

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: January 10, 2022



STATE STREET

As of: December 31, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	12,104,900.970	Local	100.031359	12,108,696.91	100.030000	12,108,532.44	-164.47	1.00
		Base	100.031359	12,108,696.91	100.030000	12,108,532.44	-164.47	1.00

US DOLLAR Total	12,104,900.970	Local		12,108,696.91		12,108,532.44	-164.47	1.00
		Base		12,108,696.91		12,108,532.44	-164.47	1.00

CASH EQUIVALENT Total	12,104,900.970	Base		12,108,696.91		12,108,532.44	-164.47	1.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01							
	29,679.000	Local	43.259098	1,283,886.77	116.020000	3,443,357.58	2,159,470.81	0.28
		Base	43.259098	1,283,886.77	116.020000	3,443,357.58	2,159,470.81	0.28

00191U102	ASGN INC COMMON STOCK USD.01							
	25,198.000	Local	65.044978	1,639,003.36	123.400000	3,109,433.20	1,470,429.84	0.26
		Base	65.044978	1,639,003.36	123.400000	3,109,433.20	1,470,429.84	0.26

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,496.000	Local	39.047408	1,698,406.06	60.700000	2,640,207.20	941,801.14	0.22
		Base	39.047408	1,698,406.06	60.700000	2,640,207.20	941,801.14	0.22

004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	56,859.000	Local	14.685120	834,981.26	34.700000	1,973,007.30	1,138,026.04	0.16
		Base	14.685120	834,981.26	34.700000	1,973,007.30	1,138,026.04	0.16

00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	16,892.000	Local	117.376938	1,982,731.24	211.720000	3,576,374.24	1,593,643.00	0.30
		Base	117.376938	1,982,731.24	211.720000	3,576,374.24	1,593,643.00	0.30

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00766T100	AECOM COMMON STOCK USD.01								
	20,923.000	Local	33.884968	708,975.19	77.350000	1,618,394.05	909,418.86	0.13	
		Base	33.884968	708,975.19	77.350000	1,618,394.05	909,418.86	0.13	
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
	19,661.000	Local	83.021301	1,632,281.79	164.510000	3,234,431.11	1,602,149.32	0.27	
		Base	83.021301	1,632,281.79	164.510000	3,234,431.11	1,602,149.32	0.27	
013872106	ALCOA CORP COMMON STOCK USD.01								
	90,490.000	Local	59.326800	5,368,482.14	59.580000	5,391,394.20	22,912.06	0.44	
		Base	59.326800	5,368,482.14	59.580000	5,391,394.20	22,912.06	0.44	
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
	6,626.000	Local	404.954887	2,683,231.08	667.590000	4,423,451.34	1,740,220.26	0.36	
		Base	404.954887	2,683,231.08	667.590000	4,423,451.34	1,740,220.26	0.36	
018522300	ALLETE INC COMMON STOCK								
	25,425.000	Local	67.764618	1,722,915.42	66.350000	1,686,948.75	-35,966.67	0.14	
		Base	67.764618	1,722,915.42	66.350000	1,686,948.75	-35,966.67	0.14	
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
	24,078.000	Local	38.476625	926,440.17	66.570000	1,602,872.46	676,432.29	0.13	
		Base	38.476625	926,440.17	66.570000	1,602,872.46	676,432.29	0.13	
023436108	AMEDISYS INC COMMON STOCK USD.001								
	15,767.000	Local	135.336710	2,133,853.91	161.880000	2,552,361.96	418,508.05	0.21	
		Base	135.336710	2,133,853.91	161.880000	2,552,361.96	418,508.05	0.21	
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
	67,302.000	Local	41.098446	2,766,007.58	57.290000	3,855,731.58	1,089,724.00	0.32	
		Base	41.098446	2,766,007.58	57.290000	3,855,731.58	1,089,724.00	0.32	
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
	74,201.000	Local	16.839387	1,249,499.37	25.320000	1,878,769.32	629,269.95	0.16	
		Base	16.839387	1,249,499.37	25.320000	1,878,769.32	629,269.95	0.16	
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
	31,993.000	Local	50.266962	1,608,190.90	137.320000	4,393,278.76	2,785,087.86	0.36	
		Base	50.266962	1,608,190.90	137.320000	4,393,278.76	2,785,087.86	0.36	

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031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
	48,487.000	Local	25.582892	1,240,437.69	24.790000	1,201,992.73	-38,444.96	0.10	
		Base	25.582892	1,240,437.69	24.790000	1,201,992.73	-38,444.96	0.10	
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
	157,039.000	Local	6.914983	1,085,921.97	9.680000	1,520,137.52	434,215.55	0.13	
		Base	6.914983	1,085,921.97	9.680000	1,520,137.52	434,215.55	0.13	
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
	75,924.000	Local	39.021247	2,962,649.17	54.670000	4,150,765.08	1,188,115.91	0.34	
		Base	39.021247	2,962,649.17	54.670000	4,150,765.08	1,188,115.91	0.34	
038336103	APTARGROUP INC COMMON STOCK USD.01								
	31,836.000	Local	57.618794	1,834,351.94	122.480000	3,899,273.28	2,064,921.34	0.32	
		Base	57.618794	1,834,351.94	122.480000	3,899,273.28	2,064,921.34	0.32	
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
	33,676.000	Local	38.464476	1,295,329.69	134.270000	4,521,676.52	3,226,346.83	0.37	
		Base	38.464476	1,295,329.69	134.270000	4,521,676.52	3,226,346.83	0.37	
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
	50,423.000	Local	59.624979	3,006,470.30	66.300000	3,343,044.90	336,574.60	0.28	
		Base	59.624979	3,006,470.30	66.300000	3,343,044.90	336,574.60	0.28	
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
	27,316.000	Local	35.315241	964,671.11	107.660000	2,940,840.56	1,976,169.45	0.24	
		Base	35.315241	964,671.11	107.660000	2,940,840.56	1,976,169.45	0.24	
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1								
	32,365.000	Local	137.901866	4,463,193.90	152.200000	4,925,953.00	462,759.10	0.41	
		Base	137.901866	4,463,193.90	152.200000	4,925,953.00	462,759.10	0.41	
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
	72,583.000	Local	18.239221	1,323,857.38	22.590000	1,639,649.97	315,792.59	0.14	
		Base	18.239221	1,323,857.38	22.590000	1,639,649.97	315,792.59	0.14	
05329W102	AUTONATION INC COMMON STOCK USD.01								
	19,336.000	Local	41.410270	800,708.99	116.850000	2,259,411.60	1,458,702.61	0.19	
		Base	41.410270	800,708.99	116.850000	2,259,411.60	1,458,702.61	0.19	

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05368V106	AVIENT CORP COMMON STOCK USD.01	44,248.000	Local 33.880499	1,499,144.32	55.950000	2,475,675.60	976,531.28	0.20
			Base 33.880499	1,499,144.32	55.950000	2,475,675.60	976,531.28	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01	19,384.000	Local 35.299327	684,242.16	207.370000	4,019,660.08	3,335,417.92	0.33
			Base 35.299327	684,242.16	207.370000	4,019,660.08	3,335,417.92	0.33
053807103	AVNET INC COMMON STOCK USD1.0	47,988.000	Local 29.679378	1,424,254.00	41.230000	1,978,545.24	554,291.24	0.16
			Base 29.679378	1,424,254.00	41.230000	1,978,545.24	554,291.24	0.16
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001	31,698.000	Local 69.110794	2,190,673.95	157.000000	4,976,586.00	2,785,912.05	0.41
			Base 69.110794	2,190,673.95	157.000000	4,976,586.00	2,785,912.05	0.41
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	66,039.000	Local 27.889129	1,841,770.21	66.970000	4,422,631.83	2,580,861.62	0.36
			Base 27.889129	1,841,770.21	66.970000	4,422,631.83	2,580,861.62	0.36
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	19,576.000	Local 56.562887	1,107,275.08	83.760000	1,639,685.76	532,410.68	0.14
			Base 56.562887	1,107,275.08	83.760000	1,639,685.76	532,410.68	0.14
06417N103	BANK OZK COMMON STOCK	58,465.000	Local 40.611412	2,374,346.21	46.530000	2,720,376.45	346,030.24	0.22
			Base 40.611412	2,374,346.21	46.530000	2,720,376.45	346,030.24	0.22
077454106	BELDEN INC COMMON STOCK USD.01	21,714.000	Local 66.444084	1,442,766.84	65.730000	1,427,261.22	-15,505.62	0.12
			Base 66.444084	1,442,766.84	65.730000	1,427,261.22	-15,505.62	0.12
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	30,866.000	Local 45.958156	1,418,544.44	70.570000	2,178,213.62	759,669.18	0.18
			Base 45.958156	1,418,544.44	70.570000	2,178,213.62	759,669.18	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	20,039.000	Local 84.756724	1,698,440.00	78.980000	1,582,680.22	-115,759.78	0.13
			Base 84.756724	1,698,440.00	78.980000	1,582,680.22	-115,759.78	0.13

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093671105	H+R BLOCK INC COMMON STOCK								
	84,942.000	Local	15.867613	1,347,826.81	23.560000	2,001,233.52	653,406.71	0.17	
		Base	15.867613	1,347,826.81	23.560000	2,001,233.52	653,406.71	0.17	
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
	4,540.000	Local	332.305260	1,508,665.88	505.100000	2,293,154.00	784,488.12	0.19	
		Base	332.305260	1,508,665.88	505.100000	2,293,154.00	784,488.12	0.19	
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
	39,664.000	Local	33.112538	1,313,375.72	65.570000	2,600,768.48	1,287,392.76	0.21	
		Base	33.112538	1,313,375.72	65.570000	2,600,768.48	1,287,392.76	0.21	
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
	38,604.000	Local	37.586203	1,450,977.77	51.800000	1,999,687.20	548,709.43	0.16	
		Base	37.586203	1,450,977.77	51.800000	1,999,687.20	548,709.43	0.16	
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	4,072.000	Local	22.505855	91,643.84	36.590000	148,994.48	57,350.64	0.01	
		Base	22.505855	91,643.84	36.590000	148,994.48	57,350.64	0.01	
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
	23,773.000	Local	78.320454	1,861,912.16	65.570000	1,558,795.61	-303,116.55	0.13	
		Base	78.320454	1,861,912.16	65.570000	1,558,795.61	-303,116.55	0.13	
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
	143,635.000	Local	17.081325	2,453,476.17	25.410000	3,649,765.35	1,196,289.18	0.30	
		Base	17.081325	2,453,476.17	25.410000	3,649,765.35	1,196,289.18	0.30	
114340102	AZENTA INC COMMON STOCK USD.01								
	35,957.000	Local	79.964135	2,875,270.40	103.110000	3,707,526.27	832,255.87	0.31	
		Base	79.964135	2,875,270.40	103.110000	3,707,526.27	832,255.87	0.31	
116794108	BRUKER CORP COMMON STOCK USD.01								
	49,201.000	Local	85.056800	4,184,879.62	83.910000	4,128,455.91	-56,423.71	0.34	
		Base	85.056800	4,184,879.62	83.910000	4,128,455.91	-56,423.71	0.34	
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
	37,287.000	Local	29.556783	1,102,083.75	100.730000	3,755,919.51	2,653,835.76	0.31	
		Base	29.556783	1,102,083.75	100.730000	3,755,919.51	2,653,835.76	0.31	

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12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
	92,618.000	Local	35.515100	3,289,337.53	85.710000	7,938,288.78	4,648,951.25	0.65	
		Base	35.515100	3,289,337.53	85.710000	7,938,288.78	4,648,951.25	0.65	
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
	57,232.000	Local	34.765253	1,989,684.98	41.740000	2,388,863.68	399,178.70	0.20	
		Base	34.765253	1,989,684.98	41.740000	2,388,863.68	399,178.70	0.20	
125581801	CIT GROUP INC COMMON STOCK USD.01								
	47,962.000	Local	42.536494	2,040,135.31	51.340000	2,462,369.08	422,233.77	0.20	
		Base	42.536494	2,040,135.31	51.340000	2,462,369.08	422,233.77	0.20	
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
	13,748.000	Local	128.489319	1,766,471.16	191.690000	2,635,354.12	868,882.96	0.22	
		Base	128.489319	1,766,471.16	191.690000	2,635,354.12	868,882.96	0.22	
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
	59,640.000	Local	17.175346	1,024,337.66	23.840000	1,421,817.60	397,479.94	0.12	
		Base	17.175346	1,024,337.66	23.840000	1,421,817.60	397,479.94	0.12	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	102,146.000	Local	10.061077	1,027,698.75	13.750000	1,404,507.50	376,808.75	0.12	
		Base	10.061077	1,027,698.75	13.750000	1,404,507.50	376,808.75	0.12	
12685J105	CABLE ONE INC COMMON STOCK USD.01								
	2,397.000	Local	695.224134	1,666,452.25	1,763.450000	4,226,989.65	2,560,537.40	0.35	
		Base	695.224134	1,666,452.25	1,763.450000	4,226,989.65	2,560,537.40	0.35	
127055101	CABOT CORP COMMON STOCK USD1.0								
	27,435.000	Local	32.006764	878,105.56	56.200000	1,541,847.00	663,741.44	0.13	
		Base	32.006764	878,105.56	56.200000	1,541,847.00	663,741.44	0.13	
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
	11,282.000	Local	174.526300	1,969,005.72	269.210000	3,037,227.22	1,068,221.50	0.25	
		Base	174.526300	1,969,005.72	269.210000	3,037,227.22	1,068,221.50	0.25	
12740C103	CADENCE BANK COMMON STOCK USD2.5								
	94,767.000	Local	26.061766	2,469,795.42	29.790000	2,823,108.93	353,313.51	0.23	
		Base	26.061766	2,469,795.42	29.790000	2,823,108.93	353,313.51	0.23	

