470,136.95	73.310000	720,490.68	250,353.73	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		35,969.000	Local 23.560314	847,440.92	37.190000	1,337,687.11	490,246.19	0.05
			Base 23.560314	847,440.92	37.190000	1,337,687.11	490,246.19	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		93,521.000	Local 49.773293	4,654,848.16	121.870000	11,397,404.27	6,742,556.11	0.44
			Base 49.773293	4,654,848.16	121.870000	11,397,404.27	6,742,556.11	0.44
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		26,633.000	Local 58.009964	1,544,979.38	95.310000	2,538,391.23	993,411.85	0.10
			Base 58.009964	1,544,979.38	95.310000	2,538,391.23	993,411.85	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,183.000	Local 68.409503	833,432.97	231.520000	2,820,608.16	1,987,175.19	0.11
			Base 68.409503	833,432.97	231.520000	2,820,608.16	1,987,175.19	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		24,544.000	Local 37.555625	921,765.27	85.360000	2,095,075.84	1,173,310.57	0.08
			Base 37.555625	921,765.27	85.360000	2,095,075.84	1,173,310.57	0.08
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,703.000	Local 208.558093	772,290.62	348.930000	1,292,087.79	519,797.17	0.05
			Base 208.558093	772,290.62	348.930000	1,292,087.79	519,797.17	0.05
217204106	COPART INC COMMON STOCK							
		32,161.000	Local 40.662088	1,307,733.42	66.610000	2,142,244.21	834,510.79	0.08
			Base 40.662088	1,307,733.42	66.610000	2,142,244.21	834,510.79	0.08
219350105	CORNING INC COMMON STOCK USD.5							
		57,132.000	Local 23.723051	1,355,345.35	34.610000	1,977,338.52	621,993.17	0.08
			Base 23.723051	1,355,345.35	34.610000	1,977,338.52	621,993.17	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01							
		53,625.000	Local 23.691365	1,270,449.46	64.450000	3,456,131.25	2,185,681.79	0.13
			Base 23.691365	1,270,449.46	64.450000	3,456,131.25	2,185,681.79	0.13

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		33,218.000	Local 111.948884	3,718,718.04	511.140000	16,979,048.52	13,260,330.48	0.65
			Base 111.948884	3,718,718.04	511.140000	16,979,048.52	13,260,330.48	0.65
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		30,523.000	Local 70.492212	2,151,633.78	77.900000	2,377,741.70	226,107.92	0.09
			Base 70.492212	2,151,633.78	77.900000	2,377,741.70	226,107.92	0.09
22822V101	CROWN CASTLE INC REIT USD.01							
		32,501.000	Local 84.891045	2,759,043.86	148.110000	4,813,723.11	2,054,679.25	0.18
			Base 84.891045	2,759,043.86	148.110000	4,813,723.11	2,054,679.25	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5							
		10,584.000	Local 70.786132	749,200.42	249.540000	2,641,131.36	1,891,930.94	0.10
			Base 70.786132	749,200.42	249.540000	2,641,131.36	1,891,930.94	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
		23,492.000	Local 32.914274	773,222.12	98.690000	2,318,425.48	1,545,203.36	0.09
			Base 32.914274	773,222.12	98.690000	2,318,425.48	1,545,203.36	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK							
		14,540.000	Local 55.691263	809,750.97	116.370000	1,692,019.80	882,268.83	0.06
			Base 55.691263	809,750.97	116.370000	1,692,019.80	882,268.83	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		17,266.000	Local 50.952597	879,747.54	28.730000	496,052.18	-383,695.36	0.02
			Base 50.952597	879,747.54	28.730000	496,052.18	-383,695.36	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
		49,172.000	Local 68.825915	3,384,307.87	264.380000	13,000,093.36	9,615,785.49	0.50
			Base 68.825915	3,384,307.87	264.380000	13,000,093.36	9,615,785.49	0.50
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		9,185.000	Local 44.403226	407,843.63	147.970000	1,359,104.45	951,260.82	0.05
			Base 44.403226	407,843.63	147.970000	1,359,104.45	951,260.82	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		4,125.000	Local 41.667942	171,880.26	82.390000	339,858.75	167,978.49	0.01
			Base 41.667942	171,880.26	82.390000	339,858.75	167,978.49	0.01

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244199105	DEERE + CO COMMON STOCK USD1.0								
	20,614.000	Local	80.768856	1,664,969.19	422.840000	8,716,423.76	7,051,454.57	0.33	
		Base	80.768856	1,664,969.19	422.840000	8,716,423.76	7,051,454.57	0.33	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	48,122.000	Local	25.685187	1,236,022.57	39.100000	1,881,570.20	645,547.63	0.07	
		Base	25.685187	1,236,022.57	39.100000	1,881,570.20	645,547.63	0.07	
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
	16,129.000	Local	45.622143	735,839.54	36.830000	594,031.07	-141,808.47	0.02	
		Base	45.622143	735,839.54	36.830000	594,031.07	-141,808.47	0.02	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	49,061.000	Local	38.614018	1,894,442.32	63.240000	3,102,617.64	1,208,175.32	0.12	
		Base	38.614018	1,894,442.32	63.240000	3,102,617.64	1,208,175.32	0.12	
252131107	DEXCOM INC COMMON STOCK USD.001								
	28,990.000	Local	99.605540	2,887,564.61	107.090000	3,104,539.10	216,974.49	0.12	
		Base	99.605540	2,887,564.61	107.090000	3,104,539.10	216,974.49	0.12	
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	13,210.000	Local	107.039754	1,413,995.15	146.120000	1,930,245.20	516,250.05	0.07	
		Base	107.039754	1,413,995.15	146.120000	1,930,245.20	516,250.05	0.07	
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	21,579.000	Local	109.105198	2,354,381.06	114.620000	2,473,384.98	119,003.92	0.09	
		Base	109.105198	2,354,381.06	114.620000	2,473,384.98	119,003.92	0.09	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	183,422.000	Local	58.638198	10,755,535.60	108.490000	19,899,452.78	9,143,917.18	0.76	
		Base	58.638198	10,755,535.60	108.490000	19,899,452.78	9,143,917.18	0.76	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	20,506.000	Local	28.918909	593,011.14	116.730000	2,393,665.38	1,800,654.24	0.09	
		Base	28.918909	593,011.14	116.730000	2,393,665.38	1,800,654.24	0.09	
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
	18,864.000	Local	52.742877	994,941.63	14.390000	271,452.96	-723,488.67	0.01	
		Base	52.742877	994,941.63	14.390000	271,452.96	-723,488.67	0.01	

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256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		16,930.000	Local 68.654467	1,162,320.13	233.600000	3,954,848.00	2,792,527.87	0.15
			Base 68.654467	1,162,320.13	233.600000	3,954,848.00	2,792,527.87	0.15
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,798.000	Local 56.960760	899,866.08	150.180000	2,372,543.64	1,472,677.56	0.09
			Base 56.960760	899,866.08	150.180000	2,372,543.64	1,472,677.56	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK							
		62,577.000	Local 54.895440	3,435,191.95	63.640000	3,982,400.28	547,208.33	0.15
			Base 54.895440	3,435,191.95	63.640000	3,982,400.28	547,208.33	0.15
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,657.000	Local 378.840075	1,006,578.08	353.000000	937,921.00	-68,657.08	0.04
			Base 378.840075	1,006,578.08	353.000000	937,921.00	-68,657.08	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,534.000	Local 44.507182	468,838.66	151.830000	1,599,377.22	1,130,538.56	0.06
			Base 44.507182	468,838.66	151.830000	1,599,377.22	1,130,538.56	0.06
260557103	DOW INC COMMON STOCK USD.01							
		52,820.000	Local 37.737994	1,993,320.86	59.350000	3,134,867.00	1,141,546.14	0.12
			Base 37.737994	1,993,320.86	59.350000	3,134,867.00	1,141,546.14	0.12
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		57,795.000	Local 63.133695	3,648,811.92	102.450000	5,921,097.75	2,272,285.83	0.23
			Base 63.133695	3,648,811.92	102.450000	5,921,097.75	2,272,285.83	0.23
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		37,286.000	Local 53.473700	1,993,820.38	73.950000	2,757,299.70	763,479.32	0.11
			Base 53.473700	1,993,820.38	73.950000	2,757,299.70	763,479.32	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		44,085.000	Local 49.342534	2,175,265.61	132.250000	5,830,241.25	3,654,975.64	0.22
			Base 49.342534	2,175,265.61	132.250000	5,830,241.25	3,654,975.64	0.22
26884L109	EQT CORP COMMON STOCK							
		27,548.000	Local 41.847500	1,152,814.93	32.670000	899,993.16	-252,821.77	0.03
			Base 41.847500	1,152,814.93	32.670000	899,993.16	-252,821.77	0.03

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		9,006.000	Local 41.270725	371,684.15	88.170000	794,059.02	422,374.87	0.03
			Base 41.270725	371,684.15	88.170000	794,059.02	422,374.87	0.03
278642103	EBAY INC COMMON STOCK USD.001							
		40,729.000	Local 19.225332	783,028.53	49.500000	2,016,085.50	1,233,056.97	0.08
			Base 19.225332	783,028.53	49.500000	2,016,085.50	1,233,056.97	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,598.000	Local 68.210572	1,268,580.22	154.830000	2,879,528.34	1,610,948.12	0.11
			Base 68.210572	1,268,580.22	154.830000	2,879,528.34	1,610,948.12	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK							
		28,660.000	Local 43.786211	1,254,912.82	68.900000	1,974,674.00	719,761.18	0.08
			Base 43.786211	1,254,912.82	68.900000	1,974,674.00	719,761.18	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		46,402.000	Local 26.281724	1,219,524.56	76.700000	3,559,033.40	2,339,508.84	0.14
			Base 26.281724	1,219,524.56	76.700000	3,559,033.40	2,339,508.84	0.14
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		19,685.000	Local 47.683372	938,647.18	128.680000	2,533,065.80	1,594,418.62	0.10
			Base 47.683372	938,647.18	128.680000	2,533,065.80	1,594,418.62	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		44,378.000	Local 43.725665	1,940,457.58	90.220000	4,003,783.16	2,063,325.58	0.15
			Base 43.725665	1,940,457.58	90.220000	4,003,783.16	2,063,325.58	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		10,201.000	Local 196.919146	2,008,772.21	221.380000	2,258,297.38	249,525.17	0.09
			Base 196.919146	2,008,772.21	221.380000	2,258,297.38	249,525.17	0.09
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,272.000	Local 72.399098	1,105,679.02	108.280000	1,653,652.16	547,973.14	0.06
			Base 72.399098	1,105,679.02	108.280000	1,653,652.16	547,973.14	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,316.000	Local 646.127444	2,788,686.05	332.650000	1,435,717.40	-1,352,968.65	0.06
			Base 646.127444	2,788,686.05	332.650000	1,435,717.40	-1,352,968.65	0.06

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294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,189.000	Local 118.743586	1,091,134.81	222.200000	2,041,795.80	950,660.99	0.08
			Base 118.743586	1,091,134.81	222.200000	2,041,795.80	950,660.99	0.08
29444U700	EQUINIX INC REIT USD.001							
		6,945.000	Local 353.252742	2,453,340.29	738.130000	5,126,312.85	2,672,972.56	0.20
			Base 353.252742	2,453,340.29	738.130000	5,126,312.85	2,672,972.56	0.20
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		25,527.000	Local 49.387601	1,260,717.29	63.650000	1,624,793.55	364,076.26	0.06
			Base 49.387601	1,260,717.29	63.650000	1,624,793.55	364,076.26	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,860.000	Local 194.908852	947,257.02	226.070000	1,098,700.20	151,443.18	0.04
			Base 194.908852	947,257.02	226.070000	1,098,700.20	151,443.18	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
		9,434.000	Local 122.329853	1,154,059.83	137.580000	1,297,929.72	143,869.89	0.05
			Base 122.329853	1,154,059.83	137.580000	1,297,929.72	143,869.89	0.05
30034W106	EVERGY INC COMMON STOCK							
		17,227.000	Local 55.214070	951,172.79	62.650000	1,079,271.55	128,098.76	0.04
			Base 55.214070	951,172.79	62.650000	1,079,271.55	128,098.76	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		26,141.000	Local 42.823508	1,119,449.32	82.330000	2,152,188.53	1,032,739.21	0.08
			Base 42.823508	1,119,449.32	82.330000	2,152,188.53	1,032,739.21	0.08
30161N101	EXELON CORP COMMON STOCK							
		74,583.000	Local 30.508019	2,275,379.57	42.190000	3,146,656.77	871,277.20	0.12
			Base 30.508019	2,275,379.57	42.190000	3,146,656.77	871,277.20	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,301.000	Local 84.539959	955,386.08	114.300000	1,291,704.30	336,318.22	0.05
			Base 84.539959	955,386.08	114.300000	1,291,704.30	336,318.22	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		11,944.000	Local 50.081788	598,176.87	108.150000	1,291,743.60	693,566.73	0.05
			Base 50.081788	598,176.87	108.150000	1,291,743.60	693,566.73	0.05

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30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,051.000	Local 96.333352	968,246.52	157.830000	1,586,349.33	618,102.81	0.06
			Base 96.333352	968,246.52	157.830000	1,586,349.33	618,102.81	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
		309,090.000	Local 60.367108	18,658,869.41	116.010000	35,857,530.90	17,198,661.49	1.38
			Base 60.367108	18,658,869.41	116.010000	35,857,530.90	17,198,661.49	1.38
30249I303	FMC CORP COMMON STOCK USD.1							
		9,454.000	Local 36.755936	347,490.62	133.130000	1,258,611.02	911,120.40	0.05
			Base 36.755936	347,490.62	133.130000	1,258,611.02	911,120.40	0.05
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		168,769.000	Local 114.476889	19,320,150.15	148.970000	25,141,517.93	5,821,367.78	0.96
			Base 114.476889	19,320,150.15	148.970000	25,141,517.93	5,821,367.78	0.96
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,859.000	Local 478.227873	1,367,253.49	422.940000	1,209,185.46	-158,068.03	0.05
			Base 478.227873	1,367,253.49	422.940000	1,209,185.46	-158,068.03	0.05
311900104	FASTENAL CO COMMON STOCK USD.01							
		42,987.000	Local 19.632499	843,942.23	50.550000	2,172,992.85	1,329,050.62	0.08
			Base 19.632499	843,942.23	50.550000	2,172,992.85	1,329,050.62	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,485.000	Local 140.455993	770,401.12	111.530000	611,742.05	-158,659.07	0.02
			Base 140.455993	770,401.12	111.530000	611,742.05	-158,659.07	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		17,967.000	Local 98.624148	1,771,980.07	193.860000	3,483,082.62	1,711,102.55	0.13
			Base 98.624148	1,771,980.07	193.860000	3,483,082.62	1,711,102.55	0.13
315616102	F5 INC COMMON STOCK							
		4,492.000	Local 132.314065	594,354.78	147.660000	663,288.72	68,933.94	0.03
			Base 132.314065	594,354.78	147.660000	663,288.72	68,933.94	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		44,535.000	Local 87.041980	3,876,414.58	75.040000	3,341,906.40	-534,508.18	0.13
			Base 87.041980	3,876,414.58	75.040000	3,341,906.40	-534,508.18	0.13

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
		51,515.000	Local 25.300990	1,303,380.49	36.290000	1,869,479.35	566,098.86	0.07
			Base 25.300990	1,303,380.49	36.290000	1,869,479.35	566,098.86	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,729.000	Local 96.984433	1,331,499.28	140.880000	1,934,141.52	602,642.24	0.07
			Base 96.984433	1,331,499.28	140.880000	1,934,141.52	602,642.24	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,435.000	Local 158.191075	1,176,150.64	177.600000	1,320,456.00	144,305.36	0.05
			Base 158.191075	1,176,150.64	177.600000	1,320,456.00	144,305.36	0.05
337738108	FISERV INC COMMON STOCK USD.01							
		47,661.000	Local 56.763257	2,705,393.61	106.680000	5,084,475.48	2,379,081.87	0.20
			Base 56.763257	2,705,393.61	106.680000	5,084,475.48	2,379,081.87	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		40,766.000	Local 43.561954	1,775,846.61	40.950000	1,669,367.70	-106,478.91	0.06
			Base 43.561954	1,775,846.61	40.950000	1,669,367.70	-106,478.91	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,536.000	Local 214.676765	1,188,450.57	208.810000	1,155,972.16	-32,478.41	0.04
			Base 214.676765	1,188,450.57	208.810000	1,155,972.16	-32,478.41	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		296,431.000	Local 12.117397	3,591,972.08	13.510000	4,004,782.81	412,810.73	0.15
			Base 12.117397	3,591,972.08	13.510000	4,004,782.81	412,810.73	0.15
34959E109	FORTINET INC COMMON STOCK USD.001							
		48,667.000	Local 19.484259	948,240.44	52.340000	2,547,230.78	1,598,990.34	0.10
			Base 19.484259	948,240.44	52.340000	2,547,230.78	1,598,990.34	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		26,555.000	Local 29.865693	793,083.48	68.030000	1,806,536.65	1,013,453.17	0.07
			Base 29.865693	793,083.48	68.030000	1,806,536.65	1,013,453.17	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		22,702.000	Local 40.334938	915,683.77	33.940000	770,505.88	-145,177.89	0.03
			Base 40.334938	915,683.77	33.940000	770,505.88	-145,177.89	0.03

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35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		10,457.000	Local 40.057608	418,882.41	31.700000	331,486.90	-87,395.51	0.01
			Base 40.057608	418,882.41	31.700000	331,486.90	-87,395.51	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		21,319.000	Local 25.653876	546,914.98	31.200000	665,152.80	118,237.82	0.03
			Base 25.653876	546,914.98	31.200000	665,152.80	118,237.82	0.03
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		107,274.000	Local 24.273792	2,603,946.81	44.620000	4,786,565.88	2,182,619.07	0.18
			Base 24.273792	2,603,946.81	44.620000	4,786,565.88	2,182,619.07	0.18
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
		27,335.000	Local 154.507568	4,223,464.38	69.520000	1,900,329.20	-2,323,135.18	0.07
			Base 154.507568	4,223,464.38	69.520000	1,900,329.20	-2,323,135.18	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,824.000	Local 68.811379	1,088,871.26	195.720000	3,097,073.28	2,008,202.02	0.12
			Base 68.811379	1,088,871.26	195.720000	3,097,073.28	2,008,202.02	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,930.000	Local 123.013912	729,472.50	338.140000	2,005,170.20	1,275,697.70	0.08
			Base 123.013912	729,472.50	338.140000	2,005,170.20	1,275,697.70	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,756.000	Local 298.781291	1,421,003.82	120.600000	573,573.60	-847,430.22	0.02
			Base 298.781291	1,421,003.82	120.600000	573,573.60	-847,430.22	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,896.000	Local 79.142485	1,337,191.42	233.060000	3,937,781.76	2,600,590.34	0.15
			Base 79.142485	1,337,191.42	233.060000	3,937,781.76	2,600,590.34	0.15
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		82,007.000	Local 172.042293	14,108,672.32	80.480000	6,599,923.36	-7,508,748.96	0.25
			Base 172.042293	14,108,672.32	80.480000	6,599,923.36	-7,508,748.96	0.25
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		44,546.000	Local 34.002131	1,514,658.92	78.360000	3,490,624.56	1,975,965.64	0.13
			Base 34.002131	1,514,658.92	78.360000	3,490,624.56	1,975,965.64	0.13

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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	106,628.000	Local 38.120597	4,064,723.06	39.320000	4,192,612.96	127,889.90	0.16
			Base 38.120597	4,064,723.06	39.320000	4,192,612.96	127,889.90	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0	10,579.000	Local 50.947850	538,977.31	167.820000	1,775,367.78	1,236,390.47	0.07
			Base 50.947850	538,977.31	167.820000	1,775,367.78	1,236,390.47	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	94,134.000	Local 28.779696	2,709,147.90	83.940000	7,901,607.96	5,192,460.06	0.30
			Base 28.779696	2,709,147.90	83.940000	7,901,607.96	5,192,460.06	0.30
37940X102	GLOBAL PAYMENTS INC COMMON STOCK	20,295.000	Local 110.318618	2,238,916.35	112.720000	2,287,652.40	48,736.05	0.09
			Base 110.318618	2,238,916.35	112.720000	2,287,652.40	48,736.05	0.09
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0	6,789.000	Local 29.085235	197,459.66	120.850000	820,450.65	622,990.99	0.03
			Base 29.085235	197,459.66	120.850000	820,450.65	622,990.99	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	25,416.000	Local 144.706398	3,677,857.81	365.810000	9,297,426.96	5,619,569.15	0.36
			Base 144.706398	3,677,857.81	365.810000	9,297,426.96	5,619,569.15	0.36
384802104	WW GRAINGER INC COMMON STOCK USD.5	3,376.000	Local 160.994742	543,518.25	589.480000	1,990,084.48	1,446,566.23	0.08
			Base 160.994742	543,518.25	589.480000	1,990,084.48	1,446,566.23	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	15,915.000	Local 83.501644	1,328,928.67	255.070000	4,059,439.05	2,730,510.38	0.16
			Base 83.501644	1,328,928.67	255.070000	4,059,439.05	2,730,510.38	0.16
40434L105	HP INC COMMON STOCK USD.01	66,439.000	Local 16.598219	1,102,769.08	29.140000	1,936,032.46	833,263.38	0.07
			Base 16.598219	1,102,769.08	29.140000	1,936,032.46	833,263.38	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5	68,151.000	Local 31.026371	2,114,478.22	41.220000	2,809,184.22	694,706.00	0.11
			Base 31.026371	2,114,478.22	41.220000	2,809,184.22	694,706.00	0.11

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416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		23,875.000	Local 45.774319	1,092,861.87	77.610000	1,852,938.75	760,076.88	0.07
			Base 45.774319	1,092,861.87	77.610000	1,852,938.75	760,076.88	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
		9,743.000	Local 47.224870	460,111.91	59.170000	576,493.31	116,381.40	0.02
			Base 47.224870	460,111.91	59.170000	576,493.31	116,381.40	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		40,343.000	Local 34.114103	1,376,265.25	27.480000	1,108,625.64	-267,639.61	0.04
			Base 34.114103	1,376,265.25	27.480000	1,108,625.64	-267,639.61	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,475.000	Local 130.374851	713,802.31	180.090000	985,992.75	272,190.44	0.04
			Base 130.374851	713,802.31	180.090000	985,992.75	272,190.44	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		11,030.000	Local 74.436087	821,030.04	224.600000	2,477,338.00	1,656,307.96	0.10
			Base 74.436087	821,030.04	224.600000	2,477,338.00	1,656,307.96	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
		20,826.000	Local 56.290758	1,172,311.33	150.160000	3,127,232.16	1,954,920.83	0.12
			Base 56.290758	1,172,311.33	150.160000	3,127,232.16	1,954,920.83	0.12
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		96,571.000	Local 11.166771	1,078,386.28	16.130000	1,557,690.23	479,303.95	0.06
			Base 11.166771	1,078,386.28	16.130000	1,557,690.23	479,303.95	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		20,299.000	Local 75.097441	1,524,402.96	145.090000	2,945,181.91	1,420,778.95	0.11
			Base 75.097441	1,524,402.96	145.090000	2,945,181.91	1,420,778.95	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
		18,737.000	Local 41.059734	769,336.24	81.370000	1,524,629.69	755,293.45	0.06
			Base 41.059734	769,336.24	81.370000	1,524,629.69	755,293.45	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		76,834.000	Local 68.487906	5,262,199.74	324.170000	24,907,277.78	19,645,078.04	0.96
			Base 68.487906	5,262,199.74	324.170000	24,907,277.78	19,645,078.04	0.96

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	50,459.000	Local	60.463483	3,050,926.90	208.480000	10,519,692.32	7,468,765.42	0.40	
		Base	60.463483	3,050,926.90	208.480000	10,519,692.32	7,468,765.42	0.40	
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
	21,726.000	Local	18.222814	395,908.85	45.310000	984,405.06	588,496.21	0.04	
		Base	18.222814	395,908.85	45.310000	984,405.06	588,496.21	0.04	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	53,664.000	Local	18.366005	985,593.27	18.850000	1,011,566.40	25,973.13	0.04	
		Base	18.366005	985,593.27	18.850000	1,011,566.40	25,973.13	0.04	
443201108	HOWMET AEROSPACE INC COMMON STOCK								
	27,635.000	Local	33.432186	923,898.45	40.690000	1,124,468.15	200,569.70	0.04	
		Base	33.432186	923,898.45	40.690000	1,124,468.15	200,569.70	0.04	
444859102	HUMANA INC COMMON STOCK USD.1666666								
	9,501.000	Local	97.282885	924,284.69	511.700000	4,861,661.70	3,937,377.01	0.19	
		Base	97.282885	924,284.69	511.700000	4,861,661.70	3,937,377.01	0.19	
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
	6,216.000	Local	90.912839	565,114.21	189.050000	1,175,134.80	610,020.59	0.05	
		Base	90.912839	565,114.21	189.050000	1,175,134.80	610,020.59	0.05	
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
	108,281.000	Local	11.733988	1,270,567.95	15.170000	1,642,622.77	372,054.82	0.06	
		Base	11.733988	1,270,567.95	15.170000	1,642,622.77	372,054.82	0.06	
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
	2,994.000	Local	224.408163	671,878.04	220.540000	660,296.76	-11,581.28	0.03	
		Base	224.408163	671,878.04	220.540000	660,296.76	-11,581.28	0.03	
45167R104	IDEX CORP COMMON STOCK USD.01								
	5,660.000	Local	162.500060	919,750.34	239.680000	1,356,588.80	436,838.46	0.05	
		Base	162.500060	919,750.34	239.680000	1,356,588.80	436,838.46	0.05	
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	6,216.000	Local	151.977717	944,693.49	480.500000	2,986,788.00	2,042,094.51	0.11	
		Base	151.977717	944,693.49	480.500000	2,986,788.00	2,042,094.51	0.11	

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452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01		20,981.000	Local	62.509290	1,311,507.42	236.040000	4,952,355.24	3,640,847.82	0.19
				Base	62.509290	1,311,507.42	236.040000	4,952,355.24	3,640,847.82	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01		11,805.000	Local	210.161678	2,480,958.61	214.200000	2,528,631.00	47,672.39	0.10
				Base	210.161678	2,480,958.61	214.200000	2,528,631.00	47,672.39	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001		13,858.000	Local	122.300883	1,694,845.63	85.140000	1,179,870.12	-514,975.51	0.05
				Base	122.300883	1,694,845.63	85.140000	1,179,870.12	-514,975.51	0.05
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01		30,390.000	Local	23.296909	707,993.06	56.000000	1,701,840.00	993,846.94	0.07
				Base	23.296909	707,993.06	56.000000	1,701,840.00	993,846.94	0.07
458140100	INTEL CORP COMMON STOCK USD.001		309,742.000	Local	31.298421	9,694,435.39	28.260000	8,753,308.92	-941,126.47	0.34
				Base	31.298421	9,694,435.39	28.260000	8,753,308.92	-941,126.47	0.34
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		41,920.000	Local	40.145021	1,682,879.30	107.550000	4,508,496.00	2,825,616.70	0.17
				Base	40.145021	1,682,879.30	107.550000	4,508,496.00	2,825,616.70	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		67,857.000	Local	115.997430	7,871,237.59	134.730000	9,142,373.61	1,271,136.02	0.35
				Base	115.997430	7,871,237.59	134.730000	9,142,373.61	1,271,136.02	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		19,135.000	Local	108.158193	2,069,607.03	112.460000	2,151,922.10	82,315.07	0.08
				Base	108.158193	2,069,607.03	112.460000	2,151,922.10	82,315.07	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		26,694.000	Local	33.889240	904,639.37	41.820000	1,116,343.08	211,703.71	0.04
				Base	33.889240	904,639.37	41.820000	1,116,343.08	211,703.71	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		29,160.000	Local	19.065852	555,960.23	36.460000	1,063,173.60	507,213.37	0.04
				Base	19.065852	555,960.23	36.460000	1,063,173.60	507,213.37	0.04

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461202103	INTUIT INC COMMON STOCK USD.01	21,155.000	Local 127.238119	2,691,722.40	422.670000	8,941,583.85	6,249,861.45	0.34
			Base 127.238119	2,691,722.40	422.670000	8,941,583.85	6,249,861.45	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	26,523.000	Local 74.081855	1,964,873.04	245.690000	6,516,435.87	4,551,562.83	0.25
			Base 74.081855	1,964,873.04	245.690000	6,516,435.87	4,551,562.83	0.25
46187W107	INVITATION HOMES INC REIT USD.01	43,593.000	Local 35.736654	1,557,867.95	32.500000	1,416,772.50	-141,095.45	0.05
			Base 35.736654	1,557,867.95	32.500000	1,416,772.50	-141,095.45	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	13,941.000	Local 115.829547	1,614,779.71	229.410000	3,198,204.81	1,583,425.10	0.12
			Base 115.829547	1,614,779.71	229.410000	3,198,204.81	1,583,425.10	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01	21,818.000	Local 32.298777	704,694.71	54.580000	1,190,826.44	486,131.73	0.05
			Base 32.298777	704,694.71	54.580000	1,190,826.44	486,131.73	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	220,144.000	Local 51.548314	11,348,052.07	139.960000	30,811,354.24	19,463,302.17	1.18
			Base 51.548314	11,348,052.07	139.960000	30,811,354.24	19,463,302.17	1.18
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,577.000	Local 81.552823	781,031.39	123.550000	1,183,238.35	402,206.96	0.05
			Base 81.552823	781,031.39	123.550000	1,183,238.35	402,206.96	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	196,225.000	Local 74.889158	14,695,124.99	163.420000	32,067,089.50	17,371,964.51	1.23
			Base 74.889158	14,695,124.99	163.420000	32,067,089.50	17,371,964.51	1.23
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001	24,358.000	Local 21.345853	519,942.29	32.300000	786,763.40	266,821.11	0.03
			Base 21.345853	519,942.29	32.300000	786,763.40	266,821.11	0.03
482480100	KLA CORP COMMON STOCK USD.001	10,636.000	Local 73.025232	776,696.37	392.480000	4,174,417.28	3,397,720.91	0.16
			Base 73.025232	776,696.37	392.480000	4,174,417.28	3,397,720.91	0.16

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487836108	KELLOGG CO COMMON STOCK USD.25							
		19,210.000	Local 48.861703	938,633.32	68.580000	1,317,421.80	378,788.48	0.05
			Base 48.861703	938,633.32	68.580000	1,317,421.80	378,788.48	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		63,776.000	Local 35.430281	2,259,601.62	35.280000	2,250,017.28	-9,584.34	0.09
			Base 35.430281	2,259,601.62	35.280000	2,250,017.28	-9,584.34	0.09
493267108	KEYCORP COMMON STOCK USD1.0							
		70,021.000	Local 14.056121	984,223.67	19.190000	1,343,702.99	359,479.32	0.05
			Base 14.056121	984,223.67	19.190000	1,343,702.99	359,479.32	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		13,420.000	Local 67.870677	910,824.48	179.350000	2,406,877.00	1,496,052.52	0.09
			Base 67.870677	910,824.48	179.350000	2,406,877.00	1,496,052.52	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		25,329.000	Local 71.725742	1,816,741.31	130.010000	3,293,023.29	1,476,281.98	0.13
			Base 71.725742	1,816,741.31	130.010000	3,293,023.29	1,476,281.98	0.13
49446R109	KIMCO REALTY CORP REIT USD.01							
		46,417.000	Local 22.551812	1,046,787.47	22.460000	1,042,525.82	-4,261.65	0.04
			Base 22.551812	1,046,787.47	22.460000	1,042,525.82	-4,261.65	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		148,455.000	Local 32.167167	4,775,376.72	18.300000	2,716,726.50	-2,058,650.22	0.10
			Base 32.167167	4,775,376.72	18.300000	2,716,726.50	-2,058,650.22	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		59,757.000	Local 33.362201	1,993,625.02	40.530000	2,421,951.21	428,326.19	0.09
			Base 33.362201	1,993,625.02	40.530000	2,421,951.21	428,326.19	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
		48,888.000	Local 17.000779	831,134.07	44.630000	2,181,871.44	1,350,737.37	0.08
			Base 17.000779	831,134.07	44.630000	2,181,871.44	1,350,737.37	0.08
501889208	LKQ CORP COMMON STOCK USD.01							
		19,050.000	Local 32.486419	618,866.28	58.960000	1,123,188.00	504,321.72	0.04
			Base 32.486419	618,866.28	58.960000	1,123,188.00	504,321.72	0.04

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502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		14,326.000	Local 78.806278	1,128,978.74	214.820000	3,077,511.32	1,948,532.58	0.12
			Base 78.806278	1,128,978.74	214.820000	3,077,511.32	1,948,532.58	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,650.000	Local 89.926211	598,009.30	252.120000	1,676,598.00	1,078,588.70	0.06
			Base 89.926211	598,009.30	252.120000	1,676,598.00	1,078,588.70	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		10,236.000	Local 80.877538	827,862.48	500.100000	5,119,023.60	4,291,161.12	0.20
			Base 80.877538	827,862.48	500.100000	5,119,023.60	4,291,161.12	0.20
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,794.000	Local 75.351472	813,343.79	99.890000	1,078,212.66	264,868.87	0.04
			Base 75.351472	813,343.79	99.890000	1,078,212.66	264,868.87	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		24,661.000	Local 53.497940	1,319,312.70	59.000000	1,454,999.00	135,686.30	0.06
			Base 53.497940	1,319,312.70	59.000000	1,454,999.00	135,686.30	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		17,357.000	Local 71.719819	1,244,840.90	277.080000	4,809,277.56	3,564,436.66	0.18
			Base 71.719819	1,244,840.90	277.080000	4,809,277.56	3,564,436.66	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,258.000	Local 86.402381	886,315.62	98.840000	1,013,900.72	127,585.10	0.04
			Base 86.402381	886,315.62	98.840000	1,013,900.72	127,585.10	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
		19,120.000	Local 55.212024	1,055,653.90	102.400000	1,957,888.00	902,234.10	0.08
			Base 55.212024	1,055,653.90	102.400000	1,957,888.00	902,234.10	0.08
532457108	ELI LILLY + CO COMMON STOCK							
		59,190.000	Local 80.551991	4,767,872.36	344.150000	20,370,238.50	15,602,366.14	0.78
			Base 80.551991	4,767,872.36	344.150000	20,370,238.50	15,602,366.14	0.78
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		11,558.000	Local 40.579315	469,015.72	35.430000	409,499.94	-59,515.78	0.02
			Base 40.579315	469,015.72	35.430000	409,499.94	-59,515.78	0.02

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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		10,720.000	Local 73.718302	790,260.20	80.490000	862,852.80	72,592.60	0.03
			Base 73.718302	790,260.20	80.490000	862,852.80	72,592.60	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		17,506.000	Local 114.846366	2,010,500.49	463.260000	8,109,829.56	6,099,329.07	0.31
			Base 114.846366	2,010,500.49	463.260000	8,109,829.56	6,099,329.07	0.31
540424108	LOEWS CORP COMMON STOCK USD.01							
		14,791.000	Local 32.871431	486,201.34	61.480000	909,350.68	423,149.34	0.03
			Base 32.871431	486,201.34	61.480000	909,350.68	423,149.34	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		46,586.000	Local 38.135666	1,776,588.13	208.250000	9,701,534.50	7,924,946.37	0.37
			Base 38.135666	1,776,588.13	208.250000	9,701,534.50	7,924,946.37	0.37
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		71,436.000	Local 36.098966	2,578,765.71	5.250000	375,039.00	-2,203,726.71	0.01
			Base 36.098966	2,578,765.71	5.250000	375,039.00	-2,203,726.71	0.01
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		12,956.000	Local 115.466755	1,495,987.28	156.000000	2,021,136.00	525,148.72	0.08
			Base 115.466755	1,495,987.28	156.000000	2,021,136.00	525,148.72	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		23,923.000	Local 32.298813	772,684.51	41.410000	990,651.43	217,966.92	0.04
			Base 32.298813	772,684.51	41.410000	990,651.43	217,966.92	0.04
55354G100	MSCI INC COMMON STOCK USD.01							
		6,002.000	Local 185.260195	1,111,931.69	531.560000	3,190,423.12	2,078,491.43	0.12
			Base 185.260195	1,111,931.69	531.560000	3,190,423.12	2,078,491.43	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		47,664.000	Local 17.371218	827,981.75	27.470000	1,309,330.08	481,348.33	0.05
			Base 17.371218	827,981.75	27.470000	1,309,330.08	481,348.33	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		55,684.000	Local 34.635628	1,928,650.29	128.520000	7,156,507.68	5,227,857.39	0.27
			Base 34.635628	1,928,650.29	128.520000	7,156,507.68	5,227,857.39	0.27

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57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,824.000	Local 327.790223	925,679.59	363.850000	1,027,512.40	101,832.81	0.04
			Base 327.790223	925,679.59	363.850000	1,027,512.40	101,832.81	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		37,227.000	Local 49.878721	1,856,835.14	174.910000	6,511,374.57	4,654,539.43	0.25
			Base 49.878721	1,856,835.14	174.910000	6,511,374.57	4,654,539.43	0.25
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,194.000	Local 52.901649	1,068,295.91	174.180000	3,517,390.92	2,449,095.01	0.13
			Base 52.901649	1,068,295.91	174.180000	3,517,390.92	2,449,095.01	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,661.000	Local 155.752000	725,960.07	359.640000	1,676,282.04	950,321.97	0.06
			Base 155.752000	725,960.07	359.640000	1,676,282.04	950,321.97	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
		16,926.000	Local 22.852971	386,809.38	53.200000	900,463.20	513,653.82	0.03
			Base 22.852971	386,809.38	53.200000	900,463.20	513,653.82	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		63,712.000	Local 67.099577	4,275,048.24	370.600000	23,611,667.20	19,336,618.96	0.91
			Base 67.099577	4,275,048.24	370.600000	23,611,667.20	19,336,618.96	0.91
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		20,963.000	Local 146.471116	3,070,474.01	54.120000	1,134,517.56	-1,935,956.45	0.04
			Base 146.471116	3,070,474.01	54.120000	1,134,517.56	-1,935,956.45	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,808.000	Local 31.366950	589,949.60	75.120000	1,412,856.96	822,907.36	0.05
			Base 31.366950	589,949.60	75.120000	1,412,856.96	822,907.36	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		54,971.000	Local 70.532910	3,877,264.62	267.400000	14,699,245.40	10,821,980.78	0.56
			Base 70.532910	3,877,264.62	267.400000	14,699,245.40	10,821,980.78	0.56
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		10,642.000	Local 78.160044	831,779.19	378.680000	4,029,912.56	3,198,133.37	0.15
			Base 78.160044	831,779.19	378.680000	4,029,912.56	3,198,133.37	0.15

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58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		190,288.000	Local 50.374686	9,585,698.22	107.410000	20,438,834.08	10,853,135.86	0.78
			Base 50.374686	9,585,698.22	107.410000	20,438,834.08	10,853,135.86	0.78
59156R108	METLIFE INC COMMON STOCK USD.01							
		49,465.000	Local 37.517950	1,855,825.41	73.020000	3,611,934.30	1,756,108.89	0.14
			Base 37.517950	1,855,825.41	73.020000	3,611,934.30	1,756,108.89	0.14
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,674.000	Local 472.080227	790,262.30	1,532.920000	2,566,108.08	1,775,845.78	0.10
			Base 472.080227	790,262.30	1,532.920000	2,566,108.08	1,775,845.78	0.10
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		559,478.000	Local 60.277991	33,724,209.65	247.810000	138,644,243.18	104,920,033.53	5.32
			Base 60.277991	33,724,209.65	247.810000	138,644,243.18	104,920,033.53	5.32
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		41,280.000	Local 29.810342	1,230,570.91	77.620000	3,204,153.60	1,973,582.69	0.12
			Base 29.810342	1,230,570.91	77.620000	3,204,153.60	1,973,582.69	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		81,595.000	Local 25.643771	2,092,403.48	60.300000	4,920,178.50	2,827,775.02	0.19
			Base 25.643771	2,092,403.48	60.300000	4,920,178.50	2,827,775.02	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		8,666.000	Local 98.815898	856,338.57	166.720000	1,444,795.52	588,456.95	0.06
			Base 98.815898	856,338.57	166.720000	1,444,795.52	588,456.95	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
		24,798.000	Local 302.381229	7,498,449.71	176.060000	4,365,935.88	-3,132,513.83	0.17
			Base 302.381229	7,498,449.71	176.060000	4,365,935.88	-3,132,513.83	0.17
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,957.000	Local 87.446452	346,025.61	120.060000	475,077.42	129,051.81	0.02
			Base 87.446452	346,025.61	120.060000	475,077.42	129,051.81	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		4,383.000	Local 312.134246	1,368,084.40	311.830000	1,366,750.89	-1,333.51	0.05
			Base 312.134246	1,368,084.40	311.830000	1,366,750.89	-1,333.51	0.05

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60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		14,109.000	Local 51.789592	730,699.36	52.580000	741,851.22	11,151.86	0.03
			Base 51.789592	730,699.36	52.580000	741,851.22	11,151.86	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		102,493.000	Local 22.049393	2,259,908.42	65.440000	6,707,141.92	4,447,233.50	0.26
			Base 22.049393	2,259,908.42	65.440000	6,707,141.92	4,447,233.50	0.26
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,346.000	Local 368.456139	1,232,854.24	426.560000	1,427,269.76	194,415.52	0.05
			Base 368.456139	1,232,854.24	426.560000	1,427,269.76	194,415.52	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		28,586.000	Local 36.379269	1,039,937.78	104.080000	2,975,230.88	1,935,293.10	0.11
			Base 36.379269	1,039,937.78	104.080000	2,975,230.88	1,935,293.10	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,824.000	Local 68.553581	810,577.54	322.750000	3,816,196.00	3,005,618.46	0.15
			Base 68.553581	810,577.54	322.750000	3,816,196.00	3,005,618.46	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		98,941.000	Local 39.972026	3,954,872.20	97.330000	9,629,927.53	5,675,055.33	0.37
			Base 39.972026	3,954,872.20	97.330000	9,629,927.53	5,675,055.33	0.37
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		25,555.000	Local 46.386668	1,185,411.29	49.540000	1,265,994.70	80,583.41	0.05
			Base 46.386668	1,185,411.29	49.540000	1,265,994.70	80,583.41	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,549.000	Local 91.643346	1,150,032.35	257.010000	3,225,218.49	2,075,186.14	0.12
			Base 91.643346	1,150,032.35	257.010000	3,225,218.49	2,075,186.14	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		17,291.000	Local 25.853254	447,028.62	34.220000	591,698.02	144,669.40	0.02
			Base 25.853254	447,028.62	34.220000	591,698.02	144,669.40	0.02
62944T105	NVR INC COMMON STOCK USD.01							
		226.000	Local 3,692.546460	834,515.50	5,270.000000	1,191,020.00	356,504.50	0.05
			Base 3,692.546460	834,515.50	5,270.000000	1,191,020.00	356,504.50	0.05

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631103108	NASDAQ INC COMMON STOCK USD.01							
		25,441.000	Local 15.987271	406,732.17	60.190000	1,531,293.79	1,124,561.62	0.06
			Base 15.987271	406,732.17	60.190000	1,531,293.79	1,124,561.62	0.06
64110D104	NETAPP INC COMMON STOCK USD.001							
		16,314.000	Local 38.572866	629,277.73	66.230000	1,080,476.22	451,198.49	0.04
			Base 38.572866	629,277.73	66.230000	1,080,476.22	451,198.49	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,399.000	Local 87.171231	2,911,431.93	353.860000	11,818,570.14	8,907,138.21	0.45
			Base 87.171231	2,911,431.93	353.860000	11,818,570.14	8,907,138.21	0.45
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		28,248.000	Local 31.602020	892,693.85	15.960000	450,838.08	-441,855.77	0.02
			Base 31.602020	892,693.85	15.960000	450,838.08	-441,855.77	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		59,572.000	Local 39.192841	2,334,795.90	52.930000	3,153,145.96	818,350.06	0.12
			Base 39.192841	2,334,795.90	52.930000	3,153,145.96	818,350.06	0.12
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		28,697.000	Local 12.868559	369,289.03	20.260000	581,401.22	212,112.19	0.02
			Base 12.868559	369,289.03	20.260000	581,401.22	212,112.19	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,849.000	Local 13.964450	123,571.42	20.440000	180,873.56	57,302.14	0.01
			Base 13.964450	123,571.42	20.440000	180,873.56	57,302.14	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		149,142.000	Local 24.193587	3,608,279.89	74.630000	11,130,467.46	7,522,187.57	0.43
			Base 24.193587	3,608,279.89	74.630000	11,130,467.46	7,522,187.57	0.43
654106103	NIKE INC CL B COMMON STOCK							
		94,542.000	Local 29.515437	2,790,448.44	127.330000	12,038,032.86	9,247,584.42	0.46
			Base 29.515437	2,790,448.44	127.330000	12,038,032.86	9,247,584.42	0.46
65473P105	NISOURCE INC COMMON STOCK USD.01							
		30,481.000	Local 14.514917	442,429.20	27.750000	845,847.75	403,418.55	0.03
			Base 14.514917	442,429.20	27.750000	845,847.75	403,418.55	0.03

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655663102	NORDSON CORP COMMON STOCK							
		4,037.000	Local 232.640647	939,170.29	243.300000	982,202.10	43,031.81	0.04
			Base 232.640647	939,170.29	243.300000	982,202.10	43,031.81	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		17,376.000	Local 62.676967	1,089,074.97	245.810000	4,271,194.56	3,182,119.59	0.16
			Base 62.676967	1,089,074.97	245.810000	4,271,194.56	3,182,119.59	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		15,642.000	Local 65.190611	1,019,711.53	96.970000	1,516,804.74	497,093.21	0.06
			Base 65.190611	1,019,711.53	96.970000	1,516,804.74	497,093.21	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,859.000	Local 91.818683	997,059.08	448.040000	4,865,266.36	3,868,207.28	0.19
			Base 91.818683	997,059.08	448.040000	4,865,266.36	3,868,207.28	0.19
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
		43,509.000	Local 27.055118	1,177,141.15	23.010000	1,001,142.09	-175,999.06	0.04
			Base 27.055118	1,177,141.15	23.010000	1,001,142.09	-175,999.06	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
		19,255.000	Local 40.489908	779,633.18	169.020000	3,254,480.10	2,474,846.92	0.12
			Base 40.489908	779,633.18	169.020000	3,254,480.10	2,474,846.92	0.12
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		186,882.000	Local 28.360842	5,300,130.83	195.370000	36,511,136.34	31,211,005.51	1.40
			Base 28.360842	5,300,130.83	195.370000	36,511,136.34	31,211,005.51	1.40
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,697.000	Local 107.186798	503,456.39	792.350000	3,721,667.95	3,218,211.56	0.14
			Base 107.186798	503,456.39	792.350000	3,721,667.95	3,218,211.56	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		54,574.000	Local 43.677545	2,383,658.33	64.790000	3,535,849.46	1,152,191.13	0.14
			Base 43.677545	2,383,658.33	64.790000	3,535,849.46	1,152,191.13	0.14
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	42.920000	393,833.92	348,412.72	0.02
			Base 4.950000	45,421.20	42.920000	393,833.92	348,412.72	0.02

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,800.000	Local 132.907172	903,768.77	333.240000	2,266,032.00	1,362,263.23	0.09
			Base 132.907172	903,768.77	333.240000	2,266,032.00	1,362,263.23	0.09
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		15,305.000	Local 46.230142	707,552.33	85.990000	1,316,076.95	608,524.62	0.05
			Base 46.230142	707,552.33	85.990000	1,316,076.95	608,524.62	0.05
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		32,454.000	Local 51.221912	1,662,355.94	73.450000	2,383,746.30	721,390.36	0.09
			Base 51.221912	1,662,355.94	73.450000	2,383,746.30	721,390.36	0.09
682680103	ONEOK INC COMMON STOCK USD.01							
		33,545.000	Local 40.663728	1,364,064.74	68.480000	2,297,161.60	933,096.86	0.09
			Base 40.663728	1,364,064.74	68.480000	2,297,161.60	933,096.86	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01							
		115,342.000	Local 27.197853	3,137,054.72	88.460000	10,203,153.32	7,066,098.60	0.39
			Base 27.197853	3,137,054.72	88.460000	10,203,153.32	7,066,098.60	0.39
68622V106	ORGANON + CO COMMON STOCK USD.01							
		19,090.000	Local 22.915504	437,456.97	30.130000	575,181.70	137,724.73	0.02
			Base 22.915504	437,456.97	30.130000	575,181.70	137,724.73	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		31,266.000	Local 38.964149	1,218,253.07	82.230000	2,571,003.18	1,352,750.11	0.10
			Base 38.964149	1,218,253.07	82.230000	2,571,003.18	1,352,750.11	0.10
69331C108	P G + E CORP COMMON STOCK							
		120,837.000	Local 14.942286	1,805,580.98	15.900000	1,921,308.30	115,727.32	0.07
			Base 14.942286	1,805,580.98	15.900000	1,921,308.30	115,727.32	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		30,271.000	Local 88.787147	2,687,675.72	165.430000	5,007,731.53	2,320,055.81	0.19
			Base 88.787147	2,687,675.72	165.430000	5,007,731.53	2,320,055.81	0.19
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		17,639.000	Local 47.774630	842,696.69	130.340000	2,299,067.26	1,456,370.57	0.09
			Base 47.774630	842,696.69	130.340000	2,299,067.26	1,456,370.57	0.09

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69351T106	PPL CORP COMMON STOCK USD.01							
		55,262.000	Local 26.851007	1,483,840.35	29.600000	1,635,755.20	151,914.85	0.06
			Base 26.851007	1,483,840.35	29.600000	1,635,755.20	151,914.85	0.06
69370C100	PTC INC COMMON STOCK USD.01							
		7,934.000	Local 129.528771	1,027,681.27	134.880000	1,070,137.92	42,456.65	0.04
			Base 129.528771	1,027,681.27	134.880000	1,070,137.92	42,456.65	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
		26,100.000	Local 37.733641	984,848.02	109.310000	2,852,991.00	1,868,142.98	0.11
			Base 37.733641	984,848.02	109.310000	2,852,991.00	1,868,142.98	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		6,945.000	Local 111.807734	776,504.71	142.700000	991,051.50	214,546.79	0.04
			Base 111.807734	776,504.71	142.700000	991,051.50	214,546.79	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		9,637.000	Local 80.341394	774,250.01	326.000000	3,141,662.00	2,367,411.99	0.12
			Base 80.341394	774,250.01	326.000000	3,141,662.00	2,367,411.99	0.12
704326107	PAYCHEX INC COMMON STOCK USD.01							
		24,073.000	Local 42.943540	1,033,779.84	115.860000	2,789,097.78	1,755,317.94	0.11
			Base 42.943540	1,033,779.84	115.860000	2,789,097.78	1,755,317.94	0.11
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,648.000	Local 315.470825	1,150,837.57	323.940000	1,181,733.12	30,895.55	0.05
			Base 315.470825	1,150,837.57	323.940000	1,181,733.12	30,895.55	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		85,563.000	Local 38.217890	3,270,037.30	81.490000	6,972,528.87	3,702,491.57	0.27
			Base 38.217890	3,270,037.30	81.490000	6,972,528.87	3,702,491.57	0.27
713448108	PEPSICO INC COMMON STOCK USD.017							
		103,400.000	Local 67.479618	6,977,392.48	171.020000	17,683,468.00	10,706,075.52	0.68
			Base 67.479618	6,977,392.48	171.020000	17,683,468.00	10,706,075.52	0.68
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,473.000	Local 61.164204	579,408.50	137.530000	1,302,821.69	723,413.19	0.05
			Base 61.164204	579,408.50	137.530000	1,302,821.69	723,413.19	0.05

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717081103	PFIZER INC COMMON STOCK USD.05		421,294.000	29.199751	12,301,679.81	44.160000	18,604,343.04	6,302,663.23	0.71
		Local		29.199751	12,301,679.81	44.160000	18,604,343.04	6,302,663.23	0.71
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK		116,346.000	47.920744	5,575,386.83	104.240000	12,127,907.04	6,552,520.21	0.47
		Local		47.920744	5,575,386.83	104.240000	12,127,907.04	6,552,520.21	0.47
718546104	PHILLIPS 66 COMMON STOCK		35,473.000	44.996321	1,596,154.48	100.270000	3,556,877.71	1,960,723.23	0.14
		Local		44.996321	1,596,154.48	100.270000	3,556,877.71	1,960,723.23	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK		8,491.000	49.325910	418,826.30	74.550000	633,004.05	214,177.75	0.02
		Local		49.325910	418,826.30	74.550000	633,004.05	214,177.75	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		17,833.000	124.988129	2,228,913.31	230.350000	4,107,831.55	1,878,918.24	0.16
		Local		124.988129	2,228,913.31	230.350000	4,107,831.55	1,878,918.24	0.16
73278L105	POOL CORP COMMON STOCK USD.001		2,931.000	346.175339	1,014,639.92	385.610000	1,130,222.91	115,582.99	0.04
		Local		346.175339	1,014,639.92	385.610000	1,130,222.91	115,582.99	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2		16,772.000	54.155179	908,290.66	116.470000	1,953,434.84	1,045,144.18	0.07
		Local		54.155179	908,290.66	116.470000	1,953,434.84	1,045,144.18	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		17,079.000	35.301306	602,911.01	92.550000	1,580,661.45	977,750.44	0.06
		Local		35.301306	602,911.01	92.550000	1,580,661.45	977,750.44	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK		177,853.000	65.677745	11,680,984.00	142.380000	25,322,710.14	13,641,726.14	0.97
		Local		65.677745	11,680,984.00	142.380000	25,322,710.14	13,641,726.14	0.97
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0		43,911.000	30.186983	1,325,540.60	136.350000	5,987,264.85	4,661,724.25	0.23
		Local		30.186983	1,325,540.60	136.350000	5,987,264.85	4,661,724.25	0.23

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74340W103	PROLOGIS INC REIT USD.01	69,279.000	Local 61.886448	4,287,431.26	129.280000	8,956,389.12	4,668,957.86	0.34
			Base 61.886448	4,287,431.26	129.280000	8,956,389.12	4,668,957.86	0.34
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	27,620.000	Local 53.930116	1,489,549.80	104.940000	2,898,442.80	1,408,893.00	0.11
			Base 53.930116	1,489,549.80	104.940000	2,898,442.80	1,408,893.00	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	37,447.000	Local 34.035103	1,274,512.51	61.930000	2,319,092.71	1,044,580.20	0.09
			Base 34.035103	1,274,512.51	61.930000	2,319,092.71	1,044,580.20	0.09
74460D109	PUBLIC STORAGE REIT USD.1	11,863.000	Local 135.589935	1,608,503.40	304.340000	3,610,385.42	2,001,882.02	0.14
			Base 135.589935	1,608,503.40	304.340000	3,610,385.42	2,001,882.02	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01	17,099.000	Local 21.771199	372,265.73	56.890000	972,762.11	600,496.38	0.04
			Base 21.771199	372,265.73	56.890000	972,762.11	600,496.38	0.04
74736K101	QORVO INC COMMON STOCK USD.0001	7,610.000	Local 83.591208	636,129.09	108.660000	826,902.60	190,773.51	0.03
			Base 83.591208	636,129.09	108.660000	826,902.60	190,773.51	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001	84,134.000	Local 55.881637	4,701,545.61	133.210000	11,207,490.14	6,505,944.53	0.43
			Base 55.881637	4,701,545.61	133.210000	11,207,490.14	6,505,944.53	0.43
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001	10,725.000	Local 34.318945	368,070.69	152.190000	1,632,237.75	1,264,167.06	0.06
			Base 34.318945	368,070.69	152.190000	1,632,237.75	1,264,167.06	0.06
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	8,548.000	Local 56.035524	478,991.66	148.480000	1,269,207.04	790,215.38	0.05
			Base 56.035524	478,991.66	148.480000	1,269,207.04	790,215.38	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01	3,084.000	Local 96.275710	296,914.29	123.850000	381,953.40	85,039.11	0.01
			Base 96.275710	296,914.29	123.850000	381,953.40	85,039.11	0.01

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754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		14,529.000	Local 56.844616	825,895.43	112.770000	1,638,435.33	812,539.90	0.06
			Base 56.844616	825,895.43	112.770000	1,638,435.33	812,539.90	0.06
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		110,333.000	Local 36.957443	4,077,625.55	99.850000	11,016,750.05	6,939,124.50	0.42
			Base 36.957443	4,077,625.55	99.850000	11,016,750.05	6,939,124.50	0.42
756109104	REALTY INCOME CORP REIT USD1.0							
		47,069.000	Local 61.516090	2,895,500.82	67.830000	3,192,690.27	297,189.45	0.12
			Base 61.516090	2,895,500.82	67.830000	3,192,690.27	297,189.45	0.12
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,558.000	Local 66.349871	766,871.81	66.630000	770,109.54	3,237.73	0.03
			Base 66.349871	766,871.81	66.630000	770,109.54	3,237.73	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		8,036.000	Local 376.628196	3,026,584.18	758.470000	6,095,064.92	3,068,480.74	0.23
			Base 376.628196	3,026,584.18	758.470000	6,095,064.92	3,068,480.74	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		70,132.000	Local 13.351897	936,395.21	23.540000	1,650,907.28	714,512.07	0.06
			Base 13.351897	936,395.21	23.540000	1,650,907.28	714,512.07	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		15,415.000	Local 34.175739	526,819.01	124.820000	1,924,100.30	1,397,281.29	0.07
			Base 34.175739	526,819.01	124.820000	1,924,100.30	1,397,281.29	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		10,994.000	Local 96.239649	1,058,058.70	228.370000	2,510,699.78	1,452,641.08	0.10
			Base 96.239649	1,058,058.70	228.370000	2,510,699.78	1,452,641.08	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		8,144.000	Local 35.139384	286,175.14	83.960000	683,770.24	397,595.10	0.03
			Base 35.139384	286,175.14	83.960000	683,770.24	397,595.10	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,620.000	Local 66.778983	575,634.83	282.030000	2,431,098.60	1,855,463.77	0.09
			Base 66.778983	575,634.83	282.030000	2,431,098.60	1,855,463.77	0.09

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775711104	ROLLINS INC COMMON STOCK USD1.0							
		17,371.000	Local 27.917463	484,954.25	36.400000	632,304.40	147,350.15	0.02
			Base 27.917463	484,954.25	36.400000	632,304.40	147,350.15	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,959.000	Local 127.806253	1,017,209.97	426.750000	3,396,503.25	2,379,293.28	0.13
			Base 127.806253	1,017,209.97	426.750000	3,396,503.25	2,379,293.28	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		26,049.000	Local 23.990701	624,933.76	118.190000	3,078,731.31	2,453,797.55	0.12
			Base 23.990701	624,933.76	118.190000	3,078,731.31	2,453,797.55	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		24,993.000	Local 121.274351	3,031,009.85	374.940000	9,370,875.42	6,339,865.57	0.36
			Base 121.274351	3,031,009.85	374.940000	9,370,875.42	6,339,865.57	0.36
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		8,103.000	Local 170.731350	1,383,436.13	297.530000	2,410,885.59	1,027,449.46	0.09
			Base 170.731350	1,383,436.13	297.530000	2,410,885.59	1,027,449.46	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		41,149.000	Local 383.407649	15,776,841.35	406.480000	16,726,245.52	949,404.17	0.64
			Base 383.407649	15,776,841.35	406.480000	16,726,245.52	949,404.17	0.64
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,435.000	Local 308.338609	1,367,481.73	302.440000	1,341,321.40	-26,160.33	0.05
			Base 308.338609	1,367,481.73	302.440000	1,341,321.40	-26,160.33	0.05
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		75,052.000	Local 93.000575	6,979,879.19	167.970000	12,606,484.44	5,626,605.25	0.48
			Base 93.000575	6,979,879.19	167.970000	12,606,484.44	5,626,605.25	0.48
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		10,174.000	Local 56.066791	570,423.53	86.150000	876,490.10	306,066.57	0.03
			Base 56.066791	570,423.53	86.150000	876,490.10	306,066.57	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		106,424.000	Local 76.643524	8,156,710.41	56.980000	6,064,039.52	-2,092,670.89	0.23
			Base 76.643524	8,156,710.41	56.980000	6,064,039.52	-2,092,670.89	0.23

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	114,478.000	Local	31.234688	3,575,684.59	77.420000	8,862,886.76	5,287,202.17	0.34	
		Base	31.234688	3,575,684.59	77.420000	8,862,886.76	5,287,202.17	0.34	
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
	10,857.000	Local	26.522564	287,955.48	54.760000	594,529.32	306,573.84	0.02	
		Base	26.522564	287,955.48	54.760000	594,529.32	306,573.84	0.02	
816851109	SEMPRA ENERGY COMMON STOCK								
	23,591.000	Local	79.598575	1,877,809.98	160.330000	3,782,345.03	1,904,535.05	0.15	
		Base	79.598575	1,877,809.98	160.330000	3,782,345.03	1,904,535.05	0.15	
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	15,160.000	Local	325.333923	4,932,062.28	455.130000	6,899,770.80	1,967,708.52	0.26	
		Base	325.333923	4,932,062.28	455.130000	6,899,770.80	1,967,708.52	0.26	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	17,698.000	Local	51.729623	915,510.87	236.590000	4,187,169.82	3,271,658.95	0.16	
		Base	51.729623	915,510.87	236.590000	4,187,169.82	3,271,658.95	0.16	
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
	4,722.000	Local	306.533503	1,447,451.20	128.950000	608,901.90	-838,549.30	0.02	
		Base	306.533503	1,447,451.20	128.950000	608,901.90	-838,549.30	0.02	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	24,538.000	Local	88.150240	2,163,030.58	128.460000	3,152,151.48	989,120.90	0.12	
		Base	88.150240	2,163,030.58	128.460000	3,152,151.48	989,120.90	0.12	
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
	12,041.000	Local	94.453103	1,137,309.81	109.670000	1,320,536.47	183,226.66	0.05	
		Base	94.453103	1,137,309.81	109.670000	1,320,536.47	183,226.66	0.05	
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
	9,522.000	Local	53.918544	513,412.38	67.700000	644,639.40	131,227.02	0.02	
		Base	53.918544	513,412.38	67.700000	644,639.40	131,227.02	0.02	
832696405	JM SMUCKER CO/THE COMMON STOCK								
	7,997.000	Local	71.477547	571,605.94	152.800000	1,221,941.60	650,335.66	0.05	
		Base	71.477547	571,605.94	152.800000	1,221,941.60	650,335.66	0.05	

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833034101	SNAP ON INC COMMON STOCK USD1.0							
		3,989.000	Local 64.198639	256,088.37	248.730000	992,183.97	736,095.60	0.04
			Base 64.198639	256,088.37	248.730000	992,183.97	736,095.60	0.04
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		4,195.000	Local 281.598024	1,181,303.71	319.130000	1,338,750.35	157,446.64	0.05
			Base 281.598024	1,181,303.71	319.130000	1,338,750.35	157,446.64	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		81,707.000	Local 40.038487	3,271,424.68	67.680000	5,529,929.76	2,258,505.08	0.21
			Base 40.038487	3,271,424.68	67.680000	5,529,929.76	2,258,505.08	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		44,562.000	Local 20.784454	926,196.84	35.770000	1,593,982.74	667,785.90	0.06
			Base 20.784454	926,196.84	35.770000	1,593,982.74	667,785.90	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,103.000	Local 70.566179	783,496.29	89.310000	991,608.93	208,112.64	0.04
			Base 70.566179	783,496.29	89.310000	991,608.93	208,112.64	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		86,152.000	Local 24.167683	2,082,094.21	109.140000	9,402,629.28	7,320,535.07	0.36
			Base 24.167683	2,082,094.21	109.140000	9,402,629.28	7,320,535.07	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		27,539.000	Local 57.014130	1,570,112.12	91.330000	2,515,136.87	945,024.75	0.10
			Base 57.014130	1,570,112.12	91.330000	2,515,136.87	945,024.75	0.10
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		12,508.000	Local 101.864500	1,274,121.17	120.640000	1,508,965.12	234,843.95	0.06
			Base 101.864500	1,274,121.17	120.640000	1,508,965.12	234,843.95	0.06
863667101	STRYKER CORP COMMON STOCK USD.1							
		25,277.000	Local 88.447813	2,235,695.37	253.810000	6,415,555.37	4,179,860.00	0.25
			Base 88.447813	2,235,695.37	253.810000	6,415,555.37	4,179,860.00	0.25
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,476.000	Local 94.434309	1,083,728.13	353.750000	4,059,635.00	2,975,906.87	0.16
			Base 94.434309	1,083,728.13	353.750000	4,059,635.00	2,975,906.87	0.16

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		33,815.000	Local 32.689824	1,105,406.41	36.730000	1,242,024.95	136,618.54	0.05
			Base 32.689824	1,105,406.41	36.730000	1,242,024.95	136,618.54	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		38,035.000	Local 37.816186	1,438,338.65	77.460000	2,946,191.10	1,507,852.45	0.11
			Base 37.816186	1,438,338.65	77.460000	2,946,191.10	1,507,852.45	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		87,141.000	Local 15.670743	1,365,564.19	81.860000	7,133,362.26	5,767,798.07	0.27
			Base 15.670743	1,365,564.19	81.860000	7,133,362.26	5,767,798.07	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		44,822.000	Local 93.591236	4,194,946.37	149.310000	6,692,372.82	2,497,426.45	0.26
			Base 93.591236	4,194,946.37	149.310000	6,692,372.82	2,497,426.45	0.26
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		11,839.000	Local 114.684898	1,357,754.51	113.230000	1,340,529.97	-17,224.54	0.05
			Base 114.684898	1,357,754.51	113.230000	1,340,529.97	-17,224.54	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
		18,085.000	Local 32.313898	584,396.85	45.570000	824,133.45	239,736.60	0.03
			Base 32.313898	584,396.85	45.570000	824,133.45	239,736.60	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
		34,544.000	Local 57.169510	1,974,863.54	172.140000	5,946,404.16	3,971,540.62	0.23
			Base 57.169510	1,974,863.54	172.140000	5,946,404.16	3,971,540.62	0.23
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		16,990.000	Local 68.389065	1,161,930.21	75.020000	1,274,589.80	112,659.59	0.05
			Base 68.389065	1,161,930.21	75.020000	1,274,589.80	112,659.59	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,517.000	Local 344.052317	1,210,032.00	424.260000	1,492,122.42	282,090.42	0.06
			Base 344.052317	1,210,032.00	424.260000	1,492,122.42	282,090.42	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,520.000	Local 276.540082	973,421.09	243.420000	856,838.40	-116,582.69	0.03
			Base 276.540082	973,421.09	243.420000	856,838.40	-116,582.69	0.03

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880770102	TERADYNE INC COMMON STOCK USD.125	11,690.000	Local 82.412281	963,399.56	101.700000	1,188,873.00	225,473.44	0.05
			Base 82.412281	963,399.56	101.700000	1,188,873.00	225,473.44	0.05
88160R101	TESLA INC COMMON STOCK USD.001	201,448.000	Local 229.988754	46,330,774.57	173.220000	34,894,822.56	-11,435,952.01	1.34
			Base 229.988754	46,330,774.57	173.220000	34,894,822.56	-11,435,952.01	1.34
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	68,116.000	Local 51.545667	3,511,084.68	177.210000	12,070,836.36	8,559,751.68	0.46
			Base 51.545667	3,511,084.68	177.210000	12,070,836.36	8,559,751.68	0.46
883203101	TEXTRON INC COMMON STOCK USD.125	15,669.000	Local 34.369576	538,536.89	72.850000	1,141,486.65	602,949.76	0.04
			Base 34.369576	538,536.89	72.850000	1,141,486.65	602,949.76	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	29,435.000	Local 129.796419	3,820,557.59	570.330000	16,787,663.55	12,967,105.96	0.64
			Base 129.796419	3,820,557.59	570.330000	16,787,663.55	12,967,105.96	0.64
88579Y101	3M CO W/D COMMON STOCK USD.01	41,484.000	Local 84.858502	3,520,270.08	115.080000	4,773,978.72	1,253,708.64	0.18
			Base 84.858502	3,520,270.08	115.080000	4,773,978.72	1,253,708.64	0.18
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	8,291.000	Local 79.762710	661,312.63	227.990000	1,890,265.09	1,228,952.46	0.07
			Base 79.762710	661,312.63	227.990000	1,890,265.09	1,228,952.46	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01	3,876.000	Local 324.264172	1,256,847.93	717.750000	2,781,999.00	1,525,151.07	0.11
			Base 324.264172	1,256,847.93	717.750000	2,781,999.00	1,525,151.07	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	17,589.000	Local 55.803237	981,523.14	191.120000	3,361,609.68	2,380,086.54	0.13
			Base 55.803237	981,523.14	191.120000	3,361,609.68	2,380,086.54	0.13
896239100	TRIMBLE INC COMMON STOCK USD.001	18,510.000	Local 68.352432	1,265,203.52	58.060000	1,074,690.60	-190,512.92	0.04
			Base 68.352432	1,265,203.52	58.060000	1,074,690.60	-190,512.92	0.04

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89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0	99,577.000	Local 34.697015	3,455,024.65	49.390000	4,918,108.03	1,463,083.38	0.19
			Base 34.697015	3,455,024.65	49.390000	4,918,108.03	1,463,083.38	0.19
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	3,125.000	Local 341.560758	1,067,377.37	322.770000	1,008,656.25	-58,721.12	0.04
			Base 341.560758	1,067,377.37	322.770000	1,008,656.25	-58,721.12	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1	21,736.000	Local 30.304125	658,690.46	65.750000	1,429,142.00	770,451.54	0.05
			Base 30.304125	658,690.46	65.750000	1,429,142.00	770,451.54	0.05
902653104	UDR INC REIT USD.01	22,966.000	Local 39.318407	902,986.53	42.590000	978,121.94	75,135.41	0.04
			Base 39.318407	902,986.53	42.590000	978,121.94	75,135.41	0.04
902973304	US BANCORP COMMON STOCK USD.01	101,478.000	Local 29.013080	2,944,189.34	49.800000	5,053,604.40	2,109,415.06	0.19
			Base 29.013080	2,944,189.34	49.800000	5,053,604.40	2,109,415.06	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01	3,845.000	Local 219.286382	843,156.14	513.960000	1,976,176.20	1,133,020.06	0.08
			Base 219.286382	843,156.14	513.960000	1,976,176.20	1,133,020.06	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	46,143.000	Local 46.513368	2,146,266.36	204.190000	9,421,939.17	7,275,672.81	0.36
			Base 46.513368	2,146,266.36	204.190000	9,421,939.17	7,275,672.81	0.36
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	24,536.000	Local 51.179515	1,255,740.57	48.960000	1,201,282.56	-54,458.01	0.05
			Base 51.179515	1,255,740.57	48.960000	1,201,282.56	-54,458.01	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	54,775.000	Local 86.005337	4,710,942.34	185.230000	10,145,973.25	5,435,030.91	0.39
			Base 86.005337	4,710,942.34	185.230000	10,145,973.25	5,435,030.91	0.39
911363109	UNITED RENTALS INC COMMON STOCK USD.01	5,202.000	Local 126.365971	657,355.78	440.950000	2,293,821.90	1,636,466.12	0.09
			Base 126.365971	657,355.78	440.950000	2,293,821.90	1,636,466.12	0.09

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		70,125.000	Local 89.013697	6,242,085.47	499.190000	35,005,698.75	28,763,613.28	1.34
			Base 89.013697	6,242,085.47	499.190000	35,005,698.75	28,763,613.28	1.34
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		4,816.000	Local 114.747814	552,625.47	148.210000	713,779.36	161,153.89	0.03
			Base 114.747814	552,625.47	148.210000	713,779.36	161,153.89	0.03
918204108	VF CORP COMMON STOCK							
		24,788.000	Local 30.895123	765,828.32	30.940000	766,940.72	1,112.40	0.03
			Base 30.895123	765,828.32	30.940000	766,940.72	1,112.40	0.03
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		28,935.000	Local 37.328522	1,080,100.79	140.030000	4,051,768.05	2,971,667.26	0.16
			Base 37.328522	1,080,100.79	140.030000	4,051,768.05	2,971,667.26	0.16
92276F100	VENTAS INC REIT USD.25							
		29,999.000	Local 45.669554	1,370,040.95	51.810000	1,554,248.19	184,207.24	0.06
			Base 45.669554	1,370,040.95	51.810000	1,554,248.19	184,207.24	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		22,000.000	Local 370.388168	8,148,539.70	373.440000	8,215,680.00	67,140.30	0.32
			Base 370.388168	8,148,539.70	373.440000	8,215,680.00	67,140.30	0.32
92343E102	VERISIGN INC COMMON STOCK USD.001							
		6,923.000	Local 72.451817	501,583.93	218.050000	1,509,560.15	1,007,976.22	0.06
			Base 72.451817	501,583.93	218.050000	1,509,560.15	1,007,976.22	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		315,207.000	Local 44.293198	13,961,526.11	41.570000	13,103,154.99	-858,371.12	0.50
			Base 44.293198	13,961,526.11	41.570000	13,103,154.99	-858,371.12	0.50
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		11,737.000	Local 93.970632	1,102,933.31	181.790000	2,133,669.23	1,030,735.92	0.08
			Base 93.970632	1,102,933.31	181.790000	2,133,669.23	1,030,735.92	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		19,265.000	Local 110.071572	2,120,528.83	323.100000	6,224,521.50	4,103,992.67	0.24
			Base 110.071572	2,120,528.83	323.100000	6,224,521.50	4,103,992.67	0.24

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		37,903.000	Local 48.140493	1,824,669.11	23.160000	877,833.48	-946,835.63	0.03
			Base 48.140493	1,824,669.11	23.160000	877,833.48	-946,835.63	0.03
92556V106	VIATRIS INC COMMON STOCK							
		130,066.000	Local 14.890775	1,936,783.56	12.160000	1,581,602.56	-355,181.00	0.06
			Base 14.890775	1,936,783.56	12.160000	1,581,602.56	-355,181.00	0.06
925652109	VICI PROPERTIES INC REIT USD.01							
		72,283.000	Local 29.948702	2,164,782.03	34.180000	2,470,632.94	305,850.91	0.09
			Base 29.948702	2,164,782.03	34.180000	2,470,632.94	305,850.91	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		122,712.000	Local 47.094779	5,779,094.57	230.210000	28,249,529.52	22,470,434.95	1.08
			Base 47.094779	5,779,094.57	230.210000	28,249,529.52	22,470,434.95	1.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		9,975.000	Local 71.731194	715,518.66	183.330000	1,828,716.75	1,113,198.09	0.07
			Base 71.731194	715,518.66	183.330000	1,828,716.75	1,113,198.09	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		23,674.000	Local 44.749930	1,059,409.85	93.990000	2,225,119.26	1,165,709.41	0.09
			Base 44.749930	1,059,409.85	93.990000	2,225,119.26	1,165,709.41	0.09
929740108	WABTEC CORP COMMON STOCK USD.01							
		13,649.000	Local 74.033720	1,010,486.25	103.810000	1,416,902.69	406,416.44	0.05
			Base 74.033720	1,010,486.25	103.810000	1,416,902.69	406,416.44	0.05
931142103	WALMART INC COMMON STOCK USD.1							
		105,930.000	Local 67.678418	7,169,174.85	143.870000	15,240,149.10	8,070,974.25	0.58
			Base 67.678418	7,169,174.85	143.870000	15,240,149.10	8,070,974.25	0.58
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		53,872.000	Local 41.651653	2,243,857.87	36.860000	1,985,721.92	-258,135.95	0.08
			Base 41.651653	2,243,857.87	36.860000	1,985,721.92	-258,135.95	0.08
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
		165,854.000	Local 29.871368	4,954,285.86	14.820000	2,457,956.28	-2,496,329.58	0.09
			Base 29.871368	4,954,285.86	14.820000	2,457,956.28	-2,496,329.58	0.09

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		28,035.000	Local 43.041828	1,206,677.64	154.730000	4,337,855.55	3,131,177.91	0.17
			Base 43.041828	1,206,677.64	154.730000	4,337,855.55	3,131,177.91	0.17
941848103	WATERS CORP COMMON STOCK USD.01							
		4,459.000	Local 77.559578	345,838.16	328.580000	1,465,138.22	1,119,300.06	0.06
			Base 77.559578	345,838.16	328.580000	1,465,138.22	1,119,300.06	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		285,987.000	Local 37.674909	10,774,534.11	46.870000	13,404,210.69	2,629,676.58	0.51
			Base 37.674909	10,774,534.11	46.870000	13,404,210.69	2,629,676.58	0.51
95040Q104	WELLTOWER INC REIT USD1.0							
		35,463.000	Local 61.298300	2,173,821.62	75.040000	2,661,143.52	487,321.90	0.10
			Base 61.298300	2,173,821.62	75.040000	2,661,143.52	487,321.90	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,556.000	Local 217.124505	1,206,343.75	265.600000	1,475,673.60	269,329.85	0.06
			Base 217.124505	1,206,343.75	265.600000	1,475,673.60	269,329.85	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,840.000	Local 42.692111	1,017,779.93	43.950000	1,047,768.00	29,988.07	0.04
			Base 42.692111	1,017,779.93	43.950000	1,047,768.00	29,988.07	0.04
96145D105	WESTROCK CO COMMON STOCK							
		19,084.000	Local 43.582450	831,727.48	39.240000	748,856.16	-82,871.32	0.03
			Base 43.582450	831,727.48	39.240000	748,856.16	-82,871.32	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		55,233.000	Local 28.281433	1,562,068.41	34.430000	1,901,672.19	339,603.78	0.07
			Base 28.281433	1,562,068.41	34.430000	1,901,672.19	339,603.78	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,088.000	Local 99.875404	408,290.65	155.590000	636,051.92	227,761.27	0.02
			Base 99.875404	408,290.65	155.590000	636,051.92	227,761.27	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		91,414.000	Local 28.279104	2,585,106.01	32.240000	2,947,187.36	362,081.35	0.11
			Base 28.279104	2,585,106.01	32.240000	2,947,187.36	362,081.35	0.11

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98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01		8,929.000	Local	66.857401	596,969.73	77.510000	692,086.79	95,117.06	0.03
				Base	66.857401	596,969.73	77.510000	692,086.79	95,117.06	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01		7,739.000	Local	90.126755	697,490.96	103.640000	802,069.96	104,579.00	0.03
				Base	90.126755	697,490.96	103.640000	802,069.96	104,579.00	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5		41,072.000	Local	32.401130	1,330,779.21	68.770000	2,824,521.44	1,493,742.23	0.11
				Base	32.401130	1,330,779.21	68.770000	2,824,521.44	1,493,742.23	0.11
98419M100	XYLEM INC COMMON STOCK		13,526.000	Local	36.494331	493,622.32	104.010000	1,406,839.26	913,216.94	0.05
				Base	36.494331	493,622.32	104.010000	1,406,839.26	913,216.94	0.05
988498101	YUM BRANDS INC COMMON STOCK		21,142.000	Local	32.756789	692,544.03	130.510000	2,759,242.42	2,066,698.39	0.11
				Base	32.756789	692,544.03	130.510000	2,759,242.42	2,066,698.39	0.11
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01		3,874.000	Local	260.030503	1,007,358.17	316.180000	1,224,881.32	217,523.15	0.05
				Base	260.030503	1,007,358.17	316.180000	1,224,881.32	217,523.15	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		15,749.000	Local	77.511579	1,220,729.86	127.340000	2,005,477.66	784,747.80	0.08
				Base	77.511579	1,220,729.86	127.340000	2,005,477.66	784,747.80	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001		11,230.000	Local	38.157161	428,504.92	53.160000	596,986.80	168,481.88	0.02
				Base	38.157161	428,504.92	53.160000	596,986.80	168,481.88	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01		34,980.000	Local	49.582452	1,734,394.18	165.490000	5,788,840.20	4,054,446.02	0.22
				Base	49.582452	1,734,394.18	165.490000	5,788,840.20	4,054,446.02	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01		6,593.000	Local	39.851088	262,738.22	117.550000	775,007.15	512,268.93	0.03
				Base	39.851088	262,738.22	117.550000	775,007.15	512,268.93	0.03

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G0250X107	AMCOR PLC COMMON STOCK USD.01							
		111,755.000	Local 11.100470	1,240,533.05	12.060000	1,347,765.30	107,232.25	0.05
			Base 11.100470	1,240,533.05	12.060000	1,347,765.30	107,232.25	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
		15,525.000	Local 61.597489	956,301.01	318.680000	4,947,507.00	3,991,205.99	0.19
			Base 61.597489	956,301.01	318.680000	4,947,507.00	3,991,205.99	0.19
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
		27,759.000	Local 56.954348	1,580,995.76	64.350000	1,786,291.65	205,295.89	0.07
			Base 56.954348	1,580,995.76	64.350000	1,786,291.65	205,295.89	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		47,289.000	Local 93.117284	4,403,423.26	279.050000	13,195,995.45	8,792,572.19	0.51
			Base 93.117284	4,403,423.26	279.050000	13,195,995.45	8,792,572.19	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		29,848.000	Local 47.273271	1,411,012.59	162.210000	4,841,644.08	3,430,631.49	0.19
			Base 47.273271	1,411,012.59	162.210000	4,841,644.08	3,430,631.49	0.19
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		2,940.000	Local 252.840272	743,350.40	349.690000	1,028,088.60	284,738.20	0.04
			Base 252.840272	743,350.40	349.690000	1,028,088.60	284,738.20	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		34,133.000	Local 20.801581	710,020.38	18.510000	631,801.83	-78,218.55	0.02
			Base 20.801581	710,020.38	18.510000	631,801.83	-78,218.55	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		38,277.000	Local 38.315358	1,466,596.96	69.570000	2,662,930.89	1,196,333.93	0.10
			Base 38.315358	1,466,596.96	69.570000	2,662,930.89	1,196,333.93	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		37,105.000	Local 169.749827	6,298,567.34	330.940000	12,279,528.70	5,980,961.36	0.47
			Base 169.749827	6,298,567.34	330.940000	12,279,528.70	5,980,961.36	0.47
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		99,756.000	Local 78.545834	7,835,418.22	83.690000	8,348,579.64	513,161.42	0.32
			Base 78.545834	7,835,418.22	83.690000	8,348,579.64	513,161.42	0.32

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6095L109	APTIV PLC COMMON STOCK USD.01								
	20,335.000	Local	45.175243	918,638.56	113.090000	2,299,685.15	1,381,046.59	0.09	
		Base	45.175243	918,638.56	113.090000	2,299,685.15	1,381,046.59	0.09	
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
	31,626.000	Local	37.436949	1,183,980.96	15.210000	481,031.46	-702,949.50	0.02	
		Base	37.436949	1,183,980.96	15.210000	481,031.46	-702,949.50	0.02	
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
	14,411.000	Local	35.790263	515,773.48	67.780000	976,777.58	461,004.10	0.04	
		Base	35.790263	515,773.48	67.780000	976,777.58	461,004.10	0.04	
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
	12,346.000	Local	29.586937	365,280.32	55.380000	683,721.48	318,441.16	0.03	
		Base	29.586937	365,280.32	55.380000	683,721.48	318,441.16	0.03	
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	7,491.000	Local	162.410876	1,216,619.87	206.510000	1,546,966.41	330,346.54	0.06	
		Base	162.410876	1,216,619.87	206.510000	1,546,966.41	330,346.54	0.06	
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
	17,286.000	Local	40.338688	697,294.56	179.120000	3,096,268.32	2,398,973.76	0.12	
		Base	40.338688	697,294.56	179.120000	3,096,268.32	2,398,973.76	0.12	
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
	8,124.000	Local	135.769604	1,102,992.26	254.190000	2,065,039.56	962,047.30	0.08	
		Base	135.769604	1,102,992.26	254.190000	2,065,039.56	962,047.30	0.08	
H1467J104	CHUBB LTD COMMON STOCK								
	31,151.000	Local	88.909677	2,769,625.34	227.490000	7,086,540.99	4,316,915.65	0.27	
		Base	88.909677	2,769,625.34	227.490000	7,086,540.99	4,316,915.65	0.27	
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
	11,508.000	Local	60.401403	695,099.35	98.880000	1,137,911.04	442,811.69	0.04	
		Base	60.401403	695,099.35	98.880000	1,137,911.04	442,811.69	0.04	
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
	23,873.000	Local	44.868490	1,071,145.47	127.150000	3,035,451.95	1,964,306.48	0.12	
		Base	44.868490	1,071,145.47	127.150000	3,035,451.95	1,964,306.48	0.12	

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N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,062.000	Local 59.679917	1,137,618.58	96.690000	1,843,104.78	705,486.20	0.07
			Base 59.679917	1,137,618.58	96.690000	1,843,104.78	705,486.20	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		19,449.000	Local 194.535060	3,783,512.39	184.310000	3,584,645.19	-198,867.20	0.14
			Base 194.535060	3,783,512.39	184.310000	3,584,645.19	-198,867.20	0.14
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		16,470.000	Local 79.294996	1,305,988.58	64.940000	1,069,561.80	-236,426.78	0.04
			Base 79.294996	1,305,988.58	64.940000	1,069,561.80	-236,426.78	0.04
US DOLLAR Total								
		24,055,036.000	Local	1,192,980,480.45		2,595,782,379.30	1,402,801,898.85	99.61
			Base	1,192,980,480.45		2,595,782,379.30	1,402,801,898.85	99.61
EQUITY Total								
		24,055,036.000	Base	1,192,980,480.45		2,595,782,379.30	1,402,801,898.85	99.61

Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		34,123,367.530	Base	1,203,048,811.98		2,605,850,710.83	1,402,801,898.85	100.00

Holdings

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STATE OF ARIZONA
FUND: ATZA



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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	
		-21,688,418.560	Local	1.000000	-21,688,418.56	1.000000	-21,688,418.56	0.00	1.09
			Base	1.000000	-21,688,418.56	1.000000	-21,688,418.56	0.00	1.09

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-21,688,418.560	Local	-21,688,418.56		-21,688,418.56	0.00	1.09
		Base	-21,688,418.56		-21,688,418.56	0.00	1.09

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-21,688,418.560	Base	-21,688,418.56		-21,688,418.56	0.00	1.09

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796CV9	TREASURY BILL 04/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	98.969601	24,742,400.28	98.969601	24,742,400.28	0.00	1.24
			Base	98.969601	24,742,400.28	98.969601	24,742,400.28	0.00	1.24

912796XQ7	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		75,000,000.000	Local	98.152600	73,614,450.00	97.961300	73,470,975.00	-143,475.00	3.68
			Base	98.152600	73,614,450.00	97.961300	73,470,975.00	-143,475.00	3.68

912796XY0	TREASURY BILL 08/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		115,000,000.000	Local	98.373332	113,129,331.24	97.602300	112,433,635.97	-695,695.27	5.63
			Base	98.373332	113,129,331.24	97.602300	112,433,635.97	-695,695.27	5.63

912796YJ2	TREASURY BILL 10/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	97.009733	24,252,433.33	96.938000	24,234,500.00	-17,933.33	1.21
			Base	97.009733	24,252,433.33	96.938000	24,234,500.00	-17,933.33	1.21

912796YK9	TREASURY BILL 03/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.581800	39,832,720.00	99.581800	39,832,720.00	0.00	2.00
			Base	99.581800	39,832,720.00	99.581800	39,832,720.00	0.00	2.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796YT0	TREASURY BILL 11/23 0.00000					4.379500	02 Nov 2023		
	25,000,000.000	Local		96.666714	24,166,678.48	96.609900	24,152,475.00	-14,203.48	1.21
		Base		96.666714	24,166,678.48	96.609900	24,152,475.00	-14,203.48	1.21
912796ZD4	TREASURY BILL 11/23 0.00000					4.455000	30 Nov 2023		
	25,000,000.000	Local		96.262750	24,065,687.50	96.264300	24,066,075.00	387.50	1.21
		Base		96.262750	24,065,687.50	96.264300	24,066,075.00	387.50	1.21
912796ZP7	TREASURY BILL 06/23 0.00000					4.540000	08 Jun 2023		
	60,000,000.000	Local		98.394849	59,036,909.61	98.402900	59,041,740.00	4,830.39	2.96
		Base		98.394849	59,036,909.61	98.402900	59,041,740.00	4,830.39	2.96
912796ZQ5	TREASURY BILL 06/23 0.00000					4.511000	22 Jun 2023		
	25,000,000.000	Local		98.233192	24,558,297.91	98.236100	24,559,025.00	727.09	1.23
		Base		98.233192	24,558,297.91	98.236100	24,559,025.00	727.09	1.23
912796ZS1	TREASURY BILL 07/23 0.00000					4.645000	06 Jul 2023		
	80,000,000.000	Local		98.007604	78,406,083.33	98.059600	78,447,680.00	41,596.67	3.93
		Base		98.007604	78,406,083.33	98.059600	78,447,680.00	41,596.67	3.93
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.090000	02 Feb 2023		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.260000	01 Feb 2023		
	197,442,587.700	Local		100.000000	197,442,587.70	100.000000	197,442,587.70	0.00	9.89
		Base		100.000000	197,442,587.70	100.000000	197,442,587.70	0.00	9.89
US DOLLAR Total									
	742,442,587.700	Local			733,247,579.38		732,423,813.95	-823,765.43	36.70
		Base			733,247,579.38		732,423,813.95	-823,765.43	36.70
CASH EQUIVALENT Total									
	742,442,587.700	Base			733,247,579.38		732,423,813.95	-823,765.43	36.70
EQUITY									
US DOLLAR								Exchange Rate:	1.000000

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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
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
		100,136,124.500	Local 1.000000	100,136,124.50	1.000000	100,136,124.50	0.00	5.02
			Base 1.000000	100,136,124.50	1.000000	100,136,124.50	0.00	5.02
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
		101,402,120.870	Local 1.000000	101,402,120.87	1.000000	101,402,120.87	0.00	5.08
			Base 1.000000	101,402,120.87	1.000000	101,402,120.87	0.00	5.08
US DOLLAR Total		201,538,245.370	Local	201,538,245.37		201,538,245.37	0.00	10.10
			Base	201,538,245.37		201,538,245.37	0.00	10.10
EQUITY Total		201,538,245.370	Base	201,538,245.37		201,538,245.37	0.00	10.10

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.870000	20 Apr 2042		
		464,553.920	Local 102.377446	475,598.44	99.078004	460,270.75	-15,327.69	0.02
Original Face:		15,000,000.000	Base 102.377446	475,598.44	99.078004	460,270.75	-15,327.69	0.02
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.625000	20 Jul 2047		
		525,264.000	Local 100.333139	527,013.86	97.574784	512,525.21	-14,488.65	0.03
Original Face:		5,000,000.000	Base 100.333139	527,013.86	97.574784	512,525.21	-14,488.65	0.03
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		2,152,255.320	Local 99.883666	2,149,751.52	96.872637	2,084,946.48	-64,805.04	0.10
Original Face:		10,000,000.000	Base 99.883666	2,149,751.52	96.872637	2,084,946.48	-64,805.04	0.10
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		272,923.320	Local 104.521083	285,262.41	98.197950	268,005.11	-17,257.30	0.01
Original Face:		17,600,000.000	Base 104.521083	285,262.41	98.197950	268,005.11	-17,257.30	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		979,419.070	Local 104.475949	1,023,257.37	99.018260	969,803.72	-53,453.65	0.05
Original Face:		50,000,000.000	Base 104.475949	1,023,257.37	99.018260	969,803.72	-53,453.65	0.05

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38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				4.890000	20 Jun 2042		
		457,376.890	Local 100.063374	457,666.75	98.726040	451,550.09	-6,116.66	0.02
Original Face:		10,000,000.000	Base 100.063374	457,666.75	98.726040	451,550.09	-6,116.66	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		5,530,373.550	Local 102.004282	5,641,217.81	92.725780	5,128,082.01	-513,135.80	0.26
Original Face:		41,570,000.000	Base 102.004282	5,641,217.81	92.725780	5,128,082.01	-513,135.80	0.26
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				4.760000	16 Jun 2037		
		812,921.080	Local 100.147476	814,119.94	98.920000	804,141.53	-9,978.41	0.04
Original Face:		32,313,742.000	Base 100.147476	814,119.94	98.920000	804,141.53	-9,978.41	0.04
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		58,516.240	Local 99.815043	58,408.01	96.117230	56,244.19	-2,163.82	0.00
Original Face:		8,021,011.000	Base 99.815043	58,408.01	96.117230	56,244.19	-2,163.82	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		8,441.540	Local 99.707636	8,416.86	94.662070	7,990.94	-425.92	0.00
Original Face:		2,750,000.000	Base 99.707636	8,416.86	94.662070	7,990.94	-425.92	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		409,920.080	Local 105.272555	431,533.34	99.820080	409,182.55	-22,350.79	0.02
Original Face:		10,300,000.000	Base 105.272555	431,533.34	99.820080	409,182.55	-22,350.79	0.02
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		215,259.740	Local 104.550419	225,054.96	98.620270	212,289.74	-12,765.22	0.01
Original Face:		7,350,000.000	Base 104.550419	225,054.96	98.620270	212,289.74	-12,765.22	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		48,852.870	Local 100.977507	49,330.41	99.173690	48,449.19	-881.22	0.00
Original Face:		5,000,000.000	Base 100.977507	49,330.41	99.173690	48,449.19	-881.22	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		425,723.730	Local 99.850168	425,085.86	96.343160	410,155.69	-14,930.17	0.02
Original Face:		10,815,142.000	Base 99.850168	425,085.86	96.343160	410,155.69	-14,930.17	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		210,979.440	Local 101.952987	215,099.84	98.566600	207,955.26	-7,144.58	0.01
Original Face:		5,648,629.000	Base 101.952987	215,099.84	98.566600	207,955.26	-7,144.58	0.01

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Holdings

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STATE STREET

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38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.790000	20 Nov 2042		
		5,096,439.210	Local 100.000000	5,096,439.21	97.900670	4,989,448.13	-106,991.08	0.25
Original Face:		25,333,333.000	Base 100.000000	5,096,439.21	97.900670	4,989,448.13	-106,991.08	0.25
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.810000	16 Nov 2041		
		1,349,459.940	Local 100.120353	1,351,084.05	98.811370	1,333,419.85	-17,664.20	0.07
Original Face:		10,000,000.000	Base 100.120353	1,351,084.05	98.811370	1,333,419.85	-17,664.20	0.07
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		414,888.240	Local 103.764178	430,505.37	97.206020	403,296.35	-27,209.02	0.02
Original Face:		10,359,452.000	Base 103.764178	430,505.37	97.206020	403,296.35	-27,209.02	0.02
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.810000	16 Dec 2041		
		2,598,749.080	Local 100.120542	2,601,881.66	98.737470	2,565,939.09	-35,942.57	0.13
Original Face:		12,911,372.000	Base 100.120542	2,601,881.66	98.737470	2,565,939.09	-35,942.57	0.13
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,363,758.720	Local 95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.06
Original Face:		10,000,000.000	Base 95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.06
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		716,246.390	Local 100.817738	722,103.41	97.257380	696,602.47	-25,500.94	0.03
Original Face:		25,000,000.000	Base 100.817738	722,103.41	97.257380	696,602.47	-25,500.94	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,236,197.090	Local 100.148076	1,238,027.60	91.151910	1,126,817.26	-111,210.34	0.06
Original Face:		10,000,000.000	Base 100.148076	1,238,027.60	91.151910	1,126,817.26	-111,210.34	0.06
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,236,197.090	Local 100.709207	1,244,964.29	91.732780	1,133,997.96	-110,966.33	0.06
Original Face:		10,000,000.000	Base 100.709207	1,244,964.29	91.732780	1,133,997.96	-110,966.33	0.06
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,284,673.610	Local 101.525956	1,304,277.16	92.354800	1,186,457.74	-117,819.42	0.06
Original Face:		18,249,312.000	Base 101.525956	1,304,277.16	92.354800	1,186,457.74	-117,819.42	0.06
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,263,991.710	Local 99.999998	1,263,991.69	86.894860	1,098,343.83	-165,647.86	0.06
Original Face:		10,000,000.000	Base 99.999998	1,263,991.69	86.894860	1,098,343.83	-165,647.86	0.06

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38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
	1,263,991.710	Local	101.378767	1,281,419.21	89.423670	1,130,307.78	-151,111.43	0.06	
Original Face:	10,000,000.000	Base	101.378767	1,281,419.21	89.423670	1,130,307.78	-151,111.43	0.06	
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
	1,564,634.220	Local	101.503832	1,588,163.69	92.043310	1,440,141.13	-148,022.56	0.07	
Original Face:	10,000,000.000	Base	101.503832	1,588,163.69	92.043310	1,440,141.13	-148,022.56	0.07	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	65,495.570	Local	99.394188	65,098.79	99.678850	65,285.23	186.44	0.00	
Original Face:	18,000,000.000	Base	99.394188	65,098.79	99.678850	65,285.23	186.44	0.00	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,819,017.220	Local	94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.12	
Original Face:	10,000,000.000	Base	94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.12	
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
	3,636,413.290	Local	99.424793	3,615,496.39	90.446180	3,288,996.91	-326,499.48	0.16	
Original Face:	15,000,000.000	Base	99.424793	3,615,496.39	90.446180	3,288,996.91	-326,499.48	0.16	
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	57,622.230	Local	101.184699	58,304.88	95.616100	55,096.13	-3,208.75	0.00	
Original Face:	1,000,000.000	Base	101.184699	58,304.88	95.616100	55,096.13	-3,208.75	0.00	
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
	459,065.780	Local	100.666915	462,127.36	90.098960	413,613.49	-48,513.87	0.02	
Original Face:	2,000,000.000	Base	100.666915	462,127.36	90.098960	413,613.49	-48,513.87	0.02	
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	42,486.540	Local	100.743953	42,802.62	96.451960	40,979.10	-1,823.52	0.00	
Original Face:	1,000,000.000	Base	100.743953	42,802.62	96.451960	40,979.10	-1,823.52	0.00	
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
	202,829.490	Local	100.954615	204,765.73	89.418470	181,367.03	-23,398.70	0.01	
Original Face:	5,000,000.000	Base	100.954615	204,765.73	89.418470	181,367.03	-23,398.70	0.01	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	720,201.090	Local	97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.03	
Original Face:	5,000,000.000	Base	97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.03	

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,129,511.330	Local 100.733531	1,137,796.65	88.745470	1,002,390.14	-135,406.51	0.05
Original Face:		20,000,000.000	Base 100.733531	1,137,796.65	88.745470	1,002,390.14	-135,406.51	0.05
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		528,764.790	Local 100.202358	529,834.79	87.875810	464,656.34	-65,178.45	0.02
Original Face:		10,000,000.000	Base 100.202358	529,834.79	87.875810	464,656.34	-65,178.45	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,501,911.650	Local 96.171060	1,444,404.36	88.087750	1,323,000.18	-121,404.18	0.07
Original Face:		4,000,000.000	Base 96.171060	1,444,404.36	88.087750	1,323,000.18	-121,404.18	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,189,168.780	Local 96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.10
Original Face:		5,000,000.000	Base 96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.10
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		204,065.490	Local 99.910862	203,883.59	96.248540	196,410.05	-7,473.54	0.01
Original Face:		10,000,000.000	Base 99.910862	203,883.59	96.248540	196,410.05	-7,473.54	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,031,045.330	Local 100.079323	1,031,863.19	96.927050	999,361.82	-32,501.37	0.05
Original Face:		5,000,000.000	Base 100.079323	1,031,863.19	96.927050	999,361.82	-32,501.37	0.05
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		350,858.300	Local 100.000000	350,858.30	95.571210	335,319.52	-15,538.78	0.02
Original Face:		10,000,000.000	Base 100.000000	350,858.30	95.571210	335,319.52	-15,538.78	0.02
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.473960	20 Jun 2036		
		5,253,176.860	Local 103.966082	5,461,522.15	91.709150	4,817,643.85	-643,878.30	0.24
Original Face:		8,000,000.000	Base 103.966082	5,461,522.15	91.709150	4,817,643.85	-643,878.30	0.24
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				4.664485	15 Mar 2030		
		18,125,000.000	Local 100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.91
Original Face:		25,000,000.000	Base 100.000000	18,125,000.00	100.000000	18,125,000.00	0.00	0.91
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				4.600000	20 Jan 2027		
		10,000,000.010	Local 100.000000	10,000,000.02	100.000000	10,000,000.01	-0.01	0.50
Original Face:		15,000,000.000	Base 100.000000	10,000,000.02	100.000000	10,000,000.01	-0.01	0.50

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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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	98.924822	3,462,368.77	-37,631.23	0.17
Original Face:		7,000,000.000	Base 100.000000	3,500,000.00	98.924822	3,462,368.77	-37,631.23	0.17
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				4.600000	15 Sep 2026		
		1,250,000.000	Local 100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.06
Original Face:		2,000,000.000	Base 100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.06
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.952671	2,998,580.12	94.612367	2,838,371.01	-160,209.11	0.14
			Base 99.952671	2,998,580.12	94.612367	2,838,371.01	-160,209.11	0.14
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		712,546.630	Local 104.209562	742,541.72	98.681080	703,148.71	-39,393.01	0.04
Original Face:		28,600,000.000	Base 104.209562	742,541.72	98.681080	703,148.71	-39,393.01	0.04
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				5.575000	25 Aug 2024		
		62,937.920	Local 101.073280	63,613.42	99.573687	62,669.61	-943.81	0.00
Original Face:		4,240,960.000	Base 101.073280	63,613.42	99.573687	62,669.61	-943.81	0.00
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				5.825000	25 Feb 2024		
		81,166.460	Local 100.845251	81,852.52	99.118757	80,451.19	-1,401.33	0.00
Original Face:		6,113,646.000	Base 100.845251	81,852.52	99.118757	80,451.19	-1,401.33	0.00
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				7.075000	25 Jul 2024		
		94,673.800	Local 101.795481	96,373.65	99.187359	93,904.44	-2,469.21	0.00
Original Face:		4,650,545.000	Base 101.795481	96,373.65	99.187359	93,904.44	-2,469.21	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				7.320000	25 Nov 2024		
		93,624.260	Local 102.276963	95,756.05	99.609542	93,258.70	-2,497.35	0.00
Original Face:		12,180,140.000	Base 102.276963	95,756.05	99.609542	93,258.70	-2,497.35	0.00
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				6.865000	25 Jan 2025		
		93,647.160	Local 102.347151	95,845.20	99.267418	92,961.12	-2,884.08	0.00
Original Face:		10,243,765.000	Base 102.347151	95,845.20	99.267418	92,961.12	-2,884.08	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				7.641000	25 Jan 2029		
		907,714.820	Local 106.788281	969,333.05	103.968039	943,733.30	-25,599.75	0.05
Original Face:		5,000,000.000	Base 106.788281	969,333.05	103.968039	943,733.30	-25,599.75	0.05

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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
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local		101.551267	2,741,884.22	94.038400	2,539,036.80	-202,847.42	0.13
		Base		101.551267	2,741,884.22	94.038400	2,539,036.80	-202,847.42	0.13
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
	3,000,000.000	Local		101.610451	3,048,313.53	91.704835	2,751,145.05	-297,168.48	0.14
		Base		101.610451	3,048,313.53	91.704835	2,751,145.05	-297,168.48	0.14
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
	6,000,000.000	Local		100.692245	6,041,534.68	99.807000	5,988,420.00	-53,114.68	0.30
		Base		100.692245	6,041,534.68	99.807000	5,988,420.00	-53,114.68	0.30
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	3,104,531.470	Local		101.443571	3,149,347.59	92.271153	2,864,586.98	-284,760.61	0.14
		Base		101.443571	3,149,347.59	92.271153	2,864,586.98	-284,760.61	0.14
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000						17 Jul 2023		
	4,000,000.000	Local		100.569401	4,022,776.03	98.452981	3,938,119.24	-84,656.79	0.20
		Base		100.569401	4,022,776.03	98.452981	3,938,119.24	-84,656.79	0.20
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
	7,000,000.000	Local		101.544048	7,108,083.37	90.709756	6,349,682.92	-758,400.45	0.32
		Base		101.544048	7,108,083.37	90.709756	6,349,682.92	-758,400.45	0.32
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000					0.010000	11 Aug 2023		
	5,499,543.400	Local		100.472018	5,525,502.21	98.034578	5,391,454.16	-134,048.05	0.27
	Original Face: 6,500,000.000	Base		100.472018	5,525,502.21	98.034578	5,391,454.16	-134,048.05	0.27
912796ZD4	TREASURY BILL 11/23 0.00000					0.010000	30 Nov 2023		
	40,000,000.000	Local		96.166194	38,466,477.52	96.264300	38,505,720.00	39,242.48	1.93
		Base		96.166194	38,466,477.52	96.264300	38,505,720.00	39,242.48	1.93
9128285U0	US TREASURY N/B 12/23 2.625					2.625000	31 Dec 2023		
	15,000,000.000	Local		101.460258	15,219,038.76	98.089844	14,713,476.60	-505,562.16	0.74
		Base		101.460258	15,219,038.76	98.089844	14,713,476.60	-505,562.16	0.74
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	20,000,000.000	Local		98.261505	19,652,300.99	91.558594	18,311,718.80	-1,340,582.19	0.92
		Base		98.261505	19,652,300.99	91.558594	18,311,718.80	-1,340,582.19	0.92

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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
91282CAB7	US TREASURY N/B 07/25 0.25					0.250000	31 Jul 2025		
	15,000,000.000	Local		93.381854	14,007,278.05	91.132812	13,669,921.80	-337,356.25	0.69
		Base		93.381854	14,007,278.05	91.132812	13,669,921.80	-337,356.25	0.69
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	10,000,000.000	Local		98.087823	9,808,782.34	90.875000	9,087,500.00	-721,282.34	0.46
		Base		98.087823	9,808,782.34	90.875000	9,087,500.00	-721,282.34	0.46
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	25,000,000.000	Local		99.806389	24,951,597.13	96.808594	24,202,148.50	-749,448.63	1.21
		Base		99.806389	24,951,597.13	96.808594	24,202,148.50	-749,448.63	1.21
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		98.986009	19,797,201.76	90.242188	18,048,437.60	-1,748,764.16	0.90
		Base		98.986009	19,797,201.76	90.242188	18,048,437.60	-1,748,764.16	0.90
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
	10,000,000.000	Local		99.905238	9,990,523.80	93.863281	9,386,328.10	-604,195.70	0.47
		Base		99.905238	9,990,523.80	93.863281	9,386,328.10	-604,195.70	0.47
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	20,000,000.000	Local		99.993522	19,998,704.41	96.539062	19,307,812.40	-690,892.01	0.97
		Base		99.993522	19,998,704.41	96.539062	19,307,812.40	-690,892.01	0.97
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.752217	19,950,443.44	94.730469	18,946,093.80	-1,004,349.64	0.95
		Base		99.752217	19,950,443.44	94.730469	18,946,093.80	-1,004,349.64	0.95
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.312817	9,931,281.71	96.613281	9,661,328.10	-269,953.61	0.48
		Base		99.312817	9,931,281.71	96.613281	9,661,328.10	-269,953.61	0.48
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.474797	9,947,479.70	95.136719	9,513,671.90	-433,807.80	0.48
		Base		99.474797	9,947,479.70	95.136719	9,513,671.90	-433,807.80	0.48
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.800665	74,850,498.46	97.218750	72,914,062.50	-1,936,435.96	3.65
		Base		99.800665	74,850,498.46	97.218750	72,914,062.50	-1,936,435.96	3.65

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STATE OF ARIZONA

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STATE STREET

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91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	10,000,000.000	Local		99.409694	9,940,969.44	96.812500	9,681,250.00	-259,719.44	0.49
		Base		99.409694	9,940,969.44	96.812500	9,681,250.00	-259,719.44	0.49
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.801792	44,910,806.46	97.386719	43,824,023.55	-1,086,782.91	2.20
		Base		99.801792	44,910,806.46	97.386719	43,824,023.55	-1,086,782.91	2.20
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.190441	90,171,397.13	97.050781	87,345,702.90	-2,825,694.23	4.38
		Base		100.190441	90,171,397.13	97.050781	87,345,702.90	-2,825,694.23	4.38
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		99.098232	19,819,646.47	97.261719	19,452,343.80	-367,302.67	0.97
		Base		99.098232	19,819,646.47	97.261719	19,452,343.80	-367,302.67	0.97
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		98.698350	24,674,587.40	97.324219	24,331,054.75	-343,532.65	1.22
		Base		98.698350	24,674,587.40	97.324219	24,331,054.75	-343,532.65	1.22
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	50,000,000.000	Local		99.787640	49,893,819.82	97.851562	48,925,781.00	-968,038.82	2.45
		Base		99.787640	49,893,819.82	97.851562	48,925,781.00	-968,038.82	2.45
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	225,000,000.000	Local		98.686410	222,044,423.26	97.808594	220,069,336.50	-1,975,086.76	11.03
		Base		98.686410	222,044,423.26	97.808594	220,069,336.50	-1,975,086.76	11.03
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	70,000,000.000	Local		99.283381	69,498,366.63	98.156250	68,709,375.00	-788,991.63	3.44
		Base		99.283381	69,498,366.63	98.156250	68,709,375.00	-788,991.63	3.44
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
	50,000,000.000	Local		99.877348	49,938,673.87	99.992188	49,996,094.00	57,420.13	2.51
		Base		99.877348	49,938,673.87	99.992188	49,996,094.00	57,420.13	2.51
91282CFX4	US TREASURY N/B 11/24 4.5					4.500000	30 Nov 2024		
	25,000,000.000	Local		100.447249	25,111,812.16	100.281250	25,070,312.50	-41,499.66	1.26
		Base		100.447249	25,111,812.16	100.281250	25,070,312.50	-41,499.66	1.26

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STATE OF ARIZONA
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91282CGG0	US TREASURY N/B 01/25 4.125				4.000000	31 Jan 2025			
		50,000,000.000	Local	99.783334	49,891,667.08	99.843750	49,921,875.00	30,207.92	2.50
			Base	99.783334	49,891,667.08	99.843750	49,921,875.00	30,207.92	2.50
US DOLLAR Total									
		1,071,379,027.470	Local		1,064,446,816.20		1,039,803,758.81	-24,643,057.39	52.11
Original Face:		648,751,049.000	Base		1,064,446,816.20		1,039,803,758.81	-24,643,057.39	52.11
FIXED INCOME Total									
		1,071,379,027.470	Base		1,064,446,816.20		1,039,803,758.81	-24,643,057.39	52.11
Original Face:		648,751,049.000							

Holdings

ST OF AZ POOL 2 ST AGCY 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
FUND Total								
		1,993,671,441.980	Base	1,977,544,222.39		1,952,077,399.57	-25,466,822.82	100.00
Original Face:		648,751,049.000						

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
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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	
		4,237,255.800	Local	1.000000	4,237,255.80	1.000000	4,237,255.80	0.00	0.05
			Base	1.000000	4,237,255.80	1.000000	4,237,255.80	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,237,255.800	Local	4,237,255.80		4,237,255.80	0.00	0.05
		Base	4,237,255.80		4,237,255.80	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,237,255.800	Base	4,237,255.80		4,237,255.80	0.00	0.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314QQ10	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	99.677222	24,919,305.56	99.677222	24,919,305.56	0.00	0.32
			Base	99.677222	24,919,305.56	99.677222	24,919,305.56	0.00	0.32

0255E3P93	AMERICAN ELEC PWR INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.32
			Base	99.895556	24,973,888.89	99.895556	24,973,888.89	0.00	0.32

0255E3QE1	AMERICAN ELEC PWR INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.453333	24,863,333.33	99.453333	24,863,333.33	0.00	0.32
			Base	99.453333	24,863,333.33	99.453333	24,863,333.33	0.00	0.32

03040MP68	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	99.938889	14,990,833.33	99.938889	14,990,833.33	0.00	0.19
			Base	99.938889	14,990,833.33	99.938889	14,990,833.33	0.00	0.19

03785EP73	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.928667	24,982,166.67	99.928667	24,982,166.67	0.00	0.32
			Base	99.928667	24,982,166.67	99.928667	24,982,166.67	0.00	0.32

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

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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
11563WQ24	BROWN FORMAN CORP.	12,500,000.000	Local	99.635889	12,454,486.11	99.635889	12,454,486.11	0.16
			Base	99.635889	12,454,486.11	99.635889	12,454,486.11	0.16
13608BWT7	CANADIAN IMPERIAL BK	25,000,000.000	Local	97.038222	24,259,555.56	96.756500	24,189,125.00	-70,430.56
			Base	97.038222	24,259,555.56	96.756500	24,189,125.00	-70,430.56
138994009	CANTOR FITZGERALD REPO REPO	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	56,500,000.000	Local	100.000000	56,500,000.00	100.000000	56,500,000.00	0.00
			Base	100.000000	56,500,000.00	100.000000	56,500,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO	14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00
			Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00
19121BPM5	COCA COLA COMPANY	25,000,000.000	Local	99.766667	24,941,666.67	99.766667	24,941,666.67	0.00
			Base	99.766667	24,941,666.67	99.766667	24,941,666.67	0.00

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STATE OF ARIZONA

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STATE STREET

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22599G006	CREDIT AGRICOLE REPO REPO				4.270000	01 Feb 2023			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.21
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.21
23102VQ11	CUMMINS INC				4.490000	01 Mar 2023			
		25,000,000.000	Local	99.650778	24,912,694.44	99.650778	24,912,694.44	0.00	0.32
			Base	99.650778	24,912,694.44	99.650778	24,912,694.44	0.00	0.32
24422MQ79	JOHN DEERE CAPITAL C				4.450000	07 Mar 2023			
		25,000,000.000	Local	99.579722	24,894,930.55	99.579722	24,894,930.55	0.00	0.32
			Base	99.579722	24,894,930.55	99.579722	24,894,930.55	0.00	0.32
2546R3RH9	DISNEY (WALT) CO THE				4.700000	17 Apr 2023			
		25,000,000.000	Local	99.020833	24,755,208.34	99.020833	24,755,208.34	0.00	0.32
			Base	99.020833	24,755,208.34	99.020833	24,755,208.34	0.00	0.32
26244JP29	DUKE ENERGY CORP				4.620000	02 Feb 2023			
		25,000,000.000	Local	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	0.32
			Base	99.987167	24,996,791.67	99.987167	24,996,791.67	0.00	0.32
26244JQM4	DUKE ENERGY CORP				4.780000	21 Mar 2023			
		26,600,000.000	Local	99.362667	26,430,469.33	99.362667	26,430,469.33	0.00	0.34
			Base	99.362667	26,430,469.33	99.362667	26,430,469.33	0.00	0.34
29101BQ70	EMERSON ELECTRIC CO				4.400000	07 Mar 2023			
		25,000,000.000	Local	99.584444	24,896,111.11	99.584444	24,896,111.11	0.00	0.32
			Base	99.584444	24,896,111.11	99.584444	24,896,111.11	0.00	0.32
30601WSF7	FAIRWAY FINANCE CORP				4.900000	15 May 2023			
		10,000,000.000	Local	98.598056	9,859,805.56	98.635500	9,863,550.00	3,744.44	0.13
			Base	98.598056	9,859,805.56	98.635500	9,863,550.00	3,744.44	0.13
34108BPA7	FLORIDA PWR + LGT CO				4.290000	10 Feb 2023			
		25,000,000.000	Local	99.892750	24,973,187.50	99.892750	24,973,187.50	0.00	0.32
			Base	99.892750	24,973,187.50	99.892750	24,973,187.50	0.00	0.32
41282KRA8	HARLEY DAVIDSON FND CP				5.450000	10 Apr 2023			
		25,000,000.000	Local	98.970556	24,742,638.88	98.970556	24,742,638.88	0.00	0.32
			Base	98.970556	24,742,638.88	98.970556	24,742,638.88	0.00	0.32

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43851UP98	HONEYWELL INTERNATN	5,500,000.000	Local	99.907778	5,494,927.78	99.907778	5,494,927.78	0.00	0.07
			Base	99.907778	5,494,927.78	99.907778	5,494,927.78	0.00	0.07
43851UQG1	HONEYWELL INTERNATN	25,000,000.000	Local	99.468472	24,867,118.05	99.468472	24,867,118.05	0.00	0.32
			Base	99.468472	24,867,118.05	99.468472	24,867,118.05	0.00	0.32
45826FPN7	INTEL CORPORATION	25,000,000.000	Local	99.749167	24,937,291.67	99.749167	24,937,291.67	0.00	0.32
			Base	99.749167	24,937,291.67	99.749167	24,937,291.67	0.00	0.32
45826FR39	INTEL CORPORATION	25,000,000.000	Local	99.247667	24,811,916.67	99.247667	24,811,916.67	0.00	0.32
			Base	99.247667	24,811,916.67	99.247667	24,811,916.67	0.00	0.32
46514TZN1	ISRAEL ST 05/26 0	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	15,000,000.000	Local	100.000000	15,000,000.00	100.044000	15,006,600.00	6,600.00	0.19
			Base	100.000000	15,000,000.00	100.044000	15,006,600.00	6,600.00	0.19
46640QUH2	J.P. MORGAN SECURITIES	25,000,000.000	Local	97.671389	24,417,847.22	97.761700	24,440,425.00	22,577.78	0.31
			Base	97.671389	24,417,847.22	97.761700	24,440,425.00	22,577.78	0.31
46640QUU3	J.P. MORGAN SECURITIES	25,000,000.000	Local	97.492500	24,373,125.00	97.599600	24,399,900.00	26,775.00	0.31
			Base	97.492500	24,373,125.00	97.599600	24,399,900.00	26,775.00	0.31
47816GQG7	JOHNSON + JOHNSON	15,000,000.000	Local	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.19
			Base	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.19
47816GSF7	JOHNSON + JOHNSON	20,000,000.000	Local	98.689611	19,737,922.22	98.715600	19,743,120.00	5,197.78	0.25
			Base	98.689611	19,737,922.22	98.715600	19,743,120.00	5,197.78	0.25

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60920WPU8	MONDELEZ INTL INC	25,000,000.000	Local	99.647500	24,911,875.00	99.647500	24,911,875.00	0.00	0.32
			Base	99.647500	24,911,875.00	99.647500	24,911,875.00	0.00	0.32
63254FQ18	NATL AUSTRALIA BK LT	25,000,000.000	Local	99.747222	24,936,805.55	99.747222	24,936,805.55	0.00	0.32
			Base	99.747222	24,936,805.55	99.747222	24,936,805.55	0.00	0.32
63743DPU9	NATL RURAL UTIL COOP	20,000,000.000	Local	99.652000	19,930,400.00	99.652000	19,930,400.00	0.00	0.26
			Base	99.652000	19,930,400.00	99.652000	19,930,400.00	0.00	0.26
65339NP73	NEXTERA ENERGY CAP HLDGS INC	25,000,000.000	Local	99.923000	24,980,750.00	99.923000	24,980,750.00	0.00	0.32
			Base	99.923000	24,980,750.00	99.923000	24,980,750.00	0.00	0.32
6840C3Q14	ORACLE CORPORATION	25,000,000.000	Local	99.627444	24,906,861.11	99.627444	24,906,861.11	0.00	0.32
			Base	99.627444	24,906,861.11	99.627444	24,906,861.11	0.00	0.32
70109MQG2	PARKER HANNIFIN CORP	25,000,000.000	Local	99.426667	24,856,666.67	99.426667	24,856,666.67	0.00	0.32
			Base	99.426667	24,856,666.67	99.426667	24,856,666.67	0.00	0.32
71344UPN3	PEPSICO INC	25,000,000.000	Local	99.747417	24,936,854.16	99.747417	24,936,854.16	0.00	0.32
			Base	99.747417	24,936,854.16	99.747417	24,936,854.16	0.00	0.32
74271UQ60	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.603083	19,920,616.67	99.603083	19,920,616.67	0.00	0.26
			Base	99.603083	19,920,616.67	99.603083	19,920,616.67	0.00	0.26
74271URQ5	PROCTOR GAMBLE AND CO	25,000,000.000	Local	98.952222	24,738,055.56	98.952222	24,738,055.56	0.00	0.32
			Base	98.952222	24,738,055.56	98.952222	24,738,055.56	0.00	0.32
77119MRM1	ROCHE HOLDING INC	25,000,000.000	Local	99.008111	24,752,027.77	99.008111	24,752,027.77	0.00	0.32
			Base	99.008111	24,752,027.77	99.008111	24,752,027.77	0.00	0.32

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78015DU57	ROYAL BK CDA	25,000,000.000	Local	98.498500	24,624,625.00	3.510000	05 Jul 2023	
			Base	98.498500	24,624,625.00	97.924800	24,481,200.00	-143,425.00
								0.31
78015DW14	ROYAL BK CDA	25,000,000.000	Local	97.632667	24,408,166.66	4.020000	01 Sep 2023	
			Base	97.632667	24,408,166.66	97.119700	24,279,925.00	-128,241.66
								0.31
78015DYF1	ROYAL BK CDA	25,000,000.000	Local	95.862417	23,965,604.17	5.190000	15 Nov 2023	
			Base	95.862417	23,965,604.17	94.766700	23,691,675.00	-273,929.17
								0.30
85462DP72	STANLEY WORKS (THE)	25,000,000.000	Local	99.925000	24,981,250.00	4.500000	07 Feb 2023	
			Base	99.925000	24,981,250.00	99.925000	24,981,250.00	0.00
								0.32
89119BRM0	TORONTO DOMINION BANK	25,000,000.000	Local	99.192444	24,798,111.11	3.680000	21 Apr 2023	
			Base	99.192444	24,798,111.11	99.192444	24,798,111.11	0.00
								0.32
89119BS15	TORONTO DOMINION BANK	15,000,000.000	Local	99.344861	14,901,729.16	2.650000	01 May 2023	
			Base	99.344861	14,901,729.16	99.344861	14,901,729.16	0.00
								0.19
90782BPM6	UNION PACIFIC CORP	25,000,000.000	Local	99.750556	24,937,638.89	4.490000	21 Feb 2023	
			Base	99.750556	24,937,638.89	99.750556	24,937,638.89	0.00
								0.32
912796XY0	TREASURY BILL 08/23 0.00000	75,000,000.000	Local	98.377083	73,782,812.50	3.075000	10 Aug 2023	
			Base	98.377083	73,782,812.50	97.602300	73,201,725.00	-581,087.50
								0.94
912796YH6	TREASURY BILL 09/23 0.00000	25,000,000.000	Local	97.644086	24,411,021.53	3.890500	07 Sep 2023	
			Base	97.644086	24,411,021.53	97.193500	24,298,375.00	-112,646.53
								0.31
91820NQ17	VF CORPORATION	25,000,000.000	Local	99.632111	24,908,027.78	4.730000	01 Mar 2023	
			Base	99.632111	24,908,027.78	99.632111	24,908,027.78	0.00
								0.32

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91842KP67	VW CR INC				4.700000	06 Feb 2023			
		25,000,000.000	Local	99.934722	24,983,680.55	99.934722	24,983,680.55	0.00	0.32
			Base	99.934722	24,983,680.55	99.934722	24,983,680.55	0.00	0.32
91842KQT6	VW CR INC				4.370000	27 Mar 2023			
		25,000,000.000	Local	99.344500	24,836,125.00	99.344500	24,836,125.00	0.00	0.32
			Base	99.344500	24,836,125.00	99.344500	24,836,125.00	0.00	0.32
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224				4.250000	01 Feb 2023			
		179,923,393.750	Local	100.000000	179,923,393.75	100.000000	179,923,393.75	0.00	2.31
			Base	100.000000	179,923,393.75	100.000000	179,923,393.75	0.00	2.31
926NKW009	AMHERST PIERPONT 04/15 VAR				4.450000	13 Feb 2023			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.28
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.28
926NKW009	AMHERST PIERPONT 04/15 VAR				4.480000	21 Feb 2023			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
92780KPN2	VIRGINIA ELECT.+ PWR				4.600000	22 Feb 2023			
		25,000,000.000	Local	99.731667	24,932,916.67	99.731667	24,932,916.67	0.00	0.32
			Base	99.731667	24,932,916.67	99.731667	24,932,916.67	0.00	0.32
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.260000	01 Feb 2023			
		222,011,696.030	Local	100.000000	222,011,696.03	100.000000	222,011,696.03	0.00	2.85
			Base	100.000000	222,011,696.03	100.000000	222,011,696.03	0.00	2.85
93142XPF2	WALGREENS BOOTS				4.990000	15 Feb 2023			
		25,000,000.000	Local	99.805944	24,951,486.11	99.805944	24,951,486.11	0.00	0.32
			Base	99.805944	24,951,486.11	99.805944	24,951,486.11	0.00	0.32
93142XQX2	WALGREENS BOOTS				5.000000	31 Mar 2023			
		25,000,000.000	Local	99.194444	24,798,611.11	99.194444	24,798,611.11	0.00	0.32
			Base	99.194444	24,798,611.11	99.194444	24,798,611.11	0.00	0.32
9612C1U62	WESTPAC BANKING CORP.				5.020000	06 Jul 2023			
		25,000,000.000	Local	97.838611	24,459,652.78	97.946600	24,486,650.00	26,997.22	0.31
			Base	97.838611	24,459,652.78	97.946600	24,486,650.00	26,997.22	0.31

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979QHR003	SOUTH STREET REPO				4.200000	01 Feb 2023		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.03
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.03
979QHR003	SOUTH STREET REPO				4.340000	01 Feb 2023		
	1,202,643,588.340	Local	100.000000	1,202,643,588.34	100.000000	1,202,643,588.34	0.00	15.45
		Base	100.000000	1,202,643,588.34	100.000000	1,202,643,588.34	0.00	15.45
US DOLLAR Total								
	3,665,178,678.120	Local		3,654,551,800.91		3,653,333,932.71	-1,217,868.20	46.94
		Base		3,654,551,800.91		3,653,333,932.71	-1,217,868.20	46.94
CASH EQUIVALENT Total								
	3,665,178,678.120	Base		3,654,551,800.91		3,653,333,932.71	-1,217,868.20	46.94

EQUITY

US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	71,366,084.870	Local	1.000000	71,366,084.87	1.000000	71,366,084.87	0.00	0.92
		Base	1.000000	71,366,084.87	1.000000	71,366,084.87	0.00	0.92
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	253,131,804.430	Local	1.000000	253,131,804.43	1.000000	253,131,804.43	0.00	3.25
		Base	1.000000	253,131,804.43	1.000000	253,131,804.43	0.00	3.25
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	107,166,813.010	Local	1.000000	107,166,813.01	1.000000	107,166,813.01	0.00	1.38
		Base	1.000000	107,166,813.01	1.000000	107,166,813.01	0.00	1.38
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	61,102,753.400	Local	1.000000	61,102,753.40	1.000000	61,102,753.40	0.00	0.79
		Base	1.000000	61,102,753.40	1.000000	61,102,753.40	0.00	0.79
US DOLLAR Total								
	492,767,455.710	Local		492,767,455.71		492,767,455.71	0.00	6.33

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		492,767,455.71		492,767,455.71	0.00	6.33

EQUITY Total

492,767,455.710	Base		492,767,455.71		492,767,455.71	0.00	6.33
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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	99.963834	6,997,468.39	95.640103	6,694,807.21	-302,661.18	0.09	
		Base	99.963834	6,997,468.39	95.640103	6,694,807.21	-302,661.18	0.09	
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
	7,000,000.000	Local	99.895122	6,992,658.57	91.589894	6,411,292.58	-581,365.99	0.08	
		Base	99.895122	6,992,658.57	91.589894	6,411,292.58	-581,365.99	0.08	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023			
	5,500,000.000	Local	102.175811	5,619,669.59	99.152842	5,453,406.31	-166,263.28	0.07	
		Base	102.175811	5,619,669.59	99.152842	5,453,406.31	-166,263.28	0.07	
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023			
	5,000,000.000	Local	99.981031	4,999,051.56	99.877449	4,993,872.45	-5,179.11	0.06	
		Base	99.981031	4,999,051.56	99.877449	4,993,872.45	-5,179.11	0.06	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
	10,000,000.000	Local	99.937923	9,993,792.33	94.835750	9,483,575.00	-510,217.33	0.12	
		Base	99.937923	9,993,792.33	94.835750	9,483,575.00	-510,217.33	0.12	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
	7,000,000.000	Local	99.824938	6,987,745.69	96.560827	6,759,257.89	-228,487.80	0.09	
		Base	99.824938	6,987,745.69	96.560827	6,759,257.89	-228,487.80	0.09	
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
	20,000,000.000	Local	99.994322	19,998,864.35	100.822901	20,164,580.20	165,715.85	0.26	
		Base	99.994322	19,998,864.35	100.822901	20,164,580.20	165,715.85	0.26	
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025			
	3,000,000.000	Local	99.871652	2,996,149.57	89.975133	2,699,253.99	-296,895.58	0.03	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.871652	2,996,149.57	89.975133	2,699,253.99	-296,895.58	0.03
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				4.919570	01 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.611685	4,980,584.25	-19,415.75	0.06
		Base	100.000000	5,000,000.00	99.611685	4,980,584.25	-19,415.75	0.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.903946	9,990,394.63	96.590061	9,659,006.10	-331,388.53	0.12
		Base	99.903946	9,990,394.63	96.590061	9,659,006.10	-331,388.53	0.12
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.230000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.310781	2,006,215.62	6,215.62	0.03
		Base	100.000000	2,000,000.00	100.310781	2,006,215.62	6,215.62	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				5.020000	03 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.234383	10,023,438.30	23,438.30	0.13
		Base	100.000000	10,000,000.00	100.234383	10,023,438.30	23,438.30	0.13
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	10,000,000.000	Local	99.915713	9,991,571.31	98.420444	9,842,044.40	-149,526.91	0.13
		Base	99.915713	9,991,571.31	98.420444	9,842,044.40	-149,526.91	0.13
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A				4.810000	17 Feb 2026		
	15,000,000.000	Local	100.083484	15,012,522.53	100.050000	15,007,500.00	-5,022.53	0.19
Original Face:	15,000,000.000	Base	100.083484	15,012,522.53	100.050000	15,007,500.00	-5,022.53	0.19
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.995435	5,999,726.10	101.376900	6,082,614.00	82,887.90	0.08
Original Face:	6,000,000.000	Base	99.995435	5,999,726.10	101.376900	6,082,614.00	82,887.90	0.08
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
	1,410,000.000	Local	100.522811	1,417,371.64	100.213408	1,413,009.05	-4,362.59	0.02
		Base	100.522811	1,417,371.64	100.213408	1,413,009.05	-4,362.59	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023		
	30,000,000.000	Local	99.999777	29,999,933.14	99.077973	29,723,391.90	-276,541.24	0.38
		Base	99.999777	29,999,933.14	99.077973	29,723,391.90	-276,541.24	0.38
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	8,000,000.000	Local	99.965370	7,997,229.63	94.208671	7,536,693.68	-460,535.95	0.10