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131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		56,677.000	Local 33.557452	1,901,935.69	27.440000	1,555,216.88	-346,718.81	0.13
			Base 33.557452	1,901,935.69	27.440000	1,555,216.88	-346,718.81	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		49,426.000	Local 64.998841	3,212,632.70	178.680000	8,831,437.68	5,618,804.98	0.73
			Base 64.998841	3,212,632.70	178.680000	8,831,437.68	5,618,804.98	0.73
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		25,287.000	Local 64.960220	1,642,649.09	248.120000	6,274,210.44	4,631,561.35	0.52
			Base 64.960220	1,642,649.09	248.120000	6,274,210.44	4,631,561.35	0.52
146229109	CARTER S INC COMMON STOCK USD.01							
		20,442.000	Local 58.078060	1,187,231.71	101.220000	2,069,139.24	881,907.53	0.17
			Base 58.078060	1,187,231.71	101.220000	2,069,139.24	881,907.53	0.17
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		17,944.000	Local 109.441287	1,963,814.45	197.350000	3,541,248.40	1,577,433.95	0.29
			Base 109.441287	1,963,814.45	197.350000	3,541,248.40	1,577,433.95	0.29
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		37,349.000	Local 18.953766	707,904.21	42.990000	1,605,633.51	897,729.30	0.13
			Base 18.953766	707,904.21	42.990000	1,605,633.51	897,729.30	0.13
156727109	CERENCE INC COMMON STOCK USD.01							
		18,381.000	Local 108.136381	1,987,654.82	76.640000	1,408,719.84	-578,934.98	0.12
			Base 108.136381	1,987,654.82	76.640000	1,408,719.84	-578,934.98	0.12
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		97,729.000	Local 21.630465	2,113,923.71	20.210000	1,975,103.09	-138,820.62	0.16
			Base 21.630465	2,113,923.71	20.210000	1,975,103.09	-138,820.62	0.16
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		7,446.000	Local 343.028124	2,554,187.41	529.040000	3,939,231.84	1,385,044.43	0.32
			Base 343.028124	2,554,187.41	529.040000	3,939,231.84	1,385,044.43	0.32
163851108	CHEMOURS CO/THE COMMON STOCK							
		78,815.000	Local 20.932832	1,649,821.18	33.560000	2,645,031.40	995,210.22	0.22
			Base 20.932832	1,649,821.18	33.560000	2,645,031.40	995,210.22	0.22

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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							
		15,873.000	Local 104.493963	1,658,632.68	155.990000	2,476,029.27	817,396.59	0.20
			Base 104.493963	1,658,632.68	155.990000	2,476,029.27	817,396.59	0.20
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		16,649.000	Local 57.867533	963,436.56	240.900000	4,010,744.10	3,047,307.54	0.33
			Base 57.867533	963,436.56	240.900000	4,010,744.10	3,047,307.54	0.33
171779309	CIENA CORP COMMON STOCK USD.01							
		74,930.000	Local 23.618718	1,769,750.52	76.970000	5,767,362.10	3,997,611.58	0.48
			Base 23.618718	1,769,750.52	76.970000	5,767,362.10	3,997,611.58	0.48
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		27,634.000	Local 58.231295	1,609,163.61	92.020000	2,542,880.68	933,717.07	0.21
			Base 58.231295	1,609,163.61	92.020000	2,542,880.68	933,717.07	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		24,210.000	Local 45.834312	1,109,648.70	99.770000	2,415,431.70	1,305,783.00	0.20
			Base 45.834312	1,109,648.70	99.770000	2,415,431.70	1,305,783.00	0.20
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		220,096.000	Local 16.444344	3,619,334.31	21.770000	4,791,489.92	1,172,155.61	0.40
			Base 16.444344	3,619,334.31	21.770000	4,791,489.92	1,172,155.61	0.40
192422103	COGNEX CORP COMMON STOCK USD.002							
		85,507.000	Local 27.591099	2,359,232.10	77.760000	6,649,024.32	4,289,792.22	0.55
			Base 27.591099	2,359,232.10	77.760000	6,649,024.32	4,289,792.22	0.55
192479103	COHERENT INC COMMON STOCK USD.01							
		11,866.000	Local 181.512197	2,153,823.73	266.540000	3,162,763.64	1,008,939.91	0.26
			Base 181.512197	2,153,823.73	266.540000	3,162,763.64	1,008,939.91	0.26
194014106	COLFAX CORP COMMON STOCK USD.001							
		65,127.000	Local 32.863504	2,140,301.43	45.970000	2,993,888.19	853,586.76	0.25
			Base 32.863504	2,140,301.43	45.970000	2,993,888.19	853,586.76	0.25
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		16,718.000	Local 97.097430	1,623,274.84	97.440000	1,629,001.92	5,727.08	0.13
			Base 97.097430	1,623,274.84	97.440000	1,629,001.92	5,727.08	0.13

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
	53,684.000	Local	30.662311	1,646,075.49	68.740000	3,690,238.16	2,044,162.67	0.30	
		Base	30.662311	1,646,075.49	68.740000	3,690,238.16	2,044,162.67	0.30	
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	58,322.000	Local	15.289343	891,705.05	36.290000	2,116,505.38	1,224,800.33	0.17	
		Base	15.289343	891,705.05	36.290000	2,116,505.38	1,224,800.33	0.17	
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01								
	22,011.000	Local	64.325929	1,415,878.02	68.920000	1,516,998.12	101,120.10	0.13	
		Base	64.325929	1,415,878.02	68.920000	1,516,998.12	101,120.10	0.13	
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
	16,462.000	Local	79.284836	1,305,186.97	51.080000	840,878.96	-464,308.01	0.07	
		Base	79.284836	1,305,186.97	51.080000	840,878.96	-464,308.01	0.07	
20602D101	CONCENTRIX CORP COMMON STOCK								
	20,749.000	Local	49.491398	1,026,897.02	178.620000	3,706,186.38	2,679,289.36	0.31	
		Base	49.491398	1,026,897.02	178.620000	3,706,186.38	2,679,289.36	0.31	
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01								
	1.000	Local	29.050000	29.05	57.870000	57.87	28.82	0.00	
		Base	29.050000	29.05	57.870000	57.87	28.82	0.00	
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
	54,325.000	Local	30.231798	1,642,342.44	27.970000	1,519,470.25	-122,872.19	0.13	
		Base	30.231798	1,642,342.44	27.970000	1,519,470.25	-122,872.19	0.13	
222070203	COTY INC CL A COMMON STOCK USD.01								
	162,298.000	Local	3.925420	637,087.82	10.500000	1,704,129.00	1,067,041.18	0.14	
		Base	3.925420	637,087.82	10.500000	1,704,129.00	1,067,041.18	0.14	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	71,911.000	Local	37.530985	2,698,890.65	40.280000	2,896,575.08	197,684.43	0.24	
		Base	37.530985	2,698,890.65	40.280000	2,896,575.08	197,684.43	0.24	
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
	11,372.000	Local	145.886137	1,659,017.15	128.640000	1,462,894.08	-196,123.07	0.12	
		Base	145.886137	1,659,017.15	128.640000	1,462,894.08	-196,123.07	0.12	

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224399105	CRANE CO COMMON STOCK USD1.0							
		24,142.000	Local 44.870537	1,083,264.51	101.730000	2,455,965.66	1,372,701.15	0.20
			Base 44.870537	1,083,264.51	101.730000	2,455,965.66	1,372,701.15	0.20
227046109	CROCS INC COMMON STOCK USD.001							
		28,461.000	Local 111.843344	3,183,173.41	128.220000	3,649,269.42	466,096.01	0.30
			Base 111.843344	3,183,173.41	128.220000	3,649,269.42	466,096.01	0.30
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		27,425.000	Local 66.946517	1,836,008.24	126.070000	3,457,469.75	1,621,461.51	0.29
			Base 66.946517	1,836,008.24	126.070000	3,457,469.75	1,621,461.51	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		18,979.000	Local 78.361467	1,487,222.29	138.670000	2,631,817.93	1,144,595.64	0.22
			Base 78.361467	1,487,222.29	138.670000	2,631,817.93	1,144,595.64	0.22
23283R100	CYRUSONE INC REIT USD.01							
		61,379.000	Local 56.025951	3,438,816.87	89.720000	5,506,923.88	2,068,107.01	0.45
			Base 56.025951	3,438,816.87	89.720000	5,506,923.88	2,068,107.01	0.45
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
		46,783.000	Local 40.352274	1,887,800.43	47.980000	2,244,648.34	356,847.91	0.19
			Base 40.352274	1,887,800.43	47.980000	2,244,648.34	356,847.91	0.19
235825205	DANA INC COMMON STOCK USD.01							
		69,758.000	Local 19.667496	1,371,965.20	22.820000	1,591,877.56	219,912.36	0.13
			Base 19.667496	1,371,965.20	22.820000	1,591,877.56	219,912.36	0.13
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		78,257.000	Local 27.798994	2,175,465.91	69.290000	5,422,427.53	3,246,961.62	0.45
			Base 27.798994	2,175,465.91	69.290000	5,422,427.53	3,246,961.62	0.45
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		13,275.000	Local 81.753616	1,085,279.25	366.310000	4,862,765.25	3,777,486.00	0.40
			Base 81.753616	1,085,279.25	366.310000	4,862,765.25	3,777,486.00	0.40
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		31,385.000	Local 33.457128	1,050,051.96	114.990000	3,608,961.15	2,558,909.19	0.30
			Base 33.457128	1,050,051.96	114.990000	3,608,961.15	2,558,909.19	0.30

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25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001	42,526.000	Local	57.667954	2,452,387.42	60.990000	2,593,660.74	141,273.32	0.21
			Base	57.667954	2,452,387.42	60.990000	2,593,660.74	141,273.32	0.21
257651109	DONALDSON CO INC COMMON STOCK USD5.0	59,776.000	Local	30.277618	1,809,874.90	59.260000	3,542,325.76	1,732,450.86	0.29
			Base	30.277618	1,809,874.90	59.260000	3,542,325.76	1,732,450.86	0.29
25960P109	DOUGLAS EMMETT INC REIT USD.01	84,872.000	Local	32.110875	2,725,314.16	33.500000	2,843,212.00	117,897.84	0.23
			Base	32.110875	2,725,314.16	33.500000	2,843,212.00	117,897.84	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333	14,592.000	Local	77.838753	1,135,823.08	93.760000	1,368,145.92	232,322.84	0.11
			Base	77.838753	1,135,823.08	93.760000	1,368,145.92	232,322.84	0.11
26884L109	EQT CORP COMMON STOCK	146,233.000	Local	17.435812	2,549,691.06	21.810000	3,189,341.73	639,650.67	0.26
			Base	17.435812	2,549,691.06	21.810000	3,189,341.73	639,650.67	0.26
26884U109	EPR PROPERTIES REIT USD.01	36,178.000	Local	55.167276	1,995,841.72	47.490000	1,718,093.22	-277,748.50	0.14
			Base	55.167276	1,995,841.72	47.490000	1,718,093.22	-277,748.50	0.14
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01	19,672.000	Local	71.276868	1,402,158.54	166.460000	3,274,601.12	1,872,442.58	0.27
			Base	71.276868	1,402,158.54	166.460000	3,274,601.12	1,872,442.58	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001	68,632.000	Local	26.610808	1,826,353.00	78.680000	5,399,965.76	3,573,612.76	0.45
			Base	26.610808	1,826,353.00	78.680000	5,399,965.76	3,573,612.76	0.45
277276101	EASTGROUP PROPERTIES INC REIT	19,676.000	Local	119.531819	2,351,908.08	227.850000	4,483,176.60	2,131,268.52	0.37
			Base	119.531819	2,351,908.08	227.850000	4,483,176.60	2,131,268.52	0.37
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	25,814.000	Local	53.914577	1,391,750.88	127.390000	3,288,445.46	1,896,694.58	0.27
			Base	53.914577	1,391,750.88	127.390000	3,288,445.46	1,896,694.58	0.27

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		48,118.000	Local 46.912748	2,257,347.61	65.260000	3,140,180.68	882,833.07	0.26
			Base 46.912748	2,257,347.61	65.260000	3,140,180.68	882,833.07	0.26
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		30,422.000	Local 30.310210	922,097.22	40.100000	1,219,922.20	297,824.98	0.10
			Base 30.310210	922,097.22	40.100000	1,219,922.20	297,824.98	0.10
29275Y102	ENERSYS COMMON STOCK USD.01							
		20,261.000	Local 66.553469	1,348,439.83	79.060000	1,601,834.66	253,394.83	0.13
			Base 66.553469	1,348,439.83	79.060000	1,601,834.66	253,394.83	0.13
29404K106	ENVESTNET INC COMMON STOCK							
		26,428.000	Local 79.636358	2,104,629.68	79.340000	2,096,797.52	-7,832.16	0.17
			Base 79.636358	2,104,629.68	79.340000	2,096,797.52	-7,832.16	0.17
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
		78,044.000	Local 43.667560	3,407,991.09	45.060000	3,516,662.64	108,671.55	0.29
			Base 43.667560	3,407,991.09	45.060000	3,516,662.64	108,671.55	0.29
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		196,624.000	Local 14.172515	2,786,656.56	10.340000	2,033,092.16	-753,564.40	0.17
			Base 14.172515	2,786,656.56	10.340000	2,033,092.16	-753,564.40	0.17
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		111,234.000	Local 26.633983	2,962,604.45	53.690000	5,972,153.46	3,009,549.01	0.49
			Base 26.633983	2,962,604.45	53.690000	5,972,153.46	3,009,549.01	0.49
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		18,872.000	Local 80.639980	1,521,837.70	135.850000	2,563,761.20	1,041,923.50	0.21
			Base 80.639980	1,521,837.70	135.850000	2,563,761.20	1,041,923.50	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
		153,022.000	Local 20.958741	3,207,148.46	18.280000	2,797,242.16	-409,906.30	0.23
			Base 20.958741	3,207,148.46	18.280000	2,797,242.16	-409,906.30	0.23
302520101	FNB CORP COMMON STOCK USD.01							
		154,246.000	Local 12.166440	1,876,624.73	12.130000	1,871,003.98	-5,620.75	0.15
			Base 12.166440	1,876,624.73	12.130000	1,871,003.98	-5,620.75	0.15