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.965370	7,997,229.63	94.208671	7,536,693.68	-460,535.95	0.10
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	15,000,000.000	Local	99.948310	14,992,246.50	94.226439	14,133,965.85	-858,280.65	0.18
		Base	99.948310	14,992,246.50	94.226439	14,133,965.85	-858,280.65	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.220000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.382000	15,057,300.00	57,300.00	0.19
		Base	100.000000	15,000,000.00	100.382000	15,057,300.00	57,300.00	0.19
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.618256	2,988,547.68	88.477433	2,654,322.99	-334,224.69	0.03
		Base	99.618256	2,988,547.68	88.477433	2,654,322.99	-334,224.69	0.03
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	96.752440	8,752,225.72	97.426524	8,813,203.36	60,977.64	0.11
		Base	96.752440	8,752,225.72	97.426524	8,813,203.36	60,977.64	0.11
036752AQ6	ELEVANCE HEALTH INC SR UNSECURED 03/23 0.45				0.450000	15 Mar 2023		
	5,000,000.000	Local	99.998500	4,999,925.00	99.473000	4,973,650.00	-26,275.00	0.06
		Base	99.998500	4,999,925.00	99.473000	4,973,650.00	-26,275.00	0.06
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	15,500,000.000	Local	99.975408	15,496,188.27	98.912212	15,331,392.86	-164,795.41	0.20
		Base	99.975408	15,496,188.27	98.912212	15,331,392.86	-164,795.41	0.20
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.879674	9,987,967.36	90.866808	9,086,680.80	-901,286.56	0.12
		Base	99.879674	9,987,967.36	90.866808	9,086,680.80	-901,286.56	0.12
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.864088	4,993,204.40	90.000598	4,500,029.90	-493,174.50	0.06
		Base	99.864088	4,993,204.40	90.000598	4,500,029.90	-493,174.50	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
	5,000,000.000	Local	104.763332	5,238,166.62	95.998844	4,799,942.20	-438,224.42	0.06
		Base	104.763332	5,238,166.62	95.998844	4,799,942.20	-438,224.42	0.06
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.902240	11,988,268.75	99.532875	11,943,945.00	-44,323.75	0.15

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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		Base	99.902240	11,988,268.75	99.532875	11,943,945.00	-44,323.75	0.15
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
	10,000,000.000	Local	99.997508	9,999,750.82	99.696082	9,969,608.20	-30,142.62	0.13
		Base	99.997508	9,999,750.82	99.696082	9,969,608.20	-30,142.62	0.13
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	5,000,000.000	Local	99.824487	4,991,224.37	86.141491	4,307,074.55	-684,149.82	0.06
		Base	99.824487	4,991,224.37	86.141491	4,307,074.55	-684,149.82	0.06
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR				0.500000	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.642771	4,882,138.55	-117,861.45	0.06
		Base	100.000000	5,000,000.00	97.642771	4,882,138.55	-117,861.45	0.06
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR				0.350000	16 Feb 2024		
	25,000,000.000	Local	99.947945	24,986,986.30	94.951689	23,737,922.25	-1,249,064.05	0.31
		Base	99.947945	24,986,986.30	94.951689	23,737,922.25	-1,249,064.05	0.31
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026		
	5,371,000.000	Local	97.855250	5,255,805.47	84.500223	4,538,506.98	-717,298.49	0.06
		Base	97.855250	5,255,805.47	84.500223	4,538,506.98	-717,298.49	0.06
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75				0.750000	26 Sep 2024		
	15,000,000.000	Local	99.882227	14,982,333.98	92.321292	13,848,193.80	-1,134,140.18	0.18
		Base	99.882227	14,982,333.98	92.321292	13,848,193.80	-1,134,140.18	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	93.574575	9,357,457.50	-642,542.50	0.12
		Base	100.000000	10,000,000.00	93.574575	9,357,457.50	-642,542.50	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	95.120025	15,219,204.00	-780,796.00	0.20
		Base	100.000000	16,000,000.00	95.120025	15,219,204.00	-780,796.00	0.20
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.878800	24,969,700.12	95.576195	23,894,048.75	-1,075,651.37	0.31
		Base	99.878800	24,969,700.12	95.576195	23,894,048.75	-1,075,651.37	0.31
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.866468	19,973,293.53	98.622762	19,724,552.40	-248,741.13	0.25

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		Base	99.866468	19,973,293.53	98.622762	19,724,552.40	-248,741.13	0.25
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	97.962555	19,592,511.00	-407,489.00	0.25
		Base	100.000000	20,000,000.00	97.962555	19,592,511.00	-407,489.00	0.25
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.034010	10,003,401.00	3,401.00	0.13
		Base	100.000000	10,000,000.00	100.034010	10,003,401.00	3,401.00	0.13
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35				6.350000	28 Oct 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.336384	20,067,276.80	67,276.80	0.26
		Base	100.000000	20,000,000.00	100.336384	20,067,276.80	67,276.80	0.26
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	100.627780	20,125,556.00	125,556.00	0.26
		Base	100.000000	20,000,000.00	100.627780	20,125,556.00	125,556.00	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	92.174000	9,217,400.00	-782,600.00	0.12
		Base	100.000000	10,000,000.00	92.174000	9,217,400.00	-782,600.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				5.041000	12 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.575000	9,957,500.00	-42,500.00	0.13
		Base	100.000000	10,000,000.00	99.575000	9,957,500.00	-42,500.00	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	90.232004	9,023,200.40	-976,799.60	0.12
		Base	100.000000	10,000,000.00	90.232004	9,023,200.40	-976,799.60	0.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				4.650000	08 Dec 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.817548	9,981,754.80	-18,245.20	0.13
		Base	100.000000	10,000,000.00	99.817548	9,981,754.80	-18,245.20	0.13
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4				0.400000	15 Sep 2023		
	10,000,000.000	Local	99.974050	9,997,404.97	97.238316	9,723,831.60	-273,573.37	0.12
		Base	99.974050	9,997,404.97	97.238316	9,723,831.60	-273,573.37	0.12
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	88.656426	17,731,285.20	-2,268,714.80	0.23

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		Base	100.000000	20,000,000.00	88.656426	17,731,285.20	-2,268,714.80	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	97.519417	9,751,941.70	-248,058.30	0.13
		Base	100.000000	10,000,000.00	97.519417	9,751,941.70	-248,058.30	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	97.389710	15,582,353.60	-417,646.40	0.20
		Base	100.000000	16,000,000.00	97.389710	15,582,353.60	-417,646.40	0.20
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	9,000,000.000	Local	99.948799	8,995,391.87	99.013500	8,911,215.00	-84,176.87	0.11
		Base	99.948799	8,995,391.87	99.013500	8,911,215.00	-84,176.87	0.11
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.959058	13,994,268.15	100.256402	14,035,896.28	41,628.13	0.18
		Base	99.959058	13,994,268.15	100.256402	14,035,896.28	41,628.13	0.18
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.996038	9,999,603.82	101.823102	10,182,310.20	182,706.38	0.13
		Base	99.996038	9,999,603.82	101.823102	10,182,310.20	182,706.38	0.13
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	94.559512	18,911,902.40	-1,088,097.60	0.24
		Base	100.000000	20,000,000.00	94.559512	18,911,902.40	-1,088,097.60	0.24
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.321542	20,064,308.40	64,308.40	0.26
		Base	100.000000	20,000,000.00	100.321542	20,064,308.40	64,308.40	0.26
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	7,000,000.000	Local	99.994861	6,999,640.25	99.686579	6,978,060.53	-21,579.72	0.09
		Base	99.994861	6,999,640.25	99.686579	6,978,060.53	-21,579.72	0.09
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	7,000,000.000	Local	99.939559	6,995,769.16	95.913798	6,713,965.86	-281,803.30	0.09
		Base	99.939559	6,995,769.16	95.913798	6,713,965.86	-281,803.30	0.09
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	10,000,000.000	Local	99.969805	9,996,980.54	96.348564	9,634,856.40	-362,124.14	0.12

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.969805	9,996,980.54	96.348564	9,634,856.40	-362,124.14	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.871424	6,990,999.66	90.085542	6,305,987.94	-685,011.72	0.08
		Base	99.871424	6,990,999.66	90.085542	6,305,987.94	-685,011.72	0.08
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	10,000,000.000	Local	99.956068	9,995,606.75	94.989285	9,498,928.50	-496,678.25	0.12
		Base	99.956068	9,995,606.75	94.989285	9,498,928.50	-496,678.25	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.560000	26 Apr 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	99.683904	7,974,712.32	-25,287.68	0.10
		Base	100.000000	8,000,000.00	99.683904	7,974,712.32	-25,287.68	0.10
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				4.920000	25 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.566907	9,956,690.70	-43,309.30	0.13
		Base	100.000000	10,000,000.00	99.566907	9,956,690.70	-43,309.30	0.13
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	98.268677	14,740,301.55	-259,698.45	0.19
		Base	100.000000	15,000,000.00	98.268677	14,740,301.55	-259,698.45	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				4.760000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.150167	14,872,525.05	-127,474.95	0.19
		Base	100.000000	15,000,000.00	99.150167	14,872,525.05	-127,474.95	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.956358	4,997,817.91	93.754862	4,687,743.10	-310,074.81	0.06
		Base	99.956358	4,997,817.91	93.754862	4,687,743.10	-310,074.81	0.06
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026		
	10,000,000.000	Local	99.912000	9,991,200.00	99.829193	9,982,919.30	-8,280.70	0.13
		Base	99.912000	9,991,200.00	99.829193	9,982,919.30	-8,280.70	0.13
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	97.398174	7,791,853.92	-208,146.08	0.10
		Base	100.000000	8,000,000.00	97.398174	7,791,853.92	-208,146.08	0.10
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.406150	15,060,922.50	60,922.50	0.19

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	15,000,000.00	100.406150	15,060,922.50	60,922.50	0.19
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	93.838796	23,459,699.00	-1,540,301.00	0.30
		Base	100.000000	25,000,000.00	93.838796	23,459,699.00	-1,540,301.00	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.937285	1,998,745.70	95.663011	1,913,260.22	-85,485.48	0.02
		Base	99.937285	1,998,745.70	95.663011	1,913,260.22	-85,485.48	0.02
097023CS2	BOEING CO SR UNSECURED 05/23 4.508				4.508000	01 May 2023		
	40,000,000.000	Local	100.030111	40,012,044.22	99.842755	39,937,102.00	-74,942.22	0.51
		Base	100.030111	40,012,044.22	99.842755	39,937,102.00	-74,942.22	0.51
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	17,000,000.000	Local	99.958145	16,992,884.65	96.975489	16,485,833.13	-507,051.52	0.21
		Base	99.958145	16,992,884.65	96.975489	16,485,833.13	-507,051.52	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	99.983128	4,999,156.40	-843.60	0.06
		Base	100.000000	5,000,000.00	99.983128	4,999,156.40	-843.60	0.06
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	4,750,000.000	Local	100.000000	4,750,000.00	99.932031	4,746,771.47	-3,228.53	0.06
		Base	100.000000	4,750,000.00	99.932031	4,746,771.47	-3,228.53	0.06
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.841863	1,996,837.26	96.826369	1,936,527.38	-60,309.88	0.02
		Base	99.841863	1,996,837.26	96.826369	1,936,527.38	-60,309.88	0.02
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	90.105000	4,505,250.00	-494,750.00	0.06
		Base	100.000000	5,000,000.00	90.105000	4,505,250.00	-494,750.00	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	89.024479	13,353,671.85	-1,646,328.15	0.17

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		Base	100.000000	15,000,000.00	89.024479	13,353,671.85	-1,646,328.15	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	93.705660	14,055,849.00	-944,151.00	0.18
		Base	100.000000	15,000,000.00	93.705660	14,055,849.00	-944,151.00	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	88.178969	8,817,896.90	-1,182,103.10	0.11
		Base	100.000000	10,000,000.00	88.178969	8,817,896.90	-1,182,103.10	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	92.925513	9,292,551.30	-707,448.70	0.12
		Base	100.000000	10,000,000.00	92.925513	9,292,551.30	-707,448.70	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	89.426803	8,942,680.30	-1,057,319.70	0.11
		Base	100.000000	10,000,000.00	89.426803	8,942,680.30	-1,057,319.70	0.11
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.51
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.51
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.726370	19,745,274.00	-254,726.00	0.25
		Base	100.000000	20,000,000.00	98.726370	19,745,274.00	-254,726.00	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	96.588262	19,317,652.40	-682,347.60	0.25
		Base	100.000000	20,000,000.00	96.588262	19,317,652.40	-682,347.60	0.25
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	8,000,000.000	Local	99.964236	7,997,138.85	95.575000	7,646,000.00	-351,138.85	0.10
		Base	99.964236	7,997,138.85	95.575000	7,646,000.00	-351,138.85	0.10
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025		
	2,000,000.000	Local	99.790813	1,995,816.26	97.292399	1,945,847.98	-49,968.28	0.03
		Base	99.790813	1,995,816.26	97.292399	1,945,847.98	-49,968.28	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025		
	3,000,000.000	Local	99.920572	2,997,617.16	100.583884	3,017,516.52	19,899.36	0.04

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		Base	99.920572	2,997,617.16	100.583884	3,017,516.52	19,899.36	0.04
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45				3.450000	15 May 2023		
	10,508,000.000	Local	100.205176	10,529,559.90	99.615135	10,467,558.39	-62,001.51	0.13
		Base	100.205176	10,529,559.90	99.615135	10,467,558.39	-62,001.51	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	10,000,000.000	Local	99.926603	9,992,660.32	93.912226	9,391,222.60	-601,437.72	0.12
		Base	99.926603	9,992,660.32	93.912226	9,391,222.60	-601,437.72	0.12
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	10,000,000.000	Local	99.902388	9,990,238.82	97.677799	9,767,779.90	-222,458.92	0.13
		Base	99.902388	9,990,238.82	97.677799	9,767,779.90	-222,458.92	0.13
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	10,000,000.000	Local	99.975564	9,997,556.35	101.194473	10,119,447.30	121,890.95	0.13
		Base	99.975564	9,997,556.35	101.194473	10,119,447.30	121,890.95	0.13
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
	7,500,000.000	Local	99.985330	7,498,899.75	98.894100	7,417,057.50	-81,842.25	0.10
Original Face:	7,500,000.000	Base	99.985330	7,498,899.75	98.894100	7,417,057.50	-81,842.25	0.10
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.028023	5,001,401.16	98.067716	4,903,385.80	-98,015.36	0.06
		Base	100.028023	5,001,401.16	98.067716	4,903,385.80	-98,015.36	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	99.691496	9,969,149.60	-30,850.40	0.13
		Base	100.000000	10,000,000.00	99.691496	9,969,149.60	-30,850.40	0.13
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.550000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	95.170097	9,517,009.70	-482,990.30	0.12
		Base	100.000000	10,000,000.00	95.170097	9,517,009.70	-482,990.30	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	91.147361	4,557,368.05	-442,631.95	0.06
		Base	100.000000	5,000,000.00	91.147361	4,557,368.05	-442,631.95	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	84.518333	8,451,833.30	-1,548,166.70	0.11

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		Base	100.000000	10,000,000.00	84.518333	8,451,833.30	-1,548,166.70	0.11
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	88.983907	13,347,586.05	-1,652,413.95	0.17
		Base	100.000000	15,000,000.00	88.983907	13,347,586.05	-1,652,413.95	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	88.274421	4,413,721.05	-586,278.95	0.06
		Base	100.000000	5,000,000.00	88.274421	4,413,721.05	-586,278.95	0.06
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.130000	22 Apr 2026		
	20,000,000.000	Local	100.269579	20,053,915.70	100.290000	20,058,000.00	4,084.30	0.26
Original Face:	20,000,000.000	Base	100.269579	20,053,915.70	100.290000	20,058,000.00	4,084.30	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	87.704169	13,155,625.35	-1,844,374.65	0.17
		Base	100.000000	15,000,000.00	87.704169	13,155,625.35	-1,844,374.65	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	97.135597	9,713,559.70	-286,440.30	0.12
		Base	100.000000	10,000,000.00	97.135597	9,713,559.70	-286,440.30	0.12
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.722572	9,972,257.20	-27,742.80	0.13
		Base	100.000000	10,000,000.00	99.722572	9,972,257.20	-27,742.80	0.13
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	10,000,000.000	Local	100.976644	10,097,664.39	95.960781	9,596,078.10	-501,586.29	0.12
		Base	100.976644	10,097,664.39	95.960781	9,596,078.10	-501,586.29	0.12
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025		
	5,000,000.000	Local	99.922035	4,996,101.77	97.173856	4,858,692.80	-137,408.97	0.06
		Base	99.922035	4,996,101.77	97.173856	4,858,692.80	-137,408.97	0.06
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
	7,000,000.000	Local	103.878264	7,271,478.47	98.937442	6,925,620.94	-345,857.53	0.09
		Base	103.878264	7,271,478.47	98.937442	6,925,620.94	-345,857.53	0.09
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5				0.500000	11 Aug 2023		
	2,958,000.000	Local	98.668217	2,918,605.87	97.638201	2,888,137.99	-30,467.88	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
		Base	98.668217	2,918,605.87	97.638201	2,888,137.99	-30,467.88	0.04
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	4,000,000.000	Local	99.829000	3,993,160.00	100.060056	4,002,402.24	9,242.24	0.05
		Base	99.829000	3,993,160.00	100.060056	4,002,402.24	9,242.24	0.05
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025		
	15,000,000.000	Local	99.985379	14,997,806.88	100.664810	15,099,721.50	101,914.62	0.19
		Base	99.985379	14,997,806.88	100.664810	15,099,721.50	101,914.62	0.19
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7				0.700000	05 Jul 2023		
	5,000,000.000	Local	100.185433	5,009,271.63	98.298777	4,914,938.85	-94,332.78	0.06
		Base	100.185433	5,009,271.63	98.298777	4,914,938.85	-94,332.78	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	9,000,000.000	Local	99.976311	8,997,867.97	95.820650	8,623,858.50	-374,009.47	0.11
		Base	99.976311	8,997,867.97	95.820650	8,623,858.50	-374,009.47	0.11
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
	10,000,000.000	Local	99.969420	9,996,941.95	94.043540	9,404,354.00	-592,587.95	0.12
		Base	99.969420	9,996,941.95	94.043540	9,404,354.00	-592,587.95	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	3,969,283.830	Local	99.998467	3,969,222.97	98.746840	3,919,542.35	-49,680.62	0.05
Original Face:	5,000,000.000	Base	99.998467	3,969,222.97	98.746840	3,919,542.35	-49,680.62	0.05
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
	7,000,000.000	Local	105.044581	7,353,120.69	97.428264	6,819,978.48	-533,142.21	0.09
		Base	105.044581	7,353,120.69	97.428264	6,819,978.48	-533,142.21	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	101.494191	2,029,883.81	94.392291	1,887,845.82	-142,037.99	0.02
		Base	101.494191	2,029,883.81	94.392291	1,887,845.82	-142,037.99	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.914994	4,995,749.72	90.035269	4,501,763.45	-493,986.27	0.06
		Base	99.914994	4,995,749.72	90.035269	4,501,763.45	-493,986.27	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A				1.780000	22 Dec 2025		
	908,342.380	Local	100.072479	909,000.74	99.608710	904,788.13	-4,212.61	0.01

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	10,000,000.000	Base	100.072479	909,000.74	99.608710	904,788.13	-4,212.61	0.01	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023			
	10,000,000.000	Local	100.112217	10,011,221.66	99.344689	9,934,468.90	-76,752.76	0.13	
		Base	100.112217	10,011,221.66	99.344689	9,934,468.90	-76,752.76	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	90.225469	9,022,546.90	-977,453.10	0.12	
		Base	100.000000	10,000,000.00	90.225469	9,022,546.90	-977,453.10	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	89.668355	6,276,784.85	-723,215.15	0.08	
		Base	100.000000	7,000,000.00	89.668355	6,276,784.85	-723,215.15	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	92.973197	9,297,319.70	-702,680.30	0.12	
		Base	100.000000	10,000,000.00	92.973197	9,297,319.70	-702,680.30	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	92.796776	6,959,758.20	-540,241.80	0.09	
		Base	100.000000	7,500,000.00	92.796776	6,959,758.20	-540,241.80	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	95.512210	955,122.10	-44,877.90	0.01	
		Base	100.000000	1,000,000.00	95.512210	955,122.10	-44,877.90	0.01	
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5				3.750000	28 Jul 2023			
	10,000,000.000	Local	100.000000	10,000,000.00	99.470879	9,947,087.90	-52,912.10	0.13	
		Base	100.000000	10,000,000.00	99.470879	9,947,087.90	-52,912.10	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	98.628401	4,931,420.05	-68,579.95	0.06	
		Base	100.000000	5,000,000.00	98.628401	4,931,420.05	-68,579.95	0.06	
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.130000	10 Aug 2023			
	20,000,000.000	Local	100.000000	20,000,000.00	99.058818	19,811,763.60	-188,236.40	0.25	
		Base	100.000000	20,000,000.00	99.058818	19,811,763.60	-188,236.40	0.25	
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	98.686635	19,737,327.00	-262,673.00	0.25	

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
		Base	100.000000	20,000,000.00	98.686635	19,737,327.00	-262,673.00	0.25
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	16,985,000.000	Local	100.000000	16,985,000.00	99.009990	16,816,846.80	-168,153.20	0.22
		Base	100.000000	16,985,000.00	99.009990	16,816,846.80	-168,153.20	0.22
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.445900	5,022,294.99	100.285276	5,014,263.80	-8,031.19	0.06
		Base	100.445900	5,022,294.99	100.285276	5,014,263.80	-8,031.19	0.06
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25				5.250000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.717691	9,971,769.10	-28,230.90	0.13
		Base	100.000000	10,000,000.00	99.717691	9,971,769.10	-28,230.90	0.13
3130AU6B5	FEDERAL HOME LOAN BANK BONDS 12/23 5.2				5.200000	18 Dec 2023		
	11,320,000.000	Local	100.000000	11,320,000.00	99.873111	11,305,636.17	-14,363.83	0.15
		Base	100.000000	11,320,000.00	99.873111	11,305,636.17	-14,363.83	0.15
3130AUEN0	FEDERAL HOME LOAN BANK BONDS 01/24 5.01				5.010000	17 Jan 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	100.184142	15,027,621.30	27,621.30	0.19
		Base	100.000000	15,000,000.00	100.184142	15,027,621.30	27,621.30	0.19
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75				4.750000	03 Oct 2023		
	15,000,000.000	Local	99.957971	14,993,695.69	100.076871	15,011,530.65	17,834.96	0.19
		Base	99.957971	14,993,695.69	100.076871	15,011,530.65	17,834.96	0.19
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
	45,000,000.000	Local	100.000000	45,000,000.00	100.017273	45,007,772.85	7,772.85	0.58
		Base	100.000000	45,000,000.00	100.017273	45,007,772.85	7,772.85	0.58
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				4.578430	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.990051	9,999,005.10	-994.90	0.13
		Base	100.000000	10,000,000.00	99.990051	9,999,005.10	-994.90	0.13
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.920235	14,988,035.32	90.830517	13,624,577.55	-1,363,457.77	0.18
		Base	99.920235	14,988,035.32	90.830517	13,624,577.55	-1,363,457.77	0.18
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	90.375935	4,518,796.75	-481,203.25	0.06

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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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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	5,000,000.00	90.375935	4,518,796.75	-481,203.25	0.06
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023		
	20,000,000.000	Local	99.999847	19,999,969.31	99.975461	19,995,092.20	-4,877.11	0.26
		Base	99.999847	19,999,969.31	99.975461	19,995,092.20	-4,877.11	0.26
3133EMSE3	FEDERAL FARM CREDIT BANK BONDS 03/23 0.11				0.110000	01 Mar 2023		
	11,000,000.000	Local	99.668475	10,963,532.26	99.635694	10,959,926.34	-3,605.92	0.14
		Base	99.668475	10,963,532.26	99.635694	10,959,926.34	-3,605.92	0.14
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.972241	4,998,612.06	92.412026	4,620,601.30	-378,010.76	0.06
		Base	99.972241	4,998,612.06	92.412026	4,620,601.30	-378,010.76	0.06
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023		
	10,000,000.000	Local	99.939496	9,993,949.56	96.535255	9,653,525.50	-340,424.06	0.12
		Base	99.939496	9,993,949.56	96.535255	9,653,525.50	-340,424.06	0.12
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	93.372408	9,337,240.80	-662,759.20	0.12
		Base	100.000000	10,000,000.00	93.372408	9,337,240.80	-662,759.20	0.12
3133ENV98	FEDERAL FARM CREDIT BANK BONDS 07/23 4.67				4.670000	26 Jul 2023		
	15,890,000.000	Local	100.000000	15,890,000.00	99.810675	15,859,916.26	-30,083.74	0.20
		Base	100.000000	15,890,000.00	99.810675	15,859,916.26	-30,083.74	0.20
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.684907	24,921,226.75	-78,773.25	0.32
		Base	100.000000	25,000,000.00	99.684907	24,921,226.75	-78,773.25	0.32
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	98.392301	9,839,230.10	-160,769.90	0.13
		Base	100.000000	10,000,000.00	98.392301	9,839,230.10	-160,769.90	0.13
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028		
	10,000,000.000	Local	99.890000	9,989,000.00	99.816912	9,981,691.20	-7,308.80	0.13
		Base	99.890000	9,989,000.00	99.816912	9,981,691.20	-7,308.80	0.13
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				1.000000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.06

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Holdings

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STATE OF ARIZONA

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STATE STREET

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		Base	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.06	
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		7,562,997.800	Local	102.062726	7,719,001.70	88.531375	6,695,625.94	-1,023,375.76	0.09
Original Face:		10,000,000.000	Base	102.062726	7,719,001.70	88.531375	6,695,625.94	-1,023,375.76	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	92.252840	9,225,284.00	-774,716.00	0.12
			Base	100.000000	10,000,000.00	92.252840	9,225,284.00	-774,716.00	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	91.211132	4,560,556.60	-439,443.40	0.06
			Base	100.000000	5,000,000.00	91.211132	4,560,556.60	-439,443.40	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	91.141523	4,557,076.15	-442,923.85	0.06
			Base	100.000000	5,000,000.00	91.141523	4,557,076.15	-442,923.85	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	98.433691	9,843,369.10	-156,630.90	0.13
			Base	100.000000	10,000,000.00	98.433691	9,843,369.10	-156,630.90	0.13
3134GXM76	FREDDIE MAC NOTES 08/25 VAR				3.000000	25 Aug 2025			
		10,000,000.000	Local	100.770298	10,077,029.75	99.105369	9,910,536.90	-166,492.85	0.13
			Base	100.770298	10,077,029.75	99.105369	9,910,536.90	-166,492.85	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	98.431448	14,764,717.20	-235,282.80	0.19
			Base	100.000000	15,000,000.00	98.431448	14,764,717.20	-235,282.80	0.19
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.522977	19,704,595.40	-295,404.60	0.25
			Base	100.000000	20,000,000.00	98.522977	19,704,595.40	-295,404.60	0.25
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.630290	9,963,029.00	-36,971.00	0.13
			Base	100.000000	10,000,000.00	99.630290	9,963,029.00	-36,971.00	0.13
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	100.185446	20,037,089.20	37,089.20	0.26

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		Base	100.000000	20,000,000.00	100.185446	20,037,089.20	37,089.20	0.26
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
		11,323.700 Local	102.414670	11,597.13	99.173310	11,230.09	-367.04	0.00
Original Face:		2,838,688.000 Base	102.414670	11,597.13	99.173310	11,230.09	-367.04	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		338,987.840 Local	101.302946	343,404.67	91.022820	308,556.29	-34,848.38	0.00
Original Face:		5,677,376.000 Base	101.302946	343,404.67	91.022820	308,556.29	-34,848.38	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		461,927.390 Local	101.215693	467,543.01	89.718150	414,432.71	-53,110.30	0.01
Original Face:		5,677,376.000 Base	101.215693	467,543.01	89.718150	414,432.71	-53,110.30	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		532,072.930 Local	100.695388	535,772.90	92.538670	492,373.21	-43,399.69	0.01
Original Face:		6,713,909.000 Base	100.695388	535,772.90	92.538670	492,373.21	-43,399.69	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
		587,522.120 Local	99.837543	586,567.65	93.351990	548,463.59	-38,104.06	0.01
Original Face:		5,677,376.000 Base	99.837543	586,567.65	93.351990	548,463.59	-38,104.06	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
		832,425.760 Local	101.324871	843,454.33	92.478510	769,814.94	-73,639.39	0.01
Original Face:		6,995,663.000 Base	101.324871	843,454.33	92.478510	769,814.94	-73,639.39	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
		587,522.120 Local	100.157215	588,445.79	93.757470	550,845.88	-37,599.91	0.01
Original Face:		5,677,376.000 Base	100.157215	588,445.79	93.757470	550,845.88	-37,599.91	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
		745,364.150 Local	100.603364	749,861.41	90.593430	675,250.95	-74,610.46	0.01
Original Face:		11,354,753.000 Base	100.603364	749,861.41	90.593430	675,250.95	-74,610.46	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
		339,668.100 Local	98.781360	335,528.77	92.583410	314,476.31	-21,052.46	0.00
Original Face:		2,000,000.000 Base	98.781360	335,528.77	92.583410	314,476.31	-21,052.46	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
		845,883.530 Local	101.379120	857,549.28	89.718150	758,911.05	-98,638.23	0.01

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STATE OF ARIZONA

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STATE STREET

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Original Face:	8,516,065.000	Base	101.379120		857,549.28	89.718150	758,911.05	-98,638.23	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	464,988.050	Local	99.921701		464,623.97	94.337760	438,659.31	-25,964.66	0.01
Original Face:	5,677,376.000	Base	99.921701		464,623.97	94.337760	438,659.31	-25,964.66	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	901,022.650	Local	98.925350		891,339.81	92.931020	837,329.54	-54,010.27	0.01
Original Face:	6,060,416.000	Base	98.925350		891,339.81	92.931020	837,329.54	-54,010.27	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
	4,720,972.760	Local	99.758962		4,709,593.44	77.537870	3,660,541.72	-1,049,051.72	0.05
Original Face:	7,000,000.000	Base	99.758962		4,709,593.44	77.537870	3,660,541.72	-1,049,051.72	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	91.598858	9,159,885.80	-840,114.20	0.12
		Base	100.000000		10,000,000.00	91.598858	9,159,885.80	-840,114.20	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
	10,000,000.000	Local	99.984529		9,998,452.94	91.256320	9,125,632.00	-872,820.94	0.12
		Base	99.984529		9,998,452.94	91.256320	9,125,632.00	-872,820.94	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	96,412.630	Local	98.501099		94,967.50	95.620440	92,190.18	-2,777.32	0.00
Original Face:	2,838,688.000	Base	98.501099		94,967.50	95.620440	92,190.18	-2,777.32	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	98,596.130	Local	100.113169		98,707.71	98.571840	97,188.02	-1,519.69	0.00
Original Face:	5,946,910.000	Base	100.113169		98,707.71	98.571840	97,188.02	-1,519.69	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	31,237.510	Local	101.734645		31,779.37	98.137360	30,655.67	-1,123.70	0.00
Original Face:	500,000.000	Base	101.734645		31,779.37	98.137360	30,655.67	-1,123.70	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	20,366.800	Local	99.485142		20,261.94	98.867240	20,136.09	-125.85	0.00
Original Face:	2,838,688.000	Base	99.485142		20,261.94	98.867240	20,136.09	-125.85	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	160,854.710	Local	99.980541		160,823.41	95.250390	153,214.74	-7,608.67	0.00

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Original Face:	2,838,688.000	Base	99.980541	160,823.41	95.250390	153,214.74	-7,608.67	0.00	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	149,786.570	Local	99.961218	149,728.48	95.674920	143,308.18	-6,420.30	0.00	
Original Face:	3,247,459.000	Base	99.961218	149,728.48	95.674920	143,308.18	-6,420.30	0.00	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	288,603.730	Local	100.120508	288,951.52	95.852880	276,634.99	-12,316.53	0.00	
Original Face:	5,677,376.000	Base	100.120508	288,951.52	95.852880	276,634.99	-12,316.53	0.00	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	156,981.140	Local	100.315337	157,476.16	97.506860	153,067.38	-4,408.78	0.00	
Original Face:	8,516,065.000	Base	100.315337	157,476.16	97.506860	153,067.38	-4,408.78	0.00	
3137AXM23	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	811,068.950	Local	100.042105	811,410.45	93.795620	760,747.15	-50,663.30	0.01	
Original Face:	7,380,589.000	Base	100.042105	811,410.45	93.795620	760,747.15	-50,663.30	0.01	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,383,101.170	Local	101.113958	1,398,508.34	91.015200	1,258,832.30	-139,676.04	0.02	
Original Face:	5,677,376.000	Base	101.113958	1,398,508.34	91.015200	1,258,832.30	-139,676.04	0.02	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	747,112.070	Local	100.020959	747,268.66	91.912000	686,685.65	-60,583.01	0.01	
Original Face:	5,677,376.000	Base	100.020959	747,268.66	91.912000	686,685.65	-60,583.01	0.01	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,867,780.330	Local	100.649804	1,879,917.24	92.603080	1,729,622.11	-150,295.13	0.02	
Original Face:	14,193,441.000	Base	100.649804	1,879,917.24	92.603080	1,729,622.11	-150,295.13	0.02	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	442,701.230	Local	100.414566	444,536.52	97.174440	430,192.44	-14,344.08	0.01	
Original Face:	14,193,441.000	Base	100.414566	444,536.52	97.174440	430,192.44	-14,344.08	0.01	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	442,213.360	Local	99.906927	441,801.78	92.375950	408,498.79	-33,302.99	0.01	
Original Face:	3,250,000.000	Base	99.906927	441,801.78	92.375950	408,498.79	-33,302.99	0.01	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	122,477.070	Local	100.449113	123,027.13	98.730780	120,922.57	-2,104.56	0.00	

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Original Face:	5,677,376.000	Base	100.449113		123,027.13	98.730780	120,922.57	-2,104.56	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,330,473.680	Local	99.916539		1,329,363.26	90.366320	1,202,300.10	-127,063.16	0.02
Original Face:	8,516,065.000	Base	99.916539		1,329,363.26	90.366320	1,202,300.10	-127,063.16	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	286,019.680	Local	98.335712		281,259.49	93.979370	268,799.49	-12,460.00	0.00
Original Face:	2,500,000.000	Base	98.335712		281,259.49	93.979370	268,799.49	-12,460.00	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
	4,630,731.300	Local	100.166084		4,638,422.19	85.737100	3,970,254.73	-668,167.46	0.05
Original Face:	5,000,000.000	Base	100.166084		4,638,422.19	85.737100	3,970,254.73	-668,167.46	0.05
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	303,422.020	Local	100.928624		306,239.67	95.898960	290,978.56	-15,261.11	0.00
Original Face:	44,567,405.000	Base	100.928624		306,239.67	95.898960	290,978.56	-15,261.11	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	9,281.370	Local	104.513989		9,700.33	100.324850	9,311.52	-388.81	0.00
Original Face:	1,000,000.000	Base	104.513989		9,700.33	100.324850	9,311.52	-388.81	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	424,750.710	Local	105.268511		447,128.75	101.311900	430,323.01	-16,805.74	0.01
Original Face:	24,898,134.000	Base	105.268511		447,128.75	101.311900	430,323.01	-16,805.74	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	142,729.510	Local	104.317628		148,892.04	98.593670	140,722.26	-8,169.78	0.00
Original Face:	8,516,065.000	Base	104.317628		148,892.04	98.593670	140,722.26	-8,169.78	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	98.430625	9,843,062.50	-156,937.50	0.13
		Base	100.000000		10,000,000.00	98.430625	9,843,062.50	-156,937.50	0.13
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					4.550000	10 May 2023		
	15,000,000.000	Local	100.000000		15,000,000.00	99.897982	14,984,697.30	-15,302.70	0.19
		Base	100.000000		15,000,000.00	99.897982	14,984,697.30	-15,302.70	0.19
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
	5,000,000.000	Local	93.566838		4,678,341.90	90.277450	4,513,872.50	-164,469.40	0.06

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Original Face:		5,000,000.000	Base	93.566838	4,678,341.90	90.277450	4,513,872.50	-164,469.40	0.06
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	100.538763	1,256,734.54	98.391949	1,229,899.36	-26,835.18	0.02
			Base	100.538763	1,256,734.54	98.391949	1,229,899.36	-26,835.18	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		7,500,000.000	Local	100.015655	7,501,174.13	97.314700	7,298,602.50	-202,571.63	0.09
			Base	100.015655	7,501,174.13	97.314700	7,298,602.50	-202,571.63	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	97.161598	4,858,079.90	-141,920.10	0.06
			Base	100.000000	5,000,000.00	97.161598	4,858,079.90	-141,920.10	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	99.344159	6,954,091.13	-45,908.87	0.09
			Base	100.000000	7,000,000.00	99.344159	6,954,091.13	-45,908.87	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	88.410311	17,682,062.20	-2,317,937.80	0.23
			Base	100.000000	20,000,000.00	88.410311	17,682,062.20	-2,317,937.80	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	88.615279	8,861,527.90	-1,138,472.10	0.11
			Base	100.000000	10,000,000.00	88.615279	8,861,527.90	-1,138,472.10	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	95.208970	4,760,448.50	-239,551.50	0.06
			Base	100.000000	5,000,000.00	95.208970	4,760,448.50	-239,551.50	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	88.595025	8,859,502.50	-1,140,497.50	0.11
			Base	100.000000	10,000,000.00	88.595025	8,859,502.50	-1,140,497.50	0.11
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	88.181089	8,818,108.90	-1,181,891.10	0.11
			Base	100.000000	10,000,000.00	88.181089	8,818,108.90	-1,181,891.10	0.11
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		34,411.690	Local	104.606400	35,996.83	99.277660	34,163.12	-1,833.71	0.00

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Original Face:		877,500.000	Base	104.606400	35,996.83	99.277660	34,163.12	-1,833.71	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		548,762.980	Local	98.994468	543,244.99	88.978400	488,280.52	-54,964.47	0.01
Original Face:		3,000,000.000	Base	98.994468	543,244.99	88.978400	488,280.52	-54,964.47	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,363,758.720	Local	95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.02
Original Face:		10,000,000.000	Base	95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,297,202.790	Local	101.811003	1,320,695.17	91.732780	1,189,960.18	-130,734.99	0.02
Original Face:		10,493,495.000	Base	101.811003	1,320,695.17	91.732780	1,189,960.18	-130,734.99	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,189,168.780	Local	96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.02
Original Face:		5,000,000.000	Base	96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.02
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
		102,032.750	Local	99.910852	101,941.79	96.248540	98,205.03	-3,736.76	0.00
Original Face:		5,000,000.000	Base	99.910852	101,941.79	96.248540	98,205.03	-3,736.76	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049			
		342,079.870	Local	100.625752	344,220.44	91.648110	313,509.74	-30,710.70	0.00
Original Face:		5,000,000.000	Base	100.625752	344,220.44	91.648110	313,509.74	-30,710.70	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051			
		3,009,203.010	Local	102.173372	3,074,604.20	80.888600	2,434,102.19	-640,502.01	0.03
Original Face:		5,000,000.000	Base	102.173372	3,074,604.20	80.888600	2,434,102.19	-640,502.01	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
		6,253,000.000	Local	99.853776	6,243,856.64	96.923911	6,060,652.15	-183,204.49	0.08
			Base	99.853776	6,243,856.64	96.923911	6,060,652.15	-183,204.49	0.08
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		1,000,000.000	Local	99.969512	999,695.12	95.937894	959,378.94	-40,316.18	0.01
			Base	99.969512	999,695.12	95.937894	959,378.94	-40,316.18	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		2,000,000.000	Local	99.913781	1,998,275.62	92.200514	1,844,010.28	-154,265.34	0.02

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		Base	99.913781	1,998,275.62	92.200514	1,844,010.28	-154,265.34	0.02
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	5,000,000.000	Local	99.968272	4,998,413.60	99.374053	4,968,702.65	-29,710.95	0.06
		Base	99.968272	4,998,413.60	99.374053	4,968,702.65	-29,710.95	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	3,000,000.000	Local	99.995375	2,999,861.25	93.180187	2,795,405.61	-204,455.64	0.04
		Base	99.995375	2,999,861.25	93.180187	2,795,405.61	-204,455.64	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
	12,000,000.000	Local	99.898121	11,987,774.53	97.682512	11,721,901.44	-265,873.09	0.15
		Base	99.898121	11,987,774.53	97.682512	11,721,901.44	-265,873.09	0.15
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.988620	1,999,772.40	91.705191	1,834,103.82	-165,668.58	0.02
		Base	99.988620	1,999,772.40	91.705191	1,834,103.82	-165,668.58	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	98.747621	19,749,524.20	-250,475.80	0.25
		Base	100.000000	20,000,000.00	98.747621	19,749,524.20	-250,475.80	0.25
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.803000	19,960,600.00	99.970115	19,994,023.00	33,423.00	0.26
		Base	99.803000	19,960,600.00	99.970115	19,994,023.00	33,423.00	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	99.800205	3,792,407.79	-7,592.21	0.05
		Base	100.000000	3,800,000.00	99.800205	3,792,407.79	-7,592.21	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	99.827056	1,197,924.67	-2,075.33	0.02
		Base	100.000000	1,200,000.00	99.827056	1,197,924.67	-2,075.33	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	99.370310	4,968,515.50	-31,484.50	0.06
		Base	100.000000	5,000,000.00	99.370310	4,968,515.50	-31,484.50	0.06
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
	5,850,000.000	Local	96.973651	5,672,958.57	95.097581	5,563,208.49	-109,750.08	0.07

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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
		Base	96.973651	5,672,958.57	95.097581	5,563,208.49	-109,750.08	0.07
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025		
	5,000,000.000	Local	99.575467	4,978,773.33	98.215000	4,910,750.00	-68,023.33	0.06
		Base	99.575467	4,978,773.33	98.215000	4,910,750.00	-68,023.33	0.06
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.803888	20,160,777.60	160,777.60	0.26
		Base	100.000000	20,000,000.00	100.803888	20,160,777.60	160,777.60	0.26
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	3,000,000.000	Local	99.982080	2,999,462.40	95.819610	2,874,588.30	-124,874.10	0.04
Original Face:	3,000,000.000	Base	99.982080	2,999,462.40	95.819610	2,874,588.30	-124,874.10	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	99.088410	8,422,514.85	-76,585.00	0.11
Original Face:	8,500,000.000	Base	99.989410	8,499,099.85	99.088410	8,422,514.85	-76,585.00	0.11
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.943924	4,997,196.20	91.389227	4,569,461.35	-427,734.85	0.06
		Base	99.943924	4,997,196.20	91.389227	4,569,461.35	-427,734.85	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	87.238794	4,361,939.70	-638,060.30	0.06
		Base	100.000000	5,000,000.00	87.238794	4,361,939.70	-638,060.30	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	94.908989	4,745,449.45	-254,550.55	0.06
		Base	100.000000	5,000,000.00	94.908989	4,745,449.45	-254,550.55	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	96.014073	4,800,703.65	-199,296.35	0.06
		Base	100.000000	5,000,000.00	96.014073	4,800,703.65	-199,296.35	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	99.325000	4,966,250.00	-33,750.00	0.06
		Base	100.000000	5,000,000.00	99.325000	4,966,250.00	-33,750.00	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	99.001408	9,900,140.80	-99,859.20	0.13

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
		Base	100.000000	10,000,000.00	99.001408	9,900,140.80	-99,859.20	0.13
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	98.462722	19,692,544.40	-307,455.60	0.25
		Base	100.000000	20,000,000.00	98.462722	19,692,544.40	-307,455.60	0.25
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	99.045421	19,809,084.20	-190,915.80	0.25
		Base	100.000000	20,000,000.00	99.045421	19,809,084.20	-190,915.80	0.25
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023		
	35,000,000.000	Local	100.000000	35,000,000.00	99.175222	34,711,327.70	-288,672.30	0.45
		Base	100.000000	35,000,000.00	99.175222	34,711,327.70	-288,672.30	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.998412	2,999,952.35	99.645293	2,989,358.79	-10,593.56	0.04
		Base	99.998412	2,999,952.35	99.645293	2,989,358.79	-10,593.56	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				4.640000	03 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.821429	4,991,071.45	-8,928.55	0.06
		Base	100.000000	5,000,000.00	99.821429	4,991,071.45	-8,928.55	0.06
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.699000	26 Jan 2026		
	3,000,000.000	Local	99.917432	2,997,522.97	100.012817	3,000,384.51	2,861.54	0.04
		Base	99.917432	2,997,522.97	100.012817	3,000,384.51	2,861.54	0.04
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.739715	1,994,794.29	101.490322	2,029,806.44	35,012.15	0.03
		Base	99.739715	1,994,794.29	101.490322	2,029,806.44	35,012.15	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.978181	4,998,909.03	99.512124	4,975,606.20	-23,302.83	0.06
		Base	99.978181	4,998,909.03	99.512124	4,975,606.20	-23,302.83	0.06
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.826755	19,965,351.04	99.679180	19,935,836.00	-29,515.04	0.26
		Base	99.826755	19,965,351.04	99.679180	19,935,836.00	-29,515.04	0.26
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024		
	3,000,000.000	Local	99.886072	2,996,582.15	98.325025	2,949,750.75	-46,831.40	0.04

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Holdings

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STATE STREET

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		Base	99.886072	2,996,582.15	98.325025	2,949,750.75	-46,831.40	0.04
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
	5,000,000.000	Local	99.997351	4,999,867.56	97.966096	4,898,304.80	-101,562.76	0.06
		Base	99.997351	4,999,867.56	97.966096	4,898,304.80	-101,562.76	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.839869	4,991,993.44	89.118975	4,455,948.75	-536,044.69	0.06
		Base	99.839869	4,991,993.44	89.118975	4,455,948.75	-536,044.69	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35				3.350000	01 Apr 2023		
	3,250,000.000	Local	100.213781	3,256,947.89	99.815717	3,244,010.80	-12,937.09	0.04
		Base	100.213781	3,256,947.89	99.815717	3,244,010.80	-12,937.09	0.04
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.961650	9,996,164.98	97.274760	9,727,476.00	-268,688.98	0.12
		Base	99.961650	9,996,164.98	97.274760	9,727,476.00	-268,688.98	0.12
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	10,000,000.000	Local	100.727345	10,072,734.50	99.403304	9,940,330.40	-132,404.10	0.13
		Base	100.727345	10,072,734.50	99.403304	9,940,330.40	-132,404.10	0.13
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.966431	4,248,573.30	90.163214	3,831,936.60	-416,636.70	0.05
		Base	99.966431	4,248,573.30	90.163214	3,831,936.60	-416,636.70	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	4,000,000.000	Local	99.997173	3,999,886.93	97.421780	3,896,871.20	-103,015.73	0.05
		Base	99.997173	3,999,886.93	97.421780	3,896,871.20	-103,015.73	0.05
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2				2.000000	08 Aug 2023		
	19,204,000.000	Local	99.366196	19,082,284.37	98.591676	18,933,545.46	-148,738.91	0.24
		Base	99.366196	19,082,284.37	98.591676	18,933,545.46	-148,738.91	0.24
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024		
	4,000,000.000	Local	99.915319	3,996,612.74	93.394233	3,735,769.32	-260,843.42	0.05
		Base	99.915319	3,996,612.74	93.394233	3,735,769.32	-260,843.42	0.05
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.721417	4,986,070.84	98.847052	4,942,352.60	-43,718.24	0.06

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		Base	99.721417	4,986,070.84	98.847052	4,942,352.60	-43,718.24	0.06
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				4.925000	24 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.437000	4,971,850.00	-28,150.00	0.06
		Base	100.000000	5,000,000.00	99.437000	4,971,850.00	-28,150.00	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	99.505181	19,901,036.20	-98,963.80	0.26
		Base	100.000000	20,000,000.00	99.505181	19,901,036.20	-98,963.80	0.26
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.117860	20,023,572.00	23,572.00	0.26
		Base	100.000000	20,000,000.00	100.117860	20,023,572.00	23,572.00	0.26
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	10,000,000.000	Local	99.976559	9,997,655.88	95.510314	9,551,031.40	-446,624.48	0.12
		Base	99.976559	9,997,655.88	95.510314	9,551,031.40	-446,624.48	0.12
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.836804	14,975,520.65	89.192797	13,378,919.55	-1,596,601.10	0.17
		Base	99.836804	14,975,520.65	89.192797	13,378,919.55	-1,596,601.10	0.17
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	5,000,000.000	Local	99.947504	4,997,375.19	93.647139	4,682,356.95	-315,018.24	0.06
		Base	99.947504	4,997,375.19	93.647139	4,682,356.95	-315,018.24	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				4.700000	07 Aug 2023		
	7,500,000.000	Local	100.000000	7,500,000.00	99.955989	7,496,699.18	-3,300.82	0.10
		Base	100.000000	7,500,000.00	99.955989	7,496,699.18	-3,300.82	0.10
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.979066	4,998,953.31	96.973538	4,848,676.90	-150,276.41	0.06
		Base	99.979066	4,998,953.31	96.973538	4,848,676.90	-150,276.41	0.06
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	7,000,000.000	Local	99.876663	6,991,366.43	101.915225	7,134,065.75	142,699.32	0.09
		Base	99.876663	6,991,366.43	101.915225	7,134,065.75	142,699.32	0.09
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.836679	9,983,667.93	100.754360	10,075,436.00	91,768.07	0.13

Holdings

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		Base	99.836679	9,983,667.93	100.754360	10,075,436.00	91,768.07	0.13
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	5,000,000.000	Local	99.964726	4,998,236.30	96.381824	4,819,091.20	-179,145.10	0.06
		Base	99.964726	4,998,236.30	96.381824	4,819,091.20	-179,145.10	0.06
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	15,000,000.000	Local	99.931086	14,989,662.94	95.857057	14,378,558.55	-611,104.39	0.18
		Base	99.931086	14,989,662.94	95.857057	14,378,558.55	-611,104.39	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.999608	9,999,960.78	99.695460	9,969,546.00	-30,414.78	0.13
		Base	99.999608	9,999,960.78	99.695460	9,969,546.00	-30,414.78	0.13
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				5.320000	21 Mar 2024		
	9,000,000.000	Local	100.000000	9,000,000.00	99.889426	8,990,048.34	-9,951.66	0.12
		Base	100.000000	9,000,000.00	99.889426	8,990,048.34	-9,951.66	0.12
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025		
	5,000,000.000	Local	99.979840	4,998,992.01	99.341386	4,967,069.30	-31,922.71	0.06
		Base	99.979840	4,998,992.01	99.341386	4,967,069.30	-31,922.71	0.06
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024		
	7,000,000.000	Local	99.996704	6,999,769.29	94.781075	6,634,675.25	-365,094.04	0.09
		Base	99.996704	6,999,769.29	94.781075	6,634,675.25	-365,094.04	0.09
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025		
	4,455,000.000	Local	108.758347	4,845,184.38	98.209388	4,375,228.24	-469,956.14	0.06
		Base	108.758347	4,845,184.38	98.209388	4,375,228.24	-469,956.14	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.859698	4,992,984.89	98.797015	4,939,850.75	-53,134.14	0.06
		Base	99.859698	4,992,984.89	98.797015	4,939,850.75	-53,134.14	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	98.366092	19,673,218.40	-326,781.60	0.25
		Base	100.000000	20,000,000.00	98.366092	19,673,218.40	-326,781.60	0.25
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023		
	6,700,000.000	Local	100.891527	6,759,732.28	98.348369	6,589,340.72	-170,391.56	0.08

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.891527	6,759,732.28	98.348369	6,589,340.72	-170,391.56	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.969839	7,997,587.12	91.089417	7,287,153.36	-710,433.76	0.09
		Base	99.969839	7,997,587.12	91.089417	7,287,153.36	-710,433.76	0.09
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025		
	5,000,000.000	Local	99.878407	4,993,920.35	102.735847	5,136,792.35	142,872.00	0.07
		Base	99.878407	4,993,920.35	102.735847	5,136,792.35	142,872.00	0.07
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	10,000,000.000	Local	96.834351	9,683,435.10	93.992413	9,399,241.30	-284,193.80	0.12
		Base	96.834351	9,683,435.10	93.992413	9,399,241.30	-284,193.80	0.12
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	12,000,000.000	Local	99.952286	11,994,274.37	98.274892	11,792,987.04	-201,287.33	0.15
		Base	99.952286	11,994,274.37	98.274892	11,792,987.04	-201,287.33	0.15
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	4,888,000.000	Local	100.103913	4,893,079.25	98.997150	4,838,980.69	-54,098.56	0.06
		Base	100.103913	4,893,079.25	98.997150	4,838,980.69	-54,098.56	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	9,909,000.000	Local	100.047401	9,913,696.98	97.030636	9,614,765.72	-298,931.26	0.12
		Base	100.047401	9,913,696.98	97.030636	9,614,765.72	-298,931.26	0.12
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024		
	4,753,000.000	Local	103.669173	4,927,395.79	98.530306	4,683,145.44	-244,250.35	0.06
		Base	103.669173	4,927,395.79	98.530306	4,683,145.44	-244,250.35	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	12,000,000.000	Local	99.995258	11,999,430.92	91.871152	11,024,538.24	-974,892.68	0.14
		Base	99.995258	11,999,430.92	91.871152	11,024,538.24	-974,892.68	0.14
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				4.750000	12 Apr 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.572784	4,978,639.20	-21,360.80	0.06
		Base	100.000000	5,000,000.00	99.572784	4,978,639.20	-21,360.80	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025		
	15,000,000.000	Local	99.911193	14,986,678.91	90.632909	13,594,936.35	-1,391,742.56	0.17

Holdings

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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		Base	99.911193	14,986,678.91	90.632909	13,594,936.35	-1,391,742.56	0.17
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	5,500,000.000	Local	99.974861	5,498,617.37	90.435633	4,973,959.82	-524,657.55	0.06
		Base	99.974861	5,498,617.37	90.435633	4,973,959.82	-524,657.55	0.06
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.897312	3,995,892.48	99.683212	3,987,328.48	-8,564.00	0.05
		Base	99.897312	3,995,892.48	99.683212	3,987,328.48	-8,564.00	0.05
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				4.540000	05 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.778627	6,984,503.89	-15,496.11	0.09
		Base	100.000000	7,000,000.00	99.778627	6,984,503.89	-15,496.11	0.09
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.010004	15,001,500.60	1,500.60	0.19
		Base	100.000000	15,000,000.00	100.010004	15,001,500.60	1,500.60	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	98.839000	9,883,900.00	-116,100.00	0.13
		Base	100.000000	10,000,000.00	98.839000	9,883,900.00	-116,100.00	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
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				4.736000	05 Aug 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.631122	14,944,668.30	-55,331.70	0.19
		Base	100.000000	15,000,000.00	99.631122	14,944,668.30	-55,331.70	0.19
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	98.027463	24,506,865.75	-493,134.25	0.31
		Base	100.000000	25,000,000.00	98.027463	24,506,865.75	-493,134.25	0.31
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25				5.250000	29 Dec 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	98.666671	24,666,667.75	-333,332.25	0.32

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2023

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Base Currency: USD - US DOLLAR								
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		Base	100.000000	25,000,000.00	98.666671	24,666,667.75	-333,332.25	0.32
78014RJG6	ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4				5.400000	30 May 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.159660	25,039,915.00	39,915.00	0.32
		Base	100.000000	25,000,000.00	100.159660	25,039,915.00	39,915.00	0.32
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.497428	20,099,485.60	99,485.60	0.26
		Base	100.000000	20,000,000.00	100.497428	20,099,485.60	99,485.60	0.26
78014RKA7	ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1				5.100000	17 Jan 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	99.027167	19,805,433.40	-194,566.60	0.25
		Base	100.000000	20,000,000.00	99.027167	19,805,433.40	-194,566.60	0.25
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024		
	15,000,000.000	Local	99.999036	14,999,855.34	95.839661	14,375,949.15	-623,906.19	0.18
		Base	99.999036	14,999,855.34	95.839661	14,375,949.15	-623,906.19	0.18
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	15,000,000.000	Local	99.925204	14,988,780.55	93.638777	14,045,816.55	-942,964.00	0.18
		Base	99.925204	14,988,780.55	93.638777	14,045,816.55	-942,964.00	0.18
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				5.205860	25 Jan 2029		
	672,081.150	Local	100.000000	672,081.15	95.872140	644,338.58	-27,742.57	0.01
Original Face:	2,838,688.000	Base	100.000000	672,081.15	95.872140	644,338.58	-27,742.57	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	5,000,000.000	Local	99.975405	4,998,770.25	94.373368	4,718,668.40	-280,101.85	0.06
		Base	99.975405	4,998,770.25	94.373368	4,718,668.40	-280,101.85	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
	5,000,000.000	Local	99.910837	4,995,541.85	92.903393	4,645,169.65	-350,372.20	0.06
		Base	99.910837	4,995,541.85	92.903393	4,645,169.65	-350,372.20	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.116400	9,911,640.00	-88,360.00	0.13
		Base	100.000000	10,000,000.00	99.116400	9,911,640.00	-88,360.00	0.13
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	3,000,000.000	Local	99.990656	2,999,719.68	98.712607	2,961,378.21	-38,341.47	0.04

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Holdings

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STATE OF ARIZONA

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STATE STREET

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		Base	99.990656	2,999,719.68	98.712607	2,961,378.21	-38,341.47	0.04
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	10,000,000.000	Local	100.577017	10,057,701.67	99.168837	9,916,883.70	-140,817.97	0.13
		Base	100.577017	10,057,701.67	99.168837	9,916,883.70	-140,817.97	0.13
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
	5,000,000.000	Local	100.309610	5,015,480.52	98.910481	4,945,524.05	-69,956.47	0.06
		Base	100.309610	5,015,480.52	98.910481	4,945,524.05	-69,956.47	0.06
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
	8,000,000.000	Local	99.807659	7,984,612.69	101.001571	8,080,125.68	95,512.99	0.10
		Base	99.807659	7,984,612.69	101.001571	8,080,125.68	95,512.99	0.10
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45				2.450000	01 Oct 2023		
	15,000,000.000	Local	100.953349	15,143,002.40	98.275748	14,741,362.20	-401,640.20	0.19
		Base	100.953349	15,143,002.40	98.275748	14,741,362.20	-401,640.20	0.19
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.870968	4,993,548.38	104.512724	5,225,636.20	232,087.82	0.07
		Base	99.870968	4,993,548.38	104.512724	5,225,636.20	232,087.82	0.07
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	8,000,000.000	Local	99.906190	7,992,495.17	95.171615	7,613,729.20	-378,765.97	0.10
		Base	99.906190	7,992,495.17	95.171615	7,613,729.20	-378,765.97	0.10
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				4.720000	14 Feb 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.755965	2,992,678.95	-7,321.05	0.04
		Base	100.000000	3,000,000.00	99.755965	2,992,678.95	-7,321.05	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
	5,000,000.000	Local	99.889815	4,994,490.75	92.198116	4,609,905.80	-384,584.95	0.06
		Base	99.889815	4,994,490.75	92.198116	4,609,905.80	-384,584.95	0.06
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	101.462257	10,146,225.70	146,225.70	0.13
		Base	100.000000	10,000,000.00	101.462257	10,146,225.70	146,225.70	0.13
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
	3,678,000.000	Local	104.297639	3,836,067.15	98.382601	3,618,512.06	-217,555.09	0.05

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		Base	104.297639	3,836,067.15	98.382601	3,618,512.06	-217,555.09	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
	10,000,000.000	Local	100.082298	10,008,229.83	95.278757	9,527,875.70	-480,354.13	0.12
		Base	100.082298	10,008,229.83	95.278757	9,527,875.70	-480,354.13	0.12
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	21,515,000.000	Local	103.932272	22,361,028.35	97.318260	20,938,023.64	-1,423,004.71	0.27
		Base	103.932272	22,361,028.35	97.318260	20,938,023.64	-1,423,004.71	0.27
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027		
	4,000,000.000	Local	99.961427	3,998,457.06	102.461916	4,098,476.64	100,019.58	0.05
		Base	99.961427	3,998,457.06	102.461916	4,098,476.64	100,019.58	0.05
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25				2.250000	15 Mar 2023		
	1,500,000.000	Local	100.069778	1,501,046.67	99.729689	1,495,945.34	-5,101.33	0.02
		Base	100.069778	1,501,046.67	99.729689	1,495,945.34	-5,101.33	0.02
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	95.414961	9,541,496.10	-458,503.90	0.12
		Base	100.000000	10,000,000.00	95.414961	9,541,496.10	-458,503.90	0.12
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				4.655000	04 Mar 2024		
	11,000,000.000	Local	100.000000	11,000,000.00	99.834000	10,981,740.00	-18,260.00	0.14
		Base	100.000000	11,000,000.00	99.834000	10,981,740.00	-18,260.00	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
	22,000,000.000	Local	99.991037	21,998,028.14	98.520497	21,674,509.34	-323,518.80	0.28
		Base	99.991037	21,998,028.14	98.520497	21,674,509.34	-323,518.80	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	91.971238	9,197,123.80	-802,876.20	0.12
		Base	100.000000	10,000,000.00	91.971238	9,197,123.80	-802,876.20	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	94.738322	16,105,514.74	-894,485.26	0.21
		Base	100.000000	17,000,000.00	94.738322	16,105,514.74	-894,485.26	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	97.749775	25,414,941.50	-585,058.50	0.33

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		Base	100.000000	26,000,000.00	97.749775	25,414,941.50	-585,058.50	0.33
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.320000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.458400	25,114,600.00	114,600.00	0.32
		Base	100.000000	25,000,000.00	100.458400	25,114,600.00	114,600.00	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	99.146570	17,846,382.60	-153,617.40	0.23
		Base	100.000000	18,000,000.00	99.146570	17,846,382.60	-153,617.40	0.23
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	101.189946	20,237,989.20	237,989.20	0.26
		Base	100.000000	20,000,000.00	101.189946	20,237,989.20	237,989.20	0.26
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	101.894857	20,378,971.40	378,971.40	0.26
		Base	100.000000	20,000,000.00	101.894857	20,378,971.40	378,971.40	0.26
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.972753	9,997,275.26	94.505022	9,450,502.20	-546,773.06	0.12
		Base	99.972753	9,997,275.26	94.505022	9,450,502.20	-546,773.06	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	90.245340	4,512,267.00	-487,733.00	0.06
		Base	100.000000	5,000,000.00	90.245340	4,512,267.00	-487,733.00	0.06
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	89.964157	4,498,207.85	-501,792.15	0.06
		Base	100.000000	5,000,000.00	89.964157	4,498,207.85	-501,792.15	0.06
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.992869	11,999,144.32	99.262390	11,911,486.80	-87,657.52	0.15
		Base	99.992869	11,999,144.32	99.262390	11,911,486.80	-87,657.52	0.15
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				4.590000	13 Sep 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.739700	6,981,779.00	-18,221.00	0.09
		Base	100.000000	7,000,000.00	99.739700	6,981,779.00	-18,221.00	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.992462	9,999,246.23	94.889616	9,488,961.60	-510,284.63	0.12