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302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	16,583.000	Local	110.672316	1,835,279.01	153.420000	2,544,163.86	708,884.85	0.21	
		Base	110.672316	1,835,279.01	153.420000	2,544,163.86	708,884.85	0.21	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	13,232.000	Local	89.501654	1,184,285.88	433.670000	5,738,321.44	4,554,035.56	0.47	
		Base	89.501654	1,184,285.88	433.670000	5,738,321.44	4,554,035.56	0.47	
314211103	FEDERATED HERMES INC COMMON STOCK								
	46,838.000	Local	23.215525	1,087,368.77	37.580000	1,760,172.04	672,803.27	0.15	
		Base	23.215525	1,087,368.77	37.580000	1,760,172.04	672,803.27	0.15	
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
	53,087.000	Local	24.554525	1,303,526.07	78.230000	4,152,996.01	2,849,469.94	0.34	
		Base	24.554525	1,303,526.07	78.230000	4,152,996.01	2,849,469.94	0.34	
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
	62,015.000	Local	27.853027	1,727,305.44	50.840000	3,152,842.60	1,425,537.16	0.26	
		Base	27.853027	1,727,305.44	50.840000	3,152,842.60	1,425,537.16	0.26	
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
	261,530.000	Local	11.616036	3,037,941.94	16.330000	4,270,784.90	1,232,842.96	0.35	
		Base	11.616036	3,037,941.94	16.330000	4,270,784.90	1,232,842.96	0.35	
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
	63,013.000	Local	26.888725	1,694,339.21	66.200000	4,171,460.60	2,477,121.39	0.34	
		Base	26.888725	1,694,339.21	66.200000	4,171,460.60	2,477,121.39	0.34	
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
	47,824.000	Local	48.995177	2,343,145.36	87.160000	4,168,339.84	1,825,194.48	0.34	
		Base	48.995177	2,343,145.36	87.160000	4,168,339.84	1,825,194.48	0.34	
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01								
	39,060.000	Local	81.652217	3,189,335.61	74.810000	2,922,078.60	-267,257.01	0.24	
		Base	81.652217	3,189,335.61	74.810000	2,922,078.60	-267,257.01	0.24	
33829M101	FIVE BELOW COMMON STOCK USD.01								
	27,094.000	Local	81.269010	2,201,902.56	206.890000	5,605,477.66	3,403,575.10	0.46	
		Base	81.269010	2,201,902.56	206.890000	5,605,477.66	3,403,575.10	0.46	

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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	
343412102	FLUOR CORP COMMON STOCK USD.01								
		68,392.000	Local 27.934342	1,910,485.55	24.770000	1,694,069.84	-216,415.71		0.14
			Base 27.934342	1,910,485.55	24.770000	1,694,069.84	-216,415.71		0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		96,104.000	Local 15.397236	1,479,735.94	27.470000	2,639,976.88	1,160,240.94		0.22
			Base 15.397236	1,479,735.94	27.470000	2,639,976.88	1,160,240.94		0.22
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		63,003.000	Local 40.057174	2,523,722.13	30.600000	1,927,891.80	-595,830.33		0.16
			Base 40.057174	2,523,722.13	30.600000	1,927,891.80	-595,830.33		0.16
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		43,679.000	Local 36.354058	1,587,908.92	43.630000	1,905,714.77	317,805.85		0.16
			Base 36.354058	1,587,908.92	43.630000	1,905,714.77	317,805.85		0.16
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		20,363.000	Local 76.725190	1,562,355.05	170.100000	3,463,746.30	1,901,391.25		0.29
			Base 76.725190	1,562,355.05	170.100000	3,463,746.30	1,901,391.25		0.29
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		78,014.000	Local 10.866765	847,759.82	17.000000	1,326,238.00	478,478.18		0.11
			Base 10.866765	847,759.82	17.000000	1,326,238.00	478,478.18		0.11
361448103	GATX CORP COMMON STOCK USD.625								
		17,169.000	Local 39.063773	670,685.92	104.190000	1,788,838.11	1,118,152.19		0.15
			Base 39.063773	670,685.92	104.190000	1,788,838.11	1,118,152.19		0.15
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01								
		47,683.000	Local 27.861402	1,328,515.23	90.830000	4,331,046.89	3,002,531.66		0.36
			Base 27.861402	1,328,515.23	90.830000	4,331,046.89	3,002,531.66		0.36
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		29,966.000	Local 221.557247	6,639,184.47	148.390000	4,446,654.74	-2,192,529.73		0.37
			Base 221.557247	6,639,184.47	148.390000	4,446,654.74	-2,192,529.73		0.37
371901109	GENTEX CORP COMMON STOCK USD.06								
		114,391.000	Local 12.967316	1,483,344.20	34.850000	3,986,526.35	2,503,182.15		0.33
			Base 12.967316	1,483,344.20	34.850000	3,986,526.35	2,503,182.15		0.33

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	52,462.000	Local 37.074376	1,944,995.93	56.700000	2,974,595.40	1,029,599.47	0.25
			Base 37.074376	1,944,995.93	56.700000	2,974,595.40	1,029,599.47	0.25
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	38,227.000	Local 31.033433	1,186,315.05	72.200000	2,759,989.40	1,573,674.35	0.23
			Base 31.033433	1,186,315.05	72.200000	2,759,989.40	1,573,674.35	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	135,893.000	Local 17.826458	2,422,490.87	21.320000	2,897,238.76	474,747.89	0.24
			Base 17.826458	2,422,490.87	21.320000	2,897,238.76	474,747.89	0.24
384109104	GRACO INC COMMON STOCK USD1.0	82,202.000	Local 20.117913	1,653,732.67	80.620000	6,627,125.24	4,973,392.57	0.55
			Base 20.117913	1,653,732.67	80.620000	6,627,125.24	4,973,392.57	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	1,930.000	Local 443.997907	856,915.96	629.830000	1,215,571.90	358,655.94	0.10
			Base 443.997907	856,915.96	629.830000	1,215,571.90	358,655.94	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	19,382.000	Local 93.388450	1,810,054.93	85.710000	1,661,231.22	-148,823.71	0.14
			Base 93.388450	1,810,054.93	85.710000	1,661,231.22	-148,823.71	0.14
397624107	GREIF INC CL A COMMON STOCK	12,841.000	Local 49.349884	633,701.86	60.370000	775,211.17	141,509.31	0.06
			Base 49.349884	633,701.86	60.370000	775,211.17	141,509.31	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	42,258.000	Local 38.478774	1,626,036.02	28.280000	1,195,056.24	-430,979.78	0.10
			Base 38.478774	1,626,036.02	28.280000	1,195,056.24	-430,979.78	0.10
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01	24,716.000	Local 94.954260	2,346,889.48	53.040000	1,310,936.64	-1,035,952.84	0.11
			Base 94.954260	2,346,889.48	53.040000	1,310,936.64	-1,035,952.84	0.11
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	44,922.000	Local 27.389441	1,230,388.46	42.610000	1,914,126.42	683,737.96	0.16
			Base 27.389441	1,230,388.46	42.610000	1,914,126.42	683,737.96	0.16

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40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001								
	68,091.000	Local	42.612037	2,901,496.23	40.210000	2,737,939.11	-163,557.12	0.23	
		Base	42.612037	2,901,496.23	40.210000	2,737,939.11	-163,557.12	0.23	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	41,992.000	Local	32.363941	1,359,026.59	50.020000	2,100,439.84	741,413.25	0.17	
		Base	32.363941	1,359,026.59	50.020000	2,100,439.84	741,413.25	0.17	
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	168,890.000	Local	16.825300	2,841,624.92	16.720000	2,823,840.80	-17,784.12	0.23	
		Base	16.825300	2,841,624.92	16.720000	2,823,840.80	-17,784.12	0.23	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	17,208.000	Local	60.819755	1,046,586.35	131.060000	2,255,280.48	1,208,694.13	0.19	
		Base	60.819755	1,046,586.35	131.060000	2,255,280.48	1,208,694.13	0.19	
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
	74,421.000	Local	23.569980	1,754,101.49	37.690000	2,804,927.49	1,050,826.00	0.23	
		Base	23.569980	1,754,101.49	37.690000	2,804,927.49	1,050,826.00	0.23	
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
	52,867.000	Local	28.117523	1,486,489.10	41.500000	2,193,980.50	707,491.40	0.18	
		Base	28.117523	1,486,489.10	41.500000	2,193,980.50	707,491.40	0.18	
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
	1,000.000	Local	46.808790	46,808.79	17.790000	17,790.00	-29,018.79	0.00	
		Base	46.808790	46,808.79	17.790000	17,790.00	-29,018.79	0.00	
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
	71,357.000	Local	30.629733	2,185,645.86	31.640000	2,257,735.48	72,089.62	0.19	
		Base	30.629733	2,185,645.86	31.640000	2,257,735.48	72,089.62	0.19	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	40,388.000	Local	82.233985	3,321,266.20	44.240000	1,786,765.12	-1,534,501.08	0.15	
		Base	82.233985	3,321,266.20	44.240000	1,786,765.12	-1,534,501.08	0.15	
428291108	HEXCEL CORP COMMON STOCK USD.01								
	40,574.000	Local	42.169449	1,710,983.23	51.800000	2,101,733.20	390,749.97	0.17	
		Base	42.169449	1,710,983.23	51.800000	2,101,733.20	390,749.97	0.17	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
431284108	HIGHWOODS PROPERTIES INC REIT USD.01		50,483.000	Local	35.155257	1,774,742.82	44.590000	2,251,036.97	476,294.15	0.19
				Base	35.155257	1,774,742.82	44.590000	2,251,036.97	476,294.15	0.19
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01		72,302.000	Local	33.784297	2,442,672.24	32.780000	2,370,059.56	-72,612.68	0.20
				Base	33.784297	2,442,672.24	32.780000	2,370,059.56	-72,612.68	0.20
436893200	HOME BANCSHARES INC COMMON STOCK USD.01		72,902.000	Local	21.621428	1,576,245.32	24.350000	1,775,163.70	198,918.38	0.15
				Base	21.621428	1,576,245.32	24.350000	1,775,163.70	198,918.38	0.15
443510607	HUBBELL INC COMMON STOCK USD.01		26,315.000	Local	74.115564	1,950,351.06	208.270000	5,480,625.05	3,530,273.99	0.45
				Base	74.115564	1,950,351.06	208.270000	5,480,625.05	3,530,273.99	0.45
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01		73,744.000	Local	23.811853	1,755,981.29	24.710000	1,822,214.24	66,232.95	0.15
				Base	23.811853	1,755,981.29	24.710000	1,822,214.24	66,232.95	0.15
449253103	IAA INC COMMON STOCK USD.01		65,217.000	Local	52.105384	3,398,156.80	50.620000	3,301,284.54	-96,872.26	0.27
				Base	52.105384	3,398,156.80	50.620000	3,301,284.54	-96,872.26	0.27
44930G107	ICU MEDICAL INC COMMON STOCK USD.1		9,655.000	Local	232.197798	2,241,869.74	237.340000	2,291,517.70	49,647.96	0.19
				Base	232.197798	2,241,869.74	237.340000	2,291,517.70	49,647.96	0.19
45073V108	ITT INC COMMON STOCK USD1.0		41,400.000	Local	28.770047	1,191,079.94	102.190000	4,230,666.00	3,039,586.06	0.35
				Base	28.770047	1,191,079.94	102.190000	4,230,666.00	3,039,586.06	0.35
451107106	IDACORP INC COMMON STOCK		24,431.000	Local	50.930423	1,244,281.16	113.310000	2,768,276.61	1,523,995.45	0.23
				Base	50.930423	1,244,281.16	113.310000	2,768,276.61	1,523,995.45	0.23
45688C107	INGEVITY CORP COMMON STOCK USD.01		19,001.000	Local	94.415356	1,793,986.18	71.700000	1,362,371.70	-431,614.48	0.11
				Base	94.415356	1,793,986.18	71.700000	1,362,371.70	-431,614.48	0.11

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457187102	INGREDION INC COMMON STOCK USD.01								
	32,180.000	Local	53.628032	1,725,750.06	96.640000	3,109,875.20	1,384,125.14	0.26	
		Base	53.628032	1,725,750.06	96.640000	3,109,875.20	1,384,125.14	0.26	
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	17,317.000	Local	91.748924	1,588,816.11	118.110000	2,045,310.87	456,494.76	0.17	
		Base	91.748924	1,588,816.11	118.110000	2,045,310.87	456,494.76	0.17	
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	35,229.000	Local	60.499404	2,131,333.52	66.990000	2,359,990.71	228,657.19	0.19	
		Base	60.499404	2,131,333.52	66.990000	2,359,990.71	228,657.19	0.19	
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	42,257.000	Local	57.993724	2,450,640.80	79.420000	3,356,050.94	905,410.14	0.28	
		Base	57.993724	2,450,640.80	79.420000	3,356,050.94	905,410.14	0.28	
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
	25,743.000	Local	22.956917	590,979.91	42.390000	1,091,245.77	500,265.86	0.09	
		Base	22.956917	590,979.91	42.390000	1,091,245.77	500,265.86	0.09	
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
	63,938.000	Local	40.704408	2,602,558.41	41.290000	2,640,000.02	37,441.61	0.22	
		Base	40.704408	2,602,558.41	41.290000	2,640,000.02	37,441.61	0.22	
46590V100	JBG SMITH PROPERTIES REIT USD.01								
	55,212.000	Local	35.953540	1,985,066.87	28.710000	1,585,136.52	-399,930.35	0.13	
		Base	35.953540	1,985,066.87	28.710000	1,585,136.52	-399,930.35	0.13	
466313103	JABIL INC COMMON STOCK USD.001								
	69,253.000	Local	25.867811	1,791,423.53	70.350000	4,871,948.55	3,080,525.02	0.40	
		Base	25.867811	1,791,423.53	70.350000	4,871,948.55	3,080,525.02	0.40	
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
	10,481.000	Local	83.875695	879,101.16	87.480000	916,877.88	37,776.72	0.08	
		Base	83.875695	879,101.16	87.480000	916,877.88	37,776.72	0.08	
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
	95,011.000	Local	17.946590	1,705,123.49	38.800000	3,686,426.80	1,981,303.31	0.30	
		Base	17.946590	1,705,123.49	38.800000	3,686,426.80	1,981,303.31	0.30	