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
		Base	99.992462	9,999,246.23	94.889616	9,488,961.60	-510,284.63	0.12
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.923001	9,992,300.11	97.737020	9,773,702.00	-218,598.11	0.13
		Base	99.923001	9,992,300.11	97.737020	9,773,702.00	-218,598.11	0.13
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.890424	19,978,084.81	102.275156	20,455,031.20	476,946.39	0.26
		Base	99.890424	19,978,084.81	102.275156	20,455,031.20	476,946.39	0.26
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.958149	14,993,722.37	100.323176	15,048,476.40	54,754.03	0.19
		Base	99.958149	14,993,722.37	100.323176	15,048,476.40	54,754.03	0.19
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.913406	1,998,268.11	93.734892	1,874,697.84	-123,570.27	0.02
		Base	99.913406	1,998,268.11	93.734892	1,874,697.84	-123,570.27	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				4.500000	17 Jan 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.742464	6,981,972.48	-18,027.52	0.09
		Base	100.000000	7,000,000.00	99.742464	6,981,972.48	-18,027.52	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				4.700000	09 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.792300	14,818,845.00	-181,155.00	0.19
		Base	100.000000	15,000,000.00	98.792300	14,818,845.00	-181,155.00	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	98.833696	6,918,358.72	-81,641.28	0.09
		Base	100.000000	7,000,000.00	98.833696	6,918,358.72	-81,641.28	0.09
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	102.886024	12,346,322.88	346,322.88	0.16
		Base	100.000000	12,000,000.00	102.886024	12,346,322.88	346,322.88	0.16
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	100.292524	2,005,850.47	99.186543	1,983,730.86	-22,119.61	0.03
		Base	100.292524	2,005,850.47	99.186543	1,983,730.86	-22,119.61	0.03
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024		
	4,025,000.000	Local	94.680450	3,810,888.10	94.951369	3,821,792.60	10,904.50	0.05

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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		Base	94.680450	3,810,888.10	94.951369	3,821,792.60	10,904.50	0.05
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.746740	10,972,141.40	97.013012	10,671,431.32	-300,710.08	0.14
		Base	99.746740	10,972,141.40	97.013012	10,671,431.32	-300,710.08	0.14
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	101.136133	2,806,527.68	99.283509	2,755,117.37	-51,410.31	0.04
		Base	101.136133	2,806,527.68	99.283509	2,755,117.37	-51,410.31	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.970783	1,999,415.65	96.774201	1,935,484.02	-63,931.63	0.02
		Base	99.970783	1,999,415.65	96.774201	1,935,484.02	-63,931.63	0.02
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.096312	19,819,262.46	90.242188	18,048,437.60	-1,770,824.86	0.23
		Base	99.096312	19,819,262.46	90.242188	18,048,437.60	-1,770,824.86	0.23
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	15,000,000.000	Local	99.813606	14,972,040.86	97.218750	14,582,812.50	-389,228.36	0.19
		Base	99.813606	14,972,040.86	97.218750	14,582,812.50	-389,228.36	0.19
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.481255	24,870,313.68	96.812500	24,203,125.00	-667,188.68	0.31
		Base	99.481255	24,870,313.68	96.812500	24,203,125.00	-667,188.68	0.31
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	165,000,000.000	Local	98.262659	162,133,387.18	97.808594	161,384,180.10	-749,207.08	2.07
		Base	98.262659	162,133,387.18	97.808594	161,384,180.10	-749,207.08	2.07
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025		
	10,000,000.000	Local	101.323397	10,132,339.71	98.628607	9,862,860.70	-269,479.01	0.13
		Base	101.323397	10,132,339.71	98.628607	9,862,860.70	-269,479.01	0.13
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	102.970955	10,297,095.51	98.734766	9,873,476.60	-423,618.91	0.13
		Base	102.970955	10,297,095.51	98.734766	9,873,476.60	-423,618.91	0.13
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	8,018,000.000	Local	101.347138	8,126,013.56	96.673499	7,751,281.15	-374,732.41	0.10

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Holdings

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STATE OF ARIZONA

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STATE STREET

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		Base	101.347138	8,126,013.56	96.673499	7,751,281.15	-374,732.41	0.10
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.953028	6,996,711.95	98.169325	6,871,852.75	-124,859.20	0.09
		Base	99.953028	6,996,711.95	98.169325	6,871,852.75	-124,859.20	0.09
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	5,000,000.000	Local	99.991751	4,999,587.57	101.888473	5,094,423.65	94,836.08	0.07
		Base	99.991751	4,999,587.57	101.888473	5,094,423.65	94,836.08	0.07
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.090000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.642864	11,957,143.68	-42,856.32	0.15
		Base	100.000000	12,000,000.00	99.642864	11,957,143.68	-42,856.32	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.997728	2,999,931.84	95.445789	2,863,373.67	-136,558.17	0.04
		Base	99.997728	2,999,931.84	95.445789	2,863,373.67	-136,558.17	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.331378	8,026,510.25	90.963422	7,277,073.76	-749,436.49	0.09
		Base	100.331378	8,026,510.25	90.963422	7,277,073.76	-749,436.49	0.09
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	12,787,918.570	Local	99.991940	12,786,887.82	98.336350	12,575,172.36	-211,715.46	0.16
Original Face:	20,000,000.000	Base	99.991940	12,786,887.82	98.336350	12,575,172.36	-211,715.46	0.16
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	593,621.390	Local	99.996156	593,598.57	99.659700	591,601.30	-1,997.27	0.01
Original Face:	5,500,000.000	Base	99.996156	593,598.57	99.659700	591,601.30	-1,997.27	0.01
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	97.364206	6,557,479.28	94.188468	6,343,593.32	-213,885.96	0.08
		Base	97.364206	6,557,479.28	94.188468	6,343,593.32	-213,885.96	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	5,000,000.000	Local	99.959652	4,997,982.61	96.498394	4,824,919.70	-173,062.91	0.06
		Base	99.959652	4,997,982.61	96.498394	4,824,919.70	-173,062.91	0.06
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.361082	8,574,861.40	97.543271	8,417,984.29	-156,877.11	0.11

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		Base	99.361082	8,574,861.40	97.543271	8,417,984.29	-156,877.11	0.11
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024		
	1,000,000.000	Local	102.755281	1,027,552.81	98.545571	985,455.71	-42,097.10	0.01
		Base	102.755281	1,027,552.81	98.545571	985,455.71	-42,097.10	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	20,000,000.000	Local	100.966896	20,193,379.14	99.466200	19,893,240.00	-300,139.14	0.26
		Base	100.966896	20,193,379.14	99.466200	19,893,240.00	-300,139.14	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	101.253755	4,947,258.47	97.819107	4,779,441.57	-167,816.90	0.06
		Base	101.253755	4,947,258.47	97.819107	4,779,441.57	-167,816.90	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.862094	4,993,104.70	89.495893	4,474,794.65	-518,310.05	0.06
		Base	99.862094	4,993,104.70	89.495893	4,474,794.65	-518,310.05	0.06
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95				0.950000	17 Nov 2023		
	3,000,000.000	Local	99.993643	2,999,809.28	96.956385	2,908,691.55	-91,117.73	0.04
		Base	99.993643	2,999,809.28	96.956385	2,908,691.55	-91,117.73	0.04
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.904563	4,995,228.13	90.453882	4,522,694.10	-472,534.03	0.06
		Base	99.904563	4,995,228.13	90.453882	4,522,694.10	-472,534.03	0.06
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	10,000,000.000	Local	96.398808	9,639,880.81	98.169976	9,816,997.60	177,116.79	0.13
		Base	96.398808	9,639,880.81	98.169976	9,816,997.60	177,116.79	0.13
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	10,000,000.000	Local	99.509436	9,950,943.59	97.088804	9,708,880.40	-242,063.19	0.12
		Base	99.509436	9,950,943.59	97.088804	9,708,880.40	-242,063.19	0.12
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.964613	4,998,230.63	98.898676	4,944,933.80	-53,296.83	0.06
		Base	99.964613	4,998,230.63	98.898676	4,944,933.80	-53,296.83	0.06
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024		
	10,000,000.000	Local	98.400840	9,840,083.96	98.816669	9,881,666.90	41,582.94	0.13

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		Base	98.400840	9,840,083.96	98.816669	9,881,666.90	41,582.94	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	94.556827	6,618,977.89	-381,022.11	0.09
		Base	100.000000	7,000,000.00	94.556827	6,618,977.89	-381,022.11	0.09
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	97.650371	9,765,037.10	-234,962.90	0.13
		Base	100.000000	10,000,000.00	97.650371	9,765,037.10	-234,962.90	0.13
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	96.961602	9,696,160.20	-303,839.80	0.12
		Base	100.000000	10,000,000.00	96.961602	9,696,160.20	-303,839.80	0.12
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025		
		20,000,000.000 Local	100.000000	20,000,000.00	98.333379	19,666,675.80	-333,324.20	0.25
		Base	100.000000	20,000,000.00	98.333379	19,666,675.80	-333,324.20	0.25
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	97.624770	9,762,477.00	-237,523.00	0.13
		Base	100.000000	10,000,000.00	97.624770	9,762,477.00	-237,523.00	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	97.100667	9,710,066.70	-289,933.30	0.12
		Base	100.000000	10,000,000.00	97.100667	9,710,066.70	-289,933.30	0.12
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
		5,000,000.000 Local	100.000000	5,000,000.00	101.490284	5,074,514.20	74,514.20	0.07
		Base	100.000000	5,000,000.00	101.490284	5,074,514.20	74,514.20	0.07
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
		18,000,000.000 Local	100.000000	18,000,000.00	101.590074	18,286,213.32	286,213.32	0.23
		Base	100.000000	18,000,000.00	101.590074	18,286,213.32	286,213.32	0.23
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
		20,000,000.000 Local	100.000000	20,000,000.00	99.231345	19,846,269.00	-153,731.00	0.26
		Base	100.000000	20,000,000.00	99.231345	19,846,269.00	-153,731.00	0.26
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
		5,000,000.000 Local	99.979572	4,998,978.61	101.685485	5,084,274.25	85,295.64	0.07

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.979572	4,998,978.61	101.685485	5,084,274.25	85,295.64	0.07
US DOLLAR Total								
	3,736,459,248.480	Local		3,734,404,716.70		3,632,041,758.50	-102,362,958.20	46.67
Original Face:	426,027,199.000	Base		3,734,404,716.70		3,632,041,758.50	-102,362,958.20	46.67
FIXED INCOME Total								
	3,736,459,248.480	Base		3,734,404,716.70		3,632,041,758.50	-102,362,958.20	46.67
Original Face:	426,027,199.000							

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		7,898,642,638.110	Base	7,885,961,229.12		7,782,380,402.72	-103,580,826.40	100.00
Original Face:		426,027,199.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
		529,634.750	Local	100.000000				0.46
			Base	100.000000				0.46
				529,634.75	100.000000	529,634.75	0.00	

US DOLLAR Total		529,634.750	Local			529,634.75	0.00	0.46
			Base			529,634.75	0.00	0.46

CASH EQUIVALENT Total

		529,634.750	Base			529,634.75	0.00	0.46
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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	99.999999				1.07
			Base	99.999999				1.07
						1,220,000.00	0.01	

009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75				2.750000	03 Feb 2023		
		1,000,000.000	Local	100.010169				0.87
			Base	100.010169				0.87
						999,931.76	-169.93	

023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023		
		665,000.000	Local	99.984400				0.57
			Base	99.984400				0.57
						656,103.09	-8,793.17	

023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
		335,000.000	Local	99.998081				0.29
			Base	99.998081				0.29
						330,903.14	-4,090.43	

023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73				2.730000	13 Apr 2024		
		550,000.000	Local	100.000000				0.47
			Base	100.000000				0.47
						537,463.79	-12,536.21	

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	600,000.000	Local	99.994322	599,965.93	100.822901	604,937.41	4,971.48	0.53	
		Base	99.994322	599,965.93	100.822901	604,937.41	4,971.48	0.53	
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
	500,000.000	Local	99.996226	499,981.13	97.172347	485,861.74	-14,119.39	0.42	
		Base	99.996226	499,981.13	97.172347	485,861.74	-14,119.39	0.42	
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					5.020000	03 May 2024		
	700,000.000	Local	100.000000	700,000.00	100.234383	701,640.68	1,640.68	0.61	
		Base	100.000000	700,000.00	100.234383	701,640.68	1,640.68	0.61	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	1,200,000.000	Local	96.531217	1,158,374.60	98.420444	1,181,045.33	22,670.73	1.03	
		Base	96.531217	1,158,374.60	98.420444	1,181,045.33	22,670.73	1.03	
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local	99.990557	794,924.93	93.657960	744,580.78	-50,344.15	0.65	
	Original Face:	795,000.000	Base	99.990557	794,924.93	93.657960	744,580.78	-50,344.15	0.65
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
	775,000.000	Local	99.977880	774,828.57	97.633380	756,658.70	-18,169.87	0.66	
	Original Face:	775,000.000	Base	99.977880	774,828.57	97.633380	756,658.70	-18,169.87	0.66
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local	103.528932	672,938.06	98.937463	643,093.51	-29,844.55	0.56	
		Base	103.528932	672,938.06	98.937463	643,093.51	-29,844.55	0.56	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local	99.975406	499,877.03	98.912212	494,561.06	-5,315.97	0.43	
		Base	99.975406	499,877.03	98.912212	494,561.06	-5,315.97	0.43	
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
	500,000.000	Local	102.591758	512,958.79	99.162608	495,813.04	-17,145.75	0.43	
		Base	102.591758	512,958.79	99.162608	495,813.04	-17,145.75	0.43	
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A					2.520000	26 Dec 2024		
	184,393.900	Local	99.996274	184,387.03	98.940690	182,440.60	-1,946.43	0.16	
	Original Face:	235,000.000	Base	99.996274	184,387.03	98.940690	182,440.60	-1,946.43	0.16

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	850,000.000	Local		97.343326	827,418.27	97.606570	829,655.85	2,237.58	0.73
Original Face:	850,000.000	Base		97.343326	827,418.27	97.606570	829,655.85	2,237.58	0.73
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					4.963430	28 May 2024		
	500,000.000	Local		100.000000	500,000.00	99.418000	497,090.00	-2,910.00	0.43
		Base		100.000000	500,000.00	99.418000	497,090.00	-2,910.00	0.43
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	93.416000	934,160.00	-65,840.00	0.82
		Base		100.000000	1,000,000.00	93.416000	934,160.00	-65,840.00	0.82
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.630000	02 Apr 2026		
	550,000.000	Local		100.410873	552,259.80	100.275836	551,517.10	-742.70	0.48
		Base		100.410873	552,259.80	100.275836	551,517.10	-742.70	0.48
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local		100.000000	750,000.00	100.689829	755,173.72	5,173.72	0.66
		Base		100.000000	750,000.00	100.689829	755,173.72	5,173.72	0.66
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	605,000.000	Local		99.969805	604,817.32	96.348564	582,908.81	-21,908.51	0.51
		Base		99.969805	604,817.32	96.348564	582,908.81	-21,908.51	0.51
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					4.560000	26 Apr 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.683904	996,839.04	-3,160.96	0.87
		Base		100.000000	1,000,000.00	99.683904	996,839.04	-3,160.96	0.87
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local		99.956308	593,740.47	97.592042	579,696.73	-14,043.74	0.51
		Base		99.956308	593,740.47	97.592042	579,696.73	-14,043.74	0.51
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	272,184.070	Local		99.985885	272,145.65	96.144380	261,689.69	-10,455.96	0.23
Original Face:	305,000.000	Base		99.985885	272,145.65	96.144380	261,689.69	-10,455.96	0.23
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
	110,935.440	Local		99.997882	110,933.09	98.819710	109,626.08	-1,307.01	0.10
Original Face:	300,000.000	Base		99.997882	110,933.09	98.819710	109,626.08	-1,307.01	0.10

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025			
		260,661.870	Local	99.998772	260,658.67	98.614210	257,049.64	-3,609.03	0.22
Original Face:		325,000.000	Base	99.998772	260,658.67	98.614210	257,049.64	-3,609.03	0.22
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2				3.940000	15 Dec 2025			
		410,000.000	Local	99.997561	409,990.00	99.174310	406,614.67	-3,375.33	0.36
Original Face:		410,000.000	Base	99.997561	409,990.00	99.174310	406,614.67	-3,375.33	0.36
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026			
		425,000.000	Local	99.999708	424,998.76	100.464540	426,974.30	1,975.54	0.37
Original Face:		425,000.000	Base	99.999708	424,998.76	100.464540	426,974.30	1,975.54	0.37
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				5.650000	09 May 2025			
		500,000.000	Local	100.037876	500,189.38	99.403847	497,019.24	-3,170.14	0.43
			Base	100.037876	500,189.38	99.403847	497,019.24	-3,170.14	0.43
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027			
		1,000,000.000	Local	99.985561	999,855.61	101.275620	1,012,756.20	12,900.59	0.89
Original Face:		1,000,000.000	Base	99.985561	999,855.61	101.275620	1,012,756.20	12,900.59	0.89
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025			
		320,000.000	Local	99.996269	319,988.06	99.041600	316,933.12	-3,054.94	0.28
Original Face:		320,000.000	Base	99.996269	319,988.06	99.041600	316,933.12	-3,054.94	0.28
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025			
		539,153.890	Local	99.994356	539,123.46	98.772270	532,534.54	-6,588.92	0.47
Original Face:		635,000.000	Base	99.994356	539,123.46	98.772270	532,534.54	-6,588.92	0.47
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023			
		600,000.000	Local	99.996700	599,980.20	99.662596	597,975.58	-2,004.62	0.52
			Base	99.996700	599,980.20	99.662596	597,975.58	-2,004.62	0.52
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				4.545000	17 May 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	99.963820	999,638.20	-361.80	0.87
			Base	100.000000	1,000,000.00	99.963820	999,638.20	-361.80	0.87
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		500,000.000	Local	99.926600	499,633.00	93.912226	469,561.13	-30,071.87	0.41
			Base	99.926600	499,633.00	93.912226	469,561.13	-30,071.87	0.41

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	99.013836	336,647.04	-3,352.96	0.29	
		Base	100.000000	340,000.00	99.013836	336,647.04	-3,352.96	0.29	
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
	1,330,000.000	Local	98.494311	1,309,974.33	97.369312	1,295,011.85	-14,962.48	1.13	
		Base	98.494311	1,309,974.33	97.369312	1,295,011.85	-14,962.48	1.13	
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					4.969000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	99.066000	495,330.00	-4,670.00	0.43	
		Base	100.000000	500,000.00	99.066000	495,330.00	-4,670.00	0.43	
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
	600,000.000	Local	98.958948	593,753.69	94.625931	567,755.59	-25,998.10	0.50	
		Base	98.958948	593,753.69	94.625931	567,755.59	-25,998.10	0.50	
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					4.994000	25 Jan 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	98.838700	1,087,225.70	-12,774.30	0.95	
		Base	100.000000	1,100,000.00	98.838700	1,087,225.70	-12,774.30	0.95	
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
	1,360,000.000	Local	100.000000	1,360,000.00	100.000000	1,360,000.00	0.00	1.19	
		Base	100.000000	1,360,000.00	100.000000	1,360,000.00	0.00	1.19	
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local	103.037326	515,186.63	97.263358	486,316.79	-28,869.84	0.43	
		Base	103.037326	515,186.63	97.263358	486,316.79	-28,869.84	0.43	
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
	500,000.000	Local	101.074806	505,374.03	99.532004	497,660.02	-7,714.01	0.44	
		Base	101.074806	505,374.03	99.532004	497,660.02	-7,714.01	0.44	
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local	99.943732	189,893.09	94.487398	179,526.06	-10,367.03	0.16	
		Base	99.943732	189,893.09	94.487398	179,526.06	-10,367.03	0.16	
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
	425,000.000	Local	99.969421	424,870.04	94.043540	399,685.05	-25,184.99	0.35	
		Base	99.969421	424,870.04	94.043540	399,685.05	-25,184.99	0.35	

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
	700,000.000	Local		99.953937	699,677.56	101.217484	708,522.39	8,844.83	0.62
		Base		99.953937	699,677.56	101.217484	708,522.39	8,844.83	0.62
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local		99.978590	599,871.54	93.682300	562,093.80	-37,777.74	0.49
Original Face:	600,000.000	Base		99.978590	599,871.54	93.682300	562,093.80	-37,777.74	0.49
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local		99.993684	464,970.63	97.442680	453,108.46	-11,862.17	0.40
Original Face:	465,000.000	Base		99.993684	464,970.63	97.442680	453,108.46	-11,862.17	0.40
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
	325,000.000	Local		99.987877	324,960.60	100.795960	327,586.87	2,626.27	0.29
Original Face:	325,000.000	Base		99.987877	324,960.60	100.795960	327,586.87	2,626.27	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local		100.871248	504,356.24	95.533023	477,665.12	-26,691.12	0.42
		Base		100.871248	504,356.24	95.533023	477,665.12	-26,691.12	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
	345,000.000	Local		99.969899	344,896.15	96.495724	332,910.25	-11,985.90	0.29
		Base		99.969899	344,896.15	96.495724	332,910.25	-11,985.90	0.29
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local		100.000000	910,000.00	99.344689	904,036.67	-5,963.33	0.79
		Base		100.000000	910,000.00	99.344689	904,036.67	-5,963.33	0.79
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	974.170	Local		100.022583	974.39	100.124756	975.39	1.00	0.00
Original Face:	1,419,000.000	Base		100.022583	974.39	100.124756	975.39	1.00	0.00
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	684,524.880	Local		101.293471	693,379.01	95.660569	654,820.40	-38,558.61	0.57
Original Face:	3,600,000.000	Base		101.293471	693,379.01	95.660569	654,820.40	-38,558.61	0.57
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
	1,000,000.000	Local		99.996045	999,960.45	98.564617	985,646.17	-14,314.28	0.86
		Base		99.996045	999,960.45	98.564617	985,646.17	-14,314.28	0.86

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local		99.876814	499,384.07	90.277090	451,385.45	-47,998.62	0.39
		Base		99.876814	499,384.07	90.277090	451,385.45	-47,998.62	0.39
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
	1,000,000.000	Local		100.129974	1,001,299.74	100.209718	1,002,097.18	797.44	0.88
		Base		100.129974	1,001,299.74	100.209718	1,002,097.18	797.44	0.88
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
	1,000,000.000	Local		99.958271	999,582.71	94.283381	942,833.81	-56,748.90	0.82
		Base		99.958271	999,582.71	94.283381	942,833.81	-56,748.90	0.82
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
	500,000.000	Local		99.976674	499,883.37	96.810054	484,050.27	-15,833.10	0.42
		Base		99.976674	499,883.37	96.810054	484,050.27	-15,833.10	0.42
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
	1,005,000.000	Local		99.853814	1,003,530.83	94.088388	945,588.30	-57,942.53	0.83
		Base		99.853814	1,003,530.83	94.088388	945,588.30	-57,942.53	0.83
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	96.672770	966,727.70	-33,272.30	0.85
		Base		100.000000	1,000,000.00	96.672770	966,727.70	-33,272.30	0.85
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	1,100,000.000	Local		98.757110	1,086,328.21	98.431448	1,082,745.93	-3,582.28	0.95
		Base		98.757110	1,086,328.21	98.431448	1,082,745.93	-3,582.28	0.95
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125					5.125000	27 Jan 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	100.029709	1,100,326.80	326.80	0.96
		Base		100.000000	1,100,000.00	100.029709	1,100,326.80	326.80	0.96
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	99.985129	1,099,836.42	-163.58	0.96
		Base		100.000000	1,100,000.00	99.985129	1,099,836.42	-163.58	0.96
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
	495,000.000	Local		99.969762	494,850.32	98.613633	488,137.48	-6,712.84	0.43
		Base		99.969762	494,850.32	98.613633	488,137.48	-6,712.84	0.43

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	91.100014	911,000.14	-88,999.86	0.80
			Base	100.000000	1,000,000.00	91.100014	911,000.14	-88,999.86	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.968926	499,844.63	96.322212	481,611.06	-18,233.57	0.42
			Base	99.968926	499,844.63	96.322212	481,611.06	-18,233.57	0.42
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2				3.111000	25 Feb 2023			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023			
		110,265.370	Local	100.154618	110,435.86	99.654870	109,884.81	-551.05	0.10
		Original Face: 1,400,000.000	Base	100.154618	110,435.86	99.654870	109,884.81	-551.05	0.10
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2				3.531000	25 Jul 2023			
		496,593.890	Local	100.376410	498,463.12	99.193150	492,587.12	-5,876.00	0.43
		Original Face: 500,000.000	Base	100.376410	498,463.12	99.193150	492,587.12	-5,876.00	0.43
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2				3.458000	25 Aug 2023			
		884,243.880	Local	99.857804	882,986.52	99.134220	876,588.27	-6,398.25	0.77
		Original Face: 900,000.000	Base	99.857804	882,986.52	99.134220	876,588.27	-6,398.25	0.77
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023			
		55,337.740	Local	100.255775	55,479.28	99.571060	55,100.37	-378.91	0.05
		Original Face: 2,000,000.000	Base	100.255775	55,479.28	99.571060	55,100.37	-378.91	0.05
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024			
		52,675.190	Local	100.437075	52,905.42	99.235680	52,272.58	-632.84	0.05
		Original Face: 700,000.000	Base	100.437075	52,905.42	99.235680	52,272.58	-632.84	0.05
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023			
		500,000.000	Local	100.017550	500,087.75	98.875686	494,378.43	-5,709.32	0.43
			Base	100.017550	500,087.75	98.875686	494,378.43	-5,709.32	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023			
		1,000,000.000	Local	99.981049	999,810.49	97.455019	974,550.19	-25,260.30	0.85
			Base	99.981049	999,810.49	97.455019	974,550.19	-25,260.30	0.85

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

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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
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
	580,000.000	Local		99.993422	579,961.85	97.274318	564,191.04	-15,770.81	0.49
		Base		99.993422	579,961.85	97.274318	564,191.04	-15,770.81	0.49
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
	1,000,000.000	Local		99.912455	999,124.55	96.760585	967,605.85	-31,518.70	0.85
		Base		99.912455	999,124.55	96.760585	967,605.85	-31,518.70	0.85
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
	500,000.000	Local		99.977170	499,885.85	96.630042	483,150.21	-16,735.64	0.42
		Base		99.977170	499,885.85	96.630042	483,150.21	-16,735.64	0.42
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	14,968.050	Local		100.055652	14,976.38	99.423048	14,881.69	-94.69	0.01
	Original Face: 5,000,000.000	Base		100.055652	14,976.38	99.423048	14,881.69	-94.69	0.01
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	500,000.000	Local		102.678632	513,393.16	98.773000	493,865.00	-19,528.16	0.43
		Base		102.678632	513,393.16	98.773000	493,865.00	-19,528.16	0.43
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR					5.852000	27 Oct 2025		
	600,000.000	Local		100.000000	600,000.00	101.533657	609,201.94	9,201.94	0.53
		Base		100.000000	600,000.00	101.533657	609,201.94	9,201.94	0.53
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
	288,120.070	Local		99.997619	288,113.21	98.968190	285,147.22	-2,965.99	0.25
	Original Face: 695,000.000	Base		99.997619	288,113.21	98.968190	285,147.22	-2,965.99	0.25
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	7,752.450	Local		99.998452	7,752.33	99.865750	7,742.04	-10.29	0.01
	Original Face: 515,000.000	Base		99.998452	7,752.33	99.865750	7,742.04	-10.29	0.01
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
	355,149.890	Local		99.995225	355,132.93	96.804200	343,800.01	-11,332.92	0.30
	Original Face: 495,000.000	Base		99.995225	355,132.93	96.804200	343,800.01	-11,332.92	0.30
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
	394,681.760	Local		99.994332	394,659.39	99.224910	391,622.62	-3,036.77	0.34
	Original Face: 450,000.000	Base		99.994332	394,659.39	99.224910	391,622.62	-3,036.77	0.34

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US BANCORP PIPER JAFFRAY VENTURES

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STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
	465,000.000	Local	99.997155	464,986.77	99.639200	463,322.28	-1,664.49	0.41	
Original Face:	465,000.000	Base	99.997155	464,986.77	99.639200	463,322.28	-1,664.49	0.41	
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
	181,589.830	Local	99.998216	181,586.59	99.078590	179,916.64	-1,669.95	0.16	
Original Face:	600,000.000	Base	99.998216	181,586.59	99.078590	179,916.64	-1,669.95	0.16	
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
	255,095.210	Local	99.997048	255,087.68	98.865630	252,201.49	-2,886.19	0.22	
Original Face:	340,000.000	Base	99.997048	255,087.68	98.865630	252,201.49	-2,886.19	0.22	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	71,692.510	Local	99.991812	71,686.64	99.518180	71,347.08	-339.56	0.06	
Original Face:	595,000.000	Base	99.991812	71,686.64	99.518180	71,347.08	-339.56	0.06	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	119,838.580	Local	99.990904	119,827.68	96.904730	116,129.25	-3,698.43	0.10	
Original Face:	185,000.000	Base	99.990904	119,827.68	96.904730	116,129.25	-3,698.43	0.10	
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
	1,200,000.000	Local	99.984588	1,199,815.06	100.657450	1,207,889.40	8,074.34	1.06	
Original Face:	1,200,000.000	Base	99.984588	1,199,815.06	100.657450	1,207,889.40	8,074.34	1.06	
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
	250,000.000	Local	100.000000	250,000.00	100.506209	251,265.52	1,265.52	0.22	
		Base	100.000000	250,000.00	100.506209	251,265.52	1,265.52	0.22	
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
	96,197.630	Local	99.998493	96,196.18	99.665230	95,875.59	-320.59	0.08	
Original Face:	975,000.000	Base	99.998493	96,196.18	99.665230	95,875.59	-320.59	0.08	
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
	93,724.640	Local	99.999253	93,723.94	98.770630	92,572.42	-1,151.52	0.08	
Original Face:	200,000.000	Base	99.999253	93,723.94	98.770630	92,572.42	-1,151.52	0.08	
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					5.441860	23 Feb 2023		
	200,000.000	Local	100.025680	200,051.36	100.034232	200,068.46	17.10	0.17	
		Base	100.025680	200,051.36	100.034232	200,068.46	17.10	0.17	

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38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local	102.879544	514,397.72	98.585327	492,926.64	-21,471.08	0.43	
		Base	102.879544	514,397.72	98.585327	492,926.64	-21,471.08	0.43	
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
	800,000.000	Local	100.000000	800,000.00	99.566036	796,528.29	-3,471.71	0.70	
		Base	100.000000	800,000.00	99.566036	796,528.29	-3,471.71	0.70	
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
	500,000.000	Local	101.004448	505,022.24	98.983874	494,919.37	-10,102.87	0.43	
		Base	101.004448	505,022.24	98.983874	494,919.37	-10,102.87	0.43	
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local	99.968269	159,949.23	99.374053	158,998.48	-950.75	0.14	
		Base	99.968269	159,949.23	99.374053	158,998.48	-950.75	0.14	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	194,691.190	Local	99.999019	194,689.28	97.083470	189,012.96	-5,676.32	0.17	
	Original Face: 300,000.000	Base	99.999019	194,689.28	97.083470	189,012.96	-5,676.32	0.17	
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	34,282.080	Local	99.995858	34,280.66	99.709230	34,182.40	-98.26	0.03	
	Original Face: 445,000.000	Base	99.995858	34,280.66	99.709230	34,182.40	-98.26	0.03	
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
	67,659.140	Local	99.990038	67,652.40	99.542230	67,349.42	-302.98	0.06	
	Original Face: 465,000.000	Base	99.990038	67,652.40	99.542230	67,349.42	-302.98	0.06	
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
	291,661.260	Local	99.999417	291,659.56	98.907330	288,474.36	-3,185.20	0.25	
	Original Face: 800,000.000	Base	99.999417	291,659.56	98.907330	288,474.36	-3,185.20	0.25	
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	99.091030	1,090,001.33	-9,948.40	0.95	
	Original Face: 1,100,000.000	Base	99.995430	1,099,949.73	99.091030	1,090,001.33	-9,948.40	0.95	
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local	99.123323	619,520.77	94.803281	592,520.51	-27,000.26	0.52	
		Base	99.123323	619,520.77	94.803281	592,520.51	-27,000.26	0.52	

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446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local	99.605522	547,830.37	98.040707	539,223.89	-8,606.48	0.47	
		Base	99.605522	547,830.37	98.040707	539,223.89	-8,606.48	0.47	
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local	99.985902	549,922.46	98.434920	541,392.06	-8,530.40	0.47	
		Base	99.985902	549,922.46	98.434920	541,392.06	-8,530.40	0.47	
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					5.490000	16 May 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.664697	996,646.97	-3,353.03	0.87	
		Base	100.000000	1,000,000.00	99.664697	996,646.97	-3,353.03	0.87	
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
	306,519.990	Local	99.995625	306,506.58	98.759210	302,716.72	-3,789.86	0.26	
Original Face:	465,000.000	Base	99.995625	306,506.58	98.759210	302,716.72	-3,789.86	0.26	
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.389000	15 Jun 2027		
	1,070,000.000	Local	99.999550	1,069,995.19	101.412560	1,085,114.39	15,119.20	0.95	
Original Face:	1,070,000.000	Base	99.999550	1,069,995.19	101.412560	1,085,114.39	15,119.20	0.95	
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
	65,796.730	Local	99.999574	65,796.45	99.715440	65,609.50	-186.95	0.06	
Original Face:	755,000.000	Base	99.999574	65,796.45	99.715440	65,609.50	-186.95	0.06	
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
	189,095.080	Local	99.994178	189,084.07	98.938530	187,087.89	-1,996.18	0.16	
Original Face:	520,000.000	Base	99.994178	189,084.07	98.938530	187,087.89	-1,996.18	0.16	
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local	99.563031	876,154.67	98.441420	866,284.50	-9,870.17	0.76	
		Base	99.563031	876,154.67	98.441420	866,284.50	-9,870.17	0.76	
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	98.747621	1,086,223.83	-13,776.17	0.95	
		Base	100.000000	1,100,000.00	98.747621	1,086,223.83	-13,776.17	0.95	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local	99.803000	1,097,833.00	99.970115	1,099,671.27	1,838.27	0.96	
		Base	99.803000	1,097,833.00	99.970115	1,099,671.27	1,838.27	0.96	

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	940,000.000	Local	100.070857	940,666.06	98.075607	921,910.71	-18,755.35	0.81	
		Base	100.070857	940,666.06	98.075607	921,910.71	-18,755.35	0.81	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local	100.277036	501,385.18	99.353425	496,767.13	-4,618.05	0.43	
		Base	100.277036	501,385.18	99.353425	496,767.13	-4,618.05	0.43	
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local	100.126567	780,987.22	97.176428	757,976.14	-23,011.08	0.66	
		Base	100.126567	780,987.22	97.176428	757,976.14	-23,011.08	0.66	
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local	100.000000	215,000.00	95.068000	204,396.20	-10,603.80	0.18	
		Base	100.000000	215,000.00	95.068000	204,396.20	-10,603.80	0.18	
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					4.880000	16 Mar 2024		
	225,000.000	Local	100.000000	225,000.00	100.009172	225,020.64	20.64	0.20	
		Base	100.000000	225,000.00	100.009172	225,020.64	20.64	0.20	
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.220000	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.397100	496,985.50	-3,014.50	0.43	
		Base	100.000000	500,000.00	99.397100	496,985.50	-3,014.50	0.43	
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
	95,817.020	Local	99.996285	95,813.46	98.886260	94,749.87	-1,063.59	0.08	
	Original Face:	150,000.000	Base	99.996285	95,813.46	98.886260	94,749.87	-1,063.59	0.08
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	68,963.520	Local	99.988835	68,955.82	96.568940	66,597.34	-2,358.48	0.06	
	Original Face:	85,000.000	Base	99.988835	68,955.82	96.568940	66,597.34	-2,358.48	0.06
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
	117,042.400	Local	99.999590	117,041.92	99.462000	116,412.71	-629.21	0.10	
	Original Face:	515,000.000	Base	99.999590	117,041.92	99.462000	116,412.71	-629.21	0.10
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
	1,100,000.000	Local	100.000001	1,100,000.01	99.815981	1,097,975.79	-2,024.22	0.96	
		Base	100.000001	1,100,000.01	99.815981	1,097,975.79	-2,024.22	0.96	

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local		100.000000	500,000.00	98.191630	490,958.15	-9,041.85	0.43
		Base		100.000000	500,000.00	98.191630	490,958.15	-9,041.85	0.43
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
	589,000.000	Local		100.250739	590,476.85	99.878872	588,286.56	-2,190.29	0.51
		Base		100.250739	590,476.85	99.878872	588,286.56	-2,190.29	0.51
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	805,000.000	Local		100.058907	805,474.20	99.645293	802,144.61	-3,329.59	0.70
		Base		100.058907	805,474.20	99.645293	802,144.61	-3,329.59	0.70
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					4.640000	03 Jan 2024		
	500,000.000	Local		99.990890	499,954.45	99.820103	499,100.52	-853.93	0.44
		Base		99.990890	499,954.45	99.820103	499,100.52	-853.93	0.44
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local		99.917434	264,781.20	100.012817	265,033.97	252.77	0.23
		Base		99.917434	264,781.20	100.012817	265,033.97	252.77	0.23
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
	1,575,000.000	Local		99.957158	1,574,325.24	99.249666	1,563,182.24	-11,143.00	1.37
		Base		99.957158	1,574,325.24	99.249666	1,563,182.24	-11,143.00	1.37
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local		99.739718	194,492.45	101.490322	197,906.13	3,413.68	0.17
		Base		99.739718	194,492.45	101.490322	197,906.13	3,413.68	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	100,000.000	Local		99.978180	99,978.18	99.512124	99,512.12	-466.06	0.09
		Base		99.978180	99,978.18	99.512124	99,512.12	-466.06	0.09
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
	1,000,000.000	Local		99.943716	999,437.16	101.594872	1,015,948.72	16,511.56	0.89
		Base		99.943716	999,437.16	101.594872	1,015,948.72	16,511.56	0.89
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local		99.975109	649,838.21	99.679180	647,914.67	-1,923.54	0.57
		Base		99.975109	649,838.21	99.679180	647,914.67	-1,923.54	0.57

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2					5.260000	15 Oct 2025		
	545,000.000	Local		99.994360	544,969.26	100.177330	545,966.45	997.19	0.48
Original Face:	545,000.000	Base		99.994360	544,969.26	100.177330	545,966.45	997.19	0.48
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
	315,000.000	Local		99.988054	314,962.37	99.838350	314,490.80	-471.57	0.28
Original Face:	315,000.000	Base		99.988054	314,962.37	99.838350	314,490.80	-471.57	0.28
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
	100,567.880	Local		99.998459	100,566.33	99.494760	100,059.77	-506.56	0.09
Original Face:	630,000.000	Base		99.998459	100,566.33	99.494760	100,059.77	-506.56	0.09
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
	500,000.000	Local		102.447768	512,238.84	97.956633	489,783.17	-22,455.67	0.43
		Base		102.447768	512,238.84	97.956633	489,783.17	-22,455.67	0.43
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					4.766000	10 Nov 2023		
	445,000.000	Local		100.000002	445,000.01	99.951000	444,781.95	-218.06	0.39
		Base		100.000002	445,000.01	99.951000	444,781.95	-218.06	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					4.777806	25 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	99.901900	499,509.50	-490.50	0.44
		Base		100.000000	500,000.00	99.901900	499,509.50	-490.50	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
	500,000.000	Local		103.172654	515,863.27	99.040862	495,204.31	-20,658.96	0.43
		Base		103.172654	515,863.27	99.040862	495,204.31	-20,658.96	0.43
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					4.925000	24 Jan 2025		
	300,000.000	Local		99.157197	297,471.59	99.437000	298,311.00	839.41	0.26
		Base		99.157197	297,471.59	99.437000	298,311.00	839.41	0.26
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
	500,000.000	Local		100.000000	500,000.00	99.129349	495,646.75	-4,353.25	0.43
		Base		100.000000	500,000.00	99.129349	495,646.75	-4,353.25	0.43
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local		99.992862	484,965.38	99.919087	484,607.57	-357.81	0.42
		Base		99.992862	484,965.38	99.919087	484,607.57	-357.81	0.42

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.449000	994,490.00	-5,510.00	0.87	
		Base	100.000000	1,000,000.00	99.449000	994,490.00	-5,510.00	0.87	
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
	110,635.040	Local	100.126181	110,774.64	99.206090	109,756.70	-1,017.94	0.10	
Original Face:	608,000.000	Base	100.126181	110,774.64	99.206090	109,756.70	-1,017.94	0.10	
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
	365,027.310	Local	100.411476	366,529.31	98.787560	360,601.57	-5,927.74	0.32	
Original Face:	1,200,000.000	Base	100.411476	366,529.31	98.787560	360,601.57	-5,927.74	0.32	
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
	222,952.550	Local	99.998269	222,948.69	98.645280	219,932.17	-3,016.52	0.19	
Original Face:	350,000.000	Base	99.998269	222,948.69	98.645280	219,932.17	-3,016.52	0.19	
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
	27,720.370	Local	99.998954	27,720.08	99.804820	27,666.27	-53.81	0.02	
Original Face:	705,000.000	Base	99.998954	27,720.08	99.804820	27,666.27	-53.81	0.02	
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
	560,000.000	Local	99.997230	559,984.49	99.557350	557,521.16	-2,463.33	0.49	
Original Face:	560,000.000	Base	99.997230	559,984.49	99.557350	557,521.16	-2,463.33	0.49	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	98.366092	949,232.79	-15,767.21	0.83	
		Base	100.000000	965,000.00	98.366092	949,232.79	-15,767.21	0.83	
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	94.717921	364,664.00	-20,336.00	0.32	
		Base	100.000000	385,000.00	94.717921	364,664.00	-20,336.00	0.32	
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5					3.500000	08 Jun 2023		
	1,000,000.000	Local	100.046722	1,000,467.22	99.553372	995,533.72	-4,933.50	0.87	
		Base	100.046722	1,000,467.22	99.553372	995,533.72	-4,933.50	0.87	
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
	280,000.000	Local	99.961229	279,891.44	95.487693	267,365.54	-12,525.90	0.23	
		Base	99.961229	279,891.44	95.487693	267,365.54	-12,525.90	0.23	

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.972505	589,837.78	93.984946	554,511.18	-35,326.60	0.48
		Base		99.972505	589,837.78	93.984946	554,511.18	-35,326.60	0.48
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	420,000.000	Local		99.996452	419,985.10	93.992413	394,768.13	-25,216.97	0.35
		Base		99.996452	419,985.10	93.992413	394,768.13	-25,216.97	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
	500,000.000	Local		99.980906	499,904.53	96.518788	482,593.94	-17,310.59	0.42
		Base		99.980906	499,904.53	96.518788	482,593.94	-17,310.59	0.42
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
	550,000.000	Local		99.984184	549,913.01	98.126710	539,696.91	-10,216.10	0.47
		Base		99.984184	549,913.01	98.126710	539,696.91	-10,216.10	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.983906	489,921.14	98.997150	485,086.04	-4,835.10	0.42
		Base		99.983906	489,921.14	98.997150	485,086.04	-4,835.10	0.42
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.987089	279,963.85	97.030636	271,685.78	-8,278.07	0.24
		Base		99.987089	279,963.85	97.030636	271,685.78	-8,278.07	0.24
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					4.770000	23 Apr 2024		
	1,731,000.000	Local		99.971310	1,730,503.37	99.712984	1,726,031.75	-4,471.62	1.51
		Base		99.971310	1,730,503.37	99.712984	1,726,031.75	-4,471.62	1.51
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	98.487057	1,181,844.68	-18,155.32	1.03
		Base		100.000000	1,200,000.00	98.487057	1,181,844.68	-18,155.32	1.03
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	101.347383	1,216,168.60	16,168.60	1.06
		Base		100.000000	1,200,000.00	101.347383	1,216,168.60	16,168.60	1.06
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	1,210,000.000	Local		100.167010	1,212,020.82	99.707920	1,206,465.83	-5,554.99	1.06
		Base		100.167010	1,212,020.82	99.707920	1,206,465.83	-5,554.99	1.06

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local		99.975404	999,754.04	94.373368	943,733.68	-56,020.36	0.83
		Base		99.975404	999,754.04	94.373368	943,733.68	-56,020.36	0.83
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local		101.385378	608,312.27	95.772899	574,637.39	-33,674.88	0.50
		Base		101.385378	608,312.27	95.772899	574,637.39	-33,674.88	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local		99.906193	609,427.78	95.171615	580,546.85	-28,880.93	0.51
		Base		99.906193	609,427.78	95.171615	580,546.85	-28,880.93	0.51
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	600,000.000	Local		100.000000	600,000.00	99.897491	599,384.95	-615.05	0.52
		Base		100.000000	600,000.00	99.897491	599,384.95	-615.05	0.52
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
	1,100,000.000	Local		98.528695	1,083,815.64	98.230817	1,080,538.99	-3,276.65	0.95
		Base		98.528695	1,083,815.64	98.230817	1,080,538.99	-3,276.65	0.95
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					4.720000	14 Feb 2024		
	200,000.000	Local		100.000000	200,000.00	99.755965	199,511.93	-488.07	0.17
		Base		100.000000	200,000.00	99.755965	199,511.93	-488.07	0.17
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local		102.815195	1,028,151.95	98.198067	981,980.67	-46,171.28	0.86
		Base		102.815195	1,028,151.95	98.198067	981,980.67	-46,171.28	0.86
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
	600,000.000	Local		99.976100	599,856.60	96.410438	578,462.63	-21,393.97	0.51
		Base		99.976100	599,856.60	96.410438	578,462.63	-21,393.97	0.51
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
	500,000.000	Local		99.954102	499,770.51	97.163967	485,819.84	-13,950.67	0.42
		Base		99.954102	499,770.51	97.163967	485,819.84	-13,950.67	0.42
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	94.409114	944,091.14	-55,908.86	0.83
		Base		100.000000	1,000,000.00	94.409114	944,091.14	-55,908.86	0.83

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Books Closed

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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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	
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023			
		755,000.000	Local 99.996094	754,970.51	99.902620	754,264.78	-705.73		0.66
			Base 99.996094	754,970.51	99.902620	754,264.78	-705.73		0.66
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026			
		145,000.000	Local 99.995966	144,994.15	100.134110	145,194.46	200.31		0.13
Original Face:		145,000.000	Base 99.995966	144,994.15	100.134110	145,194.46	200.31		0.13
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024			
		15,251.900	Local 99.998361	15,251.65	99.859270	15,230.44	-21.21		0.01
Original Face:		345,000.000	Base 99.998361	15,251.65	99.859270	15,230.44	-21.21		0.01
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025			
		414,328.710	Local 99.995641	414,310.65	98.908270	409,805.36	-4,505.29		0.36
Original Face:		550,000.000	Base 99.995641	414,310.65	98.908270	409,805.36	-4,505.29		0.36
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2				0.310000	15 Aug 2024			
		86,172.310	Local 99.999826	86,172.16	99.049790	85,353.49	-818.67		0.07
Original Face:		250,000.000	Base 99.999826	86,172.16	99.049790	85,353.49	-818.67		0.07
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2				0.200000	15 May 2024			
		69,005.320	Local 99.992435	69,000.10	99.405760	68,595.26	-404.84		0.06
Original Face:		310,000.000	Base 99.992435	69,000.10	99.405760	68,595.26	-404.84		0.06
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2				0.740000	15 Oct 2024			
		283,627.580	Local 99.999101	283,625.03	98.673700	279,865.83	-3,759.20		0.24
Original Face:		550,000.000	Base 99.999101	283,625.03	98.673700	279,865.83	-3,759.20		0.24
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025			
		264,959.070	Local 99.990059	264,932.73	97.228670	257,616.18	-7,316.55		0.23
Original Face:		415,000.000	Base 99.990059	264,932.73	97.228670	257,616.18	-7,316.55		0.23
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023			
		1,000,000.000	Local 99.997698	999,976.98	99.642217	996,422.17	-3,554.81		0.87
			Base 99.997698	999,976.98	99.642217	996,422.17	-3,554.81		0.87
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				4.500000	17 Jan 2024			
		500,000.000	Local 100.000000	500,000.00	99.742464	498,712.32	-1,287.68		0.44
			Base 100.000000	500,000.00	99.742464	498,712.32	-1,287.68		0.44

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	800,000.000	Local		99.828331	798,626.65	95.355469	762,843.75	-35,782.90	0.67
		Base		99.828331	798,626.65	95.355469	762,843.75	-35,782.90	0.67
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	1,000,000.000	Local		99.717605	997,176.05	93.742188	937,421.88	-59,754.17	0.82
		Base		99.717605	997,176.05	93.742188	937,421.88	-59,754.17	0.82
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	550,000.000	Local		99.606767	547,837.22	97.324219	535,283.20	-12,554.02	0.47
		Base		99.606767	547,837.22	97.324219	535,283.20	-12,554.02	0.47
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
	295,000.000	Local		99.954756	294,866.53	94.901817	279,960.36	-14,906.17	0.24
		Base		99.954756	294,866.53	94.901817	279,960.36	-14,906.17	0.24
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	600,000.000	Local		99.991752	599,950.51	101.888473	611,330.84	11,380.33	0.53
		Base		99.991752	599,950.51	101.888473	611,330.84	11,380.33	0.53
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					4.800000	22 Mar 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.784438	997,844.38	-2,155.62	0.87
		Base		100.000000	1,000,000.00	99.784438	997,844.38	-2,155.62	0.87
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.090000	20 Mar 2026		
	550,000.000	Local		99.782160	548,801.88	99.642864	548,035.75	-766.13	0.48
		Base		99.782160	548,801.88	99.642864	548,035.75	-766.13	0.48
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	500,000.000	Local		100.108134	500,540.67	95.445789	477,228.95	-23,311.72	0.42
		Base		100.108134	500,540.67	95.445789	477,228.95	-23,311.72	0.42
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3					0.980000	20 Nov 2024		
	342,515.650	Local		100.033023	342,628.76	98.554680	337,565.20	-5,063.56	0.30
Original Face:	1,300,000.000	Base		100.033023	342,628.76	98.554680	337,565.20	-5,063.56	0.30
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
	218,215.520	Local		99.998112	218,211.40	99.054000	216,151.20	-2,060.20	0.19
Original Face:	715,000.000	Base		99.998112	218,211.40	99.054000	216,151.20	-2,060.20	0.19

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FUND: ATZD



STATE STREET

As of: January 31, 2023

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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
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
	500,000.000	Local	100.000000	500,000.00	99.587318	497,936.59	-2,063.41	0.44	
		Base	100.000000	500,000.00	99.587318	497,936.59	-2,063.41	0.44	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local	100.856696	1,008,566.96	99.466200	994,662.00	-13,904.96	0.87	
		Base	100.856696	1,008,566.96	99.466200	994,662.00	-13,904.96	0.87	
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local	99.938897	434,734.20	99.415119	432,455.77	-2,278.43	0.38	
		Base	99.938897	434,734.20	99.415119	432,455.77	-2,278.43	0.38	
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
	1,100,000.000	Local	103.827473	1,142,102.20	96.391452	1,060,305.97	-81,796.23	0.93	
		Base	103.827473	1,142,102.20	96.391452	1,060,305.97	-81,796.23	0.93	
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.620000	25 Apr 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	100.419800	1,104,617.80	4,617.80	0.97	
		Base	100.000000	1,100,000.00	100.419800	1,104,617.80	4,617.80	0.97	
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
	1,000,000.000	Local	99.803280	998,032.80	97.059414	970,594.14	-27,438.66	0.85	
		Base	99.803280	998,032.80	97.059414	970,594.14	-27,438.66	0.85	
US DOLLAR Total									
	115,727,262.530	Local		115,801,544.67			113,808,118.62	-1,993,426.05	99.54
Original Face:	46,162,000.000	Base		115,801,544.66			113,808,118.62	-1,993,426.04	99.54
FIXED INCOME Total									
	115,727,262.530	Base		115,801,544.66			113,808,118.62	-1,993,426.04	99.54
Original Face:	46,162,000.000								

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 FUND: ATZD



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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								
		116,256,897.280	Base	116,331,179.41		114,337,753.37	-1,993,426.04	100.00
Original Face:		46,162,000.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
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
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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
		189,475.140	Local	1.000000	189,475.14	1.000000	189,475.14	0.02
			Base	1.000000	189,475.14	1.000000	189,475.14	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	189,475.140	Local	189,475.14		189,475.14	0.00	0.02
		Base	189,475.14		189,475.14	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	189,475.140	Base	189,475.14		189,475.14	0.00	0.02

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	4.220000	13 Feb 2023	0.87
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.87

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	4.450000	13 Feb 2023	1.30
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	1.30

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	100.000000	5,000,000.00	4.500000	16 Feb 2023	0.43
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.43

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	4.500000	21 Feb 2023	2.60
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	2.60

912796XQ7	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	97.907500	24,476,875.00	4.650000	13 Jul 2023	2.12
			Base	97.907500	24,476,875.00	97.907500	24,476,875.00	2.12

Holdings

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912796ZS1	TREASURY BILL 07/23 0.00000				4.650000	06 Jul 2023		
	25,000,000.000	Local	97.997917	24,499,479.16	97.997917	24,499,479.16	0.00	2.12
		Base	97.997917	24,499,479.16	97.997917	24,499,479.16	0.00	2.12
979QHR003	SOUTH STREET REPO				4.340000	01 Feb 2023		
	118,715,049.040	Local	100.000000	118,715,049.04	100.000000	118,715,049.04	0.00	10.27
		Base	100.000000	118,715,049.04	100.000000	118,715,049.04	0.00	10.27
US DOLLAR Total	228,715,049.040	Local		227,691,403.20		227,691,403.20	0.00	19.70
		Base		227,691,403.20		227,691,403.20	0.00	19.70
CASH EQUIVALENT Total	228,715,049.040	Base		227,691,403.20		227,691,403.20	0.00	19.70

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	50,760,285.840	Local	1.000000	50,760,285.84	1.000000	50,760,285.84	0.00	4.39
		Base	1.000000	50,760,285.84	1.000000	50,760,285.84	0.00	4.39
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	71,018,345.880	Local	1.000000	71,018,345.88	1.000000	71,018,345.88	0.00	6.15
		Base	1.000000	71,018,345.88	1.000000	71,018,345.88	0.00	6.15
US DOLLAR Total	121,778,631.720	Local		121,778,631.72		121,778,631.72	0.00	10.54
		Base		121,778,631.72		121,778,631.72	0.00	10.54
EQUITY Total	121,778,631.720	Base		121,778,631.72		121,778,631.72	0.00	10.54

FIXED INCOME

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US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		2,573,442.840	Local 100.740398	2,592,496.57	95.761407	2,464,365.07	-128,131.50	0.21
Original Face:		20,540,000.000	Base 100.740398	2,592,496.57	95.761407	2,464,365.07	-128,131.50	0.21
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	90.725028	13,608,754.20	-1,391,245.80	1.18
			Base 100.000000	15,000,000.00	90.725028	13,608,754.20	-1,391,245.80	1.18
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	90.261909	18,052,381.80	-1,947,618.20	1.56
			Base 100.000000	20,000,000.00	90.261909	18,052,381.80	-1,947,618.20	1.56
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	94.426048	7,081,953.60	-418,046.40	0.61
			Base 100.000000	7,500,000.00	94.426048	7,081,953.60	-418,046.40	0.61
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	94.136728	9,413,672.80	-586,327.20	0.81
			Base 100.000000	10,000,000.00	94.136728	9,413,672.80	-586,327.20	0.81
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	90.918074	6,364,265.18	-635,734.82	0.55
			Base 100.000000	7,000,000.00	90.918074	6,364,265.18	-635,734.82	0.55
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	89.668355	2,690,050.65	-309,949.35	0.23
			Base 100.000000	3,000,000.00	89.668355	2,690,050.65	-309,949.35	0.23
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	95.103104	9,510,310.40	-489,689.60	0.82
			Base 100.000000	10,000,000.00	95.103104	9,510,310.40	-489,689.60	0.82
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	94.839497	9,483,949.70	-516,050.30	0.82
			Base 100.000000	10,000,000.00	94.839497	9,483,949.70	-516,050.30	0.82
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	96.447494	9,644,749.40	-355,250.60	0.83

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STATE STREET

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		Base	100.000000	10,000,000.00	96.447494	9,644,749.40	-355,250.60	0.83
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	93.899924	14,084,988.60	-915,011.40	1.22
		Base	100.000000	15,000,000.00	93.899924	14,084,988.60	-915,011.40	1.22
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	92.989788	4,649,489.40	-350,510.60	0.40
		Base	100.000000	5,000,000.00	92.989788	4,649,489.40	-350,510.60	0.40
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	94.301104	4,715,055.20	-284,944.80	0.41
		Base	100.000000	5,000,000.00	94.301104	4,715,055.20	-284,944.80	0.41
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				1.400000	22 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	97.229721	9,722,972.10	-277,027.90	0.84
		Base	100.000000	10,000,000.00	97.229721	9,722,972.10	-277,027.90	0.84
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	93.346865	4,667,343.25	-332,656.75	0.40
		Base	100.000000	5,000,000.00	93.346865	4,667,343.25	-332,656.75	0.40
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	94.073835	2,351,845.88	-148,154.12	0.20
		Base	100.000000	2,500,000.00	94.073835	2,351,845.88	-148,154.12	0.20
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	97.178529	9,717,852.90	-282,147.10	0.84
		Base	100.000000	10,000,000.00	97.178529	9,717,852.90	-282,147.10	0.84
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	97.498381	9,749,838.10	-250,161.90	0.84
		Base	100.000000	10,000,000.00	97.498381	9,749,838.10	-250,161.90	0.84
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	99.448997	9,944,899.70	-55,100.30	0.86
		Base	100.000000	10,000,000.00	99.448997	9,944,899.70	-55,100.30	0.86
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	97.489561	4,874,478.05	-125,521.95	0.42

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Holdings

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STATE OF ARIZONA

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		Base	100.000000	5,000,000.00	97.489561	4,874,478.05	-125,521.95	0.42
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	99.156619	9,915,661.90	-84,338.10	0.86
		Base	100.000000	10,000,000.00	99.156619	9,915,661.90	-84,338.10	0.86
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				2.500000	23 May 2025		
	10,000,000.000	Local	100.244396	10,024,439.61	97.754516	9,775,451.60	-248,988.01	0.85
		Base	100.244396	10,024,439.61	97.754516	9,775,451.60	-248,988.01	0.85
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	96.487989	4,824,399.45	-175,600.55	0.42
		Base	100.000000	5,000,000.00	96.487989	4,824,399.45	-175,600.55	0.42
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	98.905065	9,890,506.50	-109,493.50	0.86
		Base	100.000000	10,000,000.00	98.905065	9,890,506.50	-109,493.50	0.86
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	98.909274	4,945,463.70	-54,536.30	0.43
		Base	100.000000	5,000,000.00	98.909274	4,945,463.70	-54,536.30	0.43
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	99.146437	4,957,321.85	-42,678.15	0.43
		Base	100.000000	5,000,000.00	99.146437	4,957,321.85	-42,678.15	0.43
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	98.980672	4,949,033.60	-50,966.40	0.43
		Base	100.000000	5,000,000.00	98.980672	4,949,033.60	-50,966.40	0.43
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.130000	10 Aug 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	99.058818	24,764,704.50	-235,295.50	2.14
		Base	100.000000	25,000,000.00	99.058818	24,764,704.50	-235,295.50	2.14
3130ASYSR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	98.376787	24,594,196.75	-405,803.25	2.13
		Base	100.000000	25,000,000.00	98.376787	24,594,196.75	-405,803.25	2.13
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.009990	9,900,999.00	-99,001.00	0.86

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STATE OF ARIZONA

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		Base	100.000000	10,000,000.00	99.009990	9,900,999.00	-99,001.00	0.86
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	98.460995	9,846,099.50	-153,900.50	0.85
		Base	100.000000	10,000,000.00	98.460995	9,846,099.50	-153,900.50	0.85
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.000000	21 Sep 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.634935	19,926,987.00	-73,013.00	1.72
		Base	100.000000	20,000,000.00	99.634935	19,926,987.00	-73,013.00	1.72
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.446493	14,916,973.95	-83,026.05	1.29
		Base	100.000000	15,000,000.00	99.446493	14,916,973.95	-83,026.05	1.29
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.445900	10,044,589.97	100.285276	10,028,527.60	-16,062.37	0.87
		Base	100.445900	10,044,589.97	100.285276	10,028,527.60	-16,062.37	0.87
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	27 Jan 2025		
	3,400,000.000	Local	100.000000	3,400,000.00	100.153874	3,405,231.72	5,231.72	0.29
		Base	100.000000	3,400,000.00	100.153874	3,405,231.72	5,231.72	0.29
3130AUKB9	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	24 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.127149	10,012,714.90	12,714.90	0.87
		Base	100.000000	10,000,000.00	100.127149	10,012,714.90	12,714.90	0.87
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,993,698.790	Local	104.092743	5,198,078.05	96.560089	4,821,920.00	-376,158.05	0.42
Original Face:	24,487,993.000	Base	104.092743	5,198,078.05	96.560089	4,821,920.00	-376,158.05	0.42
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,179,323.500	Local	104.020916	1,226,743.11	96.559766	1,138,752.01	-87,991.10	0.10
Original Face:	10,000,000.000	Base	104.020916	1,226,743.11	96.559766	1,138,752.01	-87,991.10	0.10
313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000					22 Mar 2023		
	10,000,000.000	Local	98.057917	9,805,791.67	99.379003	9,937,900.30	132,108.63	0.86
		Base	98.057917	9,805,791.67	99.379003	9,937,900.30	132,108.63	0.86
313384DG1	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/23 0.00000					20 Mar 2023		
	15,000,000.000	Local	98.488000	14,773,200.00	99.404274	14,910,641.10	137,441.10	1.29

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		Base	98.488000	14,773,200.00	99.404274	14,910,641.10	137,441.10	1.29
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	92.139695	9,213,969.50	-786,030.50	0.80
		Base	100.000000	10,000,000.00	92.139695	9,213,969.50	-786,030.50	0.80
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
	10,000,000.000	Local	99.964516	9,996,451.61	94.373271	9,437,327.10	-559,124.51	0.82
		Base	99.964516	9,996,451.61	94.373271	9,437,327.10	-559,124.51	0.82
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	91.384563	4,569,228.15	-430,771.85	0.40
		Base	100.000000	5,000,000.00	91.384563	4,569,228.15	-430,771.85	0.40
3133EMP29	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				4.355000	09 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000928	5,000,046.40	46.40	0.43
		Base	100.000000	5,000,000.00	100.000928	5,000,046.40	46.40	0.43
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	90.186471	4,509,323.55	-490,676.45	0.39
		Base	100.000000	5,000,000.00	90.186471	4,509,323.55	-490,676.45	0.39
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	93.135857	4,656,792.85	89.473033	4,473,651.65	-183,141.20	0.39
		Base	93.135857	4,656,792.85	89.473033	4,473,651.65	-183,141.20	0.39
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				4.350000	09 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.967685	4,998,384.25	-1,615.75	0.43
		Base	100.000000	5,000,000.00	99.967685	4,998,384.25	-1,615.75	0.43
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				4.350000	22 Aug 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	100.003436	7,000,240.52	240.52	0.61
		Base	100.000000	7,000,000.00	100.003436	7,000,240.52	240.52	0.61
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				4.340000	04 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.017812	5,000,890.60	890.60	0.43
		Base	100.000000	5,000,000.00	100.017812	5,000,890.60	890.60	0.43
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.382101	9,938,210.10	-61,789.90	0.86

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		Base	100.000000	10,000,000.00	99.382101	9,938,210.10	-61,789.90	0.86
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	96.645372	9,664,537.20	-335,462.80	0.84
		Base	100.000000	10,000,000.00	96.645372	9,664,537.20	-335,462.80	0.84
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	93.463376	9,346,337.60	-653,662.40	0.81
		Base	100.000000	10,000,000.00	93.463376	9,346,337.60	-653,662.40	0.81
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.838718	4,891,935.90	-108,064.10	0.42
		Base	100.000000	5,000,000.00	97.838718	4,891,935.90	-108,064.10	0.42
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.718855	9,871,885.50	-128,114.50	0.85
		Base	100.000000	10,000,000.00	98.718855	9,871,885.50	-128,114.50	0.85
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.542864	4,777,143.20	-222,856.80	0.41
		Base	100.000000	5,000,000.00	95.542864	4,777,143.20	-222,856.80	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.431448	4,921,572.40	-78,427.60	0.43
		Base	100.000000	5,000,000.00	98.431448	4,921,572.40	-78,427.60	0.43
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.250911	4,862,545.55	-137,454.45	0.42
		Base	100.000000	5,000,000.00	97.250911	4,862,545.55	-137,454.45	0.42
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.672837	9,867,283.70	-132,716.30	0.85
		Base	100.000000	10,000,000.00	98.672837	9,867,283.70	-132,716.30	0.85
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.728497	4,886,424.85	-113,575.15	0.42
		Base	100.000000	5,000,000.00	97.728497	4,886,424.85	-113,575.15	0.42
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024		
	8,173,000.000	Local	100.000000	8,173,000.00	99.704426	8,148,842.74	-24,157.26	0.71