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	153,812.000	Local	12.361826	1,901,397.22	14.240000	2,190,282.88	288,885.66	0.18
			Base	12.361826	1,901,397.22	14.240000	2,190,282.88	288,885.66	0.18
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	24,409.000	Local	96.893414	2,365,071.34	269.340000	6,574,320.06	4,209,248.72	0.54
			Base	96.893414	2,365,071.34	269.340000	6,574,320.06	4,209,248.72	0.54
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01	23,321.000	Local	74.302078	1,732,798.76	110.860000	2,585,366.06	852,567.30	0.21
			Base	74.302078	1,732,798.76	110.860000	2,585,366.06	852,567.30	0.21
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR	152,199.000	Local	16.878940	2,568,957.75	10.760000	1,637,661.24	-931,296.51	0.14
			Base	16.878940	2,568,957.75	10.760000	1,637,661.24	-931,296.51	0.14
48242W106	KBR INC COMMON STOCK USD.001	67,848.000	Local	25.431790	1,725,496.12	47.620000	3,230,921.76	1,505,425.64	0.27
			Base	25.431790	1,725,496.12	47.620000	3,230,921.76	1,505,425.64	0.27
48666K109	KB HOME COMMON STOCK USD1.0	41,452.000	Local	16.653066	690,302.90	44.730000	1,854,147.96	1,163,845.06	0.15
			Base	16.653066	690,302.90	44.730000	1,854,147.96	1,163,845.06	0.15
488401100	KEMPER CORP COMMON STOCK USD.1	28,938.000	Local	44.959442	1,301,036.34	58.790000	1,701,265.02	400,228.68	0.14
			Base	44.959442	1,301,036.34	58.790000	1,701,265.02	400,228.68	0.14
489170100	KENNAMETAL INC COMMON STOCK USD1.25	40,454.000	Local	29.398288	1,189,278.34	35.910000	1,452,703.14	263,424.80	0.12
			Base	29.398288	1,189,278.34	35.910000	1,452,703.14	263,424.80	0.12
49427F108	KILROY REALTY CORP REIT USD.01	50,693.000	Local	60.660077	3,075,041.27	66.460000	3,369,056.78	294,015.51	0.28
			Base	60.660077	3,075,041.27	66.460000	3,369,056.78	294,015.51	0.28
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	10,374.000	Local	200.277478	2,077,678.56	237.890000	2,467,870.86	390,192.30	0.20
			Base	200.277478	2,077,678.56	237.890000	2,467,870.86	390,192.30	0.20

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497266106	KIRBY CORP COMMON STOCK USD.1								
	29,072.000	Local	54.189910	1,575,409.07	59.420000	1,727,458.24	152,049.17	0.14	
		Base	54.189910	1,575,409.07	59.420000	1,727,458.24	152,049.17	0.14	
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	105,926.000	Local	22.251187	2,356,979.27	21.780000	2,307,068.28	-49,910.99	0.19	
		Base	22.251187	2,356,979.27	21.780000	2,307,068.28	-49,910.99	0.19	
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
	80,263.000	Local	43.143763	3,462,847.84	60.940000	4,891,227.22	1,428,379.38	0.40	
		Base	43.143763	3,462,847.84	60.940000	4,891,227.22	1,428,379.38	0.40	
500255104	KOHLS CORP COMMON STOCK USD.01								
	72,805.000	Local	19.688569	1,433,426.23	49.390000	3,595,838.95	2,162,412.72	0.30	
		Base	19.688569	1,433,426.23	49.390000	3,595,838.95	2,162,412.72	0.30	
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
	86,637.000	Local	18.619501	1,613,137.72	18.100000	1,568,129.70	-45,008.02	0.13	
		Base	18.619501	1,613,137.72	18.100000	1,568,129.70	-45,008.02	0.13	
50187A107	LHC GROUP INC COMMON STOCK USD.01								
	15,317.000	Local	126.404701	1,936,140.81	137.230000	2,101,951.91	165,811.10	0.17	
		Base	126.404701	1,936,140.81	137.230000	2,101,951.91	165,811.10	0.17	
512816109	LAMAR ADVERTISING CO A REIT USD.001								
	41,989.000	Local	44.748666	1,878,951.74	121.300000	5,093,265.70	3,214,313.96	0.42	
		Base	44.748666	1,878,951.74	121.300000	5,093,265.70	3,214,313.96	0.42	
513847103	LANCASTER COLONY CORP COMMON STOCK								
	9,586.000	Local	79.758552	764,565.48	165.600000	1,587,441.60	822,876.12	0.13	
		Base	79.758552	764,565.48	165.600000	1,587,441.60	822,876.12	0.13	
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	18,432.000	Local	56.686643	1,044,848.21	179.020000	3,299,696.64	2,254,848.43	0.27	
		Base	56.686643	1,044,848.21	179.020000	3,299,696.64	2,254,848.43	0.27	
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
	66,229.000	Local	57.655478	3,818,464.63	77.060000	5,103,606.74	1,285,142.11	0.42	
		Base	57.655478	3,818,464.63	77.060000	5,103,606.74	1,285,142.11	0.42	

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
521865204	LEAR CORP COMMON STOCK USD.01								
	28,833.000	Local	135.693493	3,912,450.47	182.950000	5,274,997.35	1,362,546.88	0.44	
		Base	135.693493	3,912,450.47	182.950000	5,274,997.35	1,362,546.88	0.44	
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
	64,506.000	Local	40.781200	2,630,632.09	41.160000	2,655,066.96	24,434.87	0.22	
		Base	40.781200	2,630,632.09	41.160000	2,655,066.96	24,434.87	0.22	
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
	16,281.000	Local	84.506153	1,375,844.67	324.360000	5,280,905.16	3,905,060.49	0.44	
		Base	84.506153	1,375,844.67	324.360000	5,280,905.16	3,905,060.49	0.44	
53223X107	LIFE STORAGE INC REIT USD.01								
	39,668.000	Local	73.864237	2,930,046.57	153.180000	6,076,344.24	3,146,297.67	0.50	
		Base	73.864237	2,930,046.57	153.180000	6,076,344.24	3,146,297.67	0.50	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	28,559.000	Local	45.176972	1,290,209.13	139.470000	3,983,123.73	2,692,914.60	0.33	
		Base	45.176972	1,290,209.13	139.470000	3,983,123.73	2,692,914.60	0.33	
536797103	LITHIA MOTORS INC COMMON STOCK								
	2,398.000	Local	304.577419	730,376.65	296.950000	712,086.10	-18,290.55	0.06	
		Base	304.577419	730,376.65	296.950000	712,086.10	-18,290.55	0.06	
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	11,913.000	Local	156.829775	1,868,313.11	314.680000	3,748,782.84	1,880,469.73	0.31	
		Base	156.829775	1,868,313.11	314.680000	3,748,782.84	1,880,469.73	0.31	
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
	32,932.000	Local	22.027501	725,409.67	47.950000	1,579,089.40	853,679.73	0.13	
		Base	22.027501	725,409.67	47.950000	1,579,089.40	853,679.73	0.13	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	42,556.000	Local	12.575298	535,154.38	78.350000	3,334,262.60	2,799,108.22	0.28	
		Base	12.575298	535,154.38	78.350000	3,334,262.60	2,799,108.22	0.28	
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
	34,968.000	Local	59.478175	2,079,832.83	105.770000	3,698,565.36	1,618,732.53	0.31	
		Base	59.478175	2,079,832.83	105.770000	3,698,565.36	1,618,732.53	0.31	

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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
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
	98,348.000	Local		21.618398	2,126,126.16	30.840000	3,033,052.32	906,926.16	0.25
		Base		21.618398	2,126,126.16	30.840000	3,033,052.32	906,926.16	0.25
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	157,466.000	Local		12.577733	1,980,565.38	14.420000	2,270,659.72	290,094.34	0.19
		Base		12.577733	1,980,565.38	14.420000	2,270,659.72	290,094.34	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
	26,822.000	Local		103.261391	2,769,677.04	174.170000	4,671,587.74	1,901,910.70	0.39
		Base		103.261391	2,769,677.04	174.170000	4,671,587.74	1,901,910.70	0.39
553498106	MSA SAFETY INC COMMON STOCK								
	17,634.000	Local		52.796490	931,013.30	150.960000	2,662,028.64	1,731,015.34	0.22
		Base		52.796490	931,013.30	150.960000	2,662,028.64	1,731,015.34	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
	22,645.000	Local		64.502039	1,460,648.68	84.060000	1,903,538.70	442,890.02	0.16
		Base		64.502039	1,460,648.68	84.060000	1,903,538.70	442,890.02	0.16
554382101	MACERICH CO/THE REIT USD.01								
	106,283.000	Local		21.753069	2,311,981.40	17.280000	1,836,570.24	-475,411.16	0.15
		Base		21.753069	2,311,981.40	17.280000	1,836,570.24	-475,411.16	0.15
55616P104	MACY S INC COMMON STOCK USD.01								
	149,786.000	Local		26.875500	4,025,573.65	26.180000	3,921,397.48	-104,176.17	0.32
		Base		26.875500	4,025,573.65	26.180000	3,921,397.48	-104,176.17	0.32
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	30,605.000	Local		59.687410	1,826,733.17	155.490000	4,758,771.45	2,932,038.28	0.39
		Base		59.687410	1,826,733.17	155.490000	4,758,771.45	2,932,038.28	0.39
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
	26,232.000	Local		54.710698	1,435,171.03	97.330000	2,553,160.56	1,117,989.53	0.21
		Base		54.710698	1,435,171.03	97.330000	2,553,160.56	1,117,989.53	0.21
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	20,600.000	Local		112.751215	2,322,675.02	168.980000	3,480,988.00	1,158,312.98	0.29
		Base		112.751215	2,322,675.02	168.980000	3,480,988.00	1,158,312.98	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
574795100	MASIMO CORP COMMON STOCK USD.001								
	24,571.000	Local	111.609259	2,742,351.10	292.780000	7,193,897.38	4,451,546.28	0.59	
		Base	111.609259	2,742,351.10	292.780000	7,193,897.38	4,451,546.28	0.59	
576323109	MASTEC INC COMMON STOCK USD.1								
	27,671.000	Local	45.582609	1,261,316.37	92.280000	2,553,479.88	1,292,163.51	0.21	
		Base	45.582609	1,261,316.37	92.280000	2,553,479.88	1,292,163.51	0.21	
577081102	MATTEL INC COMMON STOCK USD1.0								
	169,439.000	Local	10.839043	1,836,556.59	21.560000	3,653,104.84	1,816,548.25	0.30	
		Base	10.839043	1,836,556.59	21.560000	3,653,104.84	1,816,548.25	0.30	
577933104	MAXIMUS INC COMMON STOCK								
	29,730.000	Local	63.573192	1,890,031.00	79.670000	2,368,589.10	478,558.10	0.20	
		Base	63.573192	1,890,031.00	79.670000	2,368,589.10	478,558.10	0.20	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	288,395.000	Local	16.480530	4,752,902.55	23.630000	6,814,773.85	2,061,871.30	0.56	
		Base	16.480530	4,752,902.55	23.630000	6,814,773.85	2,061,871.30	0.56	
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	13,905.000	Local	113.875812	1,583,443.17	217.640000	3,026,284.20	1,442,841.03	0.25	
		Base	113.875812	1,583,443.17	217.640000	3,026,284.20	1,442,841.03	0.25	
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
	27,396.000	Local	73.014498	2,000,305.18	55.060000	1,508,423.76	-491,881.42	0.12	
		Base	73.014498	2,000,305.18	55.060000	1,508,423.76	-491,881.42	0.12	
589400100	MERCURY GENERAL CORP COMMON STOCK								
	12,854.000	Local	43.684950	561,526.35	53.060000	682,033.24	120,506.89	0.06	
		Base	43.684950	561,526.35	53.060000	682,033.24	120,506.89	0.06	
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
	26,903.000	Local	77.654202	2,089,130.99	196.760000	5,293,434.28	3,204,303.29	0.44	
		Base	77.654202	2,089,130.99	196.760000	5,293,434.28	3,204,303.29	0.44	
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
	36,647.000	Local	27.585072	1,010,910.14	39.190000	1,436,195.93	425,285.79	0.12	
		Base	27.585072	1,010,910.14	39.190000	1,436,195.93	425,285.79	0.12	

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603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
	16,102.000	Local	34.494365	555,428.26	73.150000	1,177,861.30	622,433.04	0.10	
		Base	34.494365	555,428.26	73.150000	1,177,861.30	622,433.04	0.10	
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
	28,244.000	Local	97.440481	2,752,108.94	318.080000	8,983,851.52	6,231,742.58	0.74	
		Base	97.440481	2,752,108.94	318.080000	8,983,851.52	6,231,742.58	0.74	
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
	70,220.000	Local	24.637951	1,730,076.93	26.110000	1,833,444.20	103,367.27	0.15	
		Base	24.637951	1,730,076.93	26.110000	1,833,444.20	103,367.27	0.15	
626755102	MURPHY USA INC COMMON STOCK								
	11,406.000	Local	51.373750	585,968.99	199.240000	2,272,531.44	1,686,562.45	0.19	
		Base	51.373750	585,968.99	199.240000	2,272,531.44	1,686,562.45	0.19	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	63,840.000	Local	19.554931	1,248,386.82	40.200000	2,566,368.00	1,317,981.18	0.21	
		Base	19.554931	1,248,386.82	40.200000	2,566,368.00	1,317,981.18	0.21	
62955J103	NOV INC COMMON STOCK USD.01								
	188,954.000	Local	12.143088	2,294,484.96	13.550000	2,560,326.70	265,841.74	0.21	
		Base	12.143088	2,294,484.96	13.550000	2,560,326.70	265,841.74	0.21	
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	44,099.000	Local	44.457244	1,960,519.99	63.940000	2,819,690.06	859,170.07	0.23	
		Base	44.457244	1,960,519.99	63.940000	2,819,690.06	859,170.07	0.23	
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
	63,784.000	Local	29.466779	1,879,509.05	43.670000	2,785,447.28	905,938.23	0.23	
		Base	29.466779	1,879,509.05	43.670000	2,785,447.28	905,938.23	0.23	
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	84,935.000	Local	35.096758	2,980,943.14	48.070000	4,082,825.45	1,101,882.31	0.34	
		Base	35.096758	2,980,943.14	48.070000	4,082,825.45	1,101,882.31	0.34	
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
	39,631.000	Local	47.598202	1,886,364.35	69.200000	2,742,465.20	856,100.85	0.23	
		Base	47.598202	1,886,364.35	69.200000	2,742,465.20	856,100.85	0.23	