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		Base	100.000000	8,173,000.00	99.704426	8,148,842.74	-24,157.26	0.71
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.426696	5,021,334.80	21,334.80	0.43
		Base	100.000000	5,000,000.00	100.426696	5,021,334.80	21,334.80	0.43
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.137791	10,013,779.10	13,779.10	0.87
		Base	100.000000	10,000,000.00	100.137791	10,013,779.10	13,779.10	0.87
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026		
	10,000,000.000	Local	99.935281	9,993,528.05	99.919481	9,991,948.10	-1,579.95	0.86
		Base	99.935281	9,993,528.05	99.919481	9,991,948.10	-1,579.95	0.86
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.059000	07 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.085267	10,008,526.70	8,526.70	0.87
		Base	100.000000	10,000,000.00	100.085267	10,008,526.70	8,526.70	0.87
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,572,338.010	Local	99.797367	1,569,151.93	89.857590	1,412,865.04	-156,286.89	0.12
Original Face:	11,452,445.000	Base	99.797367	1,569,151.93	89.857590	1,412,865.04	-156,286.89	0.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,813,460.790	Local	100.250339	1,818,000.59	88.680310	1,608,182.65	-209,817.94	0.14
Original Face:	11,058,708.000	Base	100.250339	1,818,000.59	88.680310	1,608,182.65	-209,817.94	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	91.768215	4,588,410.75	-411,589.25	0.40
		Base	100.000000	5,000,000.00	91.768215	4,588,410.75	-411,589.25	0.40
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	566,651.600	Local	99.980544	566,541.35	95.250390	539,737.86	-26,803.49	0.05
Original Face:	10,000,000.000	Base	99.980544	566,541.35	95.250390	539,737.86	-26,803.49	0.05
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	582,742.280	Local	100.637994	586,460.14	94.066820	548,167.13	-38,293.01	0.05
Original Face:	12,022,600.000	Base	100.637994	586,460.14	94.066820	548,167.13	-38,293.01	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	283,207.080	Local	100.315324	284,100.10	97.506860	276,146.33	-7,953.77	0.02

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	15,363,692.000	Base	100.315324		284,100.10	97.506860	276,146.33	-7,953.77	0.02
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	1,751,919.120	Local	100.823150	1,766,340.04		95.175680	1,667,400.94	-98,939.10	0.14
Original Face:	24,000,000.000	Base	100.823150	1,766,340.04		95.175680	1,667,400.94	-98,939.10	0.14
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	490,147.070	Local	101.433190	497,171.81		91.426630	448,124.95	-49,046.86	0.04
Original Face:	9,815,000.000	Base	101.433190	497,171.81		91.426630	448,124.95	-49,046.86	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	355,516.500	Local	101.238637	359,920.06		94.829570	337,134.77	-22,785.29	0.03
Original Face:	10,000,000.000	Base	101.238637	359,920.06		94.829570	337,134.77	-22,785.29	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	504,366.710	Local	106.791360	538,620.07		102.205390	515,489.96	-23,130.11	0.04
Original Face:	12,777,000.000	Base	106.791360	538,620.07		102.205390	515,489.96	-23,130.11	0.04
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	170,595.400	Local	105.268507	179,583.23		101.311900	172,833.44	-6,749.79	0.01
Original Face:	10,000,000.000	Base	105.268507	179,583.23		101.311900	172,833.44	-6,749.79	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	155,583.150	Local	103.623979	161,221.45		98.000100	152,471.64	-8,749.81	0.01
Original Face:	5,000,000.000	Base	103.623979	161,221.45		98.000100	152,471.64	-8,749.81	0.01
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
	15,620.000	Local	101.786684	15,899.08		99.546820	15,549.21	-349.87	0.00
Original Face:	16,000,000.000	Base	101.786684	15,899.08		99.546820	15,549.21	-349.87	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	83,800.150	Local	104.317630	87,418.33		98.593670	82,621.64	-4,796.69	0.01
Original Face:	5,000,000.000	Base	104.317630	87,418.33		98.593670	82,621.64	-4,796.69	0.01
31422XJ52	FARMER MAC NOTES 09/23 4.35					4.350000	29 Sep 2023		
	20,000,000.000	Local	100.000000	20,000,000.00		99.599417	19,919,883.40	-80,116.60	1.72
		Base	100.000000	20,000,000.00		99.599417	19,919,883.40	-80,116.60	1.72
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
	10,000,000.000	Local	100.000000	10,000,000.00		92.405357	9,240,535.70	-759,464.30	0.80

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	92.405357	9,240,535.70	-759,464.30	0.80
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.870000	20 Apr 2042		
		305,856.880	Local 102.377406	313,128.34	99.078004	303,036.89	-10,091.45	0.03
Original Face:		9,875,825.000	Base 102.377406	313,128.34	99.078004	303,036.89	-10,091.45	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
		133,429.990	Local 99.955025	133,369.98	97.555512	130,168.31	-3,201.67	0.01
Original Face:		5,000,000.000	Base 99.955025	133,369.98	97.555512	130,168.31	-3,201.67	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
		977,702.080	Local 100.859020	986,100.74	94.141840	920,426.73	-65,674.01	0.08
Original Face:		10,000,000.000	Base 100.859020	986,100.74	94.141840	920,426.73	-65,674.01	0.08
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		6,139.300	Local 99.707459	6,121.34	94.662070	5,811.59	-309.75	0.00
Original Face:		2,000,000.000	Base 99.707459	6,121.34	94.662070	5,811.59	-309.75	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,363,758.720	Local 95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.11
Original Face:		10,000,000.000	Base 95.841198	1,307,042.69	91.727190	1,250,937.55	-56,105.14	0.11
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,819,017.220	Local 94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.21
Original Face:		10,000,000.000	Base 94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		720,201.090	Local 97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.06
Original Face:		5,000,000.000	Base 97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		564,755.660	Local 100.733530	568,898.31	88.745470	501,195.06	-67,703.25	0.04
Original Face:		10,000,000.000	Base 100.733530	568,898.31	88.745470	501,195.06	-67,703.25	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		528,764.790	Local 100.202358	529,834.79	87.875810	464,656.34	-65,178.45	0.04
Original Face:		10,000,000.000	Base 100.202358	529,834.79	87.875810	464,656.34	-65,178.45	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,501,911.650	Local 96.171060	1,444,404.36	88.087750	1,323,000.18	-121,404.18	0.11

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,000,000.000	Base	96.171060	1,444,404.36	88.087750	1,323,000.18	-121,404.18	0.11	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,189,168.780	Local	96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.17	
Original Face:	5,000,000.000	Base	96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.17	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	204,065.490	Local	99.910862	203,883.59	96.248540	196,410.05	-7,473.54	0.02	
Original Face:	10,000,000.000	Base	99.910862	203,883.59	96.248540	196,410.05	-7,473.54	0.02	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,031,045.330	Local	100.064903	1,031,714.51	96.927050	999,361.82	-32,352.69	0.09	
Original Face:	5,000,000.000	Base	100.064903	1,031,714.51	96.927050	999,361.82	-32,352.69	0.09	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	2,182,326.270	Local	99.655616	2,174,810.69	96.244690	2,100,373.15	-74,437.54	0.18	
Original Face:	5,000,000.000	Base	99.655616	2,174,810.69	96.244690	2,100,373.15	-74,437.54	0.18	
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
	4,980,664.120	Local	92.829847	4,623,542.88	93.070030	4,635,505.59	11,962.71	0.40	
Original Face:	5,000,000.000	Base	92.829847	4,623,542.88	93.070030	4,635,505.59	11,962.71	0.40	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	479,834.110	Local	99.880300	479,259.75	94.523960	453,558.20	-25,701.55	0.04	
Original Face:	10,000,000.000	Base	99.880300	479,259.75	94.523960	453,558.20	-25,701.55	0.04	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
	5,000,000.000	Local	112.476174	5,623,808.68	105.385895	5,269,294.75	-354,513.93	0.46	
		Base	112.476174	5,623,808.68	105.385895	5,269,294.75	-354,513.93	0.46	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	16,183,000.000	Local	102.556429	16,596,706.91	97.318260	15,749,014.02	-847,692.89	1.36	
		Base	102.556429	16,596,706.91	97.318260	15,749,014.02	-847,692.89	1.36	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	20,000,000.000	Local	99.905973	19,981,194.65	92.171175	18,434,235.00	-1,546,959.65	1.60	
		Base	99.905973	19,981,194.65	92.171175	18,434,235.00	-1,546,959.65	1.60	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	10,000,000.000	Local	99.121691	9,912,169.10	90.242188	9,024,218.80	-887,950.30	0.78	

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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		Base	99.121691	9,912,169.10	90.242188	9,024,218.80	-887,950.30	0.78
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.959315	34,985,760.29	98.125000	34,343,750.00	-642,010.29	2.97
		Base	99.959315	34,985,760.29	98.125000	34,343,750.00	-642,010.29	2.97
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.655562	49,827,781.12	97.218750	48,609,375.00	-1,218,406.12	4.21
		Base	99.655562	49,827,781.12	97.218750	48,609,375.00	-1,218,406.12	4.21
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.424183	24,856,045.85	97.324219	24,331,054.75	-524,991.10	2.11
		Base	99.424183	24,856,045.85	97.324219	24,331,054.75	-524,991.10	2.11
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.677951	24,919,487.64	98.156250	24,539,062.50	-380,425.14	2.12
		Base	99.677951	24,919,487.64	98.156250	24,539,062.50	-380,425.14	2.12
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	100.256967	25,064,241.85	99.992188	24,998,047.00	-66,194.85	2.16
		Base	100.256967	25,064,241.85	99.992188	24,998,047.00	-66,194.85	2.16
US DOLLAR Total								
	831,837,054.470	Local		831,382,072.55		805,848,777.07	-25,533,295.48	69.74
Original Face:	323,393,263.000	Base		831,382,072.55		805,848,777.07	-25,533,295.48	69.74
FIXED INCOME Total								
	831,837,054.470	Base		831,382,072.55		805,848,777.07	-25,533,295.48	69.74
Original Face:	323,393,263.000							

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Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		1,182,520,210.370	Base	1,181,041,582.61		1,155,508,287.13	-25,533,295.48	100.00
Original Face:		323,393,263.000						

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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							
	-181,326.420	Local	1.000000	-181,326.42	1.000000	-181,326.42	0.00	0.01
		Base	1.000000	-181,326.42	1.000000	-181,326.42	0.00	0.01
US DOLLAR Total								
	-181,326.420	Local		-181,326.42		-181,326.42	0.00	0.01
		Base		-181,326.42		-181,326.42	0.00	0.01
CASH Total								
	-181,326.420	Base		-181,326.42		-181,326.42	0.00	0.01
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02079QPE8	ALPHABET INC				4.480000	14 Feb 2023		
	25,000,000.000	Local	99.838222	24,959,555.56	99.838222	24,959,555.56	0.00	0.96
		Base	99.838222	24,959,555.56	99.838222	24,959,555.56	0.00	0.96
02314QQ28	AMAZON COM INC DISC COML				4.430000	02 Mar 2023		
	25,000,000.000	Local	99.643139	24,910,784.72	99.643139	24,910,784.72	0.00	0.95
		Base	99.643139	24,910,784.72	99.643139	24,910,784.72	0.00	0.95
02314QR35	AMAZON COM INC DISC COML				4.550000	03 Apr 2023		
	20,000,000.000	Local	99.229028	19,845,805.55	99.229028	19,845,805.55	0.00	0.76
		Base	99.229028	19,845,805.55	99.229028	19,845,805.55	0.00	0.76
03040MP68	AMERICAN WATER CAPIT				4.400000	06 Feb 2023		
	10,000,000.000	Local	99.938889	9,993,888.89	99.938889	9,993,888.89	0.00	0.38
		Base	99.938889	9,993,888.89	99.938889	9,993,888.89	0.00	0.38
03040MPF8	AMERICAN WATER CAPIT				4.450000	15 Feb 2023		
	20,000,000.000	Local	99.826944	19,965,388.89	99.826944	19,965,388.89	0.00	0.76
		Base	99.826944	19,965,388.89	99.826944	19,965,388.89	0.00	0.76

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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	
03040MPP6	AMERICAN WATER CAPIT				4.500000	23 Feb 2023			
		20,000,000.000	Local	99.725000	19,945,000.00	99.725000	19,945,000.00	0.00	0.76
			Base	99.725000	19,945,000.00	99.725000	19,945,000.00	0.00	0.76
0347M3P16	ANGLESEA FDG PLC + ANG				4.340000	01 Feb 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
0347M3PF5	ANGLESEA FDG PLC + ANG				4.400000	15 Feb 2023			
		25,000,000.000	Local	99.828889	24,957,222.22	99.828889	24,957,222.22	0.00	0.96
			Base	99.828889	24,957,222.22	99.828889	24,957,222.22	0.00	0.96
03785EP24	APPLE INC				4.280000	02 Feb 2023			
		25,000,000.000	Local	99.988111	24,997,027.78	99.988111	24,997,027.78	0.00	0.96
			Base	99.988111	24,997,027.78	99.988111	24,997,027.78	0.00	0.96
03785EP32	APPLE INC				4.280000	03 Feb 2023			
		25,000,000.000	Local	99.976222	24,994,055.56	99.976222	24,994,055.56	0.00	0.96
			Base	99.976222	24,994,055.56	99.976222	24,994,055.56	0.00	0.96
04821UP71	ATLANTIC ASSET SECUR				4.320000	07 Feb 2023			
		25,000,000.000	Local	99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.96
			Base	99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.96
04821UQX3	ATLANTIC ASSET SECUR				4.760000	31 Mar 2023			
		25,000,000.000	Local	99.233111	24,808,277.78	99.233111	24,808,277.78	0.00	0.95
			Base	99.233111	24,808,277.78	99.233111	24,808,277.78	0.00	0.95
05253CPM2	AUST + NEW ZEA				4.415000	21 Feb 2023			
		25,000,000.000	Local	99.754722	24,938,680.56	99.754722	24,938,680.56	0.00	0.96
			Base	99.754722	24,938,680.56	99.754722	24,938,680.56	0.00	0.96
05253CQ74	AUST + NEW ZEA				4.420000	07 Mar 2023			
		25,000,000.000	Local	99.582556	24,895,638.89	99.582556	24,895,638.89	0.00	0.95
			Base	99.582556	24,895,638.89	99.582556	24,895,638.89	0.00	0.95
06367CU88	BANK OF MONTREAL				4.740000	14 Apr 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77

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ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06373L3T4	BANK MONTREAL MONTREAL BRH				5.000000	05 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		10,000,000.000	Local	98.190000	9,819,000.00	98.190000	9,819,000.00	0.00	0.38
			Base	98.190000	9,819,000.00	98.190000	9,819,000.00	0.00	0.38
06417MM93	BANK OF NOVA SCOTIA				4.880000	03 Jul 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.57
07644BQM7	BEDFORD ROW FDG CORP				4.600000	21 Mar 2023			
		25,000,000.000	Local	99.386667	24,846,666.67	99.386667	24,846,666.67	0.00	0.95
			Base	99.386667	24,846,666.67	99.386667	24,846,666.67	0.00	0.95
07644BUX8	BEDFORD ROW FDG CORP				4.920000	31 Jul 2023			
		25,000,000.000	Local	97.540000	24,385,000.00	97.540000	24,385,000.00	0.00	0.93
			Base	97.540000	24,385,000.00	97.540000	24,385,000.00	0.00	0.93
08465SP11	BERKSHIRE HATHAWAY ENE				4.550000	01 Feb 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.34
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.34
08465SPF0	BERKSHIRE HATHAWAY ENE				4.650000	15 Feb 2023			
		15,000,000.000	Local	99.819167	14,972,875.00	99.819167	14,972,875.00	0.00	0.57
			Base	99.819167	14,972,875.00	99.819167	14,972,875.00	0.00	0.57
13738KQ18	CAN AST + CAN LTD JT				4.520000	01 Mar 2023			
		25,000,000.000	Local	99.648444	24,912,111.11	99.648444	24,912,111.11	0.00	0.95
			Base	99.648444	24,912,111.11	99.648444	24,912,111.11	0.00	0.95
13738KQM2	CAN AST + CAN LTD JT				4.600000	21 Mar 2023			
		20,000,000.000	Local	99.386667	19,877,333.33	99.386667	19,877,333.33	0.00	0.76
			Base	99.386667	19,877,333.33	99.386667	19,877,333.33	0.00	0.76
15963URM0	CHARIOT FNDG LLC				4.650000	21 Apr 2023			
		25,000,000.000	Local	98.979583	24,744,895.83	98.979583	24,744,895.83	0.00	0.95
			Base	98.979583	24,744,895.83	98.979583	24,744,895.83	0.00	0.95

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17327BU60	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	97.761111	9,776,111.11	97.761111	9,776,111.11	0.00	0.37
			Base	97.761111	9,776,111.11	97.761111	9,776,111.11	0.00	0.37
19121BPM5	COCA COLA COMPANY	25,000,000.000	Local	99.754444	24,938,611.11	99.754444	24,938,611.11	0.00	0.96
			Base	99.754444	24,938,611.11	99.754444	24,938,611.11	0.00	0.96
23102VP12	CUMMINS INC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
23102VPE4	CUMMINS INC	15,000,000.000	Local	99.840389	14,976,058.33	99.840389	14,976,058.33	0.00	0.57
			Base	99.840389	14,976,058.33	99.840389	14,976,058.33	0.00	0.57
23102VQ37	CUMMINS INC	10,000,000.000	Local	99.620833	9,962,083.33	99.620833	9,962,083.33	0.00	0.38
			Base	99.620833	9,962,083.33	99.620833	9,962,083.33	0.00	0.38
24422MP96	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.903333	24,975,833.33	99.903333	24,975,833.33	0.00	0.96
			Base	99.903333	24,975,833.33	99.903333	24,975,833.33	0.00	0.96
24422MPH8	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.808444	24,952,111.11	99.808444	24,952,111.11	0.00	0.96
			Base	99.808444	24,952,111.11	99.808444	24,952,111.11	0.00	0.96
30601WPT0	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.707500	19,941,500.00	99.707500	19,941,500.00	0.00	0.76
			Base	99.707500	19,941,500.00	99.707500	19,941,500.00	0.00	0.76
30601WUC1	FAIRWAY FINANCE CORP	15,000,000.000	Local	97.763889	14,664,583.34	97.763889	14,664,583.34	0.00	0.56
			Base	97.763889	14,664,583.34	97.763889	14,664,583.34	0.00	0.56
30601WV71	FAIRWAY FINANCE CORP	15,000,000.000	Local	97.449528	14,617,429.16	97.449528	14,617,429.16	0.00	0.56
			Base	97.449528	14,617,429.16	97.449528	14,617,429.16	0.00	0.56

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38346MQ23	GOTHAM FDG CORP	10,000,000.000	Local	99.623806	9,962,380.55	99.623806	9,962,380.55	0.00	0.38
			Base	99.623806	9,962,380.55	99.623806	9,962,380.55	0.00	0.38
38346MQG2	GOTHAM FDG CORP	20,000,000.000	Local	99.448167	19,889,633.33	99.448167	19,889,633.33	0.00	0.76
			Base	99.448167	19,889,633.33	99.448167	19,889,633.33	0.00	0.76
38346MQL1	GOTHAM FDG CORP	20,000,000.000	Local	99.396833	19,879,366.67	99.396833	19,879,366.67	0.00	0.76
			Base	99.396833	19,879,366.67	99.396833	19,879,366.67	0.00	0.76
40060XP79	GTA FDG LLC DISC	25,000,000.000	Local	99.926500	24,981,625.00	99.926500	24,981,625.00	0.00	0.96
			Base	99.926500	24,981,625.00	99.926500	24,981,625.00	0.00	0.96
40060XRJ1	GTA FDG LLC DISC	25,000,000.000	Local	99.012000	24,753,000.00	99.012000	24,753,000.00	0.00	0.95
			Base	99.012000	24,753,000.00	99.012000	24,753,000.00	0.00	0.95
40588MQ18	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.643778	24,910,944.45	99.643778	24,910,944.45	0.00	0.95
			Base	99.643778	24,910,944.45	99.643778	24,910,944.45	0.00	0.95
40588MRA7	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.112222	24,778,055.55	99.112222	24,778,055.55	0.00	0.95
			Base	99.112222	24,778,055.55	99.112222	24,778,055.55	0.00	0.95
42786UP25	HERSHEY FOODS CORP	10,000,000.000	Local	99.988194	9,998,819.44	99.988194	9,998,819.44	0.00	0.38
			Base	99.988194	9,998,819.44	99.988194	9,998,819.44	0.00	0.38
42786UP33	HERSHEY FOODS CORP	25,000,000.000	Local	99.976389	24,994,097.22	99.976389	24,994,097.22	0.00	0.96
			Base	99.976389	24,994,097.22	99.976389	24,994,097.22	0.00	0.96
42786UPT6	HERSHEY FOODS CORP	15,000,000.000	Local	99.677167	14,951,575.00	99.677167	14,951,575.00	0.00	0.57
			Base	99.677167	14,951,575.00	99.677167	14,951,575.00	0.00	0.57

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43851UPT4	HONEYWELL INTERNATN	10,000,000.000	Local	99.692333	9,969,233.33	99.692333	9,969,233.33	0.00	0.38
			Base	99.692333	9,969,233.33	99.692333	9,969,233.33	0.00	0.38
4523EMP72	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.96
			Base	99.928000	24,982,000.00	99.928000	24,982,000.00	0.00	0.96
4523EMQF3	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.480833	24,870,208.33	99.480833	24,870,208.33	0.00	0.95
			Base	99.480833	24,870,208.33	99.480833	24,870,208.33	0.00	0.95
45826FP23	INTEL CORPORATION	25,000,000.000	Local	99.988278	24,997,069.44	99.988278	24,997,069.44	0.00	0.96
			Base	99.988278	24,997,069.44	99.988278	24,997,069.44	0.00	0.96
46640QQL8	J.P. MORGAN SECURITIES	10,000,000.000	Local	99.536528	9,953,652.78	99.536528	9,953,652.78	0.00	0.38
			Base	99.536528	9,953,652.78	99.536528	9,953,652.78	0.00	0.38
47816GPM5	JOHNSON + JOHNSON	25,000,000.000	Local	99.763889	24,940,972.22	99.763889	24,940,972.22	0.00	0.96
			Base	99.763889	24,940,972.22	99.763889	24,940,972.22	0.00	0.96
47816GQE2	JOHNSON + JOHNSON	10,000,000.000	Local	99.502306	9,950,230.55	99.502306	9,950,230.55	0.00	0.38
			Base	99.502306	9,950,230.55	99.502306	9,950,230.55	0.00	0.38
47816GQG7	JOHNSON + JOHNSON	15,000,000.000	Local	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.57
			Base	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.57
4820P3QE6	JUPITER SECT CO LLC	15,000,000.000	Local	99.479528	14,921,929.17	99.479528	14,921,929.17	0.00	0.57
			Base	99.479528	14,921,929.17	99.479528	14,921,929.17	0.00	0.57
4820P5BQ0	JUPITER SECT CO LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38

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4820P5BW7	JUPITER SECT CO LLC				4.900000	12 Apr 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
52953BQ30	LEXINGTN PKR CAP CO LL				4.650000	03 Mar 2023			
		25,000,000.000	Local	99.612500	24,903,125.00	99.612500	24,903,125.00	0.00	0.95
			Base	99.612500	24,903,125.00	99.612500	24,903,125.00	0.00	0.95
52953BQ71	LEXINGTN PKR CAP CO LL				4.650000	07 Mar 2023			
		25,000,000.000	Local	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.95
			Base	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.95
53127UP61	LIBERTY FUNDING LLC				4.750000	06 Feb 2023			
		25,000,000.000	Local	99.934028	24,983,506.94	99.934028	24,983,506.94	0.00	0.96
			Base	99.934028	24,983,506.94	99.934028	24,983,506.94	0.00	0.96
56274MRB0	MANHATTAN ASSET FDG.				4.670000	11 Apr 2023			
		15,000,000.000	Local	99.104917	14,865,737.50	99.104917	14,865,737.50	0.00	0.57
			Base	99.104917	14,865,737.50	99.104917	14,865,737.50	0.00	0.57
56274MRQ7	MANHATTAN ASSET FDG.				4.680000	24 Apr 2023			
		20,000,000.000	Local	98.934000	19,786,800.00	98.934000	19,786,800.00	0.00	0.76
			Base	98.934000	19,786,800.00	98.934000	19,786,800.00	0.00	0.76
56274MSX1	MANHATTAN ASSET FDG.				4.790000	31 May 2023			
		15,000,000.000	Local	98.416639	14,762,495.83	98.416639	14,762,495.83	0.00	0.57
			Base	98.416639	14,762,495.83	98.416639	14,762,495.83	0.00	0.57
57576KP60	MASSACHUSETTS MUT LIFE INS CO				4.360000	06 Feb 2023			
		25,000,000.000	Local	99.939444	24,984,861.11	99.939444	24,984,861.11	0.00	0.96
			Base	99.939444	24,984,861.11	99.939444	24,984,861.11	0.00	0.96
57576KPH6	MASSACHUSETTS MUT LIFE INS CO				4.400000	17 Feb 2023			
		25,000,000.000	Local	99.804444	24,951,111.11	99.804444	24,951,111.11	0.00	0.96
			Base	99.804444	24,951,111.11	99.804444	24,951,111.11	0.00	0.96
59157UPU8	METLIFE SHORT TERM FDG				3.260000	28 Feb 2023			
		10,000,000.000	Local	99.755500	9,975,550.00	99.755500	9,975,550.00	0.00	0.38
			Base	99.755500	9,975,550.00	99.755500	9,975,550.00	0.00	0.38

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59157UQ60	METLIFE SHORT TERM FDG				4.450000	06 Mar 2023			
		15,000,000.000	Local	99.592083	14,938,812.50	99.592083	14,938,812.50	0.00	0.57
			Base	99.592083	14,938,812.50	99.592083	14,938,812.50	0.00	0.57
59157UQL7	METLIFE SHORT TERM FDG				4.110000	20 Mar 2023			
		15,000,000.000	Local	99.463417	14,919,512.50	99.463417	14,919,512.50	0.00	0.57
			Base	99.463417	14,919,512.50	99.463417	14,919,512.50	0.00	0.57
63763QP19	NATIONAL SECS CLEARING				4.300000	01 Feb 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
63763QPU5	NATIONAL SECS CLEARING				4.440000	28 Feb 2023			
		25,000,000.000	Local	99.667000	24,916,750.00	99.667000	24,916,750.00	0.00	0.95
			Base	99.667000	24,916,750.00	99.667000	24,916,750.00	0.00	0.95
64951XP63	NEW YORK LFE CAP COR				4.300000	06 Feb 2023			
		21,000,000.000	Local	99.940278	20,987,458.33	99.940278	20,987,458.33	0.00	0.80
			Base	99.940278	20,987,458.33	99.940278	20,987,458.33	0.00	0.80
64951XQ62	NEW YORK LFE CAP COR				4.450000	06 Mar 2023			
		15,000,000.000	Local	99.592083	14,938,812.50	99.592083	14,938,812.50	0.00	0.57
			Base	99.592083	14,938,812.50	99.592083	14,938,812.50	0.00	0.57
64951XQT2	NEW YORK LFE CAP COR				4.430000	27 Mar 2023			
		9,513,000.000	Local	99.335500	9,449,786.12	99.335500	9,449,786.12	0.00	0.36
			Base	99.335500	9,449,786.12	99.335500	9,449,786.12	0.00	0.36
67983UQX4	OLD LINE FUNDING LLC				4.850000	31 Mar 2023			
		15,000,000.000	Local	99.218611	14,882,791.67	99.218611	14,882,791.67	0.00	0.57
			Base	99.218611	14,882,791.67	99.218611	14,882,791.67	0.00	0.57
74271UP79	PROCTOR GAMBLE AND CO				4.300000	07 Feb 2023			
		20,000,000.000	Local	99.928333	19,985,666.67	99.928333	19,985,666.67	0.00	0.77
			Base	99.928333	19,985,666.67	99.928333	19,985,666.67	0.00	0.77
74271UPP9	PROCTOR GAMBLE AND CO				4.250000	23 Feb 2023			
		20,000,000.000	Local	99.740278	19,948,055.56	99.740278	19,948,055.56	0.00	0.76
			Base	99.740278	19,948,055.56	99.740278	19,948,055.56	0.00	0.76

& 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: January 31, 2023

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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	
74271UR44	PROCTOR GAMBLE AND CO				4.550000	04 Apr 2023			
		20,000,000.000	Local	99.216389	19,843,277.78	99.216389	19,843,277.78	0.00	0.76
			Base	99.216389	19,843,277.78	99.216389	19,843,277.78	0.00	0.76
77119MP27	ROCHE HOLDING INC				4.280000	02 Feb 2023			
		30,000,000.000	Local	99.988111	29,996,433.33	99.988111	29,996,433.33	0.00	1.15
			Base	99.988111	29,996,433.33	99.988111	29,996,433.33	0.00	1.15
77119MRB5	ROCHE HOLDING INC				4.560000	11 Apr 2023			
		20,000,000.000	Local	99.126000	19,825,200.00	99.126000	19,825,200.00	0.00	0.76
			Base	99.126000	19,825,200.00	99.126000	19,825,200.00	0.00	0.76
78014XHE0	ROYAL BANK OF CANADA				4.730000	06 Apr 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023			
		10,000,000.000	Local	96.330833	9,633,083.34	96.330833	9,633,083.34	0.00	0.37
			Base	96.330833	9,633,083.34	96.330833	9,633,083.34	0.00	0.37
78015M6K1	ROYAL BK CDA				4.930000	23 Aug 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.77
8010M3QW3	SANOFI				4.510000	30 Mar 2023			
		25,000,000.000	Local	99.285917	24,821,479.17	99.285917	24,821,479.17	0.00	0.95
			Base	99.285917	24,821,479.17	99.285917	24,821,479.17	0.00	0.95
8085A3Q73	SCHWAB CHARLES CORP				4.650000	07 Mar 2023			
		25,000,000.000	Local	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.95
			Base	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.95
8085A3RL1	SCHWAB CHARLES CORP				4.700000	20 Apr 2023			
		25,000,000.000	Local	98.981667	24,745,416.67	98.981667	24,745,416.67	0.00	0.95
			Base	98.981667	24,745,416.67	98.981667	24,745,416.67	0.00	0.95
82124MRB8	SHEFFIELD RECEIVABLE				4.650000	11 Apr 2023			
		25,000,000.000	Local	99.108750	24,777,187.50	99.108750	24,777,187.50	0.00	0.95
			Base	99.108750	24,777,187.50	99.108750	24,777,187.50	0.00	0.95

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Holdings

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



STATE STREET

As of: January 31, 2023

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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	
85462DP23	STANLEY WORKS (THE)	25,000,000.000	Local	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	0.96
			Base	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	0.96
85462DPM9	STANLEY WORKS (THE)	25,000,000.000	Local	99.741667	24,935,416.67	99.741667	24,935,416.67	0.00	0.96
			Base	99.741667	24,935,416.67	99.741667	24,935,416.67	0.00	0.96
86563HP79	SUMITOMO MITSUI TRUST NY	25,000,000.000	Local	99.922833	24,980,708.33	99.922833	24,980,708.33	0.00	0.96
			Base	99.922833	24,980,708.33	99.922833	24,980,708.33	0.00	0.96
88602UP20	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.988722	24,997,180.55	99.988722	24,997,180.55	0.00	0.96
			Base	99.988722	24,997,180.55	99.988722	24,997,180.55	0.00	0.96
88602UQ29	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.621389	24,905,347.22	99.621389	24,905,347.22	0.00	0.95
			Base	99.621389	24,905,347.22	99.621389	24,905,347.22	0.00	0.95
89233HTS3	TOYOTA MOTOR CREDIT	25,000,000.000	Local	98.211667	24,552,916.67	98.211667	24,552,916.67	0.00	0.94
			Base	98.211667	24,552,916.67	98.211667	24,552,916.67	0.00	0.94
89788L5M2	TRUIST BANK	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.96
912796YM5	TREASURY BILL 03/23 0.00000	20,000,000.000	Local	99.313467	19,862,693.33	99.313467	19,862,693.33	0.00	0.76
			Base	99.313467	19,862,693.33	99.313467	19,862,693.33	0.00	0.76
912796YN3	TREASURY BILL 04/23 0.00000	10,000,000.000	Local	99.312444	9,931,244.44	99.312444	9,931,244.44	0.00	0.38
			Base	99.312444	9,931,244.44	99.312444	9,931,244.44	0.00	0.38
92646LQU7	VICTORY RECEIVABLES	20,000,000.000	Local	99.303333	19,860,666.67	99.303333	19,860,666.67	0.00	0.76
			Base	99.303333	19,860,666.67	99.303333	19,860,666.67	0.00	0.76

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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	
92646LRH5	VICTORY RECEIVABLES	10,000,000.000	Local	99.014583	9,901,458.34	99.014583	9,901,458.34	0.00	0.38
			Base	99.014583	9,901,458.34	99.014583	9,901,458.34	0.00	0.38
92646LRR3	VICTORY RECEIVABLES	20,000,000.000	Local	98.921000	19,784,200.00	98.921000	19,784,200.00	0.00	0.76
			Base	98.921000	19,784,200.00	98.921000	19,784,200.00	0.00	0.76
927WWR006	TD SECURITIES TD SECURITIES	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.75
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.75
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	150,165,527.300	Local	100.000000	150,165,527.30	100.000000	150,165,527.30	0.00	5.75
			Base	100.000000	150,165,527.30	100.000000	150,165,527.30	0.00	5.75
96130AQX9	WESTPAC BKING CORP N	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
979QRC005	BANK OF AMERICA REPO	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.75
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.75
US DOLLAR Total		2,420,678,527.300	Local		2,411,651,483.11		2,411,651,483.11	0.00	92.40
			Base		2,411,651,483.11		2,411,651,483.11	0.00	92.40
CASH EQUIVALENT Total		2,420,678,527.300	Base		2,411,651,483.11		2,411,651,483.11	0.00	92.40
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	25,012,532.640	Local	1.000000	25,012,532.64	1.000000	25,012,532.64	0.00	0.96
			Base	1.000000	25,012,532.64	1.000000	25,012,532.64	0.00	0.96

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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
US DOLLAR Total								
	25,012,532.640	Local		25,012,532.64		25,012,532.64	0.00	0.96
		Base		25,012,532.64		25,012,532.64	0.00	0.96
EQUITY Total								
	25,012,532.640	Base		25,012,532.64		25,012,532.64	0.00	0.96
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
313312DJ6	FED FARM CRD DISCOUNT NT DISCOUNT NOT 03/23 0.00000					22 Mar 2023		
	10,000,000.000	Local	98.057917	9,805,791.67	99.379003	9,937,900.30	132,108.63	0.38
		Base	98.057917	9,805,791.67	99.379003	9,937,900.30	132,108.63	0.38
912796CW7	TREASURY BILL 05/23 0.00000				0.010000	02 May 2023		
	10,000,000.000	Local	98.868750	9,886,874.99	98.861500	9,886,150.00	-724.99	0.38
		Base	98.868750	9,886,874.99	98.861500	9,886,150.00	-724.99	0.38
912796T33	TREASURY BILL 02/23 0.00000					23 Feb 2023		
	10,000,000.000	Local	99.740583	9,974,058.33	99.728412	9,972,841.20	-1,217.13	0.38
		Base	99.740583	9,974,058.33	99.728412	9,972,841.20	-1,217.13	0.38
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	98.695022	9,869,502.23	98.670215	9,867,021.50	-2,480.73	0.38
		Base	98.695022	9,869,502.23	98.670215	9,867,021.50	-2,480.73	0.38
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	15,000,000.000	Local	98.739382	14,810,907.37	98.320968	14,748,145.20	-62,762.17	0.57
		Base	98.739382	14,810,907.37	98.320968	14,748,145.20	-62,762.17	0.57
912796XQ7	TREASURY BILL 07/23 0.00000					13 Jul 2023		
	10,000,000.000	Local	97.884100	9,788,410.02	97.943500	9,794,350.00	5,939.98	0.38
		Base	97.884100	9,788,410.02	97.943500	9,794,350.00	5,939.98	0.38
912796Y37	TREASURY BILL 08/23 0.00000				0.010000	03 Aug 2023		
	10,000,000.000	Local	97.630967	9,763,096.70	97.646590	9,764,659.00	1,562.30	0.37
		Base	97.630967	9,763,096.70	97.646590	9,764,659.00	1,562.30	0.37

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	20,000,000.000	Local	99.696926	19,939,385.17	99.644750	19,928,950.00	-10,435.17	0.76
		Base	99.696926	19,939,385.17	99.644750	19,928,950.00	-10,435.17	0.76
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	30,000,000.000	Local	99.603000	29,880,899.98	99.553600	29,866,080.00	-14,819.98	1.14
		Base	99.603000	29,880,899.98	99.553600	29,866,080.00	-14,819.98	1.14
912796YU7	TREASURY BILL 04/23 0.00000					13 Apr 2023		
	20,000,000.000	Local	99.101259	19,820,251.72	99.109049	19,821,809.80	1,558.08	0.76
		Base	99.101259	19,820,251.72	99.109049	19,821,809.80	1,558.08	0.76
912796ZE2	TREASURY BILL 05/23 0.00000				0.010000	11 May 2023		
	10,000,000.000	Local	98.768000	9,876,799.99	98.746687	9,874,668.70	-2,131.29	0.38
		Base	98.768000	9,876,799.99	98.746687	9,874,668.70	-2,131.29	0.38
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	98.483333	9,848,333.32	98.473370	9,847,337.00	-996.32	0.38
		Base	98.483333	9,848,333.32	98.473370	9,847,337.00	-996.32	0.38
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
	10,000,000.000	Local	98.399271	9,839,927.11	98.389481	9,838,948.10	-979.01	0.38
		Base	98.399271	9,839,927.11	98.389481	9,838,948.10	-979.01	0.38
US DOLLAR Total								
	175,000,000.000	Local		173,104,238.60		173,148,860.80	44,622.20	6.63
		Base		173,104,238.60		173,148,860.80	44,622.20	6.63
FIXED INCOME Total								
	175,000,000.000	Base		173,104,238.60		173,148,860.80	44,622.20	6.63

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Holdings

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



STATE STREET

As of: January 31, 2023

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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								
		2,620,509,733.520	Base	2,609,586,927.93		2,609,631,550.13	44,622.20	100.00

Holdings

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

As of: January 31, 2023

Base Currency: 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
		137,348.890	Local	1.000000	137,348.89	1.000000	137,348.89	0.01
			Base	1.000000	137,348.89	1.000000	137,348.89	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	137,348.890	Local	137,348.89		137,348.89	0.00	0.01
		Base	137,348.89		137,348.89	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	137,348.890	Base	137,348.89		137,348.89	0.00	0.01

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
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	2.06
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	2.06

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	4.11
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	4.11

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	4.11
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	4.11

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.26
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.26

912796YH6	TREASURY BILL 09/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	97.744185	9,774,418.45	97.744185	9,774,418.45	0.40
			Base	97.744185	9,774,418.45	97.744185	9,774,418.45	0.40

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796YM5	TREASURY BILL 03/23 0.00000				4.336000	30 Mar 2023			
	40,000,000.000	Local	99.315921	39,726,368.33	99.315921	39,726,368.33	0.00		1.63
		Base	99.315921	39,726,368.33	99.315921	39,726,368.33	0.00		1.63
912796YN3	TREASURY BILL 04/23 0.00000				4.495100	06 Apr 2023			
	20,000,000.000	Local	99.256880	19,851,376.00	99.256880	19,851,376.00	0.00		0.82
		Base	99.256880	19,851,376.00	99.256880	19,851,376.00	0.00		0.82
912796ZR3	TREASURY BILL 06/23 0.00000				4.580000	29 Jun 2023			
	20,000,000.000	Local	98.124306	19,624,861.11	98.124306	19,624,861.11	0.00		0.81
		Base	98.124306	19,624,861.11	98.124306	19,624,861.11	0.00		0.81
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.090000	02 Feb 2023			
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		2.06
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		2.06
926NKW009	AMHERST PIERPONT 04/15 VAR				4.400000	13 Feb 2023			
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00		6.17
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00		6.17
926NKW009	AMHERST PIERPONT 04/15 VAR				4.430000	21 Feb 2023			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		4.11
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		4.11
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.260000	01 Feb 2023			
	280,380,188.950	Local	100.000000	280,380,188.95	100.000000	280,380,188.95	0.00		11.53
		Base	100.000000	280,380,188.95	100.000000	280,380,188.95	0.00		11.53
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				4.350000	23 Feb 2023			
	2,038,199.350	Local	100.000000	2,038,199.35	100.000000	2,038,199.35	0.00		0.08
		Base	100.000000	2,038,199.35	100.000000	2,038,199.35	0.00		0.08
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				4.300000	01 Feb 2023			
	73,295,672.460	Local	100.000000	73,295,672.46	100.000000	73,295,672.46	0.00		3.01
		Base	100.000000	73,295,672.46	100.000000	73,295,672.46	0.00		3.01
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				4.350000	09 Feb 2023			
	10,024,932.490	Local	100.000000	10,024,932.49	100.000000	10,024,932.49	0.00		0.41
		Base	100.000000	10,024,932.49	100.000000	10,024,932.49	0.00		0.41

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				4.350000	02 Feb 2023		
		16,300,182.950	Local 100.000000	16,300,182.95	100.000000	16,300,182.95	0.00	0.67
			Base 100.000000	16,300,182.95	100.000000	16,300,182.95	0.00	0.67
978UHK000	DAIWA CAPITAL MARKETS REPO				4.250000	01 Feb 2023		
		400,000,000.000	Local 100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.44
			Base 100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.44
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.000000	01 Feb 2023		
		5,853.480	Local 100.000000	5,853.48	100.000000	5,853.48	0.00	0.00
			Base 100.000000	5,853.48	100.000000	5,853.48	0.00	0.00
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.400000	01 Feb 2023		
		27,692.280	Local 100.000000	27,692.28	100.000000	27,692.28	0.00	0.00
			Base 100.000000	27,692.28	100.000000	27,692.28	0.00	0.00
US DOLLAR Total		1,428,309,424.330	Local	1,427,286,448.22		1,427,286,448.22	0.00	58.68
			Base	1,427,286,448.22		1,427,286,448.22	0.00	58.68
CASH EQUIVALENT Total		1,428,309,424.330	Base	1,427,286,448.22		1,427,286,448.22	0.00	58.68

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
		66,274,047.810	Local 1.000000	66,274,047.81	1.000000	66,274,047.81	0.00	2.72
			Base 1.000000	66,274,047.81	1.000000	66,274,047.81	0.00	2.72
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
		50,965,286.930	Local 1.000000	50,965,286.93	1.000000	50,965,286.93	0.00	2.10
			Base 1.000000	50,965,286.93	1.000000	50,965,286.93	0.00	2.10
US DOLLAR Total		117,239,334.740	Local	117,239,334.74		117,239,334.74	0.00	4.82

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		117,239,334.74		117,239,334.74	0.00	4.82

EQUITY Total

117,239,334.740	Base		117,239,334.74		117,239,334.74	0.00	4.82
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912796CU1	TREASURY BILL 04/23 0.00000					18 Apr 2023		
	20,000,000.000	Local	99.059500	19,811,900.00	99.045514	19,809,102.80	-2,797.20	0.81
		Base	99.059500	19,811,900.00	99.045514	19,809,102.80	-2,797.20	0.81
912796CV9	TREASURY BILL 04/23 0.00000				0.010000	25 Apr 2023		
	20,000,000.000	Local	98.976333	19,795,266.62	98.962692	19,792,538.40	-2,728.22	0.81
		Base	98.976333	19,795,266.62	98.962692	19,792,538.40	-2,728.22	0.81
912796CW7	TREASURY BILL 05/23 0.00000				0.010000	02 May 2023		
	20,000,000.000	Local	98.868750	19,773,749.98	98.861500	19,772,300.00	-1,449.98	0.81
		Base	98.868750	19,773,749.98	98.861500	19,772,300.00	-1,449.98	0.81
912796T33	TREASURY BILL 02/23 0.00000					23 Feb 2023		
	20,000,000.000	Local	99.740461	19,948,092.22	99.728412	19,945,682.40	-2,409.82	0.82
		Base	99.740461	19,948,092.22	99.728412	19,945,682.40	-2,409.82	0.82
912796U31	TREASURY BILL 03/23 0.00000					23 Mar 2023		
	20,000,000.000	Local	99.406945	19,881,388.90	99.379549	19,875,909.80	-5,479.10	0.82
		Base	99.406945	19,881,388.90	99.379549	19,875,909.80	-5,479.10	0.82
912796V48	TREASURY BILL 04/23 0.00000				0.010000	20 Apr 2023		
	30,000,000.000	Local	99.037314	29,711,194.07	99.018365	29,705,509.50	-5,684.57	1.22
		Base	99.037314	29,711,194.07	99.018365	29,705,509.50	-5,684.57	1.22
912796W47	TREASURY BILL 05/23 0.00000					18 May 2023		
	10,000,000.000	Local	98.695022	9,869,502.23	98.670215	9,867,021.50	-2,480.73	0.41
		Base	98.695022	9,869,502.23	98.670215	9,867,021.50	-2,480.73	0.41
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	30,000,000.000	Local	98.516558	29,554,967.37	98.320968	29,496,290.40	-58,676.97	1.21

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Books Closed

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Holdings

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STATE OF ARIZONA

FUND: ATZG



STATE STREET

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		Base	98.516558	29,554,967.37	98.320968	29,496,290.40	-58,676.97	1.21
912796XQ7	TREASURY BILL 07/23 0.00000					13 Jul 2023		
	10,000,000.000	Local	97.887250	9,788,725.03	97.943500	9,794,350.00	5,624.97	0.40
		Base	97.887250	9,788,725.03	97.943500	9,794,350.00	5,624.97	0.40
912796XT1	TREASURY BILL 02/23 0.00000					02 Feb 2023		
	10,000,000.000	Local	99.992069	9,999,206.94	99.988894	9,998,889.40	-317.54	0.41
		Base	99.992069	9,999,206.94	99.988894	9,998,889.40	-317.54	0.41
912796XZ7	TREASURY BILL 02/23 0.00000					09 Feb 2023		
	20,000,000.000	Local	99.908445	19,981,688.90	99.907250	19,981,450.00	-238.90	0.82
		Base	99.908445	19,981,688.90	99.907250	19,981,450.00	-238.90	0.82
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023		
	10,000,000.000	Local	97.711267	9,771,126.70	97.763180	9,776,318.00	5,191.30	0.40
		Base	97.711267	9,771,126.70	97.763180	9,776,318.00	5,191.30	0.40
912796Y37	TREASURY BILL 08/23 0.00000				0.010000	03 Aug 2023		
	10,000,000.000	Local	97.630967	9,763,096.70	97.646590	9,764,659.00	1,562.30	0.40
		Base	97.630967	9,763,096.70	97.646590	9,764,659.00	1,562.30	0.40
912796Y60	TREASURY BILL 02/23 0.00000				0.010000	21 Feb 2023		
	40,000,000.000	Local	99.751750	39,900,700.00	99.755417	39,902,166.80	1,466.80	1.64
		Base	99.751750	39,900,700.00	99.755417	39,902,166.80	1,466.80	1.64
912796Y78	TREASURY BILL 02/23 0.00000					28 Feb 2023		
	20,000,000.000	Local	99.679337	19,935,867.48	99.666250	19,933,250.00	-2,617.48	0.82
		Base	99.679337	19,935,867.48	99.666250	19,933,250.00	-2,617.48	0.82
912796Y86	TREASURY BILL 03/23 0.00000					07 Mar 2023		
	20,000,000.000	Local	99.582934	19,916,586.71	99.577928	19,915,585.60	-1,001.11	0.82
		Base	99.582934	19,916,586.71	99.577928	19,915,585.60	-1,001.11	0.82
912796YA1	TREASURY BILL 02/23 0.00000				0.010000	16 Feb 2023		
	35,000,000.000	Local	99.840536	34,944,187.51	99.822240	34,937,784.00	-6,403.51	1.44
		Base	99.840536	34,944,187.51	99.822240	34,937,784.00	-6,403.51	1.44
912796YB9	TREASURY BILL 03/23 0.00000				0.010000	02 Mar 2023		
	30,000,000.000	Local	99.682721	29,904,816.34	99.644750	29,893,425.00	-11,391.34	1.23

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

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STATE STREET

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Base Currency: USD - US DOLLAR								
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		Base	99.682721	29,904,816.34	99.644750	29,893,425.00	-11,391.34	1.23
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023		
	30,000,000.000	Local	99.603000	29,880,899.98	99.553600	29,866,080.00	-14,819.98	1.23
		Base	99.603000	29,880,899.98	99.553600	29,866,080.00	-14,819.98	1.23
912796YN3	TREASURY BILL 04/23 0.00000					06 Apr 2023		
	20,000,000.000	Local	99.220889	19,844,177.72	99.203778	19,840,755.60	-3,422.12	0.82
		Base	99.220889	19,844,177.72	99.203778	19,840,755.60	-3,422.12	0.82
912796YU7	TREASURY BILL 04/23 0.00000					13 Apr 2023		
	40,000,000.000	Local	99.105543	39,642,217.11	99.109049	39,643,619.60	1,402.49	1.63
		Base	99.105543	39,642,217.11	99.109049	39,643,619.60	1,402.49	1.63
912796YV5	TREASURY BILL 04/23 0.00000				0.010000	27 Apr 2023		
	30,000,000.000	Local	98.935729	29,680,718.80	98.934549	29,680,364.70	-354.10	1.22
		Base	98.935729	29,680,718.80	98.934549	29,680,364.70	-354.10	1.22
912796YW3	TREASURY BILL 05/23 0.00000					04 May 2023		
	20,000,000.000	Local	98.839750	19,767,950.00	98.837861	19,767,572.20	-377.80	0.81
		Base	98.839750	19,767,950.00	98.837861	19,767,572.20	-377.80	0.81
912796Z69	TREASURY BILL 03/23 0.00000				0.010000	14 Mar 2023		
	40,000,000.000	Local	99.485251	39,794,100.34	99.492910	39,797,164.00	3,063.66	1.64
		Base	99.485251	39,794,100.34	99.492910	39,797,164.00	3,063.66	1.64
912796Z77	TREASURY BILL 03/23 0.00000				0.010000	21 Mar 2023		
	60,000,000.000	Local	99.403867	59,642,319.94	99.400778	59,640,466.80	-1,853.14	2.45
		Base	99.403867	59,642,319.94	99.400778	59,640,466.80	-1,853.14	2.45
912796Z85	TREASURY BILL 03/23 0.00000				0.010000	28 Mar 2023		
	30,000,000.000	Local	99.309967	29,792,990.00	99.312118	29,793,635.40	645.40	1.22
		Base	99.309967	29,792,990.00	99.312118	29,793,635.40	645.40	1.22
912796ZF9	TREASURY BILL 05/23 0.00000				0.010000	25 May 2023		
	10,000,000.000	Local	98.578868	9,857,886.83	98.567019	9,856,701.90	-1,184.93	0.41
		Base	98.578868	9,857,886.83	98.567019	9,856,701.90	-1,184.93	0.41
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
	10,000,000.000	Local	98.483333	9,848,333.32	98.473370	9,847,337.00	-996.32	0.40

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

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		Base	98.483333	9,848,333.32	98.473370	9,847,337.00	-996.32	0.40
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
	10,000,000.000	Local	98.399271	9,839,927.11	98.389481	9,838,948.10	-979.01	0.40
		Base	98.399271	9,839,927.11	98.389481	9,838,948.10	-979.01	0.40
912796ZQ5	TREASURY BILL 06/23 0.00000				0.010000	22 Jun 2023		
	10,000,000.000	Local	98.216937	9,821,693.72	98.224771	9,822,477.10	783.38	0.40
		Base	98.216937	9,821,693.72	98.224771	9,822,477.10	783.38	0.40
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
	20,000,000.000	Local	98.011479	19,602,295.89	98.046690	19,609,338.00	7,042.11	0.81
		Base	98.011479	19,602,295.89	98.046690	19,609,338.00	7,042.11	0.81
912796ZT9	TREASURY BILL 02/23 0.00000					07 Feb 2023		
	10,000,000.000	Local	99.938917	9,993,891.67	99.930583	9,993,058.30	-833.37	0.41
		Base	99.938917	9,993,891.67	99.930583	9,993,058.30	-833.37	0.41
912796ZU6	TREASURY BILL 02/23 0.00000					14 Feb 2023		
	20,000,000.000	Local	99.841111	19,968,222.24	99.845580	19,969,116.00	893.76	0.82
		Base	99.841111	19,968,222.24	99.845580	19,969,116.00	893.76	0.82
912796ZZ5	TREASURY BILL 07/23 0.00000				0.010000	20 Jul 2023		
	10,000,000.000	Local	97.804878	9,780,487.76	97.841590	9,784,159.00	3,671.24	0.40
		Base	97.804878	9,780,487.76	97.841590	9,784,159.00	3,671.24	0.40
912797FD4	TREASURY BILL 05/23 0.00000				0.010000	09 May 2023		
	15,000,000.000	Local	98.764328	14,814,649.14	98.775981	14,816,397.15	1,748.01	0.61
		Base	98.764328	14,814,649.14	98.775981	14,816,397.15	1,748.01	0.61
912797FE2	TREASURY BILL 05/23 0.00000				0.010000	16 May 2023		
	20,000,000.000	Local	98.653056	19,730,611.16	98.678261	19,735,652.20	5,041.04	0.81
		Base	98.653056	19,730,611.16	98.678261	19,735,652.20	5,041.04	0.81
912797FF9	WI TREASURY BILL WI TREASURY SEC.				0.010000	23 May 2023		
	10,000,000.000	Local	98.573959	9,857,395.89	98.582110	9,858,211.00	815.11	0.41
		Base	98.573959	9,857,395.89	98.582110	9,858,211.00	815.11	0.41
912797FG7	WI TREASURY BILL WI TREASURY SEC.				0.010000	30 May 2023		
	10,000,000.000	Local	98.480750	9,848,075.00	98.491348	9,849,134.80	1,059.80	0.40

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Holdings

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STATE OF ARIZONA

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		Base	98.480750	9,848,075.00	98.491348	9,849,134.80	1,059.80	0.40
912828Z86	US TREASURY N/B 02/23 1.375				1.375000	15 Feb 2023		
	20,000,000.000	Local	99.892214	19,978,442.88	99.878285	19,975,657.00	-2,785.88	0.82
		Base	99.892214	19,978,442.88	99.878285	19,975,657.00	-2,785.88	0.82
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	40,000,000.000	Local	99.734971	39,893,988.43	99.667782	39,867,112.80	-26,875.63	1.64
		Base	99.734971	39,893,988.43	99.667782	39,867,112.80	-26,875.63	1.64
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	10,000,000.000	Local	99.115987	9,911,598.68	98.125000	9,812,500.00	-99,098.68	0.40
		Base	99.115987	9,911,598.68	98.125000	9,812,500.00	-99,098.68	0.40
91282CDE8	US TREASURY FRN 10/23 VAR				4.663527	31 Oct 2023		
	10,000,000.000	Local	99.965385	9,996,538.52	100.017625	10,001,762.50	5,223.98	0.41
		Base	99.965385	9,996,538.52	100.017625	10,001,762.50	5,223.98	0.41
91282CDU2	US TREASURY FRN 01/24 VAR				4.613527	31 Jan 2024		
	5,000,000.000	Local	100.009088	5,000,454.40	99.994018	4,999,700.90	-753.50	0.21
		Base	100.009088	5,000,454.40	99.994018	4,999,700.90	-753.50	0.21
91282CEL1	US TREASURY FRN 04/24 VAR				4.553527	30 Apr 2024		
	10,000,000.000	Local	99.943650	9,994,364.96	99.870841	9,987,084.10	-7,280.86	0.41
		Base	99.943650	9,994,364.96	99.870841	9,987,084.10	-7,280.86	0.41
US DOLLAR Total								
	895,000,000.000	Local		888,036,295.19		887,816,238.75	-220,056.44	36.50
		Base		888,036,295.19		887,816,238.75	-220,056.44	36.50
FIXED INCOME Total								
	895,000,000.000	Base		888,036,295.19		887,816,238.75	-220,056.44	36.50

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Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
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STATE STREET

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FUND Total								
		2,440,686,107.960	Base	2,432,699,427.04		2,432,479,370.60	-220,056.44	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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

60528AAT1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				1.070000	01 Dec 2030		
	7,805,000.000	Local	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.46
		Base	100.000000	7,805,000.00	100.000000	7,805,000.00	0.00	1.46
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO				1.679912	31 Dec 2030		
	7,671,473.570	Local	100.006394	7,671,964.07	100.000000	7,671,473.57	-490.50	1.44
		Base	100.006394	7,671,964.07	100.000000	7,671,473.57	-490.50	1.44
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				1.669072	31 Dec 2030		
	1,716.240	Local	99.990095	1,716.07	100.000000	1,716.24	0.17	0.00
		Base	99.990095	1,716.07	100.000000	1,716.24	0.17	0.00

US DOLLAR Total	15,478,189.810	Local		15,478,680.14		15,478,189.81	-490.33	2.90
		Base		15,478,680.14		15,478,189.81	-490.33	2.90

CASH EQUIVALENT Total	15,478,189.810	Base		15,478,680.14		15,478,189.81	-490.33	2.90
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025		
	7,500,000.000	Local	106.465000	7,984,875.00	106.505140	7,987,885.50	3,010.50	1.50
		Base	106.465000	7,984,875.00	106.505140	7,987,885.50	3,010.50	1.50
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4				4.000000	24 Mar 2023		
	22,850,000.000	Local	100.444744	22,951,624.05	100.223470	22,901,062.90	-50,561.15	4.29
		Base	100.444744	22,951,624.05	100.223470	22,901,062.90	-50,561.15	4.29
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	106.318019	7,011,673.36	104.953510	6,921,683.98	-89,989.38	1.30
		Base	106.318019	7,011,673.36	104.953510	6,921,683.98	-89,989.38	1.30

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

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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
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				1.670000	01 Jul 2029		
		11,665,000.000	Local 100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.18
Original Face:		11,665,000.000	Base 100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.18
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				1.650000	01 Jul 2040		
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
		10,000,000.000	Local 104.142610	10,414,260.97	102.860700	10,286,070.00	-128,190.97	1.93
			Base 104.142610	10,414,260.97	102.860700	10,286,070.00	-128,190.97	1.93
246579LD6	DELAWARE VLY PA REGL FIN AUTH DLVGEN 05/55 ADJUSTABLE VAR				1.700000	01 May 2055		
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.74
			Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.74
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023		
		20,000,000.000	Local 101.528418	20,305,683.66	101.310580	20,262,116.00	-43,567.66	3.79
			Base 101.528418	20,305,683.66	101.310580	20,262,116.00	-43,567.66	3.79
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				1.800000	01 Apr 2038		
		8,880,000.000	Local 100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.66
			Base 100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.66
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				1.830000	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				1.840000	01 Nov 2045		
		6,535,000.000	Local 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.22
Original Face:		6,535,000.000	Base 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.22
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
		15,670,000.000	Local 105.041428	16,459,991.78	103.445910	16,209,974.10	-250,017.68	3.03
			Base 105.041428	16,459,991.78	103.445910	16,209,974.10	-250,017.68	3.03
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
		19,850,000.000	Local 105.233281	20,888,806.35	103.984510	20,640,925.24	-247,881.11	3.86
			Base 105.233281	20,888,806.35	103.984510	20,640,925.24	-247,881.11	3.86

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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5					5.000000	15 Jul 2023		
	1,500,000.000	Local	101.308605	1,519,629.07	101.186940	1,517,804.10	-1,824.97	0.28	
		Base	101.308605	1,519,629.07	101.186940	1,517,804.10	-1,824.97	0.28	
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5					5.000000	15 Jul 2024		
	3,445,000.000	Local	103.644799	3,570,563.33	103.847250	3,577,537.76	6,974.43	0.67	
		Base	103.644799	3,570,563.33	103.847250	3,577,537.76	6,974.43	0.67	
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5					5.000000	01 Jun 2023		
	4,740,000.000	Local	101.314692	4,802,316.40	100.873420	4,781,400.11	-20,916.29	0.90	
		Base	101.314692	4,802,316.40	100.873420	4,781,400.11	-20,916.29	0.90	
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5					5.000000	15 Jun 2024		
	3,085,000.000	Local	103.568278	3,195,081.38	103.564060	3,194,951.25	-130.13	0.60	
		Base	103.568278	3,195,081.38	103.564060	3,194,951.25	-130.13	0.60	
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
	5,000,000.000	Local	107.438967	5,371,948.33	106.113900	5,305,695.00	-66,253.33	0.99	
		Base	107.438967	5,371,948.33	106.113900	5,305,695.00	-66,253.33	0.99	
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4					4.000000	01 Mar 2024		
	2,350,000.000	Local	102.725732	2,414,054.71	101.799880	2,392,297.18	-21,757.53	0.45	
		Base	102.725732	2,414,054.71	101.799880	2,392,297.18	-21,757.53	0.45	
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
	2,810,000.000	Local	107.045913	3,007,990.16	105.628550	2,968,162.26	-39,827.90	0.56	
		Base	107.045913	3,007,990.16	105.628550	2,968,162.26	-39,827.90	0.56	
402207AD6	GULF COAST TX INDL DEV AUTH GULDEV 11/41 ADJUSTABLE VAR					1.000000	01 Nov 2041		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.87	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.87	
407756P66	HAMILTON OH HAM 12/23 FIXED 4					4.000000	28 Dec 2023		
	2,575,000.000	Local	100.718402	2,593,498.86	100.975290	2,600,113.72	6,614.86	0.49	
		Base	100.718402	2,593,498.86	100.975290	2,600,113.72	6,614.86	0.49	
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5					5.000000	15 Aug 2023		
	3,005,000.000	Local	101.590102	3,052,782.57	101.444220	3,048,398.81	-4,383.76	0.57	
		Base	101.590102	3,052,782.57	101.444220	3,048,398.81	-4,383.76	0.57	

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

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45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				2.000000	01 Nov 2039		
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.74
Original Face:		20,000,000.000	Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.74
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
		1,670,000.000	Local 100.769733	1,682,854.54	100.540020	1,679,018.33	-3,836.21	0.31
			Base 100.769733	1,682,854.54	100.540020	1,679,018.33	-3,836.21	0.31
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		1,750,000.000	Local 101.782929	1,781,201.25	101.366860	1,773,920.05	-7,281.20	0.33
			Base 101.782929	1,781,201.25	101.366860	1,773,920.05	-7,281.20	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 102.699874	3,080,996.22	102.197070	3,065,912.10	-15,084.12	0.57
			Base 102.699874	3,080,996.22	102.197070	3,065,912.10	-15,084.12	0.57
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		4,435,000.000	Local 101.741736	4,512,245.98	101.325470	4,493,784.59	-18,461.39	0.84
			Base 101.741736	4,512,245.98	101.325470	4,493,784.59	-18,461.39	0.84
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
		4,900,000.000	Local 100.065404	4,903,204.80	99.882390	4,894,237.11	-8,967.69	0.92
			Base 100.065404	4,903,204.80	99.882390	4,894,237.11	-8,967.69	0.92
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				1.820000	15 Feb 2038		
		24,475,000.000	Local 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.58
Original Face:		24,475,000.000	Base 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.58
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				1.880000	01 Jul 2047		
		12,340,000.000	Local 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
Original Face:		12,340,000.000	Base 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				1.880000	01 Oct 2039		
		7,425,000.000	Local 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
Original Face:		7,425,000.000	Base 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				2.000000	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

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567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023			
		1,425,000.000	Local	101.988588	1,453,337.38	101.091710	1,440,556.87	-12,780.51	0.27
			Base	101.988588	1,453,337.38	101.091710	1,440,556.87	-12,780.51	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024			
		3,250,000.000	Local	106.616287	3,465,029.32	103.754520	3,372,021.90	-93,007.42	0.63
			Base	106.616287	3,465,029.32	103.754520	3,372,021.90	-93,007.42	0.63
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023			
		9,850,000.000	Local	101.609828	10,008,568.08	101.310580	9,979,092.13	-29,475.95	1.87
			Base	101.609828	10,008,568.08	101.310580	9,979,092.13	-29,475.95	1.87
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023			
		10,000,000.000	Local	100.965138	10,096,513.83	100.819090	10,081,909.00	-14,604.83	1.89
			Base	100.965138	10,096,513.83	100.819090	10,081,909.00	-14,604.83	1.89
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023			
		8,730,000.000	Local	102.155122	8,918,142.15	101.971510	8,902,112.82	-16,029.33	1.67
			Base	102.155122	8,918,142.15	101.971510	8,902,112.82	-16,029.33	1.67
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				1.700000	01 Apr 2043			
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.12
		Original Face: 6,000,000.000	Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.12
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				2.400000	15 Nov 2034			
		5,550,000.000	Local	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.04
		Original Face: 5,550,000.000	Base	100.000000	5,550,000.00	100.000000	5,550,000.00	0.00	1.04
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				1.070000	01 Nov 2035			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.87
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.87
60528ACD4	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				1.070000	01 Nov 2035			
		8,600,000.000	Local	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.61
			Base	100.000000	8,600,000.00	100.000000	8,600,000.00	0.00	1.61
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023			
		7,075,000.000	Local	102.672582	7,264,085.16	102.184100	7,229,525.08	-34,560.08	1.35
			Base	102.672582	7,264,085.16	102.184100	7,229,525.08	-34,560.08	1.35