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63938C108	NAVIENT CORP COMMON STOCK USD.01								
	77,950.000	Local	12.112188	944,145.06	21.220000	1,654,099.00	709,953.94	0.14	
		Base	12.112188	944,145.06	21.220000	1,654,099.00	709,953.94	0.14	
640491106	NEOGEN CORP COMMON STOCK USD.16								
	51,988.000	Local	34.703603	1,804,170.93	45.410000	2,360,775.08	556,604.15	0.19	
		Base	34.703603	1,804,170.93	45.410000	2,360,775.08	556,604.15	0.19	
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
	45,881.000	Local	95.217518	4,368,674.94	85.170000	3,907,684.77	-460,990.17	0.32	
		Base	95.217518	4,368,674.94	85.170000	3,907,684.77	-460,990.17	0.32	
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	46,639.000	Local	35.347533	1,648,573.60	41.060000	1,914,997.34	266,423.74	0.16	
		Base	35.347533	1,648,573.60	41.060000	1,914,997.34	266,423.74	0.16	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	224,903.000	Local	14.869145	3,344,115.23	12.210000	2,746,065.63	-598,049.60	0.23	
		Base	14.869145	3,344,115.23	12.210000	2,746,065.63	-598,049.60	0.23	
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
	80,813.000	Local	20.342224	1,643,916.12	48.300000	3,903,267.90	2,259,351.78	0.32	
		Base	20.342224	1,643,916.12	48.300000	3,903,267.90	2,259,351.78	0.32	
651587107	NEWMARKET CORP COMMON STOCK								
	3,342.000	Local	210.146272	702,308.84	342.720000	1,145,370.24	443,061.40	0.09	
		Base	210.146272	702,308.84	342.720000	1,145,370.24	443,061.40	0.09	
655663102	NORDSON CORP COMMON STOCK								
	26,139.000	Local	71.328005	1,864,442.71	255.270000	6,672,502.53	4,808,059.82	0.55	
		Base	71.328005	1,864,442.71	255.270000	6,672,502.53	4,808,059.82	0.55	
655664100	NORDSTROM INC COMMON STOCK								
	53,803.000	Local	16.295746	876,760.00	22.620000	1,217,023.86	340,263.86	0.10	
		Base	16.295746	876,760.00	22.620000	1,217,023.86	340,263.86	0.10	
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
	25,465.000	Local	60.872092	1,550,107.83	57.160000	1,455,579.40	-94,528.43	0.12	
		Base	60.872092	1,550,107.83	57.160000	1,455,579.40	-94,528.43	0.12	

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67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		24,097.000	Local 51.029425	1,229,656.06	50.750000	1,222,922.75	-6,733.31	0.10
			Base 51.029425	1,229,656.06	50.750000	1,222,922.75	-6,733.31	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001							
		25,021.000	Local 66.316520	1,659,305.64	52.480000	1,313,102.08	-346,203.56	0.11
			Base 66.316520	1,659,305.64	52.480000	1,313,102.08	-346,203.56	0.11
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		96,812.000	Local 23.626660	2,287,344.17	38.380000	3,715,644.56	1,428,300.39	0.31
			Base 23.626660	2,287,344.17	38.380000	3,715,644.56	1,428,300.39	0.31
67098H104	O I GLASS INC COMMON STOCK							
		74,442.000	Local 14.254322	1,061,120.21	12.030000	895,537.26	-165,582.95	0.07
			Base 14.254322	1,061,120.21	12.030000	895,537.26	-165,582.95	0.07
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		138,088.000	Local 16.444817	2,270,831.87	24.580000	3,394,203.04	1,123,371.17	0.28
			Base 16.444817	2,270,831.87	24.580000	3,394,203.04	1,123,371.17	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
		69,374.000	Local 18.420151	1,277,879.53	57.520000	3,990,392.48	2,712,512.95	0.33
			Base 18.420151	1,277,879.53	57.520000	3,990,392.48	2,712,512.95	0.33
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		29,269.000	Local 70.144714	2,053,065.63	51.190000	1,498,280.11	-554,785.52	0.12
			Base 70.144714	2,053,065.63	51.190000	1,498,280.11	-554,785.52	0.12
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		115,577.000	Local 30.111522	3,480,199.43	29.590000	3,419,923.43	-60,276.00	0.28
			Base 30.111522	3,480,199.43	29.590000	3,419,923.43	-60,276.00	0.28
68235P108	ONE GAS INC COMMON STOCK							
		25,917.000	Local 45.804821	1,187,123.54	77.590000	2,010,900.03	823,776.49	0.17
			Base 45.804821	1,187,123.54	77.590000	2,010,900.03	823,776.49	0.17
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
		66,986.000	Local 28.423388	1,903,969.06	28.440000	1,905,081.84	1,112.78	0.16
			Base 28.423388	1,903,969.06	28.440000	1,905,081.84	1,112.78	0.16

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
688239201	OSHKOSH CORP COMMON STOCK USD.01								
	33,195.000	Local		42.757311	1,419,328.95	112.710000	3,741,408.45	2,322,079.50	0.31
		Base		42.757311	1,419,328.95	112.710000	3,741,408.45	2,322,079.50	0.31
690742101	OWENS CORNING COMMON STOCK USD.001								
	48,600.000	Local		58.836559	2,859,456.78	90.500000	4,398,300.00	1,538,843.22	0.36
		Base		58.836559	2,859,456.78	90.500000	4,398,300.00	1,538,843.22	0.36
69349H107	PNM RESOURCES INC COMMON STOCK								
	41,513.000	Local		22.412580	930,413.44	45.610000	1,893,407.93	962,994.49	0.16
		Base		22.412580	930,413.44	45.610000	1,893,407.93	962,994.49	0.16
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01								
	9,727.000	Local		149.515125	1,454,333.62	184.170000	1,791,421.59	337,087.97	0.15
		Base		149.515125	1,454,333.62	184.170000	1,791,421.59	337,087.97	0.15
695263103	PACWEST BANCORP COMMON STOCK								
	56,710.000	Local		40.685851	2,307,294.60	45.170000	2,561,590.70	254,296.10	0.21
		Base		40.685851	2,307,294.60	45.170000	2,561,590.70	254,296.10	0.21
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
	15,653.000	Local		82.957359	1,298,531.54	133.470000	2,089,205.91	790,674.37	0.17
		Base		82.957359	1,298,531.54	133.470000	2,089,205.91	790,674.37	0.17
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
	114,371.000	Local		22.618533	2,586,904.25	18.880000	2,159,324.48	-427,579.77	0.18
		Base		22.618533	2,586,904.25	18.880000	2,159,324.48	-427,579.77	0.18
703395103	PATTERSON COS INC COMMON STOCK USD.01								
	41,891.000	Local		22.039220	923,244.98	29.350000	1,229,500.85	306,255.87	0.10
		Base		22.039220	923,244.98	29.350000	1,229,500.85	306,255.87	0.10
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
	19,161.000	Local		143.316477	2,746,087.02	236.160000	4,525,061.76	1,778,974.74	0.37
		Base		143.316477	2,746,087.02	236.160000	4,525,061.76	1,778,974.74	0.37
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
	112,762.000	Local		31.098240	3,506,699.76	22.370000	2,522,485.94	-984,213.82	0.21
		Base		31.098240	3,506,699.76	22.370000	2,522,485.94	-984,213.82	0.21

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70975L107	PENUMBRA INC COMMON STOCK USD.001								
	16,984.000	Local	145.098879	2,464,359.36	287.320000	4,879,842.88	2,415,483.52	0.40	
		Base	145.098879	2,464,359.36	287.320000	4,879,842.88	2,415,483.52	0.40	
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
	74,633.000	Local	45.596475	3,403,001.69	45.890000	3,424,908.37	21,906.68	0.28	
		Base	45.596475	3,403,001.69	45.890000	3,424,908.37	21,906.68	0.28	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
	106,540.000	Local	17.000665	1,811,250.80	18.830000	2,006,148.20	194,897.40	0.17	
		Base	17.000665	1,811,250.80	18.830000	2,006,148.20	194,897.40	0.17	
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01								
	23,570.000	Local	29.325722	691,207.26	28.200000	664,674.00	-26,533.26	0.05	
		Base	29.325722	691,207.26	28.200000	664,674.00	-26,533.26	0.05	
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
	36,822.000	Local	61.245391	2,255,177.80	95.500000	3,516,501.00	1,261,323.20	0.29	
		Base	61.245391	2,255,177.80	95.500000	3,516,501.00	1,261,323.20	0.29	
731068102	POLARIS INC COMMON STOCK USD.01								
	27,587.000	Local	61.671378	1,701,328.31	109.910000	3,032,087.17	1,330,758.86	0.25	
		Base	61.671378	1,701,328.31	109.910000	3,032,087.17	1,330,758.86	0.25	
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
	28,312.000	Local	53.598675	1,517,485.69	112.730000	3,191,611.76	1,674,126.07	0.26	
		Base	53.598675	1,517,485.69	112.730000	3,191,611.76	1,674,126.07	0.26	
737630103	POTLATCHDELTIC CORP REIT USD1.0								
	35,201.000	Local	39.048325	1,374,540.09	60.220000	2,119,804.22	745,264.13	0.17	
		Base	39.048325	1,374,540.09	60.220000	2,119,804.22	745,264.13	0.17	
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
	29,179.000	Local	93.145000	2,717,877.95	92.890000	2,710,437.31	-7,440.64	0.22	
		Base	93.145000	2,717,877.95	92.890000	2,710,437.31	-7,440.64	0.22	
74164M108	PRIMERICA INC COMMON STOCK								
	19,099.000	Local	49.646429	948,197.14	153.270000	2,927,303.73	1,979,106.59	0.24	
		Base	49.646429	948,197.14	153.270000	2,927,303.73	1,979,106.59	0.24	

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74319R101	PROG HOLDINGS INC COMMON STOCK USD.5	27,432.000	Local	22.664176	621,723.67	45.110000	1,237,457.52	615,733.85	0.10
			Base	22.664176	621,723.67	45.110000	1,237,457.52	615,733.85	0.10
74340E103	PROGYNY INC COMMON STOCK USD.0001	33,676.000	Local	59.058440	1,988,852.03	50.350000	1,695,586.60	-293,265.43	0.14
			Base	59.058440	1,988,852.03	50.350000	1,695,586.60	-293,265.43	0.14
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	44,575.000	Local	54.002308	2,407,152.87	72.300000	3,222,772.50	815,619.63	0.27
			Base	54.002308	2,407,152.87	72.300000	3,222,772.50	815,619.63	0.27
74758T303	QUALYS INC COMMON STOCK USD.001	16,149.000	Local	102.471527	1,654,812.69	137.220000	2,215,965.78	561,153.09	0.18
			Base	102.471527	1,654,812.69	137.220000	2,215,965.78	561,153.09	0.18
74838J101	QUIDEL CORP COMMON STOCK USD.001	18,341.000	Local	200.834456	3,683,504.75	134.990000	2,475,851.59	-1,207,653.16	0.20
			Base	200.834456	3,683,504.75	134.990000	2,475,851.59	-1,207,653.16	0.20
749397105	R1 RCM INC COMMON STOCK USD.01	64,446.000	Local	23.162086	1,492,703.79	25.490000	1,642,728.54	150,024.75	0.14
			Base	23.162086	1,492,703.79	25.490000	1,642,728.54	150,024.75	0.14
749607107	RLI CORP COMMON STOCK USD1.0	385.000	Local	95.081896	36,606.53	112.100000	43,158.50	6,551.97	0.00
			Base	95.081896	36,606.53	112.100000	43,158.50	6,551.97	0.00
74967X103	RH COMMON STOCK USD.0001	624.000	Local	556.207099	347,073.23	535.940000	334,426.56	-12,646.67	0.03
			Base	556.207099	347,073.23	535.940000	334,426.56	-12,646.67	0.03
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01	62,736.000	Local	33.892897	2,126,304.81	101.000000	6,336,336.00	4,210,031.19	0.52
			Base	33.892897	2,126,304.81	101.000000	6,336,336.00	4,210,031.19	0.52
754907103	RAYONIER INC REIT	69,234.000	Local	24.453120	1,692,987.32	40.360000	2,794,284.24	1,101,296.92	0.23
			Base	24.453120	1,692,987.32	40.360000	2,794,284.24	1,101,296.92	0.23

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758750103	REGAL REXNORD CORP COMMON STOCK USD.01		32,771.000	Local 108.303621	3,549,217.96	170.180000	5,576,968.78	2,027,750.82	0.46
				Base 108.303621	3,549,217.96	170.180000	5,576,968.78	2,027,750.82	0.46
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		32,695.000	Local 63.146160	2,064,563.69	109.490000	3,579,775.55	1,515,211.86	0.30
				Base 63.146160	2,064,563.69	109.490000	3,579,775.55	1,515,211.86	0.30
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK		30,303.000	Local 50.382520	1,526,741.49	162.220000	4,915,752.66	3,389,011.17	0.41
				Base 50.382520	1,526,741.49	162.220000	4,915,752.66	3,389,011.17	0.41
759916109	REPLIGEN CORP COMMON STOCK USD.01		24,868.000	Local 87.533869	2,176,792.26	264.840000	6,586,041.12	4,409,248.86	0.54
				Base 87.533869	2,176,792.26	264.840000	6,586,041.12	4,409,248.86	0.54
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01		73,265.000	Local 50.510882	3,700,679.77	81.110000	5,942,524.15	2,241,844.38	0.49
				Base 50.510882	3,700,679.77	81.110000	5,942,524.15	2,241,844.38	0.49
780287108	ROYAL GOLD INC COMMON STOCK USD.01		31,744.000	Local 81.588593	2,589,948.30	105.210000	3,339,786.24	749,837.94	0.28
				Base 81.588593	2,589,948.30	105.210000	3,339,786.24	749,837.94	0.28
783549108	RYDER SYSTEM INC COMMON STOCK USD.5		25,968.000	Local 65.247235	1,694,340.19	82.430000	2,140,542.24	446,202.05	0.18
				Base 65.247235	1,694,340.19	82.430000	2,140,542.24	446,202.05	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01		51,259.000	Local 31.251895	1,601,940.89	60.940000	3,123,723.46	1,521,782.57	0.26
				Base 31.251895	1,601,940.89	60.940000	3,123,723.46	1,521,782.57	0.26
78440X804	SL GREEN REALTY CORP REIT USD.01		32,272.000	Local 73.163776	2,361,141.37	71.700000	2,313,902.40	-47,238.97	0.19
				Base 73.163776	2,361,141.37	71.700000	2,313,902.40	-47,238.97	0.19
78442P106	SLM CORP COMMON STOCK USD.2		141,793.000	Local 9.375177	1,329,334.52	19.670000	2,789,068.31	1,459,733.79	0.23
				Base 9.375177	1,329,334.52	19.670000	2,789,068.31	1,459,733.79	0.23

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78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		14,458.000	Local 420.826659	6,084,311.84	517.680000	7,484,617.44	1,400,305.60	0.62
			Base 420.826659	6,084,311.84	517.680000	7,484,617.44	1,400,305.60	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		110,596.000	Local 22.352726	2,472,122.08	13.540000	1,497,469.84	-974,652.24	0.12
			Base 22.352726	2,472,122.08	13.540000	1,497,469.84	-974,652.24	0.12
78573M104	SABRE CORP COMMON STOCK USD.01							
		156,427.000	Local 19.868209	3,107,924.32	8.590000	1,343,707.93	-1,764,216.39	0.11
			Base 19.868209	3,107,924.32	8.590000	1,343,707.93	-1,764,216.39	0.11
78709Y105	SAIA INC COMMON STOCK USD.001							
		12,737.000	Local 350.583924	4,465,387.44	337.030000	4,292,751.11	-172,636.33	0.35
			Base 350.583924	4,465,387.44	337.030000	4,292,751.11	-172,636.33	0.35
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		45,106.000	Local 43.998668	1,984,603.90	48.340000	2,180,424.04	195,820.14	0.18
			Base 43.998668	1,984,603.90	48.340000	2,180,424.04	195,820.14	0.18
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		10,259.000	Local 157.414989	1,614,920.37	191.080000	1,960,289.72	345,369.35	0.16
			Base 157.414989	1,614,920.37	191.080000	1,960,289.72	345,369.35	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		27,842.000	Local 56.265726	1,566,550.35	83.590000	2,327,312.78	760,762.43	0.19
			Base 56.265726	1,566,550.35	83.590000	2,327,312.78	760,762.43	0.19
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		46,677.000	Local 52.874976	2,468,045.24	66.830000	3,119,423.91	651,378.67	0.26
			Base 52.874976	2,468,045.24	66.830000	3,119,423.91	651,378.67	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		19,701.000	Local 62.070348	1,222,847.93	161.000000	3,171,861.00	1,949,013.07	0.26
			Base 62.070348	1,222,847.93	161.000000	3,171,861.00	1,949,013.07	0.26
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		29,078.000	Local 71.168652	2,069,442.06	81.940000	2,382,651.32	313,209.26	0.20
			Base 71.168652	2,069,442.06	81.940000	2,382,651.32	313,209.26	0.20

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816850101	SEMTECH CORP COMMON STOCK USD.01								
		31,146.000	Local 51.657983	1,608,939.54	88.930000	2,769,813.78	1,160,874.24		0.23
			Base 51.657983	1,608,939.54	88.930000	2,769,813.78	1,160,874.24		0.23
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		20,326.000	Local 35.329373	718,104.84	100.060000	2,033,819.56	1,315,714.72		0.17
			Base 35.329373	718,104.84	100.060000	2,033,819.56	1,315,714.72		0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		79,759.000	Local 16.436923	1,310,992.55	70.990000	5,662,091.41	4,351,098.86		0.47
			Base 16.436923	1,310,992.55	70.990000	5,662,091.41	4,351,098.86		0.47
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		19,437.000	Local 57.307530	1,113,886.47	206.420000	4,012,185.54	2,898,299.07		0.33
			Base 57.307530	1,113,886.47	206.420000	4,012,185.54	2,898,299.07		0.33
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		40,583.000	Local 20.925811	849,232.17	42.840000	1,738,575.72	889,343.55		0.14
			Base 20.925811	849,232.17	42.840000	1,738,575.72	889,343.55		0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		21,009.000	Local 90.648962	1,904,444.04	139.070000	2,921,721.63	1,017,277.59		0.24
			Base 90.648962	1,904,444.04	139.070000	2,921,721.63	1,017,277.59		0.24
82982T106	SITIME CORP COMMON STOCK USD.0001								
		7,248.000	Local 293.246780	2,125,452.66	292.540000	2,120,329.92	-5,122.74		0.17
			Base 293.246780	2,125,452.66	292.540000	2,120,329.92	-5,122.74		0.17
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		37,426.000	Local 54.222082	2,029,315.63	42.580000	1,593,599.08	-435,716.55		0.13
			Base 54.222082	2,029,315.63	42.580000	1,593,599.08	-435,716.55		0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		65,244.000	Local 35.518859	2,317,392.42	43.400000	2,831,589.60	514,197.18		0.23
			Base 35.518859	2,317,392.42	43.400000	2,831,589.60	514,197.18		0.23
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		47,554.000	Local 35.439615	1,685,295.47	57.890000	2,752,901.06	1,067,605.59		0.23
			Base 35.439615	1,685,295.47	57.890000	2,752,901.06	1,067,605.59		0.23

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Base Currency: USD - US DOLLAR									
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844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	29,204.000	Local	77.012729	2,249,079.74	70.050000	2,045,740.20	-203,339.54	0.17	
		Base	77.012729	2,249,079.74	70.050000	2,045,740.20	-203,339.54	0.17	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	24,996.000	Local	77.194065	1,929,542.86	65.220000	1,630,239.12	-299,303.74	0.13	
		Base	77.194065	1,929,542.86	65.220000	1,630,239.12	-299,303.74	0.13	
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	59,640.000	Local	43.565064	2,598,220.40	48.190000	2,874,051.60	275,831.20	0.24	
		Base	43.565064	2,598,220.40	48.190000	2,874,051.60	275,831.20	0.24	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	54,294.000	Local	21.406943	1,162,268.55	29.680000	1,611,445.92	449,177.37	0.13	
		Base	21.406943	1,162,268.55	29.680000	1,611,445.92	449,177.37	0.13	
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	23,021.000	Local	112.528829	2,590,526.18	91.300000	2,101,817.30	-488,708.88	0.17	
		Base	112.528829	2,590,526.18	91.300000	2,101,817.30	-488,708.88	0.17	
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	91,181.000	Local	16.543996	1,508,498.13	62.070000	5,659,604.67	4,151,106.54	0.47	
		Base	16.543996	1,508,498.13	62.070000	5,659,604.67	4,151,106.54	0.47	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	44,428.000	Local	48.617045	2,159,958.08	59.640000	2,649,685.92	489,727.84	0.22	
		Base	48.617045	2,159,958.08	59.640000	2,649,685.92	489,727.84	0.22	
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
	93,198.000	Local	22.848999	2,129,481.00	25.790000	2,403,576.42	274,095.42	0.20	
		Base	22.848999	2,129,481.00	25.790000	2,403,576.42	274,095.42	0.20	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	50,353.000	Local	32.992603	1,661,276.55	70.420000	3,545,858.26	1,884,581.71	0.29	
		Base	32.992603	1,661,276.55	70.420000	3,545,858.26	1,884,581.71	0.29	
862121100	STORE CAPITAL CORP REIT USD.01								
	118,688.000	Local	23.664467	2,808,688.22	34.400000	4,082,867.20	1,274,178.98	0.34	
		Base	23.664467	2,808,688.22	34.400000	4,082,867.20	1,274,178.98	0.34	

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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
867652406	SUNPOWER CORP COMMON STOCK USD.001								
	40,158.000	Local	30.295021	1,216,587.46	20.870000	838,097.46	-378,490.00	0.07	
		Base	30.295021	1,216,587.46	20.870000	838,097.46	-378,490.00	0.07	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	100,116.000	Local	64.287940	6,436,251.37	34.300000	3,433,978.80	-3,002,272.57	0.28	
		Base	64.287940	6,436,251.37	34.300000	3,433,978.80	-3,002,272.57	0.28	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	18,993.000	Local	99.989700	1,899,104.38	289.510000	5,498,663.43	3,599,559.05	0.45	
		Base	99.989700	1,899,104.38	289.510000	5,498,663.43	3,599,559.05	0.45	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	70,376.000	Local	24.477422	1,722,623.08	47.870000	3,368,899.12	1,646,276.04	0.28	
		Base	24.477422	1,722,623.08	47.870000	3,368,899.12	1,646,276.04	0.28	
87162W100	TD SYNEX CORP COMMON STOCK USD.001								
	19,967.000	Local	47.002975	938,508.40	114.360000	2,283,426.12	1,344,917.72	0.19	
		Base	47.002975	938,508.40	114.360000	2,283,426.12	1,344,917.72	0.19	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	50,149.000	Local	58.060412	2,911,671.62	102.680000	5,149,299.32	2,237,627.70	0.42	
		Base	58.060412	2,911,671.62	102.680000	5,149,299.32	2,237,627.70	0.42	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
	53,751.000	Local	14.196270	763,063.70	27.890000	1,499,115.39	736,051.69	0.12	
		Base	14.196270	763,063.70	27.890000	1,499,115.39	736,051.69	0.12	
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
	30,727.000	Local	133.829886	4,112,190.91	150.520000	4,625,028.04	512,837.13	0.38	
		Base	133.829886	4,112,190.91	150.520000	4,625,028.04	512,837.13	0.38	
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
	110,740.000	Local	45.622160	5,052,197.95	52.240000	5,785,057.60	732,859.65	0.48	
		Base	45.622160	5,052,197.95	52.240000	5,785,057.60	732,859.65	0.48	
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001								
	59,436.000	Local	24.457593	1,453,661.48	34.960000	2,077,882.56	624,221.08	0.17	
		Base	24.457593	1,453,661.48	34.960000	2,077,882.56	624,221.08	0.17	

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87901J105	TEGNA INC COMMON STOCK USD1.0								
	107,020.000	Local	14.350867	1,535,829.77	18.560000	1,986,291.20	450,461.43	0.16	
		Base	14.350867	1,535,829.77	18.560000	1,986,291.20	450,461.43	0.16	
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
	93,106.000	Local	15.701406	1,461,895.15	47.030000	4,378,775.18	2,916,880.03	0.36	
		Base	15.701406	1,461,895.15	47.030000	4,378,775.18	2,916,880.03	0.36	
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
	51,810.000	Local	29.065102	1,505,862.96	81.690000	4,232,358.90	2,726,495.94	0.35	
		Base	29.065102	1,505,862.96	81.690000	4,232,358.90	2,726,495.94	0.35	
88076W103	TERADATA CORP COMMON STOCK USD.01								
	52,476.000	Local	29.086330	1,526,334.27	42.470000	2,228,655.72	702,321.45	0.18	
		Base	29.086330	1,526,334.27	42.470000	2,228,655.72	702,321.45	0.18	
880779103	TEREX CORP COMMON STOCK USD.01								
	33,758.000	Local	22.985940	775,959.37	43.950000	1,483,664.10	707,704.73	0.12	
		Base	22.985940	775,959.37	43.950000	1,483,664.10	707,704.73	0.12	
88162G103	TETRA TECH INC COMMON STOCK USD.01								
	26,150.000	Local	79.915269	2,089,784.28	169.800000	4,440,270.00	2,350,485.72	0.37	
		Base	79.915269	2,089,784.28	169.800000	4,440,270.00	2,350,485.72	0.37	
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	24,476.000	Local	72.696153	1,779,311.04	60.250000	1,474,679.00	-304,632.04	0.12	
		Base	72.696153	1,779,311.04	60.250000	1,474,679.00	-304,632.04	0.12	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	33,683.000	Local	48.785147	1,643,230.12	89.280000	3,007,218.24	1,363,988.12	0.25	
		Base	48.785147	1,643,230.12	89.280000	3,007,218.24	1,363,988.12	0.25	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	26,857.000	Local	44.079163	1,183,834.07	103.770000	2,786,950.89	1,603,116.82	0.23	
		Base	44.079163	1,183,834.07	103.770000	2,786,950.89	1,603,116.82	0.23	
887389104	TIMKEN CO COMMON STOCK								
	33,388.000	Local	29.431802	982,669.01	69.290000	2,313,454.52	1,330,785.51	0.19	
		Base	29.431802	982,669.01	69.290000	2,313,454.52	1,330,785.51	0.19	

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889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		55,336.000	Local 29.384903	1,626,042.97	72.390000	4,005,773.04	2,379,730.07		0.33
			Base 29.384903	1,626,042.97	72.390000	4,005,773.04	2,379,730.07		0.33
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		8,421.000	Local 22.192717	186,884.87	36.230000	305,092.83	118,207.96		0.03
			Base 22.192717	186,884.87	36.230000	305,092.83	118,207.96		0.03
89055F103	TOPBUILD CORP COMMON STOCK								
		15,923.000	Local 120.586079	1,920,092.14	275.910000	4,393,314.93	2,473,222.79		0.36
			Base 120.586079	1,920,092.14	275.910000	4,393,314.93	2,473,222.79		0.36
891092108	TORO CO COMMON STOCK USD1.0								
		51,482.000	Local 42.658617	2,196,150.93	99.910000	5,143,566.62	2,947,415.69		0.42
			Base 42.658617	2,196,150.93	99.910000	5,143,566.62	2,947,415.69		0.42
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		41,737.000	Local 43.411639	1,811,871.58	55.270000	2,306,803.99	494,932.41		0.19
			Base 43.411639	1,811,871.58	55.270000	2,306,803.99	494,932.41		0.19
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		55,675.000	Local 33.825484	1,883,233.80	135.030000	7,517,795.25	5,634,561.45		0.62
			Base 33.825484	1,883,233.80	135.030000	7,517,795.25	5,634,561.45		0.62
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		39,559.000	Local 11.781465	466,062.98	30.200000	1,194,681.80	728,618.82		0.10
			Base 11.781465	466,062.98	30.200000	1,194,681.80	728,618.82		0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		47,905.000	Local 29.106753	1,394,359.01	27.260000	1,305,890.30	-88,468.71		0.11
			Base 29.106753	1,394,359.01	27.260000	1,305,890.30	-88,468.71		0.11
902104108	II VI INC COMMON STOCK								
		51,333.000	Local 34.998413	1,796,573.51	68.330000	3,507,583.89	1,711,010.38		0.29
			Base 34.998413	1,796,573.51	68.330000	3,507,583.89	1,711,010.38		0.29
902681105	UGI CORP COMMON STOCK								
		101,127.000	Local 27.069546	2,737,461.93	45.910000	4,642,740.57	1,905,278.64		0.38
			Base 27.069546	2,737,461.93	45.910000	4,642,740.57	1,905,278.64		0.38