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647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
	4,850,000.000	Local	102.905685	4,990,925.72	102.795670	4,985,590.00	-5,335.72	0.93	
		Base	102.905685	4,990,925.72	102.795670	4,985,590.00	-5,335.72	0.93	
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5					5.000000	01 Feb 2025		
	3,020,000.000	Local	105.438351	3,184,238.21	105.068080	3,173,056.02	-11,182.19	0.59	
		Base	105.438351	3,184,238.21	105.068080	3,173,056.02	-11,182.19	0.59	
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					1.720000	15 Mar 2024		
	14,765,000.000	Local	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.76	
	Original Face: 14,765,000.000	Base	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.76	
677522ME1	OHIO ST OHS 08/23 FIXED 5					5.000000	01 Aug 2023		
	3,350,000.000	Local	101.621805	3,404,330.46	101.325520	3,394,404.92	-9,925.54	0.64	
		Base	101.621805	3,404,330.46	101.325520	3,394,404.92	-9,925.54	0.64	
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR					1.700000	01 Oct 2026		
	17,125,000.000	Local	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.21	
	Original Face: 17,125,000.000	Base	100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.21	
718814V86	PHOENIX AZ PHO 07/23 FIXED 5					5.000000	01 Jul 2023		
	1,505,000.000	Local	101.214447	1,523,277.43	101.083390	1,521,305.02	-1,972.41	0.28	
		Base	101.214447	1,523,277.43	101.083390	1,521,305.02	-1,972.41	0.28	
718814V94	PHOENIX AZ PHO 07/24 FIXED 5					5.000000	01 Jul 2024		
	1,600,000.000	Local	103.743078	1,659,889.25	103.740320	1,659,845.12	-44.13	0.31	
		Base	103.743078	1,659,889.25	103.740320	1,659,845.12	-44.13	0.31	
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					2.000000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.73	
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.73	
7632616F6	RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5					5.000000	15 Feb 2023		
	6,390,000.000	Local	100.114710	6,397,329.98	100.092340	6,395,900.53	-1,429.45	1.20	
		Base	100.114710	6,397,329.98	100.092340	6,395,900.53	-1,429.45	1.20	
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5					5.000000	01 Mar 2024		
	4,525,000.000	Local	104.308136	4,719,943.15	102.817340	4,652,484.64	-67,458.51	0.87	
		Base	104.308136	4,719,943.15	102.817340	4,652,484.64	-67,458.51	0.87	

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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
		4,000,000.000	Local 100.462862	4,018,514.49	100.179180	4,007,167.20	-11,347.29	0.75
			Base 100.462862	4,018,514.49	100.179180	4,007,167.20	-11,347.29	0.75
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				1.800000	15 Nov 2035		
		18,585,000.000	Local 100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.48
Original Face:		18,585,000.000	Base 100.000000	18,585,000.00	100.000000	18,585,000.00	0.00	3.48
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,065,000.000	Local 102.695139	3,147,606.00	102.627390	3,145,529.50	-2,076.50	0.59
			Base 102.695139	3,147,606.00	102.627390	3,145,529.50	-2,076.50	0.59
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		4,855,000.000	Local 102.695139	4,985,848.98	102.627390	4,982,559.78	-3,289.20	0.93
			Base 102.695139	4,985,848.98	102.627390	4,982,559.78	-3,289.20	0.93
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				1.800000	01 Dec 2043		
		6,455,000.000	Local 100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
Original Face:		6,455,000.000	Base 100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
		2,040,000.000	Local 103.854696	2,118,635.80	102.637390	2,093,802.76	-24,833.04	0.39
			Base 103.854696	2,118,635.80	102.637390	2,093,802.76	-24,833.04	0.39
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5				5.000000	01 Jul 2025		
		8,000,000.000	Local 101.370865	8,109,669.17	101.104200	8,088,336.00	-21,333.17	1.51
			Base 101.370865	8,109,669.17	101.104200	8,088,336.00	-21,333.17	1.51
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5				5.000000	01 Jul 2023		
		10,525,000.000	Local 101.227349	10,654,178.53	101.058430	10,636,399.76	-17,778.77	1.99
			Base 101.227349	10,654,178.53	101.058430	10,636,399.76	-17,778.77	1.99
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,985,000.000	Local 103.773000	4,135,354.04	102.657390	4,090,896.99	-44,457.05	0.77
			Base 103.773000	4,135,354.04	102.657390	4,090,896.99	-44,457.05	0.77
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR				1.800000	15 Aug 2034		
		17,450,000.000	Local 100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.27
Original Face:		17,450,000.000	Base 100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.27

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		513,095,000.000	Local	520,085,699.90		518,660,446.13	-1,425,253.77	97.10
Original Face:		181,595,000.000	Base	520,085,699.90		518,660,446.13	-1,425,253.77	97.10
FIXED INCOME Total								
		513,095,000.000	Base	520,085,699.90		518,660,446.13	-1,425,253.77	97.10
Original Face:		181,595,000.000						

Holdings

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

FUND: ATZH



STATE STREET

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FUND Total								
	528,573,189.810	Base		535,564,380.04		534,138,635.94	-1,425,744.10	100.00
Original Face:	181,595,000.000							

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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	
		246,170.890	Local	1.000000	246,170.89	1.000000	246,170.89	0.00	0.04
			Base	1.000000	246,170.89	1.000000	246,170.89	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	246,170.890	Local	246,170.89		246,170.89	0.00	0.04
		Base	246,170.89		246,170.89	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	246,170.890	Base	246,170.89		246,170.89	0.00	0.04

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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	99.751583	4,987,579.17	99.751583	4,987,579.17	0.00	0.88
			Base	99.751583	4,987,579.17	99.751583	4,987,579.17	0.00	0.88

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	99.277889	4,963,894.44	99.277889	4,963,894.44	0.00	0.88
			Base	99.277889	4,963,894.44	99.277889	4,963,894.44	0.00	0.88

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	99.609750	4,980,487.50	99.609750	4,980,487.50	0.00	0.88
			Base	99.609750	4,980,487.50	99.609750	4,980,487.50	0.00	0.88

23102VQ11	CUMMINS INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.646889	4,982,344.45	99.646889	4,982,344.45	0.00	0.88
			Base	99.646889	4,982,344.45	99.646889	4,982,344.45	0.00	0.88

2546R3QX5	DISNEY (WALT) CO THE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.88
			Base	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.88

Holdings

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STATE OF ARIZONA
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588MP19	HALKIN FINANCE LLC USC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.77
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.77
40588MPQ4	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.88
			Base	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	0.88
41282KR34	HARLEY DAVIDSON FND CP	5,000,000.000	Local	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	0.88
			Base	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	0.88
65339NQ15	NEXTERA ENERGY CAP HLDGS INC	10,000,000.000	Local	99.630556	9,963,055.55	99.630556	9,963,055.55	0.00	1.77
			Base	99.630556	9,963,055.55	99.630556	9,963,055.55	0.00	1.77
979QHR003	SOUTH STREET REPO	24,000,000.000	Local	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	4.25
			Base	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	4.25
US DOLLAR Total		79,000,000.000	Local		78,777,252.78		78,777,252.78	0.00	13.96
			Base		78,777,252.78		78,777,252.78	0.00	13.96
CASH EQUIVALENT Total		79,000,000.000	Base		78,777,252.78		78,777,252.78	0.00	13.96
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	5,000,000.000	Local	99.939778	4,996,988.92	90.141872	4,507,093.60	-489,895.32	0.80
			Base	99.939778	4,996,988.92	90.141872	4,507,093.60	-489,895.32	0.80
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45	5,000,000.000	Local	99.654305	4,982,715.23	80.331261	4,016,563.05	-966,152.18	0.71
			Base	99.654305	4,982,715.23	80.331261	4,016,563.05	-966,152.18	0.71

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2023

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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	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.991489	4,999,574.44	89.843852	4,492,192.60	-507,381.84	0.80
			Base	99.991489	4,999,574.44	89.843852	4,492,192.60	-507,381.84	0.80
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.780577	7,483,543.25	86.806461	6,510,484.58	-973,058.67	1.15
			Base	99.780577	7,483,543.25	86.806461	6,510,484.58	-973,058.67	1.15
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		5,000,000.000	Local	99.998082	4,999,904.11	98.777056	4,938,852.80	-61,051.31	0.88
			Base	99.998082	4,999,904.11	98.777056	4,938,852.80	-61,051.31	0.88
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.950000	04 Nov 2026			
		6,000,000.000	Local	100.000000	6,000,000.00	98.768287	5,926,097.22	-73,902.78	1.05
			Base	100.000000	6,000,000.00	98.768287	5,926,097.22	-73,902.78	1.05
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.230000	04 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.310781	5,015,539.05	15,539.05	0.89
			Base	100.000000	5,000,000.00	100.310781	5,015,539.05	15,539.05	0.89
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	98.452607	5,226,848.89	86.830137	4,609,811.97	-617,036.92	0.82
			Base	98.452607	5,226,848.89	86.830137	4,609,811.97	-617,036.92	0.82
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	0.83
			Base	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	0.83
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.667680	3,488,368.79	86.158059	3,015,532.07	-472,836.72	0.53
			Base	99.667680	3,488,368.79	86.158059	3,015,532.07	-472,836.72	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	88.303762	2,207,594.05	-292,405.95	0.39
			Base	100.000000	2,500,000.00	88.303762	2,207,594.05	-292,405.95	0.39
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026			
		10,000,000.000	Local	99.663771	9,966,377.12	96.075230	9,607,523.00	-358,854.12	1.70
			Base	99.663771	9,966,377.12	96.075230	9,607,523.00	-358,854.12	1.70

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
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local		106.981794	2,674,544.84	97.116409	2,427,910.23	-246,634.61	0.43
		Base		106.981794	2,674,544.84	97.116409	2,427,910.23	-246,634.61	0.43
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					4.650000	08 Dec 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.817548	4,990,877.40	-9,122.60	0.88
		Base		100.000000	5,000,000.00	99.817548	4,990,877.40	-9,122.60	0.88
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	5,000,000.000	Local		99.948799	4,997,439.93	99.013500	4,950,675.00	-46,764.93	0.88
		Base		99.948799	4,997,439.93	99.013500	4,950,675.00	-46,764.93	0.88
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	99.874430	4,993,721.50	-6,278.50	0.89
		Base		100.000000	5,000,000.00	99.874430	4,993,721.50	-6,278.50	0.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					4.000000	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	97.376065	4,868,803.25	-131,196.75	0.86
		Base		100.000000	5,000,000.00	97.376065	4,868,803.25	-131,196.75	0.86
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.944176	4,997,208.78	98.690220	4,934,511.00	-62,697.78	0.87
		Base		99.944176	4,997,208.78	98.690220	4,934,511.00	-62,697.78	0.87
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.943513	2,498,587.82	87.683282	2,192,082.05	-306,505.77	0.39
		Base		99.943513	2,498,587.82	87.683282	2,192,082.05	-306,505.77	0.39
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.922051	4,996,102.54	88.207625	4,410,381.25	-585,721.29	0.78
		Base		99.922051	4,996,102.54	88.207625	4,410,381.25	-585,721.29	0.78
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
	4,981,788.020	Local		91.027224	4,534,783.32	92.318920	4,599,132.90	64,349.58	0.82
	Original Face:	5,000,000.000	Base	91.027224	4,534,783.32	92.318920	4,599,132.90	64,349.58	0.82
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,645,894.110	Local		95.551933	3,483,722.28	86.418280	3,150,718.98	-333,003.30	0.56
	Original Face:	5,000,000.000	Base	95.551933	3,483,722.28	86.418280	3,150,718.98	-333,003.30	0.56

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

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10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		4,311,291.880	Local	98.136333	4,230,943.77	88.159490	3,800,812.93	-430,130.84	0.67
Original Face:		5,000,000.000	Base	98.136333	4,230,943.77	88.159490	3,800,812.93	-430,130.84	0.67
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062			
		4,606,994.680	Local	95.345397	4,392,557.37	87.988010	4,053,602.94	-338,954.43	0.72
Original Face:		5,000,000.000	Base	95.345397	4,392,557.37	87.988010	4,053,602.94	-338,954.43	0.72
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	0.87
			Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030			
		5,000,000.000	Local	99.611286	4,980,564.29	90.154752	4,507,737.60	-472,826.69	0.80
			Base	99.611286	4,980,564.29	90.154752	4,507,737.60	-472,826.69	0.80
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local	99.992015	4,999,600.73	98.258812	4,912,940.60	-86,660.13	0.87
			Base	99.992015	4,999,600.73	98.258812	4,912,940.60	-86,660.13	0.87
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		5,000,000.000	Local	100.065031	5,003,251.55	98.067716	4,903,385.80	-99,865.75	0.87
			Base	100.065031	5,003,251.55	98.067716	4,903,385.80	-99,865.75	0.87
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025			
		1,240,000.000	Local	115.416735	1,431,167.52	106.066445	1,315,223.92	-115,943.60	0.23
			Base	115.416735	1,431,167.52	106.066445	1,315,223.92	-115,943.60	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.940000	06 Oct 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	94.240066	4,712,003.30	-287,996.70	0.84
			Base	100.000000	5,000,000.00	94.240066	4,712,003.30	-287,996.70	0.84
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.352265	2,483,806.63	82.335172	2,058,379.30	-425,427.33	0.36
			Base	99.352265	2,483,806.63	82.335172	2,058,379.30	-425,427.33	0.36
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				5.600000	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	100.136790	4,005,471.60	5,471.60	0.71
Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	100.136790	4,005,471.60	5,471.60	0.71

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29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.789139	2,993,674.18	95.579709	2,867,391.27	-126,282.91	0.51
		Base	99.789139	2,993,674.18	95.579709	2,867,391.27	-126,282.91	0.51
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	93.406823	2,335,170.58	-164,829.42	0.41
		Base	100.000000	2,500,000.00	93.406823	2,335,170.58	-164,829.42	0.41
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	647,869.150	Local	101.110837	655,065.92	90.671722	587,434.11	-67,631.81	0.10
Original Face:	5,000,000.000	Base	101.110837	655,065.92	90.671722	587,434.11	-67,631.81	0.10
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	828,008.850	Local	102.241363	846,567.53	99.869190	826,925.73	-19,641.80	0.15
Original Face:	5,000,000.000	Base	102.241363	846,567.53	99.869190	826,925.73	-19,641.80	0.15
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	90.009515	2,250,237.88	-249,762.12	0.40
		Base	100.000000	2,500,000.00	90.009515	2,250,237.88	-249,762.12	0.40
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.757858	4,787,892.90	-212,107.10	0.85
		Base	100.000000	5,000,000.00	95.757858	4,787,892.90	-212,107.10	0.85
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	121.620698	7,297,241.89	94.326757	5,659,605.42	-1,637,636.47	1.00
		Base	121.620698	7,297,241.89	94.326757	5,659,605.42	-1,637,636.47	1.00
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	118.208247	4,728,329.87	96.316859	3,852,674.36	-875,655.51	0.68
		Base	118.208247	4,728,329.87	96.316859	3,852,674.36	-875,655.51	0.68
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	123.997770	2,566,753.84	97.176844	2,011,560.67	-555,193.17	0.36
		Base	123.997770	2,566,753.84	97.176844	2,011,560.67	-555,193.17	0.36
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				4.725140	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.023864	5,001,193.20	1,193.20	0.89
		Base	100.000000	5,000,000.00	100.023864	5,001,193.20	1,193.20	0.89

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3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.904293	2,497,607.33	87.432042	2,185,801.05	-311,806.28	0.39
			Base	99.904293	2,497,607.33	87.432042	2,185,801.05	-311,806.28	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.801439	3,992,057.55	90.893207	3,635,728.28	-356,329.27	0.64
			Base	99.801439	3,992,057.55	90.893207	3,635,728.28	-356,329.27	0.64
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		696,618.180	Local	102.256092	712,334.53	94.683050	659,579.34	-52,755.19	0.12
		Original Face: 5,100,000.000	Base	102.256092	712,334.53	94.683050	659,579.34	-52,755.19	0.12
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		331,292.470	Local	98.839479	327,447.75	90.719920	300,548.26	-26,899.49	0.05
		Original Face: 2,025,000.000	Base	98.839479	327,447.75	90.719920	300,548.26	-26,899.49	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		933,008.150	Local	98.837422	922,161.20	92.704430	864,939.89	-57,221.31	0.15
		Original Face: 5,000,000.000	Base	98.837422	922,161.20	92.704430	864,939.89	-57,221.31	0.15
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		647,622.660	Local	101.176869	655,244.33	89.838520	581,814.61	-73,429.72	0.10
		Original Face: 3,000,000.000	Base	101.176869	655,244.33	89.838520	581,814.61	-73,429.72	0.10
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		647,622.660	Local	99.877402	646,828.69	89.838520	581,814.61	-65,014.08	0.10
		Original Face: 3,000,000.000	Base	99.877402	646,828.69	89.838520	581,814.61	-65,014.08	0.10
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		3,289,804.630	Local	103.972285	3,420,485.06	88.579660	2,914,097.76	-506,387.30	0.52
		Original Face: 4,036,000.000	Base	103.972285	3,420,485.06	88.579660	2,914,097.76	-506,387.30	0.52
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		4,075,104.800	Local	104.263617	4,248,851.67	88.548720	3,608,453.14	-640,398.53	0.64
		Original Face: 5,000,000.000	Base	104.263617	4,248,851.67	88.548720	3,608,453.14	-640,398.53	0.64
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
		1,832,832.850	Local	100.408618	1,840,322.14	78.030630	1,430,171.02	-410,151.12	0.25
		Original Face: 3,015,000.000	Base	100.408618	1,840,322.14	78.030630	1,430,171.02	-410,151.12	0.25

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3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033			
		3,025,490.400	Local	98.868285	2,991,250.47	94.128730	2,847,855.69	-143,394.78	0.50
Original Face:		3,250,145.000	Base	98.868285	2,991,250.47	94.128730	2,847,855.69	-143,394.78	0.50
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
		1,386,750.340	Local	100.642995	1,395,667.08	94.159480	1,305,756.91	-89,910.17	0.23
Original Face:		1,500,000.000	Base	100.642995	1,395,667.08	94.159480	1,305,756.91	-89,910.17	0.23
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		5,000,000.000	Local	99.924177	4,996,208.83	80.137277	4,006,863.85	-989,344.98	0.71
			Base	99.924177	4,996,208.83	80.137277	4,006,863.85	-989,344.98	0.71
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		169,819.000	Local	98.501086	167,273.56	95.620440	162,381.68	-4,891.88	0.03
Original Face:		5,000,000.000	Base	98.501086	167,273.56	95.620440	162,381.68	-4,891.88	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		124,950.000	Local	100.945330	126,131.19	98.137360	122,622.63	-3,508.56	0.02
Original Face:		2,000,000.000	Base	100.945330	126,131.19	98.137360	122,622.63	-3,508.56	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		14,349.440	Local	99.485206	14,275.57	98.867240	14,186.90	-88.67	0.00
Original Face:		2,000,000.000	Base	99.485206	14,275.57	98.867240	14,186.90	-88.67	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		564,252.560	Local	101.702764	573,860.45	97.878680	552,282.96	-21,577.49	0.10
Original Face:		2,000,000.000	Base	101.702764	573,860.45	97.878680	552,282.96	-21,577.49	0.10
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		101,668.000	Local	100.120530	101,790.54	95.852880	97,451.71	-4,338.83	0.02
Original Face:		2,000,000.000	Base	100.120530	101,790.54	95.852880	97,451.71	-4,338.83	0.02
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2				2.670000	25 Dec 2024			
		3,000,000.000	Local	98.553670	2,956,610.09	96.611530	2,898,345.90	-58,264.19	0.51
Original Face:		3,000,000.000	Base	98.553670	2,956,610.09	96.611530	2,898,345.90	-58,264.19	0.51
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1				2.689000	25 Dec 2024			
		1,828,877.040	Local	99.319874	1,816,438.37	97.634780	1,785,620.07	-30,818.30	0.32
Original Face:		5,990,000.000	Base	99.319874	1,816,438.37	97.634780	1,785,620.07	-30,818.30	0.32

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3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
		354,030.110	Local 98.819719	349,851.56	97.866660	346,477.44	-3,374.12	0.06
Original Face:		5,500,000.000	Base 98.819719	349,851.56	97.866660	346,477.44	-3,374.12	0.06
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				4.261730	25 Oct 2026		
		4,674,559.250	Local 99.550658	4,653,554.47	98.890990	4,622,717.92	-30,836.55	0.82
Original Face:		5,000,000.000	Base 99.550658	4,653,554.47	98.890990	4,622,717.92	-30,836.55	0.82
3137H8MH1	FREDDIE MAC FHR 5245 DV				4.000000	25 Oct 2033		
		1,413,698.100	Local 97.479230	1,378,062.02	98.344090	1,390,288.53	12,226.51	0.25
Original Face:		1,466,009.000	Base 97.479230	1,378,062.02	98.344090	1,390,288.53	12,226.51	0.25
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
		28,204.140	Local 100.772830	28,422.11	96.978982	27,352.09	-1,070.02	0.00
Original Face:		500,000.000	Base 100.772830	28,422.11	96.978982	27,352.09	-1,070.02	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
		992,520.850	Local 100.433995	996,828.34	95.689176	949,735.02	-47,093.32	0.17
Original Face:		5,000,000.000	Base 100.433995	996,828.34	95.689176	949,735.02	-47,093.32	0.17
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		1,465,382.170	Local 103.643232	1,518,769.44	99.422260	1,456,916.07	-61,853.37	0.26
Original Face:		7,000,000.000	Base 103.643232	1,518,769.44	99.422260	1,456,916.07	-61,853.37	0.26
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		1,674,765.120	Local 101.827377	1,705,369.40	98.683350	1,652,714.33	-52,655.07	0.29
Original Face:		7,000,000.000	Base 101.827377	1,705,369.40	98.683350	1,652,714.33	-52,655.07	0.29
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
		83,800.150	Local 104.317630	87,418.33	98.593670	82,621.64	-4,796.69	0.01
Original Face:		5,000,000.000	Base 104.317630	87,418.33	98.593670	82,621.64	-4,796.69	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
		992,748.400	Local 101.913114	1,011,740.81	98.197628	974,855.38	-36,885.43	0.17
Original Face:		7,000,000.000	Base 101.913114	1,011,740.81	98.197628	974,855.38	-36,885.43	0.17
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	99.897982	4,994,899.10	-5,100.90	0.89
			Base 100.000000	5,000,000.00	99.897982	4,994,899.10	-5,100.90	0.89

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345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
	2,000,000.000	Local	95.972081	1,919,441.61	92.696620	1,853,932.40	-65,509.21	0.33	
Original Face:	2,000,000.000	Base	95.972081	1,919,441.61	92.696620	1,853,932.40	-65,509.21	0.33	
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
	5,750,000.000	Local	99.775930	5,737,115.95	90.778900	5,219,786.75	-517,329.20	0.93	
Original Face:	5,750,000.000	Base	99.775930	5,737,115.95	90.778900	5,219,786.75	-517,329.20	0.93	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local	101.469037	6,088,142.20	96.911120	5,814,667.20	-273,475.00	1.03	
Original Face:	6,000,000.000	Base	101.469037	6,088,142.20	96.911120	5,814,667.20	-273,475.00	1.03	
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
	5,000,000.000	Local	99.942057	4,997,102.83	86.665499	4,333,274.95	-663,827.88	0.77	
		Base	99.942057	4,997,102.83	86.665499	4,333,274.95	-663,827.88	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	97.161598	4,858,079.90	-141,920.10	0.86	
		Base	100.000000	5,000,000.00	97.161598	4,858,079.90	-141,920.10	0.86	
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local	104.746213	1,256,954.56	86.791991	1,041,503.89	-215,450.67	0.18	
		Base	104.746213	1,256,954.56	86.791991	1,041,503.89	-215,450.67	0.18	
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					4.800000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.674800	4,983,740.00	-16,260.00	0.88	
		Base	100.000000	5,000,000.00	99.674800	4,983,740.00	-16,260.00	0.88	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.120000	10 Sep 2027		
	2,600,000.000	Local	99.633208	2,590,463.40	96.871900	2,518,669.40	-71,794.00	0.45	
		Base	99.633208	2,590,463.40	96.871900	2,518,669.40	-71,794.00	0.45	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.021081	4,951,054.05	-48,945.95	0.88	
		Base	100.000000	5,000,000.00	99.021081	4,951,054.05	-48,945.95	0.88	
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	87.684142	4,384,207.10	-615,792.90	0.78	
		Base	100.000000	5,000,000.00	87.684142	4,384,207.10	-615,792.90	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
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	97.820473	4,891,023.65	-108,976.35	0.87	
		Base		100.000000	5,000,000.00	97.820473	4,891,023.65	-108,976.35	0.87	
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH						3.000000	20 Sep 2040		
	118,091.020	Local		99.850107	117,914.01	96.343160	113,772.62	-4,141.39	0.02	
	Original Face: 3,000,000.000	Base		99.850107	117,914.01	96.343160	113,772.62	-4,141.39	0.02	
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC						1.744000	16 May 2046		
	181,552.020	Local		96.679971	175,524.44	89.862920	163,147.95	-12,376.49	0.03	
	Original Face: 675,000.000	Base		96.679971	175,524.44	89.862920	163,147.95	-12,376.49	0.03	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE						2.750000	20 Dec 2045		
	282,377.840	Local		100.733535	284,449.18	88.745470	250,597.54	-33,851.64	0.04	
	Original Face: 5,000,000.000	Base		100.733535	284,449.18	88.745470	250,597.54	-33,851.64	0.04	
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF						2.150000	16 Feb 2057		
	587,353.300	Local		96.303548	565,642.07	86.126320	505,865.78	-59,776.29	0.09	
	Original Face: 1,600,000.000	Base		96.303548	565,642.07	86.126320	505,865.78	-59,776.29	0.09	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA						2.250000	20 Dec 2069		
	2,746,744.500	Local		101.288874	2,782,146.58	93.094169	2,557,058.97	-225,087.61	0.45	
	Original Face: 5,000,000.000	Base		101.288874	2,782,146.58	93.094169	2,557,058.97	-225,087.61	0.45	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA						2.250000	20 Jul 2069		
	3,928,849.040	Local		101.896294	4,003,351.57	96.491370	3,791,000.26	-212,351.31	0.67	
	Original Face: 10,465,550.000	Base		101.896294	4,003,351.57	96.491370	3,791,000.26	-212,351.31	0.67	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA						1.250000	20 Jul 2067		
	4,446,420.050	Local		100.555086	4,471,101.52	95.239130	4,234,731.77	-236,369.75	0.75	
	Original Face: 7,878,829.000	Base		100.555086	4,471,101.52	95.239130	4,234,731.77	-236,369.75	0.75	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC						4.390000	20 Aug 2070		
	3,182,965.030	Local		103.657219	3,299,373.03	100.392230	3,195,449.57	-103,923.46	0.57	
	Original Face: 5,000,000.000	Base		103.657219	3,299,373.03	100.392230	3,195,449.57	-103,923.46	0.57	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE						4.390000	20 Aug 2070		
	3,183,775.390	Local		104.672335	3,332,532.03	100.996380	3,215,497.89	-117,034.14	0.57	
	Original Face: 5,000,000.000	Base		104.672335	3,332,532.03	100.996380	3,215,497.89	-117,034.14	0.57	

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38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV						3.500000	20 Jan 2030		
	4,120,590.360	Local		100.587380	4,144,793.88	98.201730	4,046,491.02	-98,302.86	0.72	
Original Face:	6,180,040.000	Base		100.587380	4,144,793.88	98.201730	4,046,491.02	-98,302.86	0.72	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC						2.500000	20 Dec 2049		
	1,103,344.430	Local		100.511499	1,108,988.03	91.393410	1,008,384.10	-100,603.93	0.18	
Original Face:	6,993,000.000	Base		100.511499	1,108,988.03	91.393410	1,008,384.10	-100,603.93	0.18	
42786BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9						0.900000	01 Jun 2025		
	1,500,000.000	Local		99.913781	1,498,706.72	92.200514	1,383,007.71	-115,699.01	0.25	
		Base		99.913781	1,498,706.72	92.200514	1,383,007.71	-115,699.01	0.25	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5						2.500000	15 Apr 2027		
	5,000,000.000	Local		99.709542	4,985,477.10	93.421072	4,671,053.60	-314,423.50	0.83	
		Base		99.709542	4,985,477.10	93.421072	4,671,053.60	-314,423.50	0.83	
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35						4.350000	15 Jun 2029		
	7,000,000.000	Local		99.903076	6,993,215.34	98.503780	6,895,264.60	-97,950.74	1.22	
		Base		99.903076	6,993,215.34	98.503780	6,895,264.60	-97,950.74	1.22	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5						5.500000	15 Oct 2040		
	1,000,000.000	Local		142.937215	1,429,372.15	105.858925	1,058,589.25	-370,782.90	0.19	
		Base		142.937215	1,429,372.15	105.858925	1,058,589.25	-370,782.90	0.19	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7						2.700000	18 May 2023		
	5,000,000.000	Local		99.366000	4,968,300.00	99.353425	4,967,671.25	-628.75	0.88	
		Base		99.366000	4,968,300.00	99.353425	4,967,671.25	-628.75	0.88	
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR						3.960000	29 Jan 2027		
	3,212,000.000	Local		96.558048	3,101,444.51	97.613681	3,135,351.43	33,906.92	0.56	
		Base		96.558048	3,101,444.51	97.613681	3,135,351.43	33,906.92	0.56	
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR						4.900000	10 Dec 2025		
	5,000,000.000	Local		100.093199	5,004,659.93	98.767700	4,938,385.00	-66,274.93	0.88	
		Base		100.093199	5,004,659.93	98.767700	4,938,385.00	-66,274.93	0.88	
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4						3.800000	15 May 2029		
	3,750,000.000	Local		99.973690	3,749,013.38	97.555640	3,658,336.50	-90,676.88	0.65	
Original Face:	3,750,000.000	Base		99.973690	3,749,013.38	97.555640	3,658,336.50	-90,676.88	0.65	

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478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local	99.415942	4,970,797.11	72.998060	3,649,903.00	-1,320,894.11	0.65	
		Base	99.415942	4,970,797.11	72.998060	3,649,903.00	-1,320,894.11	0.65	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.772576	4,988,628.78	91.140088	4,557,004.40	-431,624.38	0.81	
		Base	99.772576	4,988,628.78	91.140088	4,557,004.40	-431,624.38	0.81	
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local	99.839294	2,495,982.34	104.626725	2,615,668.13	119,685.79	0.46	
		Base	99.839294	2,495,982.34	104.626725	2,615,668.13	119,685.79	0.46	
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
	5,000,000.000	Local	107.258633	5,362,931.64	105.140270	5,257,013.50	-105,918.14	0.93	
		Base	107.258633	5,362,931.64	105.140270	5,257,013.50	-105,918.14	0.93	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.877273	4,943,863.67	66.967738	3,348,386.90	-1,595,476.77	0.59	
		Base	98.877273	4,943,863.67	66.967738	3,348,386.90	-1,595,476.77	0.59	
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
	5,000,000.000	Local	100.727345	5,036,367.25	99.403304	4,970,165.20	-66,202.05	0.88	
		Base	100.727345	5,036,367.25	99.403304	4,970,165.20	-66,202.05	0.88	
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
	10,000,000.000	Local	100.409470	10,040,947.00	98.251196	9,825,119.60	-215,827.40	1.74	
		Base	100.409470	10,040,947.00	98.251196	9,825,119.60	-215,827.40	1.74	
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3					3.973000	15 Oct 2046		
	1,312,379.140	Local	100.520216	1,319,206.34	99.161390	1,301,373.40	-17,832.94	0.23	
	Original Face: 6,849,220.000	Base	100.520216	1,319,206.34	99.161390	1,301,373.40	-17,832.94	0.23	
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					4.700000	07 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.955989	4,997,799.45	-2,200.55	0.89	
		Base	100.000000	5,000,000.00	99.955989	4,997,799.45	-2,200.55	0.89	
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
	2,552,000.000	Local	99.770148	2,546,134.17	99.224090	2,532,198.78	-13,935.39	0.45	
		Base	99.770148	2,546,134.17	99.224090	2,532,198.78	-13,935.39	0.45	

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65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	0.79
		Base		99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	0.79
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.725401	3,490,389.04	84.574174	2,960,096.09	-530,292.95	0.52
		Base		99.725401	3,490,389.04	84.574174	2,960,096.09	-530,292.95	0.52
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local		99.859699	998,596.99	98.797015	987,970.15	-10,626.84	0.18
		Base		99.859699	998,596.99	98.797015	987,970.15	-10,626.84	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	98.366092	9,836,609.20	-163,390.80	1.74
		Base		100.000000	10,000,000.00	98.366092	9,836,609.20	-163,390.80	1.74
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local		99.969839	4,998,491.95	91.089417	4,554,470.85	-444,021.10	0.81
		Base		99.969839	4,998,491.95	91.089417	4,554,470.85	-444,021.10	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local		107.958675	5,397,933.73	90.699743	4,534,987.15	-862,946.58	0.80
		Base		107.958675	5,397,933.73	90.699743	4,534,987.15	-862,946.58	0.80
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local		99.776217	9,977,621.71	83.200572	8,320,057.20	-1,657,564.51	1.47
		Base		99.776217	9,977,621.71	83.200572	8,320,057.20	-1,657,564.51	1.47
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.906251	4,995,312.55	85.695874	4,284,793.70	-710,518.85	0.76
		Base		99.906251	4,995,312.55	85.695874	4,284,793.70	-710,518.85	0.76
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					4.709000	22 May 2023		
	2,500,000.000	Local		100.000000	2,500,000.00	99.845000	2,496,125.00	-3,875.00	0.44
		Base		100.000000	2,500,000.00	99.845000	2,496,125.00	-3,875.00	0.44
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					3.827184	18 Nov 2027		
	2,500,000.000	Local		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44

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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	0.89	
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89	
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027			
		5,000,000.000	Local 100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	0.88	
			Base 100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	0.88	
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				3.500000	25 May 2047			
		4,553,492.650	Local 100.000000	4,553,492.65	98.750376	4,496,591.11	-56,901.54	0.80	
Original Face:		5,000,000.000	Base 100.000000	4,553,492.65	98.750376	4,496,591.11	-56,901.54	0.80	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local 99.907435	4,995,371.74	81.864647	4,093,232.35	-902,139.39	0.73	
			Base 99.907435	4,995,371.74	81.864647	4,093,232.35	-902,139.39	0.73	
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local 99.870968	4,993,548.38	104.512724	5,225,636.20	232,087.82	0.93	
			Base 99.870968	4,993,548.38	104.512724	5,225,636.20	232,087.82	0.93	
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local 99.976100	4,998,805.02	96.410438	4,820,521.90	-178,283.12	0.85	
			Base 99.976100	4,998,805.02	96.410438	4,820,521.90	-178,283.12	0.85	
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local 99.751693	2,992,550.78	86.495220	2,594,856.60	-397,694.18	0.46	
			Base 99.751693	2,992,550.78	86.495220	2,594,856.60	-397,694.18	0.46	
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	96.814201	3,872,568.04	-127,431.96	0.69	
			Base 100.000000	4,000,000.00	96.814201	3,872,568.04	-127,431.96	0.69	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local 99.970318	2,499,257.94	83.764386	2,094,109.65	-405,148.29	0.37	
			Base 99.970318	2,499,257.94	83.764386	2,094,109.65	-405,148.29	0.37	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local 99.746740	4,987,337.00	97.013012	4,850,650.60	-136,686.40	0.86	
			Base 99.746740	4,987,337.00	97.013012	4,850,650.60	-136,686.40	0.86	

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911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.973029	2,999,190.86	96.264771	2,887,943.13	-111,247.73	0.51
			Base	99.973029	2,999,190.86	96.264771	2,887,943.13	-111,247.73	0.51
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.702551	5,035,127.57	101.382812	5,069,140.60	34,013.03	0.90
			Base	100.702551	5,035,127.57	101.382812	5,069,140.60	34,013.03	0.90
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.857367	4,992,868.33	105.005721	5,250,286.05	257,417.72	0.93
			Base	99.857367	4,992,868.33	105.005721	5,250,286.05	257,417.72	0.93
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.915321	1,998,306.42	80.665596	1,613,311.92	-384,994.50	0.29
			Base	99.915321	1,998,306.42	80.665596	1,613,311.92	-384,994.50	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.090000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.642864	4,982,143.20	-17,856.80	0.88
			Base	100.000000	5,000,000.00	99.642864	4,982,143.20	-17,856.80	0.88
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		3,196,979.640	Local	99.991940	3,196,721.95	98.336350	3,143,793.09	-52,928.86	0.56
		Original Face: 5,000,000.000	Base	99.991940	3,196,721.95	98.336350	3,143,793.09	-52,928.86	0.56
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.993196	1,999,863.91	99.271110	1,985,422.20	-14,441.71	0.35
		Original Face: 2,000,000.000	Base	99.993196	1,999,863.91	99.271110	1,985,422.20	-14,441.71	0.35
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	103.681264	5,184,063.21	87.030366	4,351,518.30	-832,544.91	0.77
			Base	103.681264	5,184,063.21	87.030366	4,351,518.30	-832,544.91	0.77
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.929325	4,996,466.24	87.142441	4,357,122.05	-639,344.19	0.77
			Base	99.929325	4,996,466.24	87.142441	4,357,122.05	-639,344.19	0.77
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	0.87
			Base	96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	0.87

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Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058			
		484,408.180	Local	94.580715	458,156.72	96.336330	466,661.06	8,504.34	0.08
Original Face:		520,000.000	Base	94.580715	458,156.72	96.336330	466,661.06	8,504.34	0.08
US DOLLAR Total									
		515,983,940.750	Local		519,417,533.37		485,118,325.59	-34,299,207.78	85.99
Original Face:		228,043,793.000	Base		519,417,533.37		485,118,325.59	-34,299,207.78	85.99
FIXED INCOME Total									
		515,983,940.750	Base		519,417,533.37		485,118,325.59	-34,299,207.78	85.99
Original Face:		228,043,793.000							

Holdings

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



STATE STREET

As of: January 31, 2023

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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								
		595,230,111.640	Base	598,440,957.04		564,141,749.26	-34,299,207.78	100.00
Original Face:		228,043,793.000						

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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	
		460,799.750	Local	1.000000	460,799.75	1.000000	460,799.75	0.00	0.01
			Base	1.000000	460,799.75	1.000000	460,799.75	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,799.750	Local	460,799.75		460,799.75	0.00	0.01
		Base	460,799.75		460,799.75	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,799.750	Base	460,799.75		460,799.75	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02079QPE8	ALPHABET INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.838222	24,959,555.56	99.838222	24,959,555.56	0.00	0.51
			Base	99.838222	24,959,555.56	99.838222	24,959,555.56	0.00	0.51

03040MP68	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	0.51
			Base	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	0.51

03785EP73	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.928667	24,982,166.67	99.928667	24,982,166.67	0.00	0.51
			Base	99.928667	24,982,166.67	99.928667	24,982,166.67	0.00	0.51

04821UQ62	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.578333	24,894,583.33	99.578333	24,894,583.33	0.00	0.51
			Base	99.578333	24,894,583.33	99.578333	24,894,583.33	0.00	0.51

05253CQ74	AUST + NEW ZEA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.582556	24,895,638.89	99.582556	24,895,638.89	0.00	0.51
			Base	99.582556	24,895,638.89	99.582556	24,895,638.89	0.00	0.51

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2023

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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	
06367CU88	BANK OF MONTREAL				4.740000	14 Apr 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
06373L3T4	BANK MONTREAL MONTREAL BRH				5.000000	05 Jul 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.41
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		15,000,000.000	Local	98.190000	14,728,500.00	98.190000	14,728,500.00	0.00	0.30
			Base	98.190000	14,728,500.00	98.190000	14,728,500.00	0.00	0.30
06417MM93	BANK OF NOVA SCOTIA				4.880000	03 Jul 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
08465SP11	BERKSHIRE HATHAWAY ENE				4.550000	01 Feb 2023			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.61
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.61
08465SPF0	BERKSHIRE HATHAWAY ENE				4.650000	15 Feb 2023			
		20,000,000.000	Local	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	0.41
			Base	99.819167	19,963,833.33	99.819167	19,963,833.33	0.00	0.41
13608BP81	CANADIAN IMPERIAL BK				3.500000	08 Feb 2023			
		25,000,000.000	Local	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	0.51
			Base	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	0.51
13738KQM2	CAN AST + CAN LTD JT				4.600000	21 Mar 2023			
		13,000,000.000	Local	99.386667	12,920,266.67	99.386667	12,920,266.67	0.00	0.26
			Base	99.386667	12,920,266.67	99.386667	12,920,266.67	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO				4.290000	01 Feb 2023			
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
138994009	CANTOR FITZGERALD REPO REPO				4.220000	13 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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					4.450000	13 Feb 2023		
	26,500,000.000	Local	100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	0.54	
		Base	100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	0.54	
138994009	CANTOR FITZGERALD REPO REPO					4.500000	16 Feb 2023		
	14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.28	
		Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.28	
138994009	CANTOR FITZGERALD REPO REPO					4.500000	21 Feb 2023		
	29,000,000.000	Local	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	0.59	
		Base	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	0.59	
138994009	CANTOR FITZGERALD REPO REPO					4.530000	24 Feb 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30	
17327BU60	CITIGROUP GLOBAL MKTS INC S					5.200000	06 Jul 2023		
	25,000,000.000	Local	97.761111	24,440,277.78	97.761111	24,440,277.78	0.00	0.50	
		Base	97.761111	24,440,277.78	97.761111	24,440,277.78	0.00	0.50	
19121BPM5	COCA COLA COMPANY					4.420000	21 Feb 2023		
	20,000,000.000	Local	99.754444	19,950,888.89	99.754444	19,950,888.89	0.00	0.40	
		Base	99.754444	19,950,888.89	99.754444	19,950,888.89	0.00	0.40	
23102VPE4	CUMMINS INC					4.420000	14 Feb 2023		
	6,750,000.000	Local	99.840389	6,739,226.25	99.840389	6,739,226.25	0.00	0.14	
		Base	99.840389	6,739,226.25	99.840389	6,739,226.25	0.00	0.14	
23102VQ37	CUMMINS INC					4.550000	03 Mar 2023		
	25,000,000.000	Local	99.620833	24,905,208.33	99.620833	24,905,208.33	0.00	0.51	
		Base	99.620833	24,905,208.33	99.620833	24,905,208.33	0.00	0.51	
23102VQD5	CUMMINS INC					4.620000	13 Mar 2023		
	25,000,000.000	Local	99.486667	24,871,666.66	99.486667	24,871,666.66	0.00	0.50	
		Base	99.486667	24,871,666.66	99.486667	24,871,666.66	0.00	0.50	
24422MQ79	JOHN DEERE CAPITAL C					4.450000	07 Mar 2023		
	25,000,000.000	Local	99.579722	24,894,930.55	99.579722	24,894,930.55	0.00	0.51	
		Base	99.579722	24,894,930.55	99.579722	24,894,930.55	0.00	0.51	

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R3PQ1	DISNEY (WALT) CO THE	25,000,000.000	Local	99.734222	24,933,555.55	99.734222	24,933,555.55	0.00	0.51
			Base	99.734222	24,933,555.55	99.734222	24,933,555.55	0.00	0.51
2546R3QX5	DISNEY (WALT) CO THE	15,000,000.000	Local	99.210556	14,881,583.33	99.210556	14,881,583.33	0.00	0.30
			Base	99.210556	14,881,583.33	99.210556	14,881,583.33	0.00	0.30
26244JP29	DUKE ENERGY CORP	25,000,000.000	Local	99.987056	24,996,763.89	99.987056	24,996,763.89	0.00	0.51
			Base	99.987056	24,996,763.89	99.987056	24,996,763.89	0.00	0.51
26244JQM4	DUKE ENERGY CORP	25,000,000.000	Local	99.364000	24,841,000.00	99.364000	24,841,000.00	0.00	0.50
			Base	99.364000	24,841,000.00	99.364000	24,841,000.00	0.00	0.50
29101BPP1	EMERSON ELECTRIC CO	30,000,000.000	Local	99.731111	29,919,333.33	99.731111	29,919,333.33	0.00	0.61
			Base	99.731111	29,919,333.33	99.731111	29,919,333.33	0.00	0.61
29101BQ88	EMERSON ELECTRIC CO	25,000,000.000	Local	99.573194	24,893,298.61	99.573194	24,893,298.61	0.00	0.51
			Base	99.573194	24,893,298.61	99.573194	24,893,298.61	0.00	0.51
30601WPT0	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.707500	24,926,875.00	99.707500	24,926,875.00	0.00	0.51
			Base	99.707500	24,926,875.00	99.707500	24,926,875.00	0.00	0.51
30601WUC1	FAIRWAY FINANCE CORP	5,000,000.000	Local	97.763889	4,888,194.45	97.763889	4,888,194.45	0.00	0.10
			Base	97.763889	4,888,194.45	97.763889	4,888,194.45	0.00	0.10
30601WV71	FAIRWAY FINANCE CORP	10,000,000.000	Local	97.449528	9,744,952.78	97.449528	9,744,952.78	0.00	0.20
			Base	97.449528	9,744,952.78	97.449528	9,744,952.78	0.00	0.20
34108BPM1	FLORIDA PWR + LGT CO	25,000,000.000	Local	99.757222	24,939,305.56	99.757222	24,939,305.56	0.00	0.51
			Base	99.757222	24,939,305.56	99.757222	24,939,305.56	0.00	0.51

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3703E1PN2	GENERAL MILLS INC.	30,000,000.000	Local	99.732833	29,919,850.00	99.732833	29,919,850.00	0.00	0.61
			Base	99.732833	29,919,850.00	99.732833	29,919,850.00	0.00	0.61
38346MQG2	GOTHAM FDG CORP	15,000,000.000	Local	99.448167	14,917,225.00	99.448167	14,917,225.00	0.00	0.30
			Base	99.448167	14,917,225.00	99.448167	14,917,225.00	0.00	0.30
38346MRE6	GOTHAM FDG CORP	25,000,000.000	Local	99.054000	24,763,500.00	99.054000	24,763,500.00	0.00	0.50
			Base	99.054000	24,763,500.00	99.054000	24,763,500.00	0.00	0.50
40060XP79	GTA FDG LLC DISC	25,000,000.000	Local	99.926833	24,981,708.33	99.926833	24,981,708.33	0.00	0.51
			Base	99.926833	24,981,708.33	99.926833	24,981,708.33	0.00	0.51
40060XRJ1	GTA FDG LLC DISC	25,000,000.000	Local	98.986667	24,746,666.67	98.986667	24,746,666.67	0.00	0.50
			Base	98.986667	24,746,666.67	98.986667	24,746,666.67	0.00	0.50
42786UPT6	HERSHEY FOODS CORP	15,000,000.000	Local	99.677167	14,951,575.00	99.677167	14,951,575.00	0.00	0.30
			Base	99.677167	14,951,575.00	99.677167	14,951,575.00	0.00	0.30
43851UQ89	HONEYWELL INTERNATN	25,000,000.000	Local	99.577083	24,894,270.83	99.577083	24,894,270.83	0.00	0.51
			Base	99.577083	24,894,270.83	99.577083	24,894,270.83	0.00	0.51
4523EMQF3	ILLINOIS TOOL WORKS INC	10,000,000.000	Local	99.480833	9,948,083.33	99.480833	9,948,083.33	0.00	0.20
			Base	99.480833	9,948,083.33	99.480833	9,948,083.33	0.00	0.20
45826FP23	INTEL CORPORATION	25,000,000.000	Local	99.988278	24,997,069.44	99.988278	24,997,069.44	0.00	0.51
			Base	99.988278	24,997,069.44	99.988278	24,997,069.44	0.00	0.51
45826FR39	INTEL CORPORATION	11,750,000.000	Local	99.244278	11,661,202.64	99.244278	11,661,202.64	0.00	0.24
			Base	99.244278	11,661,202.64	99.244278	11,661,202.64	0.00	0.24

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46640QQL8	J.P. MORGAN SECURITIES				3.550000	20 Mar 2023			
		15,000,000.000	Local	99.536528	14,930,479.17	99.536528	14,930,479.17	0.00	0.30
			Base	99.536528	14,930,479.17	99.536528	14,930,479.17	0.00	0.30
47816GQG7	JOHNSON + JOHNSON				3.710000	16 Mar 2023			
		15,000,000.000	Local	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.30
			Base	99.556861	14,933,529.17	99.556861	14,933,529.17	0.00	0.30
4820P5BQ0	JUPITER SECT CO LLC				4.850000	01 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.20
4820P5BW7	JUPITER SECT CO LLC				4.900000	12 Apr 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
48783DP31	KELLOGG COMPANY				4.590000	03 Feb 2023			
		25,000,000.000	Local	99.974500	24,993,625.00	99.974500	24,993,625.00	0.00	0.51
			Base	99.974500	24,993,625.00	99.974500	24,993,625.00	0.00	0.51
48783DPF4	KELLOGG COMPANY				4.510000	15 Feb 2023			
		15,000,000.000	Local	99.824611	14,973,691.67	99.824611	14,973,691.67	0.00	0.30
			Base	99.824611	14,973,691.67	99.824611	14,973,691.67	0.00	0.30
56274MRB0	MANHATTAN ASSET FDG.				4.670000	11 Apr 2023			
		10,000,000.000	Local	99.104917	9,910,491.66	99.104917	9,910,491.66	0.00	0.20
			Base	99.104917	9,910,491.66	99.104917	9,910,491.66	0.00	0.20
57576KP37	MASSACHUSETTS MUT LIFE INS CO				4.310000	03 Feb 2023			
		25,000,000.000	Local	99.976056	24,994,013.89	99.976056	24,994,013.89	0.00	0.51
			Base	99.976056	24,994,013.89	99.976056	24,994,013.89	0.00	0.51
57978DP78	MCCORMICK + COMPANY				4.590000	07 Feb 2023			
		25,000,000.000	Local	99.923500	24,980,875.00	99.923500	24,980,875.00	0.00	0.51
			Base	99.923500	24,980,875.00	99.923500	24,980,875.00	0.00	0.51
59157USF8	METLIFE SHORT TERM FDG				4.630000	15 May 2023			
		25,000,000.000	Local	98.675306	24,668,826.39	98.675306	24,668,826.39	0.00	0.50
			Base	98.675306	24,668,826.39	98.675306	24,668,826.39	0.00	0.50

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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: January 31, 2023

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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	
59157UU65	METLIFE SHORT TERM FDG	10,000,000.000	Local	97.933333	9,793,333.33	97.933333	9,793,333.33	0.00	0.20
			Base	97.933333	9,793,333.33	97.933333	9,793,333.33	0.00	0.20
63743DQ12	NATL RURAL UTIL COOP	25,000,000.000	Local	99.636778	24,909,194.45	99.636778	24,909,194.45	0.00	0.51
			Base	99.636778	24,909,194.45	99.636778	24,909,194.45	0.00	0.51
65339NQ15	NEXTERA ENERGY CAP HLDGS INC	25,000,000.000	Local	99.630556	24,907,638.89	99.630556	24,907,638.89	0.00	0.51
			Base	99.630556	24,907,638.89	99.630556	24,907,638.89	0.00	0.51
65339NQ72	NEXTERA ENERGY CAP HLDGS INC	26,000,000.000	Local	99.551389	25,883,361.11	99.551389	25,883,361.11	0.00	0.53
			Base	99.551389	25,883,361.11	99.551389	25,883,361.11	0.00	0.53
6840C3PG2	ORACLE CORPORATION	25,000,000.000	Local	99.805833	24,951,458.33	99.805833	24,951,458.33	0.00	0.51
			Base	99.805833	24,951,458.33	99.805833	24,951,458.33	0.00	0.51
70109MQW7	PARKER HANNIFIN CORP	20,000,000.000	Local	99.235250	19,847,050.00	99.235250	19,847,050.00	0.00	0.40
			Base	99.235250	19,847,050.00	99.235250	19,847,050.00	0.00	0.40
74271UP79	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.928333	24,982,083.33	99.928333	24,982,083.33	0.00	0.51
			Base	99.928333	24,982,083.33	99.928333	24,982,083.33	0.00	0.51
74271UR44	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.216389	24,804,097.22	99.216389	24,804,097.22	0.00	0.50
			Base	99.216389	24,804,097.22	99.216389	24,804,097.22	0.00	0.50
77119MRB5	ROCHE HOLDING INC	20,000,000.000	Local	99.129833	19,825,966.66	99.129833	19,825,966.66	0.00	0.40
			Base	99.129833	19,825,966.66	99.129833	19,825,966.66	0.00	0.40
77119MRB5	ROCHE HOLDING INC	10,000,000.000	Local	99.126000	9,912,600.00	99.126000	9,912,600.00	0.00	0.20
			Base	99.126000	9,912,600.00	99.126000	9,912,600.00	0.00	0.20

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Holdings

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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	
78015DXJ4	ROYAL BK CDA	10,000,000.000	Local	96.330833	9,633,083.34	96.330833	9,633,083.34	0.00	0.20
			Base	96.330833	9,633,083.34	96.330833	9,633,083.34	0.00	0.20
78015M6K1	ROYAL BK CDA	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
8085A3Q73	SCHWAB CHARLES CORP	25,000,000.000	Local	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.51
			Base	99.560833	24,890,208.33	99.560833	24,890,208.33	0.00	0.51
8085A3RL1	SCHWAB CHARLES CORP	25,000,000.000	Local	98.981667	24,745,416.67	98.981667	24,745,416.67	0.00	0.50
			Base	98.981667	24,745,416.67	98.981667	24,745,416.67	0.00	0.50
85462DPF4	STANLEY WORKS (THE)	25,000,000.000	Local	99.823056	24,955,763.89	99.823056	24,955,763.89	0.00	0.51
			Base	99.823056	24,955,763.89	99.823056	24,955,763.89	0.00	0.51
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.06
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	4.06
88602UP20	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.988722	24,997,180.55	99.988722	24,997,180.55	0.00	0.51
			Base	99.988722	24,997,180.55	99.988722	24,997,180.55	0.00	0.51
88602UQ29	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.621389	24,905,347.22	99.621389	24,905,347.22	0.00	0.51
			Base	99.621389	24,905,347.22	99.621389	24,905,347.22	0.00	0.51
89119BRA6	TORONTO DOMINION BANK	25,000,000.000	Local	99.286000	24,821,500.00	99.286000	24,821,500.00	0.00	0.50
			Base	99.286000	24,821,500.00	99.286000	24,821,500.00	0.00	0.50
89233HTS3	TOYOTA MOTOR CREDIT	20,000,000.000	Local	98.211667	19,642,333.33	98.211667	19,642,333.33	0.00	0.40
			Base	98.211667	19,642,333.33	98.211667	19,642,333.33	0.00	0.40

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89788L5M2	TRUIST BANK				4.430000	13 Feb 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
90782BPM6	UNION PACIFIC CORP				4.480000	21 Feb 2023			
		25,000,000.000	Local	99.751111	24,937,777.78	99.751111	24,937,777.78	0.00	0.51
			Base	99.751111	24,937,777.78	99.751111	24,937,777.78	0.00	0.51
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023			
		20,000,000.000	Local	98.389464	19,677,892.72	98.389464	19,677,892.72	0.00	0.40
			Base	98.389464	19,677,892.72	98.389464	19,677,892.72	0.00	0.40
912796ZR3	TREASURY BILL 06/23 0.00000				4.582000	29 Jun 2023			
		50,000,000.000	Local	98.118756	49,059,377.78	98.118756	49,059,377.78	0.00	1.00
			Base	98.118756	49,059,377.78	98.118756	49,059,377.78	0.00	1.00
91842KQU3	VW CR INC				4.370000	28 Mar 2023			
		25,000,000.000	Local	99.332361	24,833,090.28	99.332361	24,833,090.28	0.00	0.50
			Base	99.332361	24,833,090.28	99.332361	24,833,090.28	0.00	0.50
92646LRH5	VICTORY RECEIVABLES				4.730000	17 Apr 2023			
		20,000,000.000	Local	99.014583	19,802,916.66	99.014583	19,802,916.66	0.00	0.40
			Base	99.014583	19,802,916.66	99.014583	19,802,916.66	0.00	0.40
926NKW009	AMHERST PIERPONT 04/15 VAR				4.250000	01 Feb 2023			
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
926NKW009	AMHERST PIERPONT 04/15 VAR				4.450000	13 Feb 2023			
		70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.42
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.42
926NKW009	AMHERST PIERPONT 04/15 VAR				4.480000	21 Feb 2023			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.01
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.01
92780KPM4	VIRGINIA ELECT.+ PWR				4.600000	21 Feb 2023			
		25,000,000.000	Local	99.744444	24,936,111.11	99.744444	24,936,111.11	0.00	0.51
			Base	99.744444	24,936,111.11	99.744444	24,936,111.11	0.00	0.51

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2023

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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	
93142XPH8	WALGREENS BOOTS	25,000,000.000	Local	99.777778	24,944,444.45	99.777778	24,944,444.45	0.00	0.51
			Base	99.777778	24,944,444.45	99.777778	24,944,444.45	0.00	0.51
93142XPQ8	WALGREENS BOOTS	15,000,000.000	Local	99.684389	14,952,658.33	99.684389	14,952,658.33	0.00	0.30
			Base	99.684389	14,952,658.33	99.684389	14,952,658.33	0.00	0.30
93142XQA2	WALGREENS BOOTS	10,000,000.000	Local	99.486111	9,948,611.11	99.486111	9,948,611.11	0.00	0.20
			Base	99.486111	9,948,611.11	99.486111	9,948,611.11	0.00	0.20
94107NPD0	WASTE MANAGEMENT INC	25,000,000.000	Local	99.836667	24,959,166.67	99.836667	24,959,166.67	0.00	0.51
			Base	99.836667	24,959,166.67	99.836667	24,959,166.67	0.00	0.51
979QHR003	SOUTH STREET REPO	59,615,447.230	Local	100.000000	59,615,447.23	100.000000	59,615,447.23	0.00	1.21
			Base	100.000000	59,615,447.23	100.000000	59,615,447.23	0.00	1.21
985FHY004	MITSUBISHI UFJ REPO	700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.20
US DOLLAR Total		4,271,615,447.230	Local		4,262,821,107.70		4,262,821,107.70	0.00	86.49
			Base		4,262,821,107.70		4,262,821,107.70	0.00	86.49
CASH EQUIVALENT Total		4,271,615,447.230	Base		4,262,821,107.70		4,262,821,107.70	0.00	86.49
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	352,384,245.420	Local	1.000000	352,384,245.42	1.000000	352,384,245.42	0.00	7.15
			Base	1.000000	352,384,245.42	1.000000	352,384,245.42	0.00	7.15

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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: January 31, 2023

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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
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
		157,387,275.570	Local 1.000000	157,387,275.57	1.000000	157,387,275.57	0.00	3.19
			Base 1.000000	157,387,275.57	1.000000	157,387,275.57	0.00	3.19
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
		106,458,981.580	Local 1.000000	106,458,981.58	1.000000	106,458,981.58	0.00	2.16
			Base 1.000000	106,458,981.58	1.000000	106,458,981.58	0.00	2.16
US DOLLAR Total		616,230,502.570	Local	616,230,502.57		616,230,502.57	0.00	12.50
			Base	616,230,502.57		616,230,502.57	0.00	12.50
EQUITY Total		616,230,502.570	Base	616,230,502.57		616,230,502.57	0.00	12.50
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
		50,000,000.000	Local 98.014708	49,007,354.02	98.046690	49,023,345.00	15,990.98	0.99
			Base 98.014708	49,007,354.02	98.046690	49,023,345.00	15,990.98	0.99
US DOLLAR Total		50,000,000.000	Local	49,007,354.02		49,023,345.00	15,990.98	0.99
			Base	49,007,354.02		49,023,345.00	15,990.98	0.99
FIXED INCOME Total		50,000,000.000	Base	49,007,354.02		49,023,345.00	15,990.98	0.99

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ST OF AZ POOL 15 ST OPER LIQ
 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
FUND Total								
		4,938,306,749.550	Base	4,928,519,764.04		4,928,535,755.02	15,990.98	100.00

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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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	
		354,264.570	Local	1.000000	354,264.57	1.000000	354,264.57	0.00	0.16
			Base	1.000000	354,264.57	1.000000	354,264.57	0.00	0.16

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	354,264.570	Local	354,264.57		354,264.57	0.00	0.16
		Base	354,264.57		354,264.57	0.00	0.16

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	354,264.570	Base	354,264.57		354,264.57	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	99.609750	4,980,487.50	99.609750	4,980,487.50	0.00	2.28
			Base	99.609750	4,980,487.50	99.609750	4,980,487.50	0.00	2.28

40588MPQ4	HALKIN FINANCE LLC USC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	2.29
			Base	99.702278	4,985,113.89	99.702278	4,985,113.89	0.00	2.29

41282KR34	HARLEY DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	2.27
			Base	99.085000	4,954,250.00	99.085000	4,954,250.00	0.00	2.27

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.67
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	3.67

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,000,000.000	Local	22,919,851.39		22,919,851.39	0.00	10.51
		Base	22,919,851.39		22,919,851.39	0.00	10.51

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



STATE STREET

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

23,000,000.000	Base			22,919,851.39		22,919,851.39	0.00	10.51
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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	99.991489	4,999,574.44	89.843852	4,492,192.60	-507,381.84	2.06
		Base	99.991489	4,999,574.44	89.843852	4,492,192.60	-507,381.84	2.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.780577	4,989,028.83	86.806461	4,340,323.05	-648,705.78	1.99
		Base	99.780577	4,989,028.83	86.806461	4,340,323.05	-648,705.78	1.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	98.452607	4,922,630.33	86.830137	4,341,506.85	-581,123.48	1.99
		Base	98.452607	4,922,630.33	86.830137	4,341,506.85	-581,123.48	1.99
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	2.15
		Base	99.848512	4,992,425.62	93.997136	4,699,856.80	-292,568.82	2.15
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.667680	3,488,368.79	86.158059	3,015,532.07	-472,836.72	1.38
		Base	99.667680	3,488,368.79	86.158059	3,015,532.07	-472,836.72	1.38
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	88.303762	2,207,594.05	-292,405.95	1.01
		Base	100.000000	2,500,000.00	88.303762	2,207,594.05	-292,405.95	1.01
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	106.981794	2,674,544.84	97.116409	2,427,910.23	-246,634.61	1.11
		Base	106.981794	2,674,544.84	97.116409	2,427,910.23	-246,634.61	1.11
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				4.650000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.817548	4,990,877.40	-9,122.60	2.29
		Base	100.000000	5,000,000.00	99.817548	4,990,877.40	-9,122.60	2.29

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06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		2,500,000.000	Local	100.000000	2,500,000.00	99.874430	2,496,860.75	-3,139.25	1.14
			Base	100.000000	2,500,000.00	99.874430	2,496,860.75	-3,139.25	1.14
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		5,000,000.000	Local	99.994860	4,999,743.02	99.686579	4,984,328.95	-15,414.07	2.28
			Base	99.994860	4,999,743.02	99.686579	4,984,328.95	-15,414.07	2.28
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.376065	4,868,803.25	-131,196.75	2.23
			Base	100.000000	5,000,000.00	97.376065	4,868,803.25	-131,196.75	2.23
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.944176	4,997,208.78	98.690220	4,934,511.00	-62,697.78	2.26
			Base	99.944176	4,997,208.78	98.690220	4,934,511.00	-62,697.78	2.26
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.943513	2,498,587.82	87.683282	2,192,082.05	-306,505.77	1.00
			Base	99.943513	2,498,587.82	87.683282	2,192,082.05	-306,505.77	1.00
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.922051	4,996,102.54	88.207625	4,410,381.25	-585,721.29	2.02
			Base	99.922051	4,996,102.54	88.207625	4,410,381.25	-585,721.29	2.02
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,645,894.110	Local	95.551933	3,483,722.28	86.418280	3,150,718.98	-333,003.30	1.44
		Original Face: 5,000,000.000	Base	95.551933	3,483,722.28	86.418280	3,150,718.98	-333,003.30	1.44
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		2,586,775.130	Local	98.136334	2,538,566.27	88.159490	2,280,487.76	-258,078.51	1.05
		Original Face: 3,000,000.000	Base	98.136334	2,538,566.27	88.159490	2,280,487.76	-258,078.51	1.05
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		5,000,000.000	Local	99.889706	4,994,485.32	97.592042	4,879,602.10	-114,883.22	2.24
			Base	99.889706	4,994,485.32	97.592042	4,879,602.10	-114,883.22	2.24
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local	99.992015	4,999,600.73	98.258812	4,912,940.60	-86,660.13	2.25
			Base	99.992015	4,999,600.73	98.258812	4,912,940.60	-86,660.13	2.25