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
	20,815.000	Local	73.634873	1,532,709.89	106.110000	2,208,679.65	675,969.76	0.18	
		Base	73.634873	1,532,709.89	106.110000	2,208,679.65	675,969.76	0.18	
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
	104,768.000	Local	17.359609	1,818,731.50	19.240000	2,015,736.32	197,004.82	0.17	
		Base	17.359609	1,818,731.50	19.240000	2,015,736.32	197,004.82	0.17	
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
	65,933.000	Local	36.283589	2,392,285.89	36.280000	2,392,049.24	-236.65	0.20	
		Base	36.283589	2,392,285.89	36.280000	2,392,049.24	-236.65	0.20	
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
	130,695.000	Local	22.435689	2,932,232.40	23.810000	3,111,847.95	179,615.55	0.26	
		Base	22.435689	2,932,232.40	23.810000	3,111,847.95	179,615.55	0.26	
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	21,781.000	Local	71.603425	1,559,594.21	216.080000	4,706,438.48	3,146,844.27	0.39	
		Base	71.603425	1,559,594.21	216.080000	4,706,438.48	3,146,844.27	0.39	
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01								
	82,682.000	Local	16.750662	1,384,978.25	28.350000	2,344,034.70	959,056.45	0.19	
		Base	16.750662	1,384,978.25	28.350000	2,344,034.70	959,056.45	0.19	
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	20,968.000	Local	105.562126	2,213,426.65	165.030000	3,460,349.04	1,246,922.39	0.29	
		Base	105.562126	2,213,426.65	165.030000	3,460,349.04	1,246,922.39	0.29	
91529Y106	UNUM GROUP COMMON STOCK USD.1								
	98,881.000	Local	25.523377	2,523,777.08	24.570000	2,429,506.17	-94,270.91	0.20	
		Base	25.523377	2,523,777.08	24.570000	2,429,506.17	-94,270.91	0.20	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	31,873.000	Local	23.209192	739,746.59	29.360000	935,791.28	196,044.69	0.08	
		Base	23.209192	739,746.59	29.360000	935,791.28	196,044.69	0.08	
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
	53,253.000	Local	21.589530	1,149,707.23	19.000000	1,011,807.00	-137,900.23	0.08	
		Base	21.589530	1,149,707.23	19.000000	1,011,807.00	-137,900.23	0.08	

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919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		196,819.000	Local 10.569452	2,080,269.02	13.750000	2,706,261.25	625,992.23	0.22
			Base 10.569452	2,080,269.02	13.750000	2,706,261.25	625,992.23	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		10,264.000	Local 101.327438	1,040,024.82	250.500000	2,571,132.00	1,531,107.18	0.21
			Base 101.327438	1,040,024.82	250.500000	2,571,132.00	1,531,107.18	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		87,423.000	Local 12.801363	1,119,133.54	37.290000	3,260,003.67	2,140,870.13	0.27
			Base 12.801363	1,119,133.54	37.290000	3,260,003.67	2,140,870.13	0.27
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	191.500000	6,894,000.00	315,615.60	0.57
			Base 182.732900	6,578,384.40	191.500000	6,894,000.00	315,615.60	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001							
		35,520.000	Local 65.426185	2,323,938.09	44.540000	1,582,060.80	-741,877.29	0.13
			Base 65.426185	2,323,938.09	44.540000	1,582,060.80	-741,877.29	0.13
925815102	VICOR CORP COMMON STOCK USD.01							
		10,372.000	Local 126.478400	1,311,833.96	126.980000	1,317,036.56	5,202.60	0.11
			Base 126.478400	1,311,833.96	126.980000	1,317,036.56	5,202.60	0.11
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
		35,041.000	Local 58.876400	2,063,087.93	55.540000	1,946,177.14	-116,910.79	0.16
			Base 58.876400	2,063,087.93	55.540000	1,946,177.14	-116,910.79	0.16
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		64,184.000	Local 10.760427	690,647.25	21.870000	1,403,704.08	713,056.83	0.12
			Base 10.760427	690,647.25	21.870000	1,403,704.08	713,056.83	0.12
92839U206	VISTEON CORP COMMON STOCK							
		13,540.000	Local 119.195365	1,613,905.24	111.140000	1,504,835.60	-109,069.64	0.12
			Base 119.195365	1,613,905.24	111.140000	1,504,835.60	-109,069.64	0.12
928881101	VONTIER CORP COMMON STOCK USD.0001							
		81,764.000	Local 31.159296	2,547,708.71	30.730000	2,512,607.72	-35,100.99	0.21
			Base 31.159296	2,547,708.71	30.730000	2,512,607.72	-35,100.99	0.21

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929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
	53,681.000	Local	66.618400	3,576,142.33	66.310000	3,559,587.11	-16,555.22	0.29	
		Base	66.618400	3,576,142.33	66.310000	3,559,587.11	-16,555.22	0.29	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	31,507.000	Local	19.357537	609,897.91	33.380000	1,051,703.66	441,805.75	0.09	
		Base	19.357537	609,897.91	33.380000	1,051,703.66	441,805.75	0.09	
942622200	WATSCO INC COMMON STOCK USD.5								
	15,972.000	Local	102.145296	1,631,464.66	312.880000	4,997,319.36	3,365,854.70	0.41	
		Base	102.145296	1,631,464.66	312.880000	4,997,319.36	3,365,854.70	0.41	
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	43,812.000	Local	25.435094	1,114,362.32	55.840000	2,446,462.08	1,332,099.76	0.20	
		Base	25.435094	1,114,362.32	55.840000	2,446,462.08	1,332,099.76	0.20	
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
	85,367.000	Local	8.266160	705,657.26	23.850000	2,036,002.95	1,330,345.69	0.17	
		Base	8.266160	705,657.26	23.850000	2,036,002.95	1,330,345.69	0.17	
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
	29,437.000	Local	30.625021	901,508.74	47.660000	1,402,967.42	501,458.68	0.12	
		Base	30.625021	901,508.74	47.660000	1,402,967.42	501,458.68	0.12	
959802109	WESTERN UNION CO COMMON STOCK USD.01								
	194,427.000	Local	18.090400	3,517,262.20	17.840000	3,468,577.68	-48,684.52	0.29	
		Base	18.090400	3,517,262.20	17.840000	3,468,577.68	-48,684.52	0.29	
96208T104	WEX INC COMMON STOCK USD.01								
	21,676.000	Local	96.419770	2,089,994.93	140.390000	3,043,093.64	953,098.71	0.25	
		Base	96.419770	2,089,994.93	140.390000	3,043,093.64	953,098.71	0.25	
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	21,062.000	Local	43.142746	908,672.51	57.270000	1,206,220.74	297,548.23	0.10	
		Base	43.142746	908,672.51	57.270000	1,206,220.74	297,548.23	0.10	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	35,967.000	Local	38.154943	1,372,318.84	169.130000	6,083,098.71	4,710,779.87	0.50	
		Base	38.154943	1,372,318.84	169.130000	6,083,098.71	4,710,779.87	0.50	

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
974155103	WINGSTOP INC COMMON STOCK USD.01								
	14,425.000	Local	139.152163	2,007,269.95	172.800000	2,492,640.00	485,370.05	0.21	
		Base	139.152163	2,007,269.95	172.800000	2,492,640.00	485,370.05	0.21	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	27,570.000	Local	68.261976	1,881,982.67	90.820000	2,503,907.40	621,924.73	0.21	
		Base	68.261976	1,881,982.67	90.820000	2,503,907.40	621,924.73	0.21	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	56,049.000	Local	39.475551	2,212,565.16	111.770000	6,264,596.73	4,052,031.57	0.52	
		Base	39.475551	2,212,565.16	111.770000	6,264,596.73	4,052,031.57	0.52	
980745103	WOODWARD INC COMMON STOCK USD.00292								
	30,491.000	Local	47.814129	1,457,900.60	109.460000	3,337,544.86	1,879,644.26	0.28	
		Base	47.814129	1,457,900.60	109.460000	3,337,544.86	1,879,644.26	0.28	
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
	21,628.000	Local	72.396680	1,565,795.40	49.340000	1,067,125.52	-498,669.88	0.09	
		Base	72.396680	1,565,795.40	49.340000	1,067,125.52	-498,669.88	0.09	
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
	15,646.000	Local	19.928942	311,808.22	54.660000	855,210.36	543,402.14	0.07	
		Base	19.928942	311,808.22	54.660000	855,210.36	543,402.14	0.07	
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
	45,065.000	Local	56.665834	2,553,645.83	89.650000	4,040,077.25	1,486,431.42	0.33	
		Base	56.665834	2,553,645.83	89.650000	4,040,077.25	1,486,431.42	0.33	
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
	47,711.000	Local	39.717335	1,894,953.77	77.430000	3,694,262.73	1,799,308.96	0.30	
		Base	39.717335	1,894,953.77	77.430000	3,694,262.73	1,799,308.96	0.30	
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
	66,478.000	Local	25.019522	1,663,247.76	22.640000	1,505,061.92	-158,185.84	0.12	
		Base	25.019522	1,663,247.76	22.640000	1,505,061.92	-158,185.84	0.12	
985817105	YELP INC COMMON STOCK USD.000001								
	33,195.000	Local	32.676844	1,084,707.83	36.240000	1,202,986.80	118,278.97	0.10	
		Base	32.676844	1,084,707.83	36.240000	1,202,986.80	118,278.97	0.10	

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01	42,387.000	Local	77.606474	3,289,505.60	82.830000	3,510,915.21	221,409.61	0.29
			Base	77.606474	3,289,505.60	82.830000	3,510,915.21	221,409.61	0.29
G0084W101	ADIENT PLC COMMON STOCK USD.001	45,567.000	Local	37.678396	1,716,891.49	47.880000	2,181,747.96	464,856.47	0.18
			Base	37.678396	1,716,891.49	47.880000	2,181,747.96	464,856.47	0.18
G14838109	MIMECAST LTD COMMON STOCK USD.01	29,863.000	Local	78.538865	2,345,406.12	79.570000	2,376,198.91	30,792.79	0.20
			Base	78.538865	2,345,406.12	79.570000	2,376,198.91	30,792.79	0.20
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	72,769.000	Local	43.717535	3,181,281.33	64.910000	4,723,435.79	1,542,154.46	0.39
			Base	43.717535	3,181,281.33	64.910000	4,723,435.79	1,542,154.46	0.39
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	53,410.000	Local	35.340083	1,887,513.85	45.530000	2,431,757.30	544,243.45	0.20
			Base	35.340083	1,887,513.85	45.530000	2,431,757.30	544,243.45	0.20
G3922B107	GENPACT LTD COMMON STOCK USD.01	83,675.000	Local	45.159448	3,778,716.84	53.080000	4,441,469.00	662,752.16	0.37
			Base	45.159448	3,778,716.84	53.080000	4,441,469.00	662,752.16	0.37
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,669.000	Local	113.424194	1,323,546.92	244.470000	2,852,720.43	1,529,173.51	0.24
			Base	113.424194	1,323,546.92	244.470000	2,852,720.43	1,529,173.51	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	82,502.000	Local	26.705944	2,203,293.77	41.940000	3,460,133.88	1,256,840.11	0.29
			Base	26.705944	2,203,293.77	41.940000	3,460,133.88	1,256,840.11	0.29
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	29,729.000	Local	143.421703	4,263,783.81	127.400000	3,787,474.60	-476,309.21	0.31
			Base	143.421703	4,263,783.81	127.400000	3,787,474.60	-476,309.21	0.31
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	25,741.000	Local	72.037035	1,854,305.33	87.430000	2,250,535.63	396,230.30	0.19
			Base	72.037035	1,854,305.33	87.430000	2,250,535.63	396,230.30	0.19

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: January 10, 2022



STATE STREET

As of: December 31, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	81,366.000	Local		24.794727	2,017,447.76	38.000000	3,091,908.00	1,074,460.24	0.26
		Base		24.794727	2,017,447.76	38.000000	3,091,908.00	1,074,460.24	0.26
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	22,258.000	Local		118.933006	2,647,210.85	169.330000	3,768,947.14	1,121,736.29	0.31
		Base		118.933006	2,647,210.85	169.330000	3,768,947.14	1,121,736.29	0.31
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local		247.764919	1,533,169.32	243.410000	1,506,221.08	-26,948.24	0.12
		Base		247.764919	1,533,169.32	243.410000	1,506,221.08	-26,948.24	0.12
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	64,698.000	Local		39.180233	2,534,882.74	38.900000	2,516,752.20	-18,130.54	0.21
		Base		39.180233	2,534,882.74	38.900000	2,516,752.20	-18,130.54	0.21
US DOLLAR Total									
	20,804,437.000	Local			779,403,575.72		1,199,991,023.74	420,587,448.02	99.00
		Base			779,403,575.72		1,199,991,023.74	420,587,448.02	99.00
EQUITY Total									
	20,804,437.000	Base			779,403,575.72		1,199,991,023.74	420,587,448.02	99.00

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		32,909,337.970	Base	791,512,272.63		1,212,099,556.18	420,587,283.55	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-5,817,099.320	Local	1.000000	-5,817,099.32	1.000000	-5,817,099.32	0.00	0.72
			Base	1.000000	-5,817,099.32	1.000000	-5,817,099.32	0.00	0.72

US DOLLAR Total		-5,817,099.320	Local		-5,817,099.32		-5,817,099.32	0.00	0.72
			Base		-5,817,099.32		-5,817,099.32	0.00	0.72

CASH Total		-5,817,099.320	Base		-5,817,099.32		-5,817,099.32	0.00	0.72
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030			
		14,262,211.850	Local	100.034784	14,267,172.88	100.030000	14,266,490.51	-682.37	1.76
			Base	100.034784	14,267,172.88	100.030000	14,266,490.51	-682.37	1.76

US DOLLAR Total		14,262,211.850	Local		14,267,172.88		14,266,490.51	-682.37	1.76
			Base		14,267,172.88		14,266,490.51	-682.37	1.76

CASH EQUIVALENT Total		14,262,211.850	Base		14,267,172.88		14,266,490.51	-682.37	1.76
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
		27,702.000	Local	24.791918	686,785.71	79.430000	2,200,369.86	1,513,584.15	0.27
			Base	24.791918	686,785.71	79.430000	2,200,369.86	1,513,584.15	0.27