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189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.352265	2,483,806.63	82.335172	2,058,379.30	-425,427.33	0.94	
		Base	99.352265	2,483,806.63	82.335172	2,058,379.30	-425,427.33	0.94	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					5.600000	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	100.136790	4,731,463.33	6,463.33	2.17	
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	100.136790	4,731,463.33	6,463.33	2.17	
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	93.406823	2,335,170.58	-164,829.42	1.07	
		Base	100.000000	2,500,000.00	93.406823	2,335,170.58	-164,829.42	1.07	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.810000	15 May 2036		
	147,694.080	Local	99.912224	147,564.44	98.247177	145,105.26	-2,459.18	0.07	
Original Face:	16,000,000.000	Base	99.912224	147,564.44	98.247177	145,105.26	-2,459.18	0.07	
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	647,869.150	Local	101.110837	655,065.92	90.671722	587,434.11	-67,631.81	0.27	
Original Face:	5,000,000.000	Base	101.110837	655,065.92	90.671722	587,434.11	-67,631.81	0.27	
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	1,246,216.400	Local	103.907181	1,294,908.33	91.638046	1,142,008.36	-152,899.97	0.52	
Original Face:	10,000,000.000	Base	103.907181	1,294,908.33	91.638046	1,142,008.36	-152,899.97	0.52	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
	5,000,000.000	Local	88.466068	4,423,303.41	88.559642	4,427,982.10	4,678.69	2.03	
		Base	88.466068	4,423,303.41	88.559642	4,427,982.10	4,678.69	2.03	
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local	106.962830	2,674,070.76	105.236328	2,630,908.20	-43,162.56	1.21	
		Base	106.962830	2,674,070.76	105.236328	2,630,908.20	-43,162.56	1.21	
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
	2,500,000.000	Local	106.732568	2,668,314.20	105.272465	2,631,811.63	-36,502.57	1.21	
		Base	106.732568	2,668,314.20	105.272465	2,631,811.63	-36,502.57	1.21	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	118.208247	4,728,329.87	96.316859	3,852,674.36	-875,655.51	1.77	
		Base	118.208247	4,728,329.87	96.316859	3,852,674.36	-875,655.51	1.77	

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3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.904293	2,497,607.33	87.432042	2,185,801.05	-311,806.28	1.00
			Base	99.904293	2,497,607.33	87.432042	2,185,801.05	-311,806.28	1.00
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		431,748.440	Local	99.877403	431,219.13	89.838520	387,876.41	-43,342.72	0.18
Original Face:		2,000,000.000	Base	99.877403	431,219.13	89.838520	387,876.41	-43,342.72	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local	99.924177	2,697,952.77	80.137277	2,163,706.48	-534,246.29	0.99
			Base	99.924177	2,697,952.77	80.137277	2,163,706.48	-534,246.29	0.99
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		336,375.300	Local	100.641340	338,532.61	93.123620	313,244.86	-25,287.75	0.14
Original Face:		5,000,000.000	Base	100.641340	338,532.61	93.123620	313,244.86	-25,287.75	0.14
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		846,378.840	Local	101.704317	860,803.82	97.878680	828,424.44	-32,379.38	0.38
Original Face:		3,000,000.000	Base	101.704317	860,803.82	97.878680	828,424.44	-32,379.38	0.38
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
		2,821,868.590	Local	100.966180	2,849,132.92	94.398720	2,663,807.83	-185,325.09	1.22
Original Face:		5,565,000.000	Base	100.966180	2,849,132.92	94.398720	2,663,807.83	-185,325.09	1.22
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
		2,460,045.220	Local	104.786349	2,577,791.58	97.830930	2,406,685.12	-171,106.46	1.10
Original Face:		4,494,000.000	Base	104.786349	2,577,791.58	97.830930	2,406,685.12	-171,106.46	1.10
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		101,668.000	Local	100.120530	101,790.54	95.852880	97,451.71	-4,338.83	0.04
Original Face:		2,000,000.000	Base	100.120530	101,790.54	95.852880	97,451.71	-4,338.83	0.04
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
		363,118.800	Local	100.319501	364,278.97	92.306260	335,181.38	-29,097.59	0.15
Original Face:		5,000,000.000	Base	100.319501	364,278.97	92.306260	335,181.38	-29,097.59	0.15
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
		436,616.650	Local	100.322097	438,022.98	91.387440	399,012.78	-39,010.20	0.18
Original Face:		14,878,168.000	Base	100.322097	438,022.98	91.387440	399,012.78	-39,010.20	0.18

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3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.225392	4,961,269.59	94.461310	4,723,065.50	-238,204.09		2.17
Original Face:	5,000,000.000	Base	99.225392	4,961,269.59	94.461310	4,723,065.50	-238,204.09		2.17
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	155,952.750	Local	99.675325	155,446.41	97.174440	151,546.21	-3,900.20		0.07
Original Face:	5,000,000.000	Base	99.675325	155,446.41	97.174440	151,546.21	-3,900.20		0.07
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	978,664.450	Local	103.120533	1,009,204.00	96.461231	944,031.78	-65,172.22		0.43
Original Face:	5,000,000.000	Base	103.120533	1,009,204.00	96.461231	944,031.78	-65,172.22		0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	992,520.850	Local	100.433995	996,828.34	95.689176	949,735.02	-47,093.32		0.44
Original Face:	5,000,000.000	Base	100.433995	996,828.34	95.689176	949,735.02	-47,093.32		0.44
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	170,595.400	Local	105.268126	179,582.58	101.311900	172,833.44	-6,749.14		0.08
Original Face:	10,000,000.000	Base	105.268126	179,582.58	101.311900	172,833.44	-6,749.14		0.08
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040			
	1,675,018.800	Local	105.996063	1,775,453.99	98.198200	1,644,838.31	-130,615.68		0.75
Original Face:	6,000,000.000	Base	105.996063	1,775,453.99	98.198200	1,644,838.31	-130,615.68		0.75
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	83,800.150	Local	104.317630	87,418.33	98.593670	82,621.64	-4,796.69		0.04
Original Face:	5,000,000.000	Base	104.317630	87,418.33	98.593670	82,621.64	-4,796.69		0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				4.800000	10 Sep 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	99.674800	4,983,740.00	-16,260.00		2.28
		Base	100.000000	5,000,000.00	99.674800	4,983,740.00	-16,260.00		2.28
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	99.021081	4,951,054.05	-48,945.95		2.27
		Base	100.000000	5,000,000.00	99.021081	4,951,054.05	-48,945.95		2.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
	1,409,508.610	Local	94.920305	1,337,909.87	87.334120	1,230,981.94	-106,927.93		0.56
Original Face:	5,000,000.000	Base	94.920305	1,337,909.87	87.334120	1,230,981.94	-106,927.93		0.56

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38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					20.140000	16 Apr 2025		
	189,339.590	Local		99.975209	189,292.65	99.653780	188,684.06	-608.59	0.09
Original Face:	1,238,000.000	Base		99.975209	189,292.65	99.653780	188,684.06	-608.59	0.09
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	282,377.840	Local		100.733535	284,449.18	88.745470	250,597.54	-33,851.64	0.11
Original Face:	5,000,000.000	Base		100.733535	284,449.18	88.745470	250,597.54	-33,851.64	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,197,395.590	Local		101.288874	2,225,717.25	93.094169	2,045,647.16	-180,070.09	0.94
Original Face:	4,000,000.000	Base		101.288874	2,225,717.25	93.094169	2,045,647.16	-180,070.09	0.94
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	5,154,291.290	Local		99.838011	5,145,941.93	98.187590	5,060,874.40	-85,067.53	2.32
Original Face:	5,675,162.000	Base		99.838011	5,145,941.93	98.187590	5,060,874.40	-85,067.53	2.32
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local		99.913781	1,498,706.72	92.200514	1,383,007.71	-115,699.01	0.63
		Base		99.913781	1,498,706.72	92.200514	1,383,007.71	-115,699.01	0.63
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					4.900000	10 Dec 2025		
	2,000,000.000	Local		100.093199	2,001,863.97	98.767700	1,975,354.00	-26,509.97	0.91
		Base		100.093199	2,001,863.97	98.767700	1,975,354.00	-26,509.97	0.91
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local		99.415942	2,485,398.55	72.998060	1,824,951.50	-660,447.05	0.84
		Base		99.415942	2,485,398.55	72.998060	1,824,951.50	-660,447.05	0.84
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.772576	4,988,628.78	91.140088	4,557,004.40	-431,624.38	2.09
		Base		99.772576	4,988,628.78	91.140088	4,557,004.40	-431,624.38	2.09
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local		99.839294	2,495,982.34	104.626725	2,615,668.13	119,685.79	1.20
		Base		99.839294	2,495,982.34	104.626725	2,615,668.13	119,685.79	1.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local		98.877273	4,943,863.67	66.967738	3,348,386.90	-1,595,476.77	1.53
		Base		98.877273	4,943,863.67	66.967738	3,348,386.90	-1,595,476.77	1.53

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				4.700000	07 Aug 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	99.955989	2,498,899.73	-1,100.27	1.15
			Base	100.000000	2,500,000.00	99.955989	2,498,899.73	-1,100.27	1.15
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	2.03
			Base	99.730202	4,986,510.11	88.716374	4,435,818.70	-550,691.41	2.03
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.725401	3,490,389.04	84.574174	2,960,096.09	-530,292.95	1.36
			Base	99.725401	3,490,389.04	84.574174	2,960,096.09	-530,292.95	1.36
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	98.366092	4,918,304.60	-81,695.40	2.25
			Base	100.000000	5,000,000.00	98.366092	4,918,304.60	-81,695.40	2.25
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		1,539,000.000	Local	107.958674	1,661,484.00	90.699743	1,395,869.04	-265,614.96	0.64
			Base	107.958674	1,661,484.00	90.699743	1,395,869.04	-265,614.96	0.64
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.906251	4,995,312.55	85.695874	4,284,793.70	-710,518.85	1.96
			Base	99.906251	4,995,312.55	85.695874	4,284,793.70	-710,518.85	1.96
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				4.709000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	99.845000	2,496,125.00	-3,875.00	1.14
			Base	100.000000	2,500,000.00	99.845000	2,496,125.00	-3,875.00	1.14
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	2.27
			Base	100.000000	5,000,000.00	99.116400	4,955,820.00	-44,180.00	2.27
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.970318	2,499,257.94	83.764386	2,094,109.65	-405,148.29	0.96
			Base	99.970318	2,499,257.94	83.764386	2,094,109.65	-405,148.29	0.96
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local	99.746740	1,994,934.80	97.013012	1,940,260.24	-54,674.56	0.89
			Base	99.746740	1,994,934.80	97.013012	1,940,260.24	-54,674.56	0.89

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STATE OF ARIZONA
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View Date: February 6, 2023



STATE STREET

As of: January 31, 2023

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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
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
	5,000,000.000	Local		100.702551	5,035,127.57	101.382812	5,069,140.60	34,013.03	2.32
		Base		100.702551	5,035,127.57	101.382812	5,069,140.60	34,013.03	2.32
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	1,918,187.790	Local		99.991939	1,918,033.17	98.336350	1,886,275.86	-31,757.31	0.86
Original Face:	3,000,000.000	Base		99.991939	1,918,033.17	98.336350	1,886,275.86	-31,757.31	0.86
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local		99.993196	1,999,863.91	99.271110	1,985,422.20	-14,441.71	0.91
Original Face:	2,000,000.000	Base		99.993196	1,999,863.91	99.271110	1,985,422.20	-14,441.71	0.91
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	2.25
		Base		96.398808	4,819,940.40	98.169976	4,908,498.80	88,558.40	2.25
US DOLLAR Total									
	208,743,921.820	Local			209,195,897.46		194,864,696.93	-14,331,200.53	89.33
Original Face:	152,575,330.000	Base			209,195,897.46		194,864,696.93	-14,331,200.53	89.33
FIXED INCOME Total									
	208,743,921.820	Base			209,195,897.46		194,864,696.93	-14,331,200.53	89.33
Original Face:	152,575,330.000								

Holdings

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



STATE STREET

As of: January 31, 2023

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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								
		232,098,186.390	Base	232,470,013.42		218,138,812.89	-14,331,200.53	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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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	
		2,990,268.570	Local	1.000000	2,990,268.57	1.000000	2,990,268.57	0.00	0.41
			Base	1.000000	2,990,268.57	1.000000	2,990,268.57	0.00	0.41

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,990,268.570	Local	2,990,268.57		2,990,268.57	0.00	0.41
		Base	2,990,268.57		2,990,268.57	0.00	0.41

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,990,268.570	Base	2,990,268.57		2,990,268.57	0.00	0.41

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02079QPE8	ALPHABET INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.838222	4,991,911.11	99.838222	4,991,911.11	0.00	0.68
			Base	99.838222	4,991,911.11	99.838222	4,991,911.11	0.00	0.68

02314QR35	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00	0.67
			Base	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00	0.67

02665KPD3	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	0.68
			Base	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	0.68

02665KQ67	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,000,000.000	Local	99.564583	5,973,875.00	99.564583	5,973,875.00	0.00	0.81
			Base	99.564583	5,973,875.00	99.564583	5,973,875.00	0.00	0.81

03040MPF8	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.826944	4,991,347.22	99.826944	4,991,347.22	0.00	0.68
			Base	99.826944	4,991,347.22	99.826944	4,991,347.22	0.00	0.68

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	
03040MPP6	AMERICAN WATER CAPIT	5,000,000.000	Local	99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.68
			Base	99.725000	4,986,250.00	99.725000	4,986,250.00	0.00	0.68
05253CSA5	AUST & NEW ZEA	5,000,000.000	Local	98.660667	4,933,033.33	98.660667	4,933,033.33	0.00	0.67
			Base	98.660667	4,933,033.33	98.660667	4,933,033.33	0.00	0.67
06373L3T4	BANK MONTREAL MONTREAL BRH	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
06417KV14	BANK OF NOVA SCOTIA/THE	2,000,000.000	Local	98.190000	1,963,800.00	98.190000	1,963,800.00	0.00	0.27
			Base	98.190000	1,963,800.00	98.190000	1,963,800.00	0.00	0.27
06417MM93	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
07644BS86	BEDFORD ROW FDG CORP	7,250,000.000	Local	98.733333	7,158,166.67	98.733333	7,158,166.67	0.00	0.97
			Base	98.733333	7,158,166.67	98.733333	7,158,166.67	0.00	0.97
08465SP11	BERKSHIRE HATHAWAY ENE	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
08465SPF0	BERKSHIRE HATHAWAY ENE	5,000,000.000	Local	99.819167	4,990,958.33	99.819167	4,990,958.33	0.00	0.68
			Base	99.819167	4,990,958.33	99.819167	4,990,958.33	0.00	0.68
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68

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STATE OF ARIZONA
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STATE STREET

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15060YP12	CEDAR SPRING CPTL CO	5,000,000.000	Local	100.000000	5,000,000.00	3.170000	01 Feb 2023	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
17327BTG0	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	98.653750	4,932,687.50	3.590000	16 Jun 2023	0.00	0.67
			Base	98.653750	4,932,687.50	98.653750	4,932,687.50	0.00	0.67
19121BPM5	COCA COLA COMPANY	5,000,000.000	Local	99.754444	4,987,722.22	4.420000	21 Feb 2023	0.00	0.68
			Base	99.754444	4,987,722.22	99.754444	4,987,722.22	0.00	0.68
23102VQ37	CUMMINS INC	5,000,000.000	Local	99.620833	4,981,041.67	4.550000	03 Mar 2023	0.00	0.68
			Base	99.620833	4,981,041.67	99.620833	4,981,041.67	0.00	0.68
23102VQD5	CUMMINS INC	5,000,000.000	Local	99.486667	4,974,333.34	4.620000	13 Mar 2023	0.00	0.68
			Base	99.486667	4,974,333.34	99.486667	4,974,333.34	0.00	0.68
24422MPH8	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.808444	4,990,422.22	4.310000	17 Feb 2023	0.00	0.68
			Base	99.808444	4,990,422.22	99.808444	4,990,422.22	0.00	0.68
24422MQ79	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.579722	4,978,986.11	4.450000	07 Mar 2023	0.00	0.68
			Base	99.579722	4,978,986.11	99.579722	4,978,986.11	0.00	0.68
2546R3PQ1	DISNEY (WALT) CO THE	5,000,000.000	Local	99.734222	4,986,711.11	4.160000	24 Feb 2023	0.00	0.68
			Base	99.734222	4,986,711.11	99.734222	4,986,711.11	0.00	0.68
2546R3QX5	DISNEY (WALT) CO THE	5,000,000.000	Local	99.210556	4,960,527.78	4.900000	31 Mar 2023	0.00	0.67
			Base	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	0.67
2546R3RU0	DISNEY (WALT) CO THE	2,000,000.000	Local	98.829445	1,976,588.89	4.900000	28 Apr 2023	0.00	0.27
			Base	98.829445	1,976,588.89	98.829445	1,976,588.89	0.00	0.27

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30601WPT0	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.707500	4,985,375.00	99.707500	4,985,375.00	0.00	0.68
			Base	99.707500	4,985,375.00	99.707500	4,985,375.00	0.00	0.68
30601WSF7	FAIRWAY FINANCE CORP	5,000,000.000	Local	98.598056	4,929,902.78	98.598056	4,929,902.78	0.00	0.67
			Base	98.598056	4,929,902.78	98.598056	4,929,902.78	0.00	0.67
30601WUC1	FAIRWAY FINANCE CORP	5,000,000.000	Local	97.763889	4,888,194.45	97.763889	4,888,194.45	0.00	0.66
			Base	97.763889	4,888,194.45	97.763889	4,888,194.45	0.00	0.66
30601WV71	FAIRWAY FINANCE CORP	5,000,000.000	Local	97.449528	4,872,476.38	97.449528	4,872,476.38	0.00	0.66
			Base	97.449528	4,872,476.38	97.449528	4,872,476.38	0.00	0.66
38346MQG2	GOTHAM FDG CORP	5,000,000.000	Local	99.448167	4,972,408.33	99.448167	4,972,408.33	0.00	0.68
			Base	99.448167	4,972,408.33	99.448167	4,972,408.33	0.00	0.68
38346MRE6	GOTHAM FDG CORP	5,000,000.000	Local	99.054000	4,952,700.00	99.054000	4,952,700.00	0.00	0.67
			Base	99.054000	4,952,700.00	99.054000	4,952,700.00	0.00	0.67
40060XP79	GTA FDG LLC DISC	5,000,000.000	Local	99.926500	4,996,325.00	99.926500	4,996,325.00	0.00	0.68
			Base	99.926500	4,996,325.00	99.926500	4,996,325.00	0.00	0.68
40060XRJ1	GTA FDG LLC DISC	5,000,000.000	Local	98.986667	4,949,333.33	98.986667	4,949,333.33	0.00	0.67
			Base	98.986667	4,949,333.33	98.986667	4,949,333.33	0.00	0.67
43851UPT4	HONEYWELL INTERNATN	3,000,000.000	Local	99.692333	2,990,770.00	99.692333	2,990,770.00	0.00	0.41
			Base	99.692333	2,990,770.00	99.692333	2,990,770.00	0.00	0.41
4523EMP72	ILLINOIS TOOL WORKS INC	5,000,000.000	Local	99.928000	4,996,400.00	99.928000	4,996,400.00	0.00	0.68
			Base	99.928000	4,996,400.00	99.928000	4,996,400.00	0.00	0.68

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4523EMQF3	ILLINOIS TOOL WORKS INC	2,500,000.000	Local	99.480833	2,487,020.83	99.480833	2,487,020.83	0.00	0.34
			Base	99.480833	2,487,020.83	99.480833	2,487,020.83	0.00	0.34
45826FP23	INTEL CORPORATION	5,000,000.000	Local	99.988278	4,999,413.89	99.988278	4,999,413.89	0.00	0.68
			Base	99.988278	4,999,413.89	99.988278	4,999,413.89	0.00	0.68
45826FS12	INTEL CORPORATION	2,965,000.000	Local	98.862778	2,931,281.36	98.862778	2,931,281.36	0.00	0.40
			Base	98.862778	2,931,281.36	98.862778	2,931,281.36	0.00	0.40
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.48
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.48
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
46640QQL8	J.P. MORGAN SECURITIES	5,000,000.000	Local	99.536528	4,976,826.39	99.536528	4,976,826.39	0.00	0.68
			Base	99.536528	4,976,826.39	99.536528	4,976,826.39	0.00	0.68
47816GQG7	JOHNSON + JOHNSON	5,000,000.000	Local	99.556861	4,977,843.05	99.556861	4,977,843.05	0.00	0.68
			Base	99.556861	4,977,843.05	99.556861	4,977,843.05	0.00	0.68
47816GS91	JOHNSON + JOHNSON	5,000,000.000	Local	98.774028	4,938,701.39	98.774028	4,938,701.39	0.00	0.67
			Base	98.774028	4,938,701.39	98.774028	4,938,701.39	0.00	0.67
4820P5BQ0	JUPITER SECT CO LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
4820P5BW7	JUPITER SECT CO LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68

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56274MQ21	MANHATTAN ASSET FDG.	2,000,000.000	Local	99.629445	1,992,588.89	99.629445	1,992,588.89	0.00	0.27
			Base	99.629445	1,992,588.89	99.629445	1,992,588.89	0.00	0.27
56274MRQ7	MANHATTAN ASSET FDG.	5,000,000.000	Local	98.934000	4,946,700.00	98.934000	4,946,700.00	0.00	0.67
			Base	98.934000	4,946,700.00	98.934000	4,946,700.00	0.00	0.67
59157UPU8	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.748750	2,992,462.50	99.748750	2,992,462.50	0.00	0.41
			Base	99.748750	2,992,462.50	99.748750	2,992,462.50	0.00	0.41
59157UQ60	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.592083	4,979,604.16	99.592083	4,979,604.16	0.00	0.68
			Base	99.592083	4,979,604.16	99.592083	4,979,604.16	0.00	0.68
59157UQL7	METLIFE SHORT TERM FDG	2,685,000.000	Local	99.463417	2,670,592.74	99.463417	2,670,592.74	0.00	0.36
			Base	99.463417	2,670,592.74	99.463417	2,670,592.74	0.00	0.36
59157UU65	METLIFE SHORT TERM FDG	1,350,000.000	Local	97.933333	1,322,100.00	97.933333	1,322,100.00	0.00	0.18
			Base	97.933333	1,322,100.00	97.933333	1,322,100.00	0.00	0.18
63743DPU9	NATL RURAL UTIL COOP	20,000,000.000	Local	99.652000	19,930,400.00	99.652000	19,930,400.00	0.00	2.71
			Base	99.652000	19,930,400.00	99.652000	19,930,400.00	0.00	2.71
65339NQ23	NEXTERA ENERGY CAP HLDGS INC	5,000,000.000	Local	99.617361	4,980,868.06	99.617361	4,980,868.06	0.00	0.68
			Base	99.617361	4,980,868.06	99.617361	4,980,868.06	0.00	0.68
74271UP79	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.928333	4,996,416.67	99.928333	4,996,416.67	0.00	0.68
			Base	99.928333	4,996,416.67	99.928333	4,996,416.67	0.00	0.68
74271UPP9	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.740278	4,987,013.89	99.740278	4,987,013.89	0.00	0.68
			Base	99.740278	4,987,013.89	99.740278	4,987,013.89	0.00	0.68

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74271UR44	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.216389	4,960,819.45	99.216389	4,960,819.45	0.00	0.67
			Base	99.216389	4,960,819.45	99.216389	4,960,819.45	0.00	0.67
78015DXJ4	ROYAL BK CDA	5,000,000.000	Local	96.330833	4,816,541.66	96.330833	4,816,541.66	0.00	0.65
			Base	96.330833	4,816,541.66	96.330833	4,816,541.66	0.00	0.65
78015M6K1	ROYAL BK CDA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
8010M3QW3	SANOFI	5,000,000.000	Local	99.285917	4,964,295.83	99.285917	4,964,295.83	0.00	0.67
			Base	99.285917	4,964,295.83	99.285917	4,964,295.83	0.00	0.67
8085A3RL1	SCHWAB CHARLES CORP	5,000,000.000	Local	98.981667	4,949,083.33	98.981667	4,949,083.33	0.00	0.67
			Base	98.981667	4,949,083.33	98.981667	4,949,083.33	0.00	0.67
88602UP79	THUNDER BAY FNDNG LLC	5,675,000.000	Local	99.934167	5,671,263.96	99.934167	5,671,263.96	0.00	0.77
			Base	99.934167	5,671,263.96	99.934167	5,671,263.96	0.00	0.77
88602UQ37	THUNDER BAY FNDNG LLC	4,000,000.000	Local	99.626667	3,985,066.66	99.626667	3,985,066.66	0.00	0.54
			Base	99.626667	3,985,066.66	99.626667	3,985,066.66	0.00	0.54
89233HTS3	TOYOTA MOTOR CREDIT	5,000,000.000	Local	98.211667	4,910,583.33	98.211667	4,910,583.33	0.00	0.67
			Base	98.211667	4,910,583.33	98.211667	4,910,583.33	0.00	0.67
89788L5M2	TRUIST BANK	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.68
912796XQ7	TREASURY BILL 07/23 0.00000	2,000,000.000	Local	98.581600	1,971,632.00	98.581600	1,971,632.00	0.00	0.27
			Base	98.581600	1,971,632.00	98.581600	1,971,632.00	0.00	0.27

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912796YH6	TREASURY BILL 09/23 0.00000				3.903000	07 Sep 2023			
	23,000,000.000	Local	97.650560	22,459,628.86	97.650560	22,459,628.86	0.00		3.05
		Base	97.650560	22,459,628.86	97.650560	22,459,628.86	0.00		3.05
912796YL7	TREASURY BILL 03/23 0.00000				3.630000	16 Mar 2023			
	2,000,000.000	Local	99.566417	1,991,328.33	99.566417	1,991,328.33	0.00		0.27
		Base	99.566417	1,991,328.33	99.566417	1,991,328.33	0.00		0.27
912796YN3	TREASURY BILL 04/23 0.00000				3.865000	06 Apr 2023			
	3,000,000.000	Local	99.312889	2,979,386.67	99.312889	2,979,386.67	0.00		0.40
		Base	99.312889	2,979,386.67	99.312889	2,979,386.67	0.00		0.40
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023			
	2,000,000.000	Local	98.389464	1,967,789.27	98.389464	1,967,789.27	0.00		0.27
		Base	98.389464	1,967,789.27	98.389464	1,967,789.27	0.00		0.27
92646LQU7	VICTORY RECEIVABLES				4.560000	28 Mar 2023			
	5,000,000.000	Local	99.303333	4,965,166.67	99.303333	4,965,166.67	0.00		0.67
		Base	99.303333	4,965,166.67	99.303333	4,965,166.67	0.00		0.67
92646LRH5	VICTORY RECEIVABLES				4.730000	17 Apr 2023			
	5,000,000.000	Local	99.014583	4,950,729.16	99.014583	4,950,729.16	0.00		0.67
		Base	99.014583	4,950,729.16	99.014583	4,950,729.16	0.00		0.67
92646LRR3	VICTORY RECEIVABLES				4.680000	25 Apr 2023			
	5,000,000.000	Local	98.921000	4,946,050.00	98.921000	4,946,050.00	0.00		0.67
		Base	98.921000	4,946,050.00	98.921000	4,946,050.00	0.00		0.67
926NKW009	AMHERST PIERPONT 04/15 VAR				4.450000	13 Feb 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.68
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.68
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.68
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.68
979QHR003	SOUTH STREET REPO				4.340000	01 Feb 2023			
	33,993,763.980	Local	100.000000	33,993,763.98	100.000000	33,993,763.98	0.00		4.62
		Base	100.000000	33,993,763.98	100.000000	33,993,763.98	0.00		4.62

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	403,918,763.980	Local		401,338,578.81		401,338,578.81	0.00	54.54
		Base		401,338,578.81		401,338,578.81	0.00	54.54
CASH EQUIVALENT Total								
	403,918,763.980	Base		401,338,578.81		401,338,578.81	0.00	54.54
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	2,000,000.000	Local	99.824938	1,996,498.76	96.560827	1,931,216.54	-65,282.22	0.26
		Base	99.824938	1,996,498.76	96.560827	1,931,216.54	-65,282.22	0.26
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.994322	1,999,886.43	100.822901	2,016,458.02	16,571.59	0.27
		Base	99.994322	1,999,886.43	100.822901	2,016,458.02	16,571.59	0.27
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.965370	1,999,307.40	94.208671	1,884,173.42	-115,133.98	0.26
		Base	99.965370	1,999,307.40	94.208671	1,884,173.42	-115,133.98	0.26
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.948310	1,998,966.20	94.226439	1,884,528.78	-114,437.42	0.26
		Base	99.948310	1,998,966.20	94.226439	1,884,528.78	-114,437.42	0.26
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.220000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.382000	2,007,640.00	7,640.00	0.27
		Base	100.000000	2,000,000.00	100.382000	2,007,640.00	7,640.00	0.27
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	95.120025	1,902,400.50	-97,599.50	0.26
		Base	100.000000	2,000,000.00	95.120025	1,902,400.50	-97,599.50	0.26
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.034010	2,000,680.20	680.20	0.27
		Base	100.000000	2,000,000.00	100.034010	2,000,680.20	680.20	0.27

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06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.627780	5,031,389.00	31,389.00	0.68
			Base	100.000000	5,000,000.00	100.627780	5,031,389.00	31,389.00	0.68
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	92.174000	1,843,480.00	-156,520.00	0.25
			Base	100.000000	2,000,000.00	92.174000	1,843,480.00	-156,520.00	0.25
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	97.288798	1,206,381.10	-33,618.90	0.16
			Base	100.000000	1,240,000.00	97.288798	1,206,381.10	-33,618.90	0.16
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	94.559512	2,836,785.36	-163,214.64	0.39
			Base	100.000000	3,000,000.00	94.559512	2,836,785.36	-163,214.64	0.39
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.956068	1,999,121.35	94.989285	1,899,785.70	-99,335.65	0.26
			Base	99.956068	1,999,121.35	94.989285	1,899,785.70	-99,335.65	0.26
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				4.560000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.683904	1,993,678.08	-6,321.92	0.27
			Base	100.000000	2,000,000.00	99.683904	1,993,678.08	-6,321.92	0.27
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				4.920000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.566907	1,991,338.14	-8,661.86	0.27
			Base	100.000000	2,000,000.00	99.566907	1,991,338.14	-8,661.86	0.27
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	98.268677	1,965,373.54	-34,626.46	0.27
			Base	100.000000	2,000,000.00	98.268677	1,965,373.54	-34,626.46	0.27
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				4.760000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.150167	1,983,003.34	-16,996.66	0.27
			Base	100.000000	2,000,000.00	99.150167	1,983,003.34	-16,996.66	0.27
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.956358	1,999,127.16	93.754862	1,875,097.24	-124,029.92	0.25
			Base	99.956358	1,999,127.16	93.754862	1,875,097.24	-124,029.92	0.25

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06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.406150	3,012,184.50	12,184.50	0.41
			Base	100.000000	3,000,000.00	100.406150	3,012,184.50	12,184.50	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.714000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.27
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.27
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	96.588262	1,931,765.24	-68,234.76	0.26
			Base	100.000000	2,000,000.00	96.588262	1,931,765.24	-68,234.76	0.26
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.926604	1,998,532.07	93.912226	1,878,244.52	-120,287.55	0.26
			Base	99.926604	1,998,532.07	93.912226	1,878,244.52	-120,287.55	0.26
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.902389	1,998,047.77	97.677799	1,953,555.98	-44,491.79	0.27
			Base	99.902389	1,998,047.77	97.677799	1,953,555.98	-44,491.79	0.27
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.975564	1,999,511.27	101.194473	2,023,889.46	24,378.19	0.28
			Base	99.975564	1,999,511.27	101.194473	2,023,889.46	24,378.19	0.28
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.130000	22 Apr 2026			
		5,000,000.000	Local	100.269579	5,013,478.93	100.290000	5,014,500.00	1,021.07	0.68
		Original Face: 5,000,000.000	Base	100.269579	5,013,478.93	100.290000	5,014,500.00	1,021.07	0.68
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	97.645474	1,952,909.48	-47,090.52	0.27
			Base	100.000000	2,000,000.00	97.645474	1,952,909.48	-47,090.52	0.27
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	99.861117	4,993,055.85	-6,944.15	0.68
			Base	100.000000	5,000,000.00	99.861117	4,993,055.85	-6,944.15	0.68
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025			
		5,000,000.000	Local	99.985379	4,999,268.96	100.664810	5,033,240.50	33,971.54	0.68
			Base	99.985379	4,999,268.96	100.664810	5,033,240.50	33,971.54	0.68

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24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local 99.965134	2,998,954.01	94.107870	2,823,236.10	-175,717.91		0.38
			Base 99.965134	2,998,954.01	94.107870	2,823,236.10	-175,717.91		0.38
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027			
		1,587,714.000	Local 99.998468	1,587,689.67	98.746840	1,567,817.40	-19,872.27		0.21
Original Face:		2,000,000.000	Base 99.998468	1,587,689.67	98.746840	1,567,817.40	-19,872.27		0.21
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		133,499.230	Local 100.789967	134,553.83	97.127659	129,664.68	-4,889.15		0.02
Original Face:		2,096,032.000	Base 100.789967	134,553.83	97.127659	129,664.68	-4,889.15		0.02
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		811,262.550	Local 100.766240	817,478.77	97.863381	793,928.96	-23,549.81		0.11
Original Face:		5,000,000.000	Base 100.766240	817,478.77	97.863381	793,928.96	-23,549.81		0.11
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	95.103104	1,902,062.08	-97,937.92		0.26
			Base 100.000000	2,000,000.00	95.103104	1,902,062.08	-97,937.92		0.26
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.625000	12 Jun 2023			
		5,000,000.000	Local 100.000000	5,000,000.00	99.161498	4,958,074.90	-41,925.10		0.67
			Base 100.000000	5,000,000.00	99.161498	4,958,074.90	-41,925.10		0.67
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local 100.000000	2,500,000.00	97.964990	2,449,124.75	-50,875.25		0.33
			Base 100.000000	2,500,000.00	97.964990	2,449,124.75	-50,875.25		0.33
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.130000	10 Aug 2023			
		5,000,000.000	Local 100.000000	5,000,000.00	99.058818	4,952,940.90	-47,059.10		0.67
			Base 100.000000	5,000,000.00	99.058818	4,952,940.90	-47,059.10		0.67
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.000000	21 Sep 2023			
		5,000,000.000	Local 100.000000	5,000,000.00	99.634935	4,981,746.75	-18,253.25		0.68
			Base 100.000000	5,000,000.00	99.634935	4,981,746.75	-18,253.25		0.68
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		5,000,000.000	Local 100.000000	5,000,000.00	99.446493	4,972,324.65	-27,675.35		0.68
			Base 100.000000	5,000,000.00	99.446493	4,972,324.65	-27,675.35		0.68

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3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.445900	5,022,294.99	100.285276	5,014,263.80	-8,031.19	0.68
			Base	100.445900	5,022,294.99	100.285276	5,014,263.80	-8,031.19	0.68
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.146558	5,007,327.90	7,327.90	0.68
			Base	100.000000	5,000,000.00	100.146558	5,007,327.90	7,327.90	0.68
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.017273	5,000,863.65	863.65	0.68
			Base	100.000000	5,000,000.00	100.017273	5,000,863.65	863.65	0.68
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		1,762,976.630	Local	104.092742	1,835,130.71	96.560089	1,702,331.80	-132,798.91	0.23
		Original Face: 8,645,247.000	Base	104.092742	1,835,130.71	96.560089	1,702,331.80	-132,798.91	0.23
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		509,777.210	Local	104.020921	530,274.95	96.559766	492,239.68	-38,035.27	0.07
		Original Face: 4,322,624.000	Base	104.020921	530,274.95	96.559766	492,239.68	-38,035.27	0.07
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				1.000000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.68
			Base	100.000000	5,000,000.00	99.994395	4,999,719.75	-280.25	0.68
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.621934	4,981,096.70	-18,903.30	0.68
			Base	100.000000	5,000,000.00	99.621934	4,981,096.70	-18,903.30	0.68
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.471027	9,847,102.70	-152,897.30	1.34
			Base	100.000000	10,000,000.00	98.471027	9,847,102.70	-152,897.30	1.34
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.431448	2,952,943.44	-47,056.56	0.40
			Base	100.000000	3,000,000.00	98.431448	2,952,943.44	-47,056.56	0.40
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.630290	4,981,514.50	-18,485.50	0.68
			Base	100.000000	5,000,000.00	99.630290	4,981,514.50	-18,485.50	0.68

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3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.426696	5,021,334.80	21,334.80	0.68
			Base	100.000000	5,000,000.00	100.426696	5,021,334.80	21,334.80	0.68
3134GYER9	FREDDIE MAC NOTES 01/25 5				5.000000	27 Jan 2025			
		2,730,000.000	Local	100.000000	2,730,000.00	100.103659	2,732,829.89	2,829.89	0.37
			Base	100.000000	2,730,000.00	100.103659	2,732,829.89	2,829.89	0.37
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		8,621.600	Local	102.414865	8,829.80	99.173310	8,550.33	-279.47	0.00
		Original Face: 2,161,312.000	Base	102.414865	8,829.80	99.173310	8,550.33	-279.47	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		258,097.560	Local	101.302953	261,460.45	91.022820	234,927.68	-26,532.77	0.03
		Original Face: 4,322,624.000	Base	101.302953	261,460.45	91.022820	234,927.68	-26,532.77	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		351,700.920	Local	101.215695	355,976.53	89.718150	315,539.56	-40,436.97	0.04
		Original Face: 4,322,624.000	Base	101.215695	355,976.53	89.718150	315,539.56	-40,436.97	0.04
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		405,108.100	Local	100.695390	407,925.18	92.538670	374,881.65	-33,043.53	0.05
		Original Face: 5,111,816.000	Base	100.695390	407,925.18	92.538670	374,881.65	-33,043.53	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		447,325.880	Local	99.837539	446,599.15	93.351990	417,587.61	-29,011.54	0.06
		Original Face: 4,322,624.000	Base	99.837539	446,599.15	93.351990	417,587.61	-29,011.54	0.06
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		633,789.840	Local	101.324873	642,186.75	92.478510	586,119.40	-56,067.35	0.08
		Original Face: 5,326,337.000	Base	101.324873	642,186.75	92.478510	586,119.40	-56,067.35	0.08
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		447,325.880	Local	100.157221	448,029.17	93.757470	419,401.43	-28,627.74	0.06
		Original Face: 4,322,624.000	Base	100.157221	448,029.17	93.757470	419,401.43	-28,627.74	0.06
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		567,503.050	Local	100.603368	570,927.18	90.593430	514,120.48	-56,806.70	0.07
		Original Face: 8,645,247.000	Base	100.603368	570,927.18	90.593430	514,120.48	-56,806.70	0.07

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	644,036.170 Local	101.379123	652,918.22	89.718150	577,817.34	-75,100.88	0.08	
Original Face:	6,483,935.000 Base	101.379123	652,918.22	89.718150	577,817.34	-75,100.88	0.08	
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	354,031.250 Local	99.921699	353,754.04	94.337760	333,985.15	-19,768.89	0.05	
Original Face:	4,322,624.000 Base	99.921699	353,754.04	94.337760	333,985.15	-19,768.89	0.05	
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	477,375.310 Local	99.677528	475,835.91	94.858970	452,833.30	-23,002.61	0.06	
Original Face:	4,507,221.000 Base	99.677528	475,835.91	94.858970	452,833.30	-23,002.61	0.06	
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	933,008.150 Local	98.837422	922,161.20	92.704430	864,939.89	-57,221.31	0.12	
Original Face:	5,000,000.000 Base	98.837422	922,161.20	92.704430	864,939.89	-57,221.31	0.12	
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	73,406.380 Local	98.501098	72,306.09	95.620440	70,191.50	-2,114.59	0.01	
Original Face:	2,161,312.000 Base	98.501098	72,306.09	95.620440	70,191.50	-2,114.59	0.01	
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	75,068.810 Local	100.113163	75,153.76	98.571840	73,996.71	-1,157.05	0.01	
Original Face:	4,527,840.000 Base	100.113163	75,153.76	98.571840	73,996.71	-1,157.05	0.01	
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	15,506.800 Local	99.485129	15,426.96	98.867240	15,331.15	-95.81	0.00	
Original Face:	2,161,312.000 Base	99.485129	15,426.96	98.867240	15,331.15	-95.81	0.00	
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	122,471.090 Local	99.980510	122,447.22	95.250390	116,654.19	-5,793.03	0.02	
Original Face:	2,161,312.000 Base	99.980510	122,447.22	95.250390	116,654.19	-5,793.03	0.02	
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	114,044.070 Local	99.961234	113,999.86	95.674920	109,111.57	-4,888.29	0.01	
Original Face:	2,472,541.000 Base	99.961234	113,999.86	95.674920	109,111.57	-4,888.29	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	219,736.270 Local	100.120508	220,001.07	95.852880	210,623.54	-9,377.53	0.03	
Original Face:	4,322,624.000 Base	100.120508	220,001.07	95.852880	210,623.54	-9,377.53	0.03	

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3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		119,521.810	Local	100.315340	119,898.71	97.506860	116,541.96	-3,356.75	0.02
Original Face:		6,483,935.000	Base	100.315340	119,898.71	97.506860	116,541.96	-3,356.75	0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		617,529.260	Local	100.042105	617,789.27	93.795620	579,215.40	-38,573.87	0.08
Original Face:		5,619,411.000	Base	100.042105	617,789.27	93.795620	579,215.40	-38,573.87	0.08
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		1,053,061.530	Local	101.113960	1,064,792.21	91.015200	958,446.06	-106,346.15	0.13
Original Face:		4,322,624.000	Base	101.113960	1,064,792.21	91.015200	958,446.06	-106,346.15	0.13
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		568,834.040	Local	100.020960	568,953.27	91.912000	522,826.74	-46,126.53	0.07
Original Face:		4,322,624.000	Base	100.020960	568,953.27	91.912000	522,826.74	-46,126.53	0.07
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		1,422,084.900	Local	100.649804	1,431,325.66	92.603080	1,316,894.42	-114,431.24	0.18
Original Face:		10,806,559.000	Base	100.649804	1,431,325.66	92.603080	1,316,894.42	-114,431.24	0.18
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		337,062.520	Local	100.414561	338,459.85	97.174440	327,538.62	-10,921.23	0.04
Original Face:		10,806,559.000	Base	100.414561	338,459.85	97.174440	327,538.62	-10,921.23	0.04
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		93,251.230	Local	100.449142	93,670.06	98.730780	92,067.67	-1,602.39	0.01
Original Face:		4,322,624.000	Base	100.449142	93,670.06	98.730780	92,067.67	-1,602.39	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		1,012,991.910	Local	99.916536	1,012,146.43	90.366320	915,403.51	-96,742.92	0.12
Original Face:		6,483,935.000	Base	99.916536	1,012,146.43	90.366320	915,403.51	-96,742.92	0.12
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
		686,447.220	Local	101.896509	699,465.75	96.505210	662,457.33	-37,008.42	0.09
Original Face:		6,000,000.000	Base	101.896509	699,465.75	96.505210	662,457.33	-37,008.42	0.09
3137EAES4	FREDDIE MAC NOTES 06/23 0.25				0.250000	26 Jun 2023			
		2,600,000.000	Local	98.854800	2,570,224.81	98.177919	2,552,625.89	-17,598.92	0.35
			Base	98.854800	2,570,224.81	98.177919	2,552,625.89	-17,598.92	0.35

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		2,855,688.140	Local	100.433995	2,868,081.67	95.689176	2,732,584.45	-135,497.22	0.37
Original Face:		14,386,036.000	Base	100.433995	2,868,081.67	95.689176	2,732,584.45	-135,497.22	0.37
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
		999,561.070	Local	101.704784	1,016,601.43	95.539412	954,974.77	-61,626.66	0.13
Original Face:		6,483,935.000	Base	101.704784	1,016,601.43	95.539412	954,974.77	-61,626.66	0.13
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		231,018.550	Local	100.928622	233,163.84	95.898960	221,544.39	-11,619.45	0.03
Original Face:		33,932,595.000	Base	100.928622	233,163.84	95.898960	221,544.39	-11,619.45	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		323,395.410	Local	105.268504	340,433.51	101.311900	327,638.03	-12,795.48	0.04
Original Face:		18,956,866.000	Base	105.268504	340,433.51	101.311900	327,638.03	-12,795.48	0.04
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		108,670.940	Local	104.317640	113,362.96	98.593670	107,142.67	-6,220.29	0.01
Original Face:		6,483,935.000	Base	104.317640	113,362.96	98.593670	107,142.67	-6,220.29	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				4.550000	10 May 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	99.897982	1,997,959.64	-2,040.36	0.27
			Base	100.000000	2,000,000.00	99.897982	1,997,959.64	-2,040.36	0.27
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.344159	1,986,883.18	-13,116.82	0.27
			Base	100.000000	2,000,000.00	99.344159	1,986,883.18	-13,116.82	0.27
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.200000	31 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	95.564063	1,911,281.26	-88,718.74	0.26
			Base	100.000000	2,000,000.00	95.564063	1,911,281.26	-88,718.74	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		987,660.280	Local	101.811003	1,005,546.84	91.732780	906,008.23	-99,538.61	0.12
Original Face:		7,989,505.000	Base	101.811003	1,005,546.84	91.732780	906,008.23	-99,538.61	0.12
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,819,017.220	Local	94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.33
Original Face:		10,000,000.000	Base	94.920307	2,675,819.80	87.334120	2,461,963.88	-213,855.92	0.33

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Holdings

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	720,201.090	Local		97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.09
Original Face:	5,000,000.000	Base		97.904542	705,109.58	91.811830	661,229.80	-43,879.78	0.09
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	564,755.660	Local		100.733530	568,898.31	88.745470	501,195.06	-67,703.25	0.07
Original Face:	10,000,000.000	Base		100.733530	568,898.31	88.745470	501,195.06	-67,703.25	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,189,168.780	Local		96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.26
Original Face:	5,000,000.000	Base		96.671187	2,116,295.44	88.867640	1,945,462.63	-170,832.81	0.26
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	98.747621	1,974,952.42	-25,047.58	0.27
		Base		100.000000	2,000,000.00	98.747621	1,974,952.42	-25,047.58	0.27
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	3,000,000.000	Local		99.803000	2,994,090.00	99.970115	2,999,103.45	5,013.45	0.41
		Base		99.803000	2,994,090.00	99.970115	2,999,103.45	5,013.45	0.41
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	94.908989	4,745,449.45	-254,550.55	0.64
		Base		100.000000	5,000,000.00	94.908989	4,745,449.45	-254,550.55	0.64
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	96.014073	1,920,281.46	-79,718.54	0.26
		Base		100.000000	2,000,000.00	96.014073	1,920,281.46	-79,718.54	0.26
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	99.325000	1,986,500.00	-13,500.00	0.27
		Base		100.000000	2,000,000.00	99.325000	1,986,500.00	-13,500.00	0.27
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	98.462722	1,969,254.44	-30,745.56	0.27
		Base		100.000000	2,000,000.00	98.462722	1,969,254.44	-30,745.56	0.27
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4					4.000000	23 Oct 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.175222	4,958,761.10	-41,238.90	0.67
		Base		100.000000	5,000,000.00	99.175222	4,958,761.10	-41,238.90	0.67

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59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.966372	1,999,327.44	98.233749	1,964,674.98	-34,652.46	0.27
			Base	99.966372	1,999,327.44	98.233749	1,964,674.98	-34,652.46	0.27
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	100.117860	3,003,535.80	3,535.80	0.41
			Base	100.000000	3,000,000.00	100.117860	3,003,535.80	3,535.80	0.41
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		1,000,000.000	Local	99.999607	999,996.07	99.695460	996,954.60	-3,041.47	0.14
			Base	99.999607	999,996.07	99.695460	996,954.60	-3,041.47	0.14
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	98.366092	4,918,304.60	-81,695.40	0.67
			Base	100.000000	5,000,000.00	98.366092	4,918,304.60	-81,695.40	0.67
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				4.860000	10 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.010004	2,000,200.08	200.08	0.27
			Base	100.000000	2,000,000.00	100.010004	2,000,200.08	200.08	0.27
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.736000	05 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.631122	2,988,933.66	-11,066.34	0.41
			Base	100.000000	3,000,000.00	99.631122	2,988,933.66	-11,066.34	0.41
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.497428	5,024,871.40	24,871.40	0.68
			Base	100.000000	5,000,000.00	100.497428	5,024,871.40	24,871.40	0.68
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.925203	2,997,756.10	93.638777	2,809,163.31	-188,592.79	0.38
			Base	99.925203	2,997,756.10	93.638777	2,809,163.31	-188,592.79	0.38
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				5.900000	25 Jan 2029			
		511,707.190	Local	100.000002	511,707.20	95.872140	490,584.63	-21,122.57	0.07
		Original Face: 2,161,312.000	Base	100.000002	511,707.20	95.872140	490,584.63	-21,122.57	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.350000	03 Mar 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	99.116400	1,982,328.00	-17,672.00	0.27
			Base	100.000000	2,000,000.00	99.116400	1,982,328.00	-17,672.00	0.27

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86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	101.462257	2,029,245.14	29,245.14	0.28
			Base	100.000000	2,000,000.00	101.462257	2,029,245.14	29,245.14	0.28
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	104.005900	3,120,177.00	97.318260	2,919,547.80	-200,629.20	0.40
			Base	104.005900	3,120,177.00	97.318260	2,919,547.80	-200,629.20	0.40
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				4.655000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	99.834000	5,990,040.00	-9,960.00	0.81
			Base	100.000000	6,000,000.00	99.834000	5,990,040.00	-9,960.00	0.81
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	94.738322	2,842,149.66	-157,850.34	0.39
			Base	100.000000	3,000,000.00	94.738322	2,842,149.66	-157,850.34	0.39
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	97.749775	1,954,995.50	-45,004.50	0.27
			Base	100.000000	2,000,000.00	97.749775	1,954,995.50	-45,004.50	0.27
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.320000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.458400	2,009,168.00	9,168.00	0.27
			Base	100.000000	2,000,000.00	100.458400	2,009,168.00	9,168.00	0.27
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	101.189946	5,059,497.30	59,497.30	0.69
			Base	100.000000	5,000,000.00	101.189946	5,059,497.30	59,497.30	0.69
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	101.894857	2,037,897.14	37,897.14	0.28
			Base	100.000000	2,000,000.00	101.894857	2,037,897.14	37,897.14	0.28
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		5,000,000.000	Local	99.993072	4,999,653.60	99.104560	4,955,228.00	-44,425.60	0.67
		Original Face:	5,000,000.000	Base	99.993072	4,999,653.60	99.104560	4,955,228.00	-44,425.60
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		1,000,000.000	Local	99.992869	999,928.69	99.262390	992,623.90	-7,304.79	0.13
			Base	99.992869	999,928.69	99.262390	992,623.90	-7,304.79	0.13

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89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.992462	1,999,849.24	94.889616	1,897,792.32	-102,056.92	0.26
			Base	99.992462	1,999,849.24	94.889616	1,897,792.32	-102,056.92	0.26
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.923001	1,998,460.02	97.737020	1,954,740.40	-43,719.62	0.27
			Base	99.923001	1,998,460.02	97.737020	1,954,740.40	-43,719.62	0.27
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		2,000,000.000	Local	99.890424	1,997,808.48	102.275156	2,045,503.12	47,694.64	0.28
			Base	99.890424	1,997,808.48	102.275156	2,045,503.12	47,694.64	0.28
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		3,000,000.000	Local	99.958149	2,998,744.47	100.323176	3,009,695.28	10,950.81	0.41
			Base	99.958149	2,998,744.47	100.323176	3,009,695.28	10,950.81	0.41
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				4.500000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.742464	2,992,273.92	-7,726.08	0.41
			Base	100.000000	3,000,000.00	99.742464	2,992,273.92	-7,726.08	0.41
912796V48	TREASURY BILL 04/23 0.00000					20 Apr 2023			
		3,000,000.000	Local	99.086208	2,972,586.24	99.018365	2,970,550.95	-2,035.29	0.40
			Base	99.086208	2,972,586.24	99.018365	2,970,550.95	-2,035.29	0.40
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023			
		2,000,000.000	Local	98.291500	1,965,830.00	98.320968	1,966,419.36	589.36	0.27
			Base	98.291500	1,965,830.00	98.320968	1,966,419.36	589.36	0.27
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023			
		2,000,000.000	Local	97.711511	1,954,230.21	97.763180	1,955,263.60	1,033.39	0.27
			Base	97.711511	1,954,230.21	97.763180	1,955,263.60	1,033.39	0.27
912796YK9	TREASURY BILL 03/23 0.00000				0.010000	09 Mar 2023			
		2,000,000.000	Local	99.666000	1,993,320.00	99.553600	1,991,072.00	-2,248.00	0.27
			Base	99.666000	1,993,320.00	99.553600	1,991,072.00	-2,248.00	0.27
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023			
		5,000,000.000	Local	98.480000	4,924,000.01	98.473370	4,923,668.50	-331.51	0.67
			Base	98.480000	4,924,000.01	98.473370	4,923,668.50	-331.51	0.67

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912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023			
		2,000,000.000	Local	98.008681	1,960,173.62	98.046690	1,960,933.80	760.18	0.27
			Base	98.008681	1,960,173.62	98.046690	1,960,933.80	760.18	0.27
912796ZT9	TREASURY BILL 02/23 0.00000					07 Feb 2023			
		3,000,000.000	Local	99.938917	2,998,167.50	99.930583	2,997,917.49	-250.01	0.41
			Base	99.938917	2,998,167.50	99.930583	2,997,917.49	-250.01	0.41
912797FD4	TREASURY BILL 05/23 0.00000				0.010000	09 May 2023			
		2,000,000.000	Local	98.764328	1,975,286.55	98.775981	1,975,519.62	233.07	0.27
			Base	98.764328	1,975,286.55	98.775981	1,975,519.62	233.07	0.27
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		3,000,000.000	Local	97.875250	2,936,257.51	96.058594	2,881,757.82	-54,499.69	0.39
			Base	97.875250	2,936,257.51	96.058594	2,881,757.82	-54,499.69	0.39
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024			
		3,000,000.000	Local	98.029561	2,940,886.82	97.968750	2,939,062.50	-1,824.32	0.40
			Base	98.029561	2,940,886.82	97.968750	2,939,062.50	-1,824.32	0.40
91282CCN9	US TREASURY N/B 07/23 0.125				0.125000	31 Jul 2023			
		2,000,000.000	Local	97.808329	1,956,166.57	97.753906	1,955,078.12	-1,088.45	0.27
			Base	97.808329	1,956,166.57	97.753906	1,955,078.12	-1,088.45	0.27
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023			
		7,000,000.000	Local	96.686826	6,768,077.81	96.539062	6,757,734.34	-10,343.47	0.92
			Base	96.686826	6,768,077.81	96.539062	6,757,734.34	-10,343.47	0.92
91282CDR9	US TREASURY N/B 12/23 0.75				0.750000	31 Dec 2023			
		3,000,000.000	Local	96.712519	2,901,375.57	96.421875	2,892,656.25	-8,719.32	0.39
			Base	96.712519	2,901,375.57	96.421875	2,892,656.25	-8,719.32	0.39
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		3,000,000.000	Local	94.790152	2,843,704.57	94.730469	2,841,914.07	-1,790.50	0.39
			Base	94.790152	2,843,704.57	94.730469	2,841,914.07	-1,790.50	0.39
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		3,000,000.000	Local	97.869222	2,936,076.67	97.851562	2,935,546.86	-529.81	0.40
			Base	97.869222	2,936,076.67	97.851562	2,935,546.86	-529.81	0.40

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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	
91282CFA4	US TREASURY N/B 07/24 3	3,000,000.000	Local	97.984967	2,939,549.01	97.808594	2,934,257.82	-5,291.19	0.40
			Base	97.984967	2,939,549.01	97.808594	2,934,257.82	-5,291.19	0.40
91282CFD8	US TREASURY FRN 07/24 VAR	2,000,000.000	Local	100.005910	2,000,118.19	99.964977	1,999,299.54	-818.65	0.27
			Base	100.005910	2,000,118.19	99.964977	1,999,299.54	-818.65	0.27
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.911749	1,998,234.97	98.156250	1,963,125.00	-35,109.97	0.27
			Base	99.911749	1,998,234.97	98.156250	1,963,125.00	-35,109.97	0.27
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A	539,655.810	Local	99.995916	539,633.77	99.659700	537,819.36	-1,814.41	0.07
		Original Face:	5,000,000.000	Base	99.995916	539,633.77	99.659700	537,819.36	-1,814.41
931142EK5	WALMART INC SR UNSECURED 06/23 3.4	8,000,000.000	Local	100.951000	8,076,080.00	99.466200	7,957,296.00	-118,784.00	1.08
			Base	100.951000	8,076,080.00	99.466200	7,957,296.00	-118,784.00	1.08
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2	2,000,000.000	Local	100.000000	2,000,000.00	101.490284	2,029,805.68	29,805.68	0.28
			Base	100.000000	2,000,000.00	101.490284	2,029,805.68	29,805.68	0.28
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25	2,000,000.000	Local	100.000000	2,000,000.00	101.590074	2,031,801.48	31,801.48	0.28
			Base	100.000000	2,000,000.00	101.590074	2,031,801.48	31,801.48	0.28
US DOLLAR Total									
		337,784,671.310	Local		336,921,355.07		331,590,493.36	-5,330,861.71	45.06
Original Face:		293,282,287.000	Base		336,921,355.07		331,590,493.36	-5,330,861.71	45.06
FIXED INCOME Total									
		337,784,671.310	Base		336,921,355.07		331,590,493.36	-5,330,861.71	45.06
Original Face:		293,282,287.000							

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: *January 31, 2023*

View Date: *February 6, 2023*

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		744,693,703.860	Base	741,250,202.45		735,919,340.74	-5,330,861.71	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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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

0020A3QV5	AT+T INC				4.850000	29 Mar 2023		
	25,000,000.000	Local	99.245556	24,811,388.89	99.245556	24,811,388.89	0.00	5.59
		Base	99.245556	24,811,388.89	99.245556	24,811,388.89	0.00	5.59
0347M3QU1	ANGLESEA FDG PLC + ANG				4.650000	28 Mar 2023		
	20,000,000.000	Local	99.289583	19,857,916.67	99.289583	19,857,916.67	0.00	4.47
		Base	99.289583	19,857,916.67	99.289583	19,857,916.67	0.00	4.47
0347M3RS5	ANGLESEA FDG PLC + ANG				5.000000	26 Apr 2023		
	15,000,000.000	Local	98.833333	14,825,000.00	98.833333	14,825,000.00	0.00	3.34
		Base	98.833333	14,825,000.00	98.833333	14,825,000.00	0.00	3.34
06744GG30	BARCLAYS BK PLC				0.010000	11 Apr 2023		
	15,000,000.000	Local	99.108750	14,866,312.50	99.108750	14,866,312.50	0.00	3.35
		Base	99.108750	14,866,312.50	99.108750	14,866,312.50	0.00	3.35
1247P3QE5	CAFCO LLC				4.850000	14 Mar 2023		
	25,000,000.000	Local	99.447639	24,861,909.72	99.447639	24,861,909.72	0.00	5.60
		Base	99.447639	24,861,909.72	99.447639	24,861,909.72	0.00	5.60
15060YQ60	CEDAR SPRING CPTL CO				2.710000	06 Mar 2023		
	5,000,000.000	Local	99.751583	4,987,579.17	99.751583	4,987,579.17	0.00	1.12
		Base	99.751583	4,987,579.17	99.751583	4,987,579.17	0.00	1.12
2063C1PT1	CONCORD MIN CPTL CO				4.510000	27 Feb 2023		
	20,445,000.000	Local	99.674278	20,378,406.09	99.674278	20,378,406.09	0.00	4.59
		Base	99.674278	20,378,406.09	99.674278	20,378,406.09	0.00	4.59
23102VQ11	CUMMINS INC				4.540000	01 Mar 2023		
	19,810,000.000	Local	99.646889	19,740,048.69	99.646889	19,740,048.69	0.00	4.45
		Base	99.646889	19,740,048.69	99.646889	19,740,048.69	0.00	4.45
23102VQ60	CUMMINS INC				4.500000	06 Mar 2023		
	20,000,000.000	Local	99.587500	19,917,500.00	99.587500	19,917,500.00	0.00	4.49
		Base	99.587500	19,917,500.00	99.587500	19,917,500.00	0.00	4.49

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2546R3QX5	DISNEY (WALT) CO THE	5,000,000.000	Local	99.210556	4,960,527.78	99.210556	31 Mar 2023 4,960,527.78	0.00	1.12
			Base	99.210556	4,960,527.78	99.210556	4,960,527.78	0.00	1.12
40060XTL4	GTA FDG LLC DISC	2,500,000.000	Local	98.084889	2,452,122.22	98.084889	20 Jun 2023 2,452,122.22	0.00	0.55
			Base	98.084889	2,452,122.22	98.084889	2,452,122.22	0.00	0.55
40588MPQ4	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.702278	24,925,569.44	99.702278	24 Feb 2023 24,925,569.44	0.00	5.62
			Base	99.702278	24,925,569.44	99.702278	24,925,569.44	0.00	5.62
40588MQV2	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.268889	14,890,333.33	99.268889	29 Mar 2023 14,890,333.33	0.00	3.36
			Base	99.268889	14,890,333.33	99.268889	14,890,333.33	0.00	3.36
41282KPQ5	HARLEY DAVIDSON FND CP	15,000,000.000	Local	99.661389	14,949,208.33	99.661389	24 Feb 2023 14,949,208.33	0.00	3.37
			Base	99.661389	14,949,208.33	99.661389	14,949,208.33	0.00	3.37
41282KR34	HARLEY DAVIDSON FND CP	10,000,000.000	Local	99.085000	9,908,500.00	99.085000	03 Apr 2023 9,908,500.00	0.00	2.23
			Base	99.085000	9,908,500.00	99.085000	9,908,500.00	0.00	2.23
4499929H1	ILA FINANCIAL SQUARE GOVT	58,440,423.460	Local	100.000000	58,440,423.46	100.000000	31 Dec 2030 58,440,423.46	0.00	13.17
			Base	100.000000	58,440,423.46	100.000000	58,440,423.46	0.00	13.17
52953BQ71	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.559889	19,911,977.78	99.559889	07 Mar 2023 19,911,977.78	0.00	4.49
			Base	99.559889	19,911,977.78	99.559889	19,911,977.78	0.00	4.49
912796YW3	TREASURY BILL 05/23 0.00000	10,000,000.000	Local	98.869167	9,886,916.66	98.869167	04 May 2023 9,886,916.66	0.00	2.23
			Base	98.869167	9,886,916.66	98.869167	9,886,916.66	0.00	2.23
912796Z69	TREASURY BILL 03/23 0.00000	10,000,000.000	Local	99.516542	9,951,654.17	99.516542	14 Mar 2023 9,951,654.17	0.00	2.24
			Base	99.516542	9,951,654.17	99.516542	9,951,654.17	0.00	2.24

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91512DRQ6	BOARD OF RGTS UNVST TX	15,000,000.000	Local	98.947667	14,842,150.00	98.947667	14,842,150.00	0.00	3.34
			Base	98.947667	14,842,150.00	98.947667	14,842,150.00	0.00	3.34
92646LPF1	VICTORY RECEIVABLES	25,000,000.000	Local	99.817222	24,954,305.55	99.817222	24,954,305.55	0.00	5.62
			Base	99.817222	24,954,305.55	99.817222	24,954,305.55	0.00	5.62
92646LPH7	VICTORY RECEIVABLES	10,000,000.000	Local	99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	2.25
			Base	99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	2.25
92646LQX1	VICTORY RECEIVABLES	20,000,000.000	Local	99.258889	19,851,777.77	99.258889	19,851,777.77	0.00	4.47
			Base	99.258889	19,851,777.77	99.258889	19,851,777.77	0.00	4.47
93142XQV6	WALGREENS BOOTS	25,000,000.000	Local	99.223778	24,805,944.45	99.223778	24,805,944.45	0.00	5.59
			Base	99.223778	24,805,944.45	99.223778	24,805,944.45	0.00	5.59
US DOLLAR Total		431,195,423.460	Local		428,957,028.23		428,957,028.23	0.00	96.66
			Base		428,957,028.23		428,957,028.23	0.00	96.66
CASH EQUIVALENT Total		431,195,423.460	Base		428,957,028.23		428,957,028.23	0.00	96.66

EQUITY

US DOLLAR									
							Exchange Rate:	1.000000	
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	14,799,284.280	Local	0.999981	14,798,997.76	1.000000	14,799,284.28	286.52	3.34
			Base	0.999981	14,798,997.76	1.000000	14,799,284.28	286.52	3.34
US DOLLAR Total		14,799,284.280	Local		14,798,997.76		14,799,284.28	286.52	3.34

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		14,798,997.76		14,799,284.28	286.52	3.34
EQUITY Total								
		14,799,284.280 Base		14,798,997.76		14,799,284.28	286.52	3.34

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		445,994,707.740	Base	443,756,025.99		443,756,312.51	286.52	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
		83,756.370	Local	100.000000				
			Base	100.000000				
				83,756.37	100.000000	83,756.37	0.00	0.41
				83,756.37	100.000000	83,756.37	0.00	0.41

US DOLLAR Total								
		83,756.370	Local			83,756.37	0.00	0.41
			Base			83,756.37	0.00	0.41

CASH EQUIVALENT Total

		83,756.370	Base			83,756.37	0.00	0.41
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		49,618.000	Local	397.012232		19,698,952.94	406.480000	20,168,724.64
			Base	397.012232		19,698,952.94	406.480000	20,168,724.64
								469,771.70
								97.61

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500		450,421.95	373.440000	410,784.00
			Base	409.474500		450,421.95	373.440000	410,784.00
								-39,637.95
								1.99

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		209.390	Local	0.996275		208.61	1.000000	209.39
			Base	0.996275		208.61	1.000000	209.39
								0.78
								0.00

US DOLLAR Total								
		50,927.390	Local			20,149,583.50		20,579,718.03
			Base			20,149,583.50		20,579,718.03
								430,134.53
								99.59

EQUITY Total

		50,927.390	Base			20,149,583.50		20,579,718.03
								430,134.53
								99.59

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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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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		134,683.760	Base	20,233,339.87		20,663,474.40	430,134.53	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
		30,779.250	Local	100.000000				
			Base	100.000000				
				30,779.25	100.000000	30,779.25	0.00	0.33
				30,779.25	100.000000	30,779.25	0.00	0.33

US DOLLAR Total		30,779.250	Local			30,779.25	0.00	0.33
			Base			30,779.25	0.00	0.33

CASH EQUIVALENT Total

		30,779.250	Base			30,779.25	0.00	0.33
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		18,178.000	Local	446.329321		8,113,374.39	483.750000	8,793,607.50
			Base	446.329321		8,113,374.39	483.750000	8,793,607.50
								680,233.11
								95.23

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		2,290.000	Local	179.496480		411,046.94	178.900000	409,681.00
			Base	179.496480		411,046.94	178.900000	409,681.00
								-1,365.94
								4.44

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		151.250	Local	0.996298		150.69	1.000000	151.25
			Base	0.996298		150.69	1.000000	151.25
								0.56
								0.00

US DOLLAR Total		20,619.250	Local			8,524,572.02		9,203,439.75
			Base			8,524,572.02		9,203,439.75
								678,867.73
								99.67

EQUITY Total

		20,619.250	Base			8,524,572.02		9,203,439.75
								678,867.73
								99.67

& 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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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		51,398.500	Base	8,555,351.27		9,234,219.00	678,867.73	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
		126,367.900	Local	100.000000				2.12
			Base	100.000000				2.12
				126,367.90	100.000000	126,367.90	0.00	

US DOLLAR Total		126,367.900	Local			126,367.90	0.00	2.12
			Base			126,367.90	0.00	2.12

CASH EQUIVALENT Total

		126,367.900	Base			126,367.90	0.00	2.12
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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		3,552,902.46	103.640000	3,680,152.76	127,250.30	61.83
			Base	100.056393		3,552,902.46	103.640000	3,680,152.76	127,250.30	61.83

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E									
		11,303.000	Local	181.155876		2,047,604.87	189.820000	2,145,535.46	97,930.59	36.05
			Base	181.155876		2,047,604.87	189.820000	2,145,535.46	97,930.59	36.05

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
		240.110	Local	0.997626		239.54	1.000000	240.11	0.57	0.00
			Base	0.997626		239.54	1.000000	240.11	0.57	0.00

US DOLLAR Total		47,052.110	Local			5,600,746.87		5,825,928.33	225,181.46	97.88
			Base			5,600,746.87		5,825,928.33	225,181.46	97.88

EQUITY Total

		47,052.110	Base			5,600,746.87		5,825,928.33	225,181.46	97.88
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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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		173,420.010	Base	5,727,114.77		5,952,296.23	225,181.46	100.00

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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				4.220093	31 Dec 2030		
		519,191.460	Local	100.000000				2.29
			Base	100.000000				2.29
				519,191.46	100.000000	519,191.46	0.00	
				519,191.46		519,191.46	0.00	

US DOLLAR Total		519,191.460	Local			519,191.46	0.00	2.29
			Base			519,191.46	0.00	2.29

CASH EQUIVALENT Total

		519,191.460	Base			519,191.46	0.00	2.29
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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	100.220000	12,092,946.08	-1,735,447.98	53.35
			Base	114.602483		13,828,394.06	100.220000	12,092,946.08	-1,735,447.98	53.35

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE									
		153,290.000	Local	26.684631		4,090,487.11	25.960000	3,979,408.40	-111,078.71	17.56
			Base	26.684631		4,090,487.11	25.960000	3,979,408.40	-111,078.71	17.56

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET									
		81,870.000	Local	78.222286		6,404,058.53	74.220000	6,076,391.40	-327,667.13	26.81
			Base	78.222286		6,404,058.53	74.220000	6,076,391.40	-327,667.13	26.81

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
		295.280	Local	0.996309		294.19	1.000000	295.28	1.09	0.00
			Base	0.996309		294.19	1.000000	295.28	1.09	0.00

US DOLLAR Total		356,119.280	Local			24,323,233.89		22,149,041.16	-2,174,192.73	97.71
			Base			24,323,233.89		22,149,041.16	-2,174,192.73	97.71

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		356,119.280	Base	24,323,233.89		22,149,041.16	-2,174,192.73	97.71

Holdings

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



STATE STREET

As of: January 31, 2023

View Date: February 6, 2023

Base Currency: 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								
		875,310.740	Base	24,842,425.35		22,668,232.62	-2,174,192.73	100.00

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 6, 2023*



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								
	13.740	Local	13.74	13.74	0.00	0.00		0.00
		Base	13.74	13.74	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	12,674,670.890	Local	12,674,670.89	12,674,670.89	1.04	0.00		0.00
		Base	12,674,670.89	12,674,670.89	1.04	0.00	0.00	0.00
EQUITY								
	23,982,808.000	Local	896,111,899.87	1,205,818,144.75	98.96	309,706,244.88		309,706,244.88
		Base	896,111,899.87	1,205,818,144.75	98.96	309,706,244.88	0.00	309,706,244.88
US DOLLAR Total								
	36,657,492.630	Local	908,786,584.50	1,218,492,829.38	100.00	309,706,244.88		309,706,244.88
		Base	908,786,584.50	1,218,492,829.38	100.00	309,706,244.88	0.00	309,706,244.88
FUND Total								
	36,657,492.630	Base	908,786,584.50	1,218,492,829.38	100.00	309,706,244.88	0.00	309,706,244.88

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: *February 6, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,102.000	Local	6,102.00	6,102.00	0.00	0.00		0.00
		Base	6,102.00	6,102.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,863,828.720	Local	1,863,828.72	1,863,828.72	0.23	0.00		0.00
		Base	1,863,828.72	1,863,828.72	0.23	0.00	0.00	0.00
EQUITY								
	26,312,147.000	Local	633,671,639.44	791,316,895.43	99.76	157,645,255.99		157,645,255.99
		Base	633,671,639.44	791,316,895.43	99.76	157,645,255.99	0.00	157,645,255.99
US DOLLAR Total								
	28,182,077.720	Local	635,541,570.16	793,186,826.15	100.00	157,645,255.99		157,645,255.99
		Base	635,541,570.16	793,186,826.15	100.00	157,645,255.99	0.00	157,645,255.99
FUND Total								
	28,182,077.720	Base	635,541,570.16	793,186,826.15	100.00	157,645,255.99	0.00	157,645,255.99

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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								
	-45,630.660	Local	-45,630.66	-45,630.66	0.00	0.00		0.00
		Base	-45,630.66	-45,630.66	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	125,768,859.630	Local	125,043,814.70	124,849,364.70	4.93	-194,450.00		-194,450.00
		Base	125,043,814.70	124,849,364.70	4.93	-194,450.00	0.00	-194,450.00
EQUITY								
	6,651,751.610	Local	49,420,247.49	43,673,007.91	1.73	-5,747,239.58		-5,747,239.58
		Base	49,420,247.49	43,673,007.91	1.73	-5,747,239.58	0.00	-5,747,239.58
FIXED INCOME								
	2,428,208,921.820	Local	2,462,960,934.64	2,362,251,478.52	93.34	-100,709,456.12		-100,709,456.12
Original Face:	2,037,666,564.000	Base	2,462,960,934.64	2,362,251,478.52	93.34	-100,709,456.12	0.00	-100,709,456.12
US DOLLAR Total								
	2,560,583,902.400	Local	2,637,379,366.17	2,530,728,220.47	100.00	-106,651,145.70		-106,651,145.70
Original Face:	2,037,666,564.000	Base	2,637,379,366.17	2,530,728,220.47	100.00	-106,651,145.70	0.00	-106,651,145.70
FUND Total								
	2,560,583,902.400	Base	2,637,379,366.17	2,530,728,220.47	100.00	-106,651,145.70	0.00	-106,651,145.70
Original Face:	2,037,666,564.000							

Holdings

Currency Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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								
	464,807.230	Local	464,807.23	464,807.23	0.07	0.00		0.00
		Base	464,807.23	464,807.23	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	122,421,151.390	Local	121,912,295.52	121,895,167.83	18.61	-17,127.69		-17,127.69
		Base	121,912,295.52	121,895,167.83	18.61	-17,127.69	0.00	-17,127.69
FIXED INCOME								
	554,431,085.800	Local	553,993,301.69	532,563,273.40	81.32	-21,430,028.29		-21,430,028.29
Original Face:	179,023,032.000	Base	553,993,301.69	532,563,273.40	81.32	-21,430,028.29	0.00	-21,430,028.29
US DOLLAR Total								
	677,317,044.420	Local	676,370,404.44	654,923,248.46	100.00	-21,447,155.98		-21,447,155.98
Original Face:	179,023,032.000	Base	676,370,404.44	654,923,248.46	100.00	-21,447,155.98	0.00	-21,447,155.98
FUND Total								
	677,317,044.420	Base	676,370,404.44	654,923,248.46	100.00	-21,447,155.98	0.00	-21,447,155.98
Original Face:	179,023,032.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	-2,795,254.560	Local	-2,795,254.56	-2,795,254.56	0.93	0.00		0.00
		Base	-2,795,254.56	-2,795,254.56	0.93	0.00	0.00	0.00
CASH EQUIVALENT								
	85,076,606.250	Local	84,880,081.16	84,836,698.53	28.08	-43,382.63		-43,382.63
		Base	84,880,081.16	84,836,698.53	28.08	-43,382.63	0.00	-43,382.63
FIXED INCOME								
	222,797,334.600	Local	222,394,123.67	214,496,383.26	71.00	-7,897,740.41		-7,897,740.41
Original Face:	111,789,553.000	Base	222,394,123.67	214,496,383.26	71.00	-7,897,740.41	0.00	-7,897,740.41
US DOLLAR Total								
	305,078,686.290	Local	304,478,950.27	296,537,827.23	100.00	-7,941,123.04		-7,941,123.04
Original Face:	111,789,553.000	Base	304,478,950.27	296,537,827.23	100.00	-7,941,123.04	0.00	-7,941,123.04
FUND Total								
	305,078,686.290	Base	304,478,950.27	296,537,827.23	100.00	-7,941,123.04	0.00	-7,941,123.04
Original Face:	111,789,553.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: *February 6, 2023*



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								
	10,068,331.530	Local	10,068,331.53	10,068,331.53	0.39	0.00		0.00
		Base	10,068,331.53	10,068,331.53	0.39	0.00	0.00	0.00
EQUITY								
	24,055,036.000	Local	1,192,980,480.45	2,595,782,379.30	99.61	1,402,801,898.85		1,402,801,898.85
		Base	1,192,980,480.45	2,595,782,379.30	99.61	1,402,801,898.85	0.00	1,402,801,898.85
US DOLLAR Total								
	34,123,367.530	Local	1,203,048,811.98	2,605,850,710.83	100.00	1,402,801,898.85		1,402,801,898.85
		Base	1,203,048,811.98	2,605,850,710.83	100.00	1,402,801,898.85	0.00	1,402,801,898.85
FUND Total								
	34,123,367.530	Base	1,203,048,811.98	2,605,850,710.83	100.00	1,402,801,898.85	0.00	1,402,801,898.85

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 6, 2023*



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								
	-21,688,418.560	Local	-21,688,418.56	-21,688,418.56	1.09	0.00		0.00
		Base	-21,688,418.56	-21,688,418.56	1.09	0.00	0.00	0.00
CASH EQUIVALENT								
	742,442,587.700	Local	733,247,579.38	732,423,813.95	36.70	-823,765.43		-823,765.43
		Base	733,247,579.38	732,423,813.95	36.70	-823,765.43	0.00	-823,765.43
EQUITY								
	201,538,245.370	Local	201,538,245.37	201,538,245.37	10.10	0.00		0.00
		Base	201,538,245.37	201,538,245.37	10.10	0.00	0.00	0.00
FIXED INCOME								
	1,071,379,027.470	Local	1,064,446,816.20	1,039,803,758.81	52.11	-24,643,057.39		-24,643,057.39
Original Face:	648,751,049.000	Base	1,064,446,816.20	1,039,803,758.81	52.11	-24,643,057.39	0.00	-24,643,057.39
US DOLLAR Total								
	1,993,671,441.980	Local	1,977,544,222.39	1,952,077,399.57	100.00	-25,466,822.82		-25,466,822.82
Original Face:	648,751,049.000	Base	1,977,544,222.39	1,952,077,399.57	100.00	-25,466,822.82	0.00	-25,466,822.82
FUND Total								
	1,993,671,441.980	Base	1,977,544,222.39	1,952,077,399.57	100.00	-25,466,822.82	0.00	-25,466,822.82
Original Face:	648,751,049.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 6, 2023*



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								
	4,237,255.800	Local	4,237,255.80	4,237,255.80	0.05	0.00		0.00
		Base	4,237,255.80	4,237,255.80	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	3,665,178,678.120	Local	3,654,551,800.91	3,653,333,932.71	46.94	-1,217,868.20		-1,217,868.20
		Base	3,654,551,800.91	3,653,333,932.71	46.94	-1,217,868.20	0.00	-1,217,868.20
EQUITY								
	492,767,455.710	Local	492,767,455.71	492,767,455.71	6.33	0.00		0.00
		Base	492,767,455.71	492,767,455.71	6.33	0.00	0.00	0.00
FIXED INCOME								
	3,736,459,248.480	Local	3,734,404,716.70	3,632,041,758.50	46.67	-102,362,958.20		-102,362,958.20
Original Face:	426,027,199.000	Base	3,734,404,716.70	3,632,041,758.50	46.67	-102,362,958.20	0.00	-102,362,958.20
US DOLLAR Total								
	7,898,642,638.110	Local	7,885,961,229.12	7,782,380,402.72	100.00	-103,580,826.40		-103,580,826.40
Original Face:	426,027,199.000	Base	7,885,961,229.12	7,782,380,402.72	100.00	-103,580,826.40	0.00	-103,580,826.40
FUND Total								
	7,898,642,638.110	Base	7,885,961,229.12	7,782,380,402.72	100.00	-103,580,826.40	0.00	-103,580,826.40
Original Face:	426,027,199.000							

Holdings

Currency Summary

As of: *January 31, 2023*

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

FUND: ATZD

View Date: *February 6, 2023*



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								
	529,634.750	Local	529,634.75	529,634.75	0.46	0.00		0.00
		Base	529,634.75	529,634.75	0.46	0.00	0.00	0.00
FIXED INCOME								
	115,727,262.530	Local	115,801,544.67	113,808,118.62	99.54	-1,993,426.05		-1,993,426.05
Original Face:	46,162,000.000	Base	115,801,544.66	113,808,118.62	99.54	-1,993,426.05	0.01	-1,993,426.04
US DOLLAR Total								
	116,256,897.280	Local	116,331,179.42	114,337,753.37	100.00	-1,993,426.05		-1,993,426.05
Original Face:	46,162,000.000	Base	116,331,179.41	114,337,753.37	100.00	-1,993,426.05	0.01	-1,993,426.04
FUND Total								
	116,256,897.280	Base	116,331,179.41	114,337,753.37	100.00	-1,993,426.05	0.01	-1,993,426.04
Original Face:	46,162,000.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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								
	189,475.140	Local	189,475.14	189,475.14	0.02	0.00		0.00
		Base	189,475.14	189,475.14	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	228,715,049.040	Local	227,691,403.20	227,691,403.20	19.70	0.00		0.00
		Base	227,691,403.20	227,691,403.20	19.70	0.00	0.00	0.00
EQUITY								
	121,778,631.720	Local	121,778,631.72	121,778,631.72	10.54	0.00		0.00
		Base	121,778,631.72	121,778,631.72	10.54	0.00	0.00	0.00
FIXED INCOME								
	831,837,054.470	Local	831,382,072.55	805,848,777.07	69.74	-25,533,295.48		-25,533,295.48
Original Face:	323,393,263.000	Base	831,382,072.55	805,848,777.07	69.74	-25,533,295.48	0.00	-25,533,295.48
US DOLLAR Total								
	1,182,520,210.370	Local	1,181,041,582.61	1,155,508,287.13	100.00	-25,533,295.48		-25,533,295.48
Original Face:	323,393,263.000	Base	1,181,041,582.61	1,155,508,287.13	100.00	-25,533,295.48	0.00	-25,533,295.48
FUND Total								
	1,182,520,210.370	Base	1,181,041,582.61	1,155,508,287.13	100.00	-25,533,295.48	0.00	-25,533,295.48
Original Face:	323,393,263.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 6, 2023*



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								
	-181,326.420	Local	-181,326.42	-181,326.42	0.01	0.00		0.00
		Base	-181,326.42	-181,326.42	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,420,678,527.300	Local	2,411,651,483.11	2,411,651,483.11	92.40	0.00		0.00
		Base	2,411,651,483.11	2,411,651,483.11	92.40	0.00	0.00	0.00
EQUITY								
	25,012,532.640	Local	25,012,532.64	25,012,532.64	0.96	0.00		0.00
		Base	25,012,532.64	25,012,532.64	0.96	0.00	0.00	0.00
FIXED INCOME								
	175,000,000.000	Local	173,104,238.60	173,148,860.80	6.63	44,622.20		44,622.20
		Base	173,104,238.60	173,148,860.80	6.63	44,622.20	0.00	44,622.20
US DOLLAR Total								
	2,620,509,733.520	Local	2,609,586,927.93	2,609,631,550.13	100.00	44,622.20		44,622.20
		Base	2,609,586,927.93	2,609,631,550.13	100.00	44,622.20	0.00	44,622.20
FUND Total								
	2,620,509,733.520	Base	2,609,586,927.93	2,609,631,550.13	100.00	44,622.20	0.00	44,622.20

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 6, 2023*



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								
	137,348.890	Local	137,348.89	137,348.89	0.01	0.00		0.00
		Base	137,348.89	137,348.89	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,428,309,424.330	Local	1,427,286,448.22	1,427,286,448.22	58.68	0.00		0.00
		Base	1,427,286,448.22	1,427,286,448.22	58.68	0.00	0.00	0.00
EQUITY								
	117,239,334.740	Local	117,239,334.74	117,239,334.74	4.82	0.00		0.00
		Base	117,239,334.74	117,239,334.74	4.82	0.00	0.00	0.00
FIXED INCOME								
	895,000,000.000	Local	888,036,295.19	887,816,238.75	36.50	-220,056.44		-220,056.44
		Base	888,036,295.19	887,816,238.75	36.50	-220,056.44	0.00	-220,056.44
US DOLLAR Total								
	2,440,686,107.960	Local	2,432,699,427.04	2,432,479,370.60	100.00	-220,056.44		-220,056.44
		Base	2,432,699,427.04	2,432,479,370.60	100.00	-220,056.44	0.00	-220,056.44
FUND Total								
	2,440,686,107.960	Base	2,432,699,427.04	2,432,479,370.60	100.00	-220,056.44	0.00	-220,056.44

Holdings

Currency Summary

As of: *January 31, 2023*

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

FUND: ATZH

View Date: *February 6, 2023*



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								
	15,478,189.810	Local	15,478,680.14	15,478,189.81	2.90	-490.33		-490.33
		Base	15,478,680.14	15,478,189.81	2.90	-490.33	0.00	-490.33
FIXED INCOME								
	513,095,000.000	Local	520,085,699.90	518,660,446.13	97.10	-1,425,253.77		-1,425,253.77
Original Face:	181,595,000.000	Base	520,085,699.90	518,660,446.13	97.10	-1,425,253.77	0.00	-1,425,253.77
US DOLLAR Total								
	528,573,189.810	Local	535,564,380.04	534,138,635.94	100.00	-1,425,744.10		-1,425,744.10
Original Face:	181,595,000.000	Base	535,564,380.04	534,138,635.94	100.00	-1,425,744.10	0.00	-1,425,744.10
FUND Total								
	528,573,189.810	Base	535,564,380.04	534,138,635.94	100.00	-1,425,744.10	0.00	-1,425,744.10
Original Face:	181,595,000.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 6, 2023*



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								
	246,170.890	Local	246,170.89	246,170.89	0.04	0.00		0.00
		Base	246,170.89	246,170.89	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	79,000,000.000	Local	78,777,252.78	78,777,252.78	13.96	0.00		0.00
		Base	78,777,252.78	78,777,252.78	13.96	0.00	0.00	0.00
FIXED INCOME								
	515,983,940.750	Local	519,417,533.37	485,118,325.59	85.99	-34,299,207.78		-34,299,207.78
Original Face:	228,043,793.000	Base	519,417,533.37	485,118,325.59	85.99	-34,299,207.78	0.00	-34,299,207.78
US DOLLAR Total								
	595,230,111.640	Local	598,440,957.04	564,141,749.26	100.00	-34,299,207.78		-34,299,207.78
Original Face:	228,043,793.000	Base	598,440,957.04	564,141,749.26	100.00	-34,299,207.78	0.00	-34,299,207.78
FUND Total								
	595,230,111.640	Base	598,440,957.04	564,141,749.26	100.00	-34,299,207.78	0.00	-34,299,207.78
Original Face:	228,043,793.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 6, 2023*



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								
	460,799.750	Local	460,799.75	460,799.75	0.01	0.00		0.00
		Base	460,799.75	460,799.75	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,271,615,447.230	Local	4,262,821,107.70	4,262,821,107.70	86.49	0.00		0.00
		Base	4,262,821,107.70	4,262,821,107.70	86.49	0.00	0.00	0.00
EQUITY								
	616,230,502.570	Local	616,230,502.57	616,230,502.57	12.50	0.00		0.00
		Base	616,230,502.57	616,230,502.57	12.50	0.00	0.00	0.00
FIXED INCOME								
	50,000,000.000	Local	49,007,354.02	49,023,345.00	0.99	15,990.98		15,990.98
		Base	49,007,354.02	49,023,345.00	0.99	15,990.98	0.00	15,990.98
US DOLLAR Total								
	4,938,306,749.550	Local	4,928,519,764.04	4,928,535,755.02	100.00	15,990.98		15,990.98
		Base	4,928,519,764.04	4,928,535,755.02	100.00	15,990.98	0.00	15,990.98
FUND Total								
	4,938,306,749.550	Base	4,928,519,764.04	4,928,535,755.02	100.00	15,990.98	0.00	15,990.98

Holdings

Currency Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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								
	354,264.570	Local	354,264.57	354,264.57	0.16	0.00		0.00
		Base	354,264.57	354,264.57	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	23,000,000.000	Local	22,919,851.39	22,919,851.39	10.51	0.00		0.00
		Base	22,919,851.39	22,919,851.39	10.51	0.00	0.00	0.00
FIXED INCOME								
	208,743,921.820	Local	209,195,897.46	194,864,696.93	89.33	-14,331,200.53		-14,331,200.53
Original Face:	152,575,330.000	Base	209,195,897.46	194,864,696.93	89.33	-14,331,200.53	0.00	-14,331,200.53
US DOLLAR Total								
	232,098,186.390	Local	232,470,013.42	218,138,812.89	100.00	-14,331,200.53		-14,331,200.53
Original Face:	152,575,330.000	Base	232,470,013.42	218,138,812.89	100.00	-14,331,200.53	0.00	-14,331,200.53
FUND Total								
	232,098,186.390	Base	232,470,013.42	218,138,812.89	100.00	-14,331,200.53	0.00	-14,331,200.53
Original Face:	152,575,330.000							

Holdings

Currency Summary

As of: *January 31, 2023*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: *February 6, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,990,268.570	Local	2,990,268.57	2,990,268.57	0.41	0.00		0.00
		Base	2,990,268.57	2,990,268.57	0.41	0.00	0.00	0.00
CASH EQUIVALENT								
	403,918,763.980	Local	401,338,578.81	401,338,578.81	54.54	0.00		0.00
		Base	401,338,578.81	401,338,578.81	54.54	0.00	0.00	0.00
FIXED INCOME								
	337,784,671.310	Local	336,921,355.07	331,590,493.36	45.06	-5,330,861.71		-5,330,861.71
Original Face:	293,282,287.000	Base	336,921,355.07	331,590,493.36	45.06	-5,330,861.71	0.00	-5,330,861.71
US DOLLAR Total								
	744,693,703.860	Local	741,250,202.45	735,919,340.74	100.00	-5,330,861.71		-5,330,861.71
Original Face:	293,282,287.000	Base	741,250,202.45	735,919,340.74	100.00	-5,330,861.71	0.00	-5,330,861.71
FUND Total								
	744,693,703.860	Base	741,250,202.45	735,919,340.74	100.00	-5,330,861.71	0.00	-5,330,861.71
Original Face:	293,282,287.000							

Holdings

Currency Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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								
	431,195,423.460	Local	428,957,028.23	428,957,028.23	96.66	0.00		0.00
		Base	428,957,028.23	428,957,028.23	96.66	0.00	0.00	0.00
EQUITY								
	14,799,284.280	Local	14,798,997.76	14,799,284.28	3.34	286.52		286.52
		Base	14,798,997.76	14,799,284.28	3.34	286.52	0.00	286.52
US DOLLAR Total								
	445,994,707.740	Local	443,756,025.99	443,756,312.51	100.00	286.52		286.52
		Base	443,756,025.99	443,756,312.51	100.00	286.52	0.00	286.52
FUND Total								
	445,994,707.740	Base	443,756,025.99	443,756,312.51	100.00	286.52	0.00	286.52

Holdings

Currency Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *February 6, 2023*



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								
	83,756.370	Local	83,756.37	83,756.37	0.41	0.00		0.00
		Base	83,756.37	83,756.37	0.41	0.00	0.00	0.00
EQUITY								
	50,927.390	Local	20,149,583.50	20,579,718.03	99.59	430,134.53		430,134.53
		Base	20,149,583.50	20,579,718.03	99.59	430,134.53	0.00	430,134.53
US DOLLAR Total								
	134,683.760	Local	20,233,339.87	20,663,474.40	100.00	430,134.53		430,134.53
		Base	20,233,339.87	20,663,474.40	100.00	430,134.53	0.00	430,134.53
FUND Total								
	134,683.760	Base	20,233,339.87	20,663,474.40	100.00	430,134.53	0.00	430,134.53

Holdings

Currency Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: *February 6, 2023*



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								
	30,779.250	Local	30,779.25	30,779.25	0.33	0.00		0.00
		Base	30,779.25	30,779.25	0.33	0.00	0.00	0.00
EQUITY								
	20,619.250	Local	8,524,572.02	9,203,439.75	99.67	678,867.73		678,867.73
		Base	8,524,572.02	9,203,439.75	99.67	678,867.73	0.00	678,867.73
US DOLLAR Total								
	51,398.500	Local	8,555,351.27	9,234,219.00	100.00	678,867.73		678,867.73
		Base	8,555,351.27	9,234,219.00	100.00	678,867.73	0.00	678,867.73
FUND Total								
	51,398.500	Base	8,555,351.27	9,234,219.00	100.00	678,867.73	0.00	678,867.73

Holdings

Currency Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *February 6, 2023*



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								
	126,367.900	Local	126,367.90	126,367.90	2.12	0.00		0.00
		Base	126,367.90	126,367.90	2.12	0.00	0.00	0.00
EQUITY								
	47,052.110	Local	5,600,746.87	5,825,928.33	97.88	225,181.46		225,181.46
		Base	5,600,746.87	5,825,928.33	97.88	225,181.46	0.00	225,181.46
US DOLLAR Total								
	173,420.010	Local	5,727,114.77	5,952,296.23	100.00	225,181.46		225,181.46
		Base	5,727,114.77	5,952,296.23	100.00	225,181.46	0.00	225,181.46
FUND Total								
	173,420.010	Base	5,727,114.77	5,952,296.23	100.00	225,181.46	0.00	225,181.46

Holdings

Currency Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: *February 6, 2023*



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								
	519,191.460	Local	519,191.46	519,191.46	2.29	0.00		0.00
		Base	519,191.46	519,191.46	2.29	0.00	0.00	0.00
EQUITY								
	356,119.280	Local	24,323,233.89	22,149,041.16	97.71	-2,174,192.73		-2,174,192.73
		Base	24,323,233.89	22,149,041.16	97.71	-2,174,192.73	0.00	-2,174,192.73
US DOLLAR Total								
	875,310.740	Local	24,842,425.35	22,668,232.62	100.00	-2,174,192.73		-2,174,192.73
		Base	24,842,425.35	22,668,232.62	100.00	-2,174,192.73	0.00	-2,174,192.73
FUND Total								
	875,310.740	Base	24,842,425.35	22,668,232.62	100.00	-2,174,192.73	0.00	-2,174,192.73

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13.740	13.74	13.74	0.00	0.00	0.00	0.00
CASH Total	13.740	13.74	13.74	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	12,674,670.890	12,674,670.89	12,674,670.89	1.04	0.00	0.00	0.00
CASH EQUIVALENT Total	12,674,670.890	12,674,670.89	12,674,670.89	1.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	23,982,808.000	896,111,899.87	1,205,818,144.75	98.96	309,706,244.88	0.00	309,706,244.88
EQUITY Total	23,982,808.000	896,111,899.87	1,205,818,144.75	98.96	309,706,244.88	0.00	309,706,244.88

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	36,657,492.630	908,786,584.50	1,218,492,829.38	100.00	309,706,244.88	0.00	309,706,244.88

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	6,102.000	6,102.00	6,102.00	0.00	0.00	0.00	0.00
CASH Total	6,102.000	6,102.00	6,102.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	1,863,828.720	1,863,828.72	1,863,828.72	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	1,863,828.720	1,863,828.72	1,863,828.72	0.23	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	26,312,147.000	633,671,639.44	791,316,895.43	99.76	157,645,255.99	0.00	157,645,255.99
EQUITY Total	26,312,147.000	633,671,639.44	791,316,895.43	99.76	157,645,255.99	0.00	157,645,255.99

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	28,182,077.720	635,541,570.16	793,186,826.15	100.00	157,645,255.99	0.00	157,645,255.99

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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	-45,630.660	-45,630.66	-45,630.66	0.00	0.00	0.00	0.00
CASH Total	-45,630.660	-45,630.66	-45,630.66	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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							
	125,768,859.630	125,043,814.70	124,849,364.70	4.93	-194,450.00	0.00	-194,450.00
CASH EQUIVALENT Total							
	125,768,859.630	125,043,814.70	124,849,364.70	4.93	-194,450.00	0.00	-194,450.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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	6,651,751.610	49,420,247.49	43,673,007.91	1.73	-5,747,239.58	0.00	-5,747,239.58
EQUITY Total	6,651,751.610	49,420,247.49	43,673,007.91	1.73	-5,747,239.58	0.00	-5,747,239.58

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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							
	2,428,208,921.820	2,462,960,934.64	2,362,251,478.52	93.34	-100,709,456.12	0.00	-100,709,456.12
FIXED INCOME Total	2,428,208,921.820	2,462,960,934.64	2,362,251,478.52	93.34	-100,709,456.12	0.00	-100,709,456.12

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 6, 2023*



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	2,560,583,902.400	2,637,379,366.17	2,530,728,220.47	100.00	-106,651,145.70	0.00	-106,651,145.70

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 6, 2023*



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	464,807.230	464,807.23	464,807.23	0.07	0.00	0.00	0.00
CASH Total	464,807.230	464,807.23	464,807.23	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 6, 2023*



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	122,421,151.390	121,912,295.52	121,895,167.83	18.61	-17,127.69	0.00	-17,127.69
CASH EQUIVALENT Total	122,421,151.390	121,912,295.52	121,895,167.83	18.61	-17,127.69	0.00	-17,127.69

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

February 6, 2023



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	554,431,085.800	553,993,301.69	532,563,273.40	81.32	-21,430,028.29	0.00	-21,430,028.29
FIXED INCOME Total	554,431,085.800	553,993,301.69	532,563,273.40	81.32	-21,430,028.29	0.00	-21,430,028.29

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 6, 2023*



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	677,317,044.420	676,370,404.44	654,923,248.46	100.00	-21,447,155.98	0.00	-21,447,155.98

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,795,254.560	-2,795,254.56	-2,795,254.56	0.93	0.00	0.00	0.00
CASH Total	-2,795,254.560	-2,795,254.56	-2,795,254.56	0.93	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



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							
	85,076,606.250	84,880,081.16	84,836,698.53	28.08	-43,382.63	0.00	-43,382.63
CASH EQUIVALENT Total							
	85,076,606.250	84,880,081.16	84,836,698.53	28.08	-43,382.63	0.00	-43,382.63

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



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	222,797,334.600	222,394,123.67	214,496,383.26	71.00	-7,897,740.41	0.00	-7,897,740.41
FIXED INCOME Total	222,797,334.600	222,394,123.67	214,496,383.26	71.00	-7,897,740.41	0.00	-7,897,740.41

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



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	305,078,686.290	304,478,950.27	296,537,827.23	100.00	-7,941,123.04	0.00	-7,941,123.04

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	10,068,331.530	10,068,331.53	10,068,331.53	0.39	0.00	0.00	0.00
CASH EQUIVALENT Total	10,068,331.530	10,068,331.53	10,068,331.53	0.39	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	24,055,036.000	1,192,980,480.45	2,595,782,379.30	99.61	1,402,801,898.85	0.00	1,402,801,898.85
EQUITY Total	24,055,036.000	1,192,980,480.45	2,595,782,379.30	99.61	1,402,801,898.85	0.00	1,402,801,898.85

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,123,367.530	1,203,048,811.98	2,605,850,710.83	100.00	1,402,801,898.85	0.00	1,402,801,898.85

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 6, 2023



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	-21,688,418.560	-21,688,418.56	-21,688,418.56	1.09	0.00	0.00	0.00
CASH Total	-21,688,418.560	-21,688,418.56	-21,688,418.56	1.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 6, 2023



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	742,442,587.700	733,247,579.38	732,423,813.95	36.70	-823,765.43	0.00	-823,765.43
CASH EQUIVALENT Total	742,442,587.700	733,247,579.38	732,423,813.95	36.70	-823,765.43	0.00	-823,765.43

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 6, 2023



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	201,538,245.370	201,538,245.37	201,538,245.37	10.10	0.00	0.00	0.00
EQUITY Total	201,538,245.370	201,538,245.37	201,538,245.37	10.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,071,379,027.470	1,064,446,816.20	1,039,803,758.81	52.11	-24,643,057.39	0.00	-24,643,057.39
FIXED INCOME Total	1,071,379,027.470	1,064,446,816.20	1,039,803,758.81	52.11	-24,643,057.39	0.00	-24,643,057.39

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 6, 2023



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	1,993,671,441.980	1,977,544,222.39	1,952,077,399.57	100.00	-25,466,822.82	0.00	-25,466,822.82

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 6, 2023



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	4,237,255.800	4,237,255.80	4,237,255.80	0.05	0.00	0.00	0.00
CASH Total	4,237,255.800	4,237,255.80	4,237,255.80	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 6, 2023



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							
	3,665,178,678.120	3,654,551,800.91	3,653,333,932.71	46.94	-1,217,868.20	0.00	-1,217,868.20
CASH EQUIVALENT Total							
	3,665,178,678.120	3,654,551,800.91	3,653,333,932.71	46.94	-1,217,868.20	0.00	-1,217,868.20

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 6, 2023



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	492,767,455.710	492,767,455.71	492,767,455.71	6.33	0.00	0.00	0.00
EQUITY Total	492,767,455.710	492,767,455.71	492,767,455.71	6.33	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 6, 2023



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							
	3,736,459,248.480	3,734,404,716.70	3,632,041,758.50	46.67	-102,362,958.20	0.00	-102,362,958.20
FIXED INCOME Total	3,736,459,248.480	3,734,404,716.70	3,632,041,758.50	46.67	-102,362,958.20	0.00	-102,362,958.20

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 6, 2023*



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	7,898,642,638.110	7,885,961,229.12	7,782,380,402.72	100.00	-103,580,826.40	0.00	-103,580,826.40

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZD

View Date: *February 6, 2023*



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	529,634.750	529,634.75	529,634.75	0.46	0.00	0.00	0.00
CASH EQUIVALENT Total	529,634.750	529,634.75	529,634.75	0.46	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZD

View Date: *February 6, 2023*



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	115,727,262.530	115,801,544.66	113,808,118.62	99.54	-1,993,426.05	0.01	-1,993,426.04
FIXED INCOME Total	115,727,262.530	115,801,544.66	113,808,118.62	99.54	-1,993,426.05	0.01	-1,993,426.04

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZD

View Date: *February 6, 2023*



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	116,256,897.280	116,331,179.41	114,337,753.37	100.00	-1,993,426.05	0.01	-1,993,426.04

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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	189,475.140	189,475.14	189,475.14	0.02	0.00	0.00	0.00
CASH Total	189,475.140	189,475.14	189,475.14	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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							
	228,715,049.040	227,691,403.20	227,691,403.20	19.70	0.00	0.00	0.00
CASH EQUIVALENT Total							
	228,715,049.040	227,691,403.20	227,691,403.20	19.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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	121,778,631.720	121,778,631.72	121,778,631.72	10.54	0.00	0.00	0.00
EQUITY Total	121,778,631.720	121,778,631.72	121,778,631.72	10.54	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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							
	831,837,054.470	831,382,072.55	805,848,777.07	69.74	-25,533,295.48	0.00	-25,533,295.48
FIXED INCOME Total	831,837,054.470	831,382,072.55	805,848,777.07	69.74	-25,533,295.48	0.00	-25,533,295.48

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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	1,182,520,210.370	1,181,041,582.61	1,155,508,287.13	100.00	-25,533,295.48	0.00	-25,533,295.48

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	-181,326.420	-181,326.42	-181,326.42	0.01	0.00	0.00	0.00
CASH Total	-181,326.420	-181,326.42	-181,326.42	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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							
	2,420,678,527.300	2,411,651,483.11	2,411,651,483.11	92.40	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,420,678,527.300	2,411,651,483.11	2,411,651,483.11	92.40	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

February 6, 2023



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	25,012,532.640	25,012,532.64	25,012,532.64	0.96	0.00	0.00	0.00
EQUITY Total	25,012,532.640	25,012,532.64	25,012,532.64	0.96	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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							
	175,000,000.000	173,104,238.60	173,148,860.80	6.63	44,622.20	0.00	44,622.20
FIXED INCOME Total							
	175,000,000.000	173,104,238.60	173,148,860.80	6.63	44,622.20	0.00	44,622.20

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

February 6, 2023



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	2,620,509,733.520	2,609,586,927.93	2,609,631,550.13	100.00	44,622.20	0.00	44,622.20

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

February 6, 2023



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	137,348.890	137,348.89	137,348.89	0.01	0.00	0.00	0.00
CASH Total	137,348.890	137,348.89	137,348.89	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 6, 2023*



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							
	1,428,309,424.330	1,427,286,448.22	1,427,286,448.22	58.68	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,428,309,424.330	1,427,286,448.22	1,427,286,448.22	58.68	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 6, 2023*



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	117,239,334.740	117,239,334.74	117,239,334.74	4.82	0.00	0.00	0.00
EQUITY Total	117,239,334.740	117,239,334.74	117,239,334.74	4.82	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 6, 2023*



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							
	895,000,000.000	888,036,295.19	887,816,238.75	36.50	-220,056.44	0.00	-220,056.44
FIXED INCOME Total	895,000,000.000	888,036,295.19	887,816,238.75	36.50	-220,056.44	0.00	-220,056.44

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

February 6, 2023



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	2,440,686,107.960	2,432,699,427.04	2,432,479,370.60	100.00	-220,056.44	0.00	-220,056.44

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZH

View Date: *February 6, 2023*



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	15,478,189.810	15,478,680.14	15,478,189.81	2.90	-490.33	0.00	-490.33
CASH EQUIVALENT Total	15,478,189.810	15,478,680.14	15,478,189.81	2.90	-490.33	0.00	-490.33

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZH

View Date: *February 6, 2023*



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							
	513,095,000.000	520,085,699.90	518,660,446.13	97.10	-1,425,253.77	0.00	-1,425,253.77
FIXED INCOME Total							
	513,095,000.000	520,085,699.90	518,660,446.13	97.10	-1,425,253.77	0.00	-1,425,253.77

Holdings

Asset Summary

As of: *January 31, 2023*

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

FUND: ATZH

View Date: *February 6, 2023*



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	528,573,189.810	535,564,380.04	534,138,635.94	100.00	-1,425,744.10	0.00	-1,425,744.10

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 6, 2023*



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	246,170.890	246,170.89	246,170.89	0.04	0.00	0.00	0.00
CASH Total	246,170.890	246,170.89	246,170.89	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 6, 2023*



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	79,000,000.000	78,777,252.78	78,777,252.78	13.96	0.00	0.00	0.00
CASH EQUIVALENT Total	79,000,000.000	78,777,252.78	78,777,252.78	13.96	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

February 6, 2023



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							
	515,983,940.750	519,417,533.37	485,118,325.59	85.99	-34,299,207.78	0.00	-34,299,207.78
FIXED INCOME Total	515,983,940.750	519,417,533.37	485,118,325.59	85.99	-34,299,207.78	0.00	-34,299,207.78

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 6, 2023*



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	595,230,111.640	598,440,957.04	564,141,749.26	100.00	-34,299,207.78	0.00	-34,299,207.78

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 6, 2023*



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	460,799.750	460,799.75	460,799.75	0.01	0.00	0.00	0.00
CASH Total	460,799.750	460,799.75	460,799.75	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

February 6, 2023



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							
	4,271,615,447.230	4,262,821,107.70	4,262,821,107.70	86.49	0.00	0.00	0.00
CASH EQUIVALENT Total							
	4,271,615,447.230	4,262,821,107.70	4,262,821,107.70	86.49	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 6, 2023*



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	616,230,502.570	616,230,502.57	616,230,502.57	12.50	0.00	0.00	0.00
EQUITY Total	616,230,502.570	616,230,502.57	616,230,502.57	12.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 6, 2023*



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							
	50,000,000.000	49,007,354.02	49,023,345.00	0.99	15,990.98	0.00	15,990.98
FIXED INCOME Total							
	50,000,000.000	49,007,354.02	49,023,345.00	0.99	15,990.98	0.00	15,990.98

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 6, 2023*



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	4,938,306,749.550	4,928,519,764.04	4,928,535,755.02	100.00	15,990.98	0.00	15,990.98

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 6, 2023



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	354,264.570	354,264.57	354,264.57	0.16	0.00	0.00	0.00
CASH Total	354,264.570	354,264.57	354,264.57	0.16	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 6, 2023



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							
	23,000,000.000	22,919,851.39	22,919,851.39	10.51	0.00	0.00	0.00
CASH EQUIVALENT Total							
	23,000,000.000	22,919,851.39	22,919,851.39	10.51	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 6, 2023



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							
	208,743,921.820	209,195,897.46	194,864,696.93	89.33	-14,331,200.53	0.00	-14,331,200.53
FIXED INCOME Total							
	208,743,921.820	209,195,897.46	194,864,696.93	89.33	-14,331,200.53	0.00	-14,331,200.53

Holdings

Asset Summary

As of: *January 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 6, 2023*



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	232,098,186.390	232,470,013.42	218,138,812.89	100.00	-14,331,200.53	0.00	-14,331,200.53

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,990,268.570	2,990,268.57	2,990,268.57	0.41	0.00	0.00	0.00
CASH Total	2,990,268.570	2,990,268.57	2,990,268.57	0.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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							
	403,918,763.980	401,338,578.81	401,338,578.81	54.54	0.00	0.00	0.00
CASH EQUIVALENT Total							
	403,918,763.980	401,338,578.81	401,338,578.81	54.54	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	337,784,671.310	336,921,355.07	331,590,493.36	45.06	-5,330,861.71	0.00	-5,330,861.71
FIXED INCOME Total	337,784,671.310	336,921,355.07	331,590,493.36	45.06	-5,330,861.71	0.00	-5,330,861.71

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	744,693,703.860	741,250,202.45	735,919,340.74	100.00	-5,330,861.71	0.00	-5,330,861.71

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	431,195,423.460	428,957,028.23	428,957,028.23	96.66	0.00	0.00	0.00
CASH EQUIVALENT Total	431,195,423.460	428,957,028.23	428,957,028.23	96.66	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	14,799,284.280	14,798,997.76	14,799,284.28	3.34	286.52	0.00	286.52
EQUITY Total	14,799,284.280	14,798,997.76	14,799,284.28	3.34	286.52	0.00	286.52

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	445,994,707.740	443,756,025.99	443,756,312.51	100.00	286.52	0.00	286.52

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	83,756.370	83,756.37	83,756.37	0.41	0.00	0.00	0.00
CASH EQUIVALENT Total	83,756.370	83,756.37	83,756.37	0.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

February 6, 2023



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	50,927.390	20,149,583.50	20,579,718.03	99.59	430,134.53	0.00	430,134.53
EQUITY Total	50,927.390	20,149,583.50	20,579,718.03	99.59	430,134.53	0.00	430,134.53

Holdings

Asset Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

February 6, 2023



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	134,683.760	20,233,339.87	20,663,474.40	100.00	430,134.53	0.00	430,134.53

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	30,779.250	30,779.25	30,779.25	0.33	0.00	0.00	0.00
CASH EQUIVALENT Total	30,779.250	30,779.25	30,779.25	0.33	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	20,619.250	8,524,572.02	9,203,439.75	99.67	678,867.73	0.00	678,867.73
EQUITY Total	20,619.250	8,524,572.02	9,203,439.75	99.67	678,867.73	0.00	678,867.73

Holdings

Asset Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

February 6, 2023



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	51,398.500	8,555,351.27	9,234,219.00	100.00	678,867.73	0.00	678,867.73

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	126,367.900	126,367.90	126,367.90	2.12	0.00	0.00	0.00
CASH EQUIVALENT Total	126,367.900	126,367.90	126,367.90	2.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

February 6, 2023



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	47,052.110	5,600,746.87	5,825,928.33	97.88	225,181.46	0.00	225,181.46
EQUITY Total	47,052.110	5,600,746.87	5,825,928.33	97.88	225,181.46	0.00	225,181.46

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	173,420.010	5,727,114.77	5,952,296.23	100.00	225,181.46	0.00	225,181.46

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	519,191.460	519,191.46	519,191.46	2.29	0.00	0.00	0.00
CASH EQUIVALENT Total	519,191.460	519,191.46	519,191.46	2.29	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	356,119.280	24,323,233.89	22,149,041.16	97.71	-2,174,192.73	0.00	-2,174,192.73
EQUITY Total	356,119.280	24,323,233.89	22,149,041.16	97.71	-2,174,192.73	0.00	-2,174,192.73

Holdings

Asset Summary

As of: *January 31, 2023*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: *February 6, 2023*



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	875,310.740	24,842,425.35	22,668,232.62	100.00	-2,174,192.73	0.00	-2,174,192.73

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	13.740	13.74	13.74	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	12,674,670.890	12,674,670.89	12,674,670.89	1.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	23,982,808.000	896,111,899.87	1,205,818,144.75	98.96	309,706,244.88 375,783,514.01 GN -66,077,269.13 LS	0.00 0.00 GN 0.00 LS	309,706,244.88 375,783,514.01 GN -66,077,269.13 LS	
<hr/>								
FUND Total	0.000	36,657,492.630	908,786,584.50	1,218,492,829.38	100.00	309,706,244.88 375,783,514.01 GN -66,077,269.13 LS	0.00 0.00 GN 0.00 LS	309,706,244.88 375,783,514.01 GN -66,077,269.13 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	6,102.000	6,102.00	6,102.00	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	1,863,828.720	1,863,828.72	1,863,828.72	0.23	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	26,312,147.000	633,671,639.44	791,316,895.43	99.76	157,645,255.99 218,136,949.32 GN -60,491,693.33 LS	0.00 0.00 GN 0.00 LS	157,645,255.99 218,136,949.32 GN -60,491,693.33 LS	
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FUND Total	0.000	28,182,077.720	635,541,570.16	793,186,826.15	100.00	157,645,255.99 218,136,949.32 GN -60,491,693.33 LS	0.00 0.00 GN 0.00 LS	157,645,255.99 218,136,949.32 GN -60,491,693.33 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	-45,630.660	-45,630.66	-45,630.66	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	125,768,859.630	125,043,814.70	124,849,364.70	4.93	-194,450.00 0.00 GN -194,450.00 LS	0.00 0.00 GN 0.00 LS	-194,450.00 0.00 GN -194,450.00 LS	
EQUITY	6,651,751.610	49,420,247.49	43,673,007.91	1.73	-5,747,239.58 0.00 GN -5,747,239.58 LS	0.00 0.00 GN 0.00 LS	-5,747,239.58 0.00 GN -5,747,239.58 LS	
FIXED INCOME	2,428,208,921.820	2,462,960,934.64	2,362,251,478.52	93.34	-100,709,456.12 18,017,015.80 GN -118,726,471.92 LS	0.00 0.00 GN 0.00 LS	-100,709,456.12 18,017,015.80 GN -118,726,471.92 LS	
Original Face:	2,037,666,564.000							
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FUND Total	0.000	2,560,583,902.400	2,637,379,366.17	2,530,728,220.47	100.00	-106,651,145.70 18,017,015.80 GN -124,668,161.50 LS	0.00 0.00 GN 0.00 LS	-106,651,145.70 18,017,015.80 GN -124,668,161.50 LS
Original Face:	2,037,666,564.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	464,807.230	464,807.23	464,807.23	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	122,421,151.390	121,912,295.52	121,895,167.83	18.61	-17,127.69 28,736.40 GN -45,864.09 LS	0.00 0.00 GN 0.00 LS	-17,127.69 28,736.40 GN -45,864.09 LS	
FIXED INCOME	554,431,085.800	553,993,301.69	532,563,273.40	81.32	-21,430,028.29 741,894.97 GN -22,171,923.26 LS	0.00 0.00 GN 0.00 LS	-21,430,028.29 741,894.97 GN -22,171,923.26 LS	
Original Face:	179,023,032.000							
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FUND Total	0.000	677,317,044.420	676,370,404.44	654,923,248.46	100.00	-21,447,155.98 770,631.37 GN -22,217,787.35 LS	0.00 0.00 GN 0.00 LS	-21,447,155.98 770,631.37 GN -22,217,787.35 LS
Original Face:	179,023,032.000							

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-2,795,254.560	-2,795,254.56	-2,795,254.56	0.93	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		85,076,606.250	84,880,081.16	84,836,698.53	28.08	-43,382.63 403.09 GN -43,785.72 LS	0.00 0.00 GN 0.00 LS	-43,382.63 403.09 GN -43,785.72 LS
FIXED INCOME		222,797,334.600	222,394,123.67	214,496,383.26	71.00	-7,897,740.41 19,940.31 GN -7,917,680.72 LS	0.00 0.00 GN 0.00 LS	-7,897,740.41 19,940.31 GN -7,917,680.72 LS
Original Face:	111,789,553.000							
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FUND Total	0.000	305,078,686.290	304,478,950.27	296,537,827.23	100.00	-7,941,123.04 20,343.40 GN -7,961,466.44 LS	0.00 0.00 GN 0.00 LS	-7,941,123.04 20,343.40 GN -7,961,466.44 LS
Original Face:	111,789,553.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	10,068,331.530	10,068,331.53	10,068,331.53	0.39	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	24,055,036.000	1,192,980,480.45	2,595,782,379.30	99.61	1,402,801,898.85 1,464,312,084.81 GN -61,510,185.96 LS	0.00 0.00 GN 0.00 LS	1,402,801,898.85 1,464,312,084.81 GN -61,510,185.96 LS
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FUND Total	0.000	34,123,367.530	1,203,048,811.98	2,605,850,710.83	100.00	1,402,801,898.85 1,464,312,084.81 GN -61,510,185.96 LS	0.00 1,402,801,898.85 1,464,312,084.81 GN -61,510,185.96 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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		-21,688,418.560	-21,688,418.56	-21,688,418.56	1.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		742,442,587.700	733,247,579.38	732,423,813.95	36.70	-823,765.43 47,541.65 GN -871,307.08 LS	0.00 0.00 GN 0.00 LS	-823,765.43 47,541.65 GN -871,307.08 LS
EQUITY		201,538,245.370	201,538,245.37	201,538,245.37	10.10	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		1,071,379,027.470	1,064,446,816.20	1,039,803,758.81	52.11	-24,643,057.39 127,056.97 GN -24,770,114.36 LS	0.00 0.00 GN 0.00 LS	-24,643,057.39 127,056.97 GN -24,770,114.36 LS
Original Face:	648,751,049.000							
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FUND Total	0.000	1,993,671,441.980	1,977,544,222.39	1,952,077,399.57	100.00	-25,466,822.82 174,598.62 GN -25,641,421.44 LS	0.00 0.00 GN 0.00 LS	-25,466,822.82 174,598.62 GN -25,641,421.44 LS
Original Face:	648,751,049.000							

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 6, 2023*



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		4,237,255.800	4,237,255.80	4,237,255.80	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		3,665,178,678.120	3,654,551,800.91	3,653,333,932.71	46.94	-1,217,868.20 91,892.22 GN -1,309,760.42 LS	0.00 0.00 GN 0.00 LS	-1,217,868.20 91,892.22 GN -1,309,760.42 LS
EQUITY		492,767,455.710	492,767,455.71	492,767,455.71	6.33	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		3,736,459,248.480	3,734,404,716.70	3,632,041,758.50	46.67	-102,362,958.20 5,017,464.64 GN -107,380,422.84 LS	0.00 0.00 GN 0.00 LS	-102,362,958.20 5,017,464.64 GN -107,380,422.84 LS
Original Face:	426,027,199.000							
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FUND Total	0.000	7,898,642,638.110	7,885,961,229.12	7,782,380,402.72	100.00	-103,580,826.40 5,109,356.86 GN -108,690,183.26 LS	0.00 0.00 GN 0.00 LS	-103,580,826.40 5,109,356.86 GN -108,690,183.26 LS
Original Face:	426,027,199.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

FUND: ATZD

View Date: *February 6, 2023*



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		529,634.750	529,634.75	529,634.75	0.46	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		115,727,262.530	115,801,544.66	113,808,118.62	99.54	-1,993,426.05 154,085.33 GN -2,147,511.38 LS	0.01 0.01 GN 0.00 LS	-1,993,426.04 154,085.34 GN -2,147,511.38 LS
Original Face:	46,162,000.000							
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FUND Total	0.000	116,256,897.280	116,331,179.41	114,337,753.37	100.00	-1,993,426.05 154,085.33 GN -2,147,511.38 LS	0.01 0.01 GN 0.00 LS	-1,993,426.04 154,085.34 GN -2,147,511.38 LS
Original Face:	46,162,000.000							

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 6, 2023*



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		189,475.140	189,475.14	189,475.14	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		228,715,049.040	227,691,403.20	227,691,403.20	19.70	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		121,778,631.720	121,778,631.72	121,778,631.72	10.54	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		831,837,054.470	831,382,072.55	805,848,777.07	69.74	-25,533,295.48 344,277.18 GN -25,877,572.66 LS	0.00 0.00 GN 0.00 LS	-25,533,295.48 344,277.18 GN -25,877,572.66 LS
Original Face:	323,393,263.000							
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FUND Total	0.000	1,182,520,210.370	1,181,041,582.61	1,155,508,287.13	100.00	-25,533,295.48 344,277.18 GN -25,877,572.66 LS	0.00 0.00 GN 0.00 LS	-25,533,295.48 344,277.18 GN -25,877,572.66 LS
Original Face:	323,393,263.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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		-181,326.420	-181,326.42	-181,326.42	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		2,420,678,527.300	2,411,651,483.11	2,411,651,483.11	92.40	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY		25,012,532.640	25,012,532.64	25,012,532.64	0.96	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		175,000,000.000	173,104,238.60	173,148,860.80	6.63	44,622.20 141,168.99 GN -96,546.79 LS	0.00 0.00 GN 0.00 LS	44,622.20 141,168.99 GN -96,546.79 LS
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FUND Total	0.000	2,620,509,733.520	2,609,586,927.93	2,609,631,550.13	100.00	44,622.20 141,168.99 GN -96,546.79 LS	0.00 0.00 GN 0.00 LS	44,622.20 141,168.99 GN -96,546.79 LS

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 6, 2023*



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	137,348.890	137,348.89	137,348.89	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,428,309,424.330	1,427,286,448.22	1,427,286,448.22	58.68	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	117,239,334.740	117,239,334.74	117,239,334.74	4.82	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	895,000,000.000	888,036,295.19	887,816,238.75	36.50	-220,056.44 45,235.35 GN -265,291.79 LS	0.00 0.00 GN 0.00 LS	-220,056.44 45,235.35 GN -265,291.79 LS
FUND Total							
0.000	2,440,686,107.960	2,432,699,427.04	2,432,479,370.60	100.00	-220,056.44 45,235.35 GN -265,291.79 LS	0.00 0.00 GN 0.00 LS	-220,056.44 45,235.35 GN -265,291.79 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

FUND: ATZH

View Date: *February 6, 2023*



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							
	15,478,189.810	15,478,680.14	15,478,189.81	2.90	-490.33	0.00	-490.33
					0.17 GN	0.00 GN	0.17 GN
					-490.50 LS	0.00 LS	-490.50 LS
FIXED INCOME							
	513,095,000.000	520,085,699.90	518,660,446.13	97.10	-1,425,253.77	0.00	-1,425,253.77
					16,599.79 GN	0.00 GN	16,599.79 GN
					-1,441,853.56 LS	0.00 LS	-1,441,853.56 LS
Original Face:	181,595,000.000						
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FUND Total							
0.000	528,573,189.810	535,564,380.04	534,138,635.94	100.00	-1,425,744.10	0.00	-1,425,744.10
					16,599.96 GN	0.00 GN	16,599.96 GN
					-1,442,344.06 LS	0.00 LS	-1,442,344.06 LS
Original Face:	181,595,000.000						

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 6, 2023*



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	246,170.890	246,170.89	246,170.89	0.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	79,000,000.000	78,777,252.78	78,777,252.78	13.96	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	515,983,940.750	519,417,533.37	485,118,325.59	85.99	-34,299,207.78 872,953.96 GN -35,172,161.74 LS	0.00 0.00 GN 0.00 LS	-34,299,207.78 872,953.96 GN -35,172,161.74 LS	
Original Face:	228,043,793.000							
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FUND Total	0.000	595,230,111.640	598,440,957.04	564,141,749.26	100.00	-34,299,207.78 872,953.96 GN -35,172,161.74 LS	0.00 0.00 GN 0.00 LS	-34,299,207.78 872,953.96 GN -35,172,161.74 LS
Original Face:	228,043,793.000							

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

February 6, 2023



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	460,799.750	460,799.75	460,799.75	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	4,271,615,447.230	4,262,821,107.70	4,262,821,107.70	86.49	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	616,230,502.570	616,230,502.57	616,230,502.57	12.50	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	50,000,000.000	49,007,354.02	49,023,345.00	0.99	15,990.98 15,990.98 GN 0.00 LS	0.00 0.00 GN 0.00 LS	15,990.98 15,990.98 GN 0.00 LS
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FUND Total	0.000	4,938,306,749.550	4,928,519,764.04	100.00	15,990.98 15,990.98 GN 0.00 LS	0.00 0.00 GN 0.00 LS	15,990.98 15,990.98 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 6, 2023*



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	354,264.570	354,264.57	354,264.57	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	23,000,000.000	22,919,851.39	22,919,851.39	10.51	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	208,743,921.820	209,195,897.46	194,864,696.93	89.33	-14,331,200.53 253,399.24 GN -14,584,599.77 LS	0.00 0.00 GN 0.00 LS	-14,331,200.53 253,399.24 GN -14,584,599.77 LS	
Original Face:	152,575,330.000							
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FUND Total	0.000	232,098,186.390	232,470,013.42	218,138,812.89	100.00	-14,331,200.53 253,399.24 GN -14,584,599.77 LS	0.00 0.00 GN 0.00 LS	-14,331,200.53 253,399.24 GN -14,584,599.77 LS
Original Face:	152,575,330.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		2,990,268.570	2,990,268.57	2,990,268.57	0.41	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		403,918,763.980	401,338,578.81	401,338,578.81	54.54	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		337,784,671.310	336,921,355.07	331,590,493.36	45.06	-5,330,861.71 452,489.25 GN -5,783,350.96 LS	0.00 0.00 GN 0.00 LS	-5,330,861.71 452,489.25 GN -5,783,350.96 LS
Original Face:	293,282,287.000							
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FUND Total	0.000	744,693,703.860	741,250,202.45	735,919,340.74	100.00	-5,330,861.71 452,489.25 GN -5,783,350.96 LS	0.00 0.00 GN 0.00 LS	-5,330,861.71 452,489.25 GN -5,783,350.96 LS
Original Face:	293,282,287.000							

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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							
	431,195,423.460	428,957,028.23	428,957,028.23	96.66	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							
	14,799,284.280	14,798,997.76	14,799,284.28	3.34	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	445,994,707.740	443,756,025.99	443,756,312.51	100.00	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	83,756.370	83,756.37	83,756.37	0.41	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	50,927.390	20,149,583.50	20,579,718.03	99.59	430,134.53 469,772.48 GN -39,637.95 LS	0.00 0.00 GN 0.00 LS	430,134.53 469,772.48 GN -39,637.95 LS	
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FUND Total	0.000	134,683.760	20,233,339.87	20,663,474.40	100.00	430,134.53 469,772.48 GN -39,637.95 LS	0.00 0.00 GN 0.00 LS	430,134.53 469,772.48 GN -39,637.95 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	30,779.250	30,779.25	30,779.25	0.33	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	20,619.250	8,524,572.02	9,203,439.75	99.67	678,867.73 680,233.67 GN -1,365.94 LS	0.00 0.00 GN 0.00 LS	678,867.73 680,233.67 GN -1,365.94 LS
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FUND Total	0.000	51,398.500	9,234,219.00	100.00	678,867.73 680,233.67 GN -1,365.94 LS	0.00 0.00 GN 0.00 LS	678,867.73 680,233.67 GN -1,365.94 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	126,367.900	126,367.90	126,367.90	2.12	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	47,052.110	5,600,746.87	5,825,928.33	97.88	225,181.46 225,181.46 GN 0.00 LS	0.00 0.00 GN 0.00 LS	225,181.46 225,181.46 GN 0.00 LS
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FUND Total	0.000	173,420.010	5,727,114.77	100.00	225,181.46 225,181.46 GN 0.00 LS	0.00 0.00 GN 0.00 LS	225,181.46 225,181.46 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2023*

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

View Date: *February 6, 2023*



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	519,191.460	519,191.46	519,191.46	2.29	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	356,119.280	24,323,233.89	22,149,041.16	97.71	-2,174,192.73 1.09 GN -2,174,193.82 LS	0.00 0.00 GN 0.00 LS	-2,174,192.73 1.09 GN -2,174,193.82 LS	
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FUND Total	0.000	875,310.740	24,842,425.35	22,668,232.62	100.00	-2,174,192.73 1.09 GN -2,174,193.82 LS	0.00 0.00 GN 0.00 LS	-2,174,192.73 1.09 GN -2,174,193.82 LS