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
000361105	AAR CORP COMMON STOCK USD1.0							
		22,301.000	Local 25.727096	573,739.97	39.030000	870,408.03	296,668.06	0.11
			Base 25.727096	573,739.97	39.030000	870,408.03	296,668.06	0.11
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		44,974.000	Local 27.530198	1,238,143.11	40.850000	1,837,187.90	599,044.79	0.23
			Base 27.530198	1,238,143.11	40.850000	1,837,187.90	599,044.79	0.23
00164V103	AMC NETWORKS INC A COMMON STOCK							
		19,550.000	Local 35.941216	702,650.77	34.440000	673,302.00	-29,348.77	0.08
			Base 35.941216	702,650.77	34.440000	673,302.00	-29,348.77	0.08
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		31,620.000	Local 28.727369	908,359.40	122.330000	3,868,074.60	2,959,715.20	0.48
			Base 28.727369	908,359.40	122.330000	3,868,074.60	2,959,715.20	0.48
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		7,239.000	Local 58.783159	425,531.29	46.080000	333,573.12	-91,958.17	0.04
			Base 58.783159	425,531.29	46.080000	333,573.12	-91,958.17	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,303.000	Local 49.239692	359,597.47	39.950000	291,754.85	-67,842.62	0.04
			Base 49.239692	359,597.47	39.950000	291,754.85	-67,842.62	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
		16,615.000	Local 31.886497	529,794.15	55.290000	918,643.35	388,849.20	0.11
			Base 31.886497	529,794.15	55.290000	918,643.35	388,849.20	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		21,058.000	Local 19.239516	405,145.73	24.650000	519,079.70	113,933.97	0.06
			Base 19.239516	405,145.73	24.650000	519,079.70	113,933.97	0.06
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		39,518.000	Local 15.426133	609,609.91	34.830000	1,376,411.94	766,802.03	0.17
			Base 15.426133	609,609.91	34.830000	1,376,411.94	766,802.03	0.17
004239109	ACADIA REALTY TRUST REIT USD.001							
		59,162.000	Local 24.345806	1,440,346.59	21.830000	1,291,506.46	-148,840.13	0.16
			Base 24.345806	1,440,346.59	21.830000	1,291,506.46	-148,840.13	0.16

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		10,652.000	Local 75.655475	805,882.12	93.510000	996,068.52	190,186.40	0.12
			Base 75.655475	805,882.12	93.510000	996,068.52	190,186.40	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		33,285.000	Local 35.992309	1,198,004.01	29.560000	983,904.60	-214,099.41	0.12
			Base 35.992309	1,198,004.01	29.560000	983,904.60	-214,099.41	0.12
00738A106	ADTRAN INC COMMON STOCK USD.01							
		32,559.000	Local 17.889202	582,454.53	22.830000	743,321.97	160,867.44	0.09
			Base 17.889202	582,454.53	22.830000	743,321.97	160,867.44	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		18,816.000	Local 17.315567	325,809.71	47.250000	889,056.00	563,246.29	0.11
			Base 17.315567	325,809.71	47.250000	889,056.00	563,246.29	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		50,074.000	Local 21.374717	1,070,317.57	46.760000	2,341,460.24	1,271,142.67	0.29
			Base 21.374717	1,070,317.57	46.760000	2,341,460.24	1,271,142.67	0.29
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		25,196.000	Local 29.080197	732,704.65	91.060000	2,294,347.76	1,561,643.11	0.28
			Base 29.080197	732,704.65	91.060000	2,294,347.76	1,561,643.11	0.28
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		15,433.000	Local 40.057693	618,210.38	62.030000	957,308.99	339,098.61	0.12
			Base 40.057693	618,210.38	62.030000	957,308.99	339,098.61	0.12
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		13,004.000	Local 14.437635	187,747.01	44.460000	578,157.84	390,410.83	0.07
			Base 14.437635	187,747.01	44.460000	578,157.84	390,410.83	0.07
008492100	AGREE REALTY CORP REIT USD.0001							
		46,672.000	Local 55.359263	2,583,727.51	71.360000	3,330,513.92	746,786.41	0.41
			Base 55.359263	2,583,727.51	71.360000	3,330,513.92	746,786.41	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		6,619.000	Local 74.700178	494,440.48	147.180000	974,184.42	479,743.94	0.12
			Base 74.700178	494,440.48	147.180000	974,184.42	479,743.94	0.12

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		30,804.000	Local 45.759221	1,409,567.03	84.810000	2,612,487.24	1,202,920.21	0.32
			Base 45.759221	1,409,567.03	84.810000	2,612,487.24	1,202,920.21	0.32
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		21,657.000	Local 41.300245	894,439.40	88.450000	1,915,561.65	1,021,122.25	0.24
			Base 41.300245	894,439.40	88.450000	1,915,561.65	1,021,122.25	0.24
014491104	ALEXANDER + BALDWIN INC REIT							
		48,512.000	Local 20.187577	979,339.75	25.090000	1,217,166.08	237,826.33	0.15
			Base 20.187577	979,339.75	25.090000	1,217,166.08	237,826.33	0.15
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		85,110.000	Local 9.010526	766,885.88	15.930000	1,355,802.30	588,916.42	0.17
			Base 9.010526	766,885.88	15.930000	1,355,802.30	588,916.42	0.17
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		12,596.000	Local 33.498037	421,941.28	42.210000	531,677.16	109,735.88	0.07
			Base 33.498037	421,941.28	42.210000	531,677.16	109,735.88	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		10,162.000	Local 97.493097	990,724.85	187.040000	1,900,700.48	909,975.63	0.23
			Base 97.493097	990,724.85	187.040000	1,900,700.48	909,975.63	0.23
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		81,983.000	Local 7.248866	594,283.81	18.450000	1,512,586.35	918,302.54	0.19
			Base 7.248866	594,283.81	18.450000	1,512,586.35	918,302.54	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		30,970.000	Local 18.708337	579,397.20	16.050000	497,068.50	-82,328.70	0.06
			Base 18.708337	579,397.20	16.050000	497,068.50	-82,328.70	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		35,188.000	Local 35.390993	1,245,338.27	37.530000	1,320,605.64	75,267.37	0.16
			Base 35.390993	1,245,338.27	37.530000	1,320,605.64	75,267.37	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		76,290.000	Local 13.553690	1,034,010.98	9.330000	711,785.70	-322,225.28	0.09
			Base 13.553690	1,034,010.98	9.330000	711,785.70	-322,225.28	0.09

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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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		55,071.000	Local 24.378739	1,342,561.51	38.920000	2,143,363.32	800,801.81	0.26
			Base 24.378739	1,342,561.51	38.920000	2,143,363.32	800,801.81	0.26
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		12,513.000	Local 33.260460	416,188.14	22.250000	278,414.25	-137,773.89	0.03
			Base 33.260460	416,188.14	22.250000	278,414.25	-137,773.89	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		24,704.000	Local 40.443901	999,126.13	103.440000	2,555,381.76	1,556,255.63	0.31
			Base 40.443901	999,126.13	103.440000	2,555,381.76	1,556,255.63	0.31
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		18,000.000	Local 14.476533	260,577.59	16.390000	295,020.00	34,442.41	0.04
			Base 14.476533	260,577.59	16.390000	295,020.00	34,442.41	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		11,082.000	Local 53.435784	592,175.36	65.200000	722,546.40	130,371.04	0.09
			Base 53.435784	592,175.36	65.200000	722,546.40	130,371.04	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,067.000	Local 95.744190	389,391.62	102.400000	416,460.80	27,069.18	0.05
			Base 95.744190	389,391.62	102.400000	416,460.80	27,069.18	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		12,951.000	Local 37.969029	491,736.90	53.830000	697,152.33	205,415.43	0.09
			Base 37.969029	491,736.90	53.830000	697,152.33	205,415.43	0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		44,247.000	Local 31.619742	1,399,078.73	49.680000	2,198,190.96	799,112.23	0.27
			Base 31.619742	1,399,078.73	49.680000	2,198,190.96	799,112.23	0.27
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		24,644.000	Local 19.331438	476,403.95	23.290000	573,958.76	97,554.81	0.07
			Base 19.331438	476,403.95	23.290000	573,958.76	97,554.81	0.07
034164103	ANDERSONS INC/THE COMMON STOCK							
		20,705.000	Local 28.044629	580,664.04	38.710000	801,490.55	220,826.51	0.10
			Base 28.044629	580,664.04	38.710000	801,490.55	220,826.51	0.10

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03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
	25,851.000	Local	16.121894	416,767.07	27.580000	712,970.58	296,203.51	0.09	
		Base	16.121894	416,767.07	27.580000	712,970.58	296,203.51	0.09	
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
	9,656.000	Local	37.046841	357,724.30	35.830000	345,974.48	-11,749.82	0.04	
		Base	37.046841	357,724.30	35.830000	345,974.48	-11,749.82	0.04	
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
	16,946.000	Local	22.281778	377,587.01	48.150000	815,949.90	438,362.89	0.10	
		Base	22.281778	377,587.01	48.150000	815,949.90	438,362.89	0.10	
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
	87,954.000	Local	16.863136	1,483,180.28	13.160000	1,157,474.64	-325,705.64	0.14	
		Base	16.863136	1,483,180.28	13.160000	1,157,474.64	-325,705.64	0.14	
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001								
	25,264.000	Local	83.241677	2,103,017.74	73.480000	1,856,398.72	-246,619.02	0.23	
		Base	83.241677	2,103,017.74	73.480000	1,856,398.72	-246,619.02	0.23	
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
	25,723.000	Local	42.772303	1,100,231.96	102.700000	2,641,752.10	1,541,520.14	0.33	
		Base	42.772303	1,100,231.96	102.700000	2,641,752.10	1,541,520.14	0.33	
03937C105	ARCBEST CORP COMMON STOCK USD.01								
	17,101.000	Local	27.770486	474,903.08	119.850000	2,049,554.85	1,574,651.77	0.25	
		Base	27.770486	474,903.08	119.850000	2,049,554.85	1,574,651.77	0.25	
03957W106	ARCHROCK INC COMMON STOCK USD.01								
	89,642.000	Local	9.712203	870,621.28	7.480000	670,522.16	-200,099.12	0.08	
		Base	9.712203	870,621.28	7.480000	670,522.16	-200,099.12	0.08	
039653100	ARCOSA INC COMMON STOCK USD.01								
	32,326.000	Local	31.519963	1,018,914.34	52.700000	1,703,580.20	684,665.86	0.21	
		Base	31.519963	1,018,914.34	52.700000	1,703,580.20	684,665.86	0.21	
03966V107	ARCONIC CORP COMMON STOCK USD.01								
	71,225.000	Local	10.910010	777,065.47	33.010000	2,351,137.25	1,574,071.78	0.29	
		Base	10.910010	777,065.47	33.010000	2,351,137.25	1,574,071.78	0.29	

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04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		56,383.000	Local 6.456605	364,042.76	10.490000	591,457.67	227,414.91	0.07
			Base 6.456605	364,042.76	10.490000	591,457.67	227,414.91	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		41,137.000	Local 13.386340	550,673.86	15.220000	626,105.14	75,431.28	0.08
			Base 13.386340	550,673.86	15.220000	626,105.14	75,431.28	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		59,988.000	Local 17.645024	1,058,489.71	9.810000	588,482.28	-470,007.43	0.07
			Base 17.645024	1,058,489.71	9.810000	588,482.28	-470,007.43	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		15,474.000	Local 76.765371	1,187,867.35	172.730000	2,672,824.02	1,484,956.67	0.33
			Base 76.765371	1,187,867.35	172.730000	2,672,824.02	1,484,956.67	0.33
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		15,226.000	Local 37.835271	576,079.83	69.270000	1,054,705.02	478,625.19	0.13
			Base 37.835271	576,079.83	69.270000	1,054,705.02	478,625.19	0.13
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		18,056.000	Local 41.972832	757,861.46	94.120000	1,699,430.72	941,569.26	0.21
			Base 41.972832	757,861.46	94.120000	1,699,430.72	941,569.26	0.21
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		32,230.000	Local 38.561632	1,242,841.41	34.670000	1,117,414.10	-125,427.31	0.14
			Base 38.561632	1,242,841.41	34.670000	1,117,414.10	-125,427.31	0.14
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		41,028.000	Local 31.361304	1,286,691.60	29.180000	1,197,197.04	-89,494.56	0.15
			Base 31.361304	1,286,691.60	29.180000	1,197,197.04	-89,494.56	0.15
05379B107	AVISTA CORP COMMON STOCK							
		47,333.000	Local 33.196332	1,571,281.97	42.490000	2,011,179.17	439,897.20	0.25
			Base 33.196332	1,571,281.97	42.490000	2,011,179.17	439,897.20	0.25
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		22,281.000	Local 30.723202	684,543.67	74.560000	1,661,271.36	976,727.69	0.20
			Base 30.723202	684,543.67	74.560000	1,661,271.36	976,727.69	0.20

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05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	35,814.000	Local 22.772086	815,559.48	55.910000	2,002,360.74	1,186,801.26	0.25
			Base 22.772086	815,559.48	55.910000	2,002,360.74	1,186,801.26	0.25
05508R106	B+G FOODS INC COMMON STOCK USD.01	43,406.000	Local 24.320774	1,055,667.52	30.730000	1,333,866.38	278,198.86	0.16
			Base 24.320774	1,055,667.52	30.730000	1,333,866.38	278,198.86	0.16
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	10,695.000	Local 73.017419	780,921.30	88.860000	950,357.70	169,436.40	0.12
			Base 73.017419	780,921.30	88.860000	950,357.70	169,436.40	0.12
056525108	BADGER METER INC COMMON STOCK USD1.0	19,563.000	Local 33.521099	655,773.25	106.560000	2,084,633.28	1,428,860.03	0.26
			Base 33.521099	655,773.25	106.560000	2,084,633.28	1,428,860.03	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667	21,658.000	Local 62.009015	1,342,991.25	168.600000	3,651,538.80	2,308,547.55	0.45
			Base 62.009015	1,342,991.25	168.600000	3,651,538.80	2,308,547.55	0.45
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	12,636.000	Local 46.684843	589,909.67	70.560000	891,596.16	301,686.49	0.11
			Base 46.684843	589,909.67	70.560000	891,596.16	301,686.49	0.11
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	38,111.000	Local 24.188535	921,849.25	25.310000	964,589.41	42,740.16	0.12
			Base 24.188535	921,849.25	25.310000	964,589.41	42,740.16	0.12
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	36,182.000	Local 16.977928	614,295.39	19.620000	709,890.84	95,595.45	0.09
			Base 16.977928	614,295.39	19.620000	709,890.84	95,595.45	0.09
06652K103	BANKUNITED INC COMMON STOCK USD.01	59,589.000	Local 22.400488	1,334,822.69	42.310000	2,521,210.59	1,186,387.90	0.31
			Base 22.400488	1,334,822.69	42.310000	2,521,210.59	1,186,387.90	0.31
06652V208	BANNER CORPORATION COMMON STOCK USD.01	22,910.000	Local 43.138931	988,312.90	60.670000	1,389,949.70	401,636.80	0.17
			Base 43.138931	988,312.90	60.670000	1,389,949.70	401,636.80	0.17

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06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		24,152.000	Local 8.724402	210,711.75	6.810000	164,475.12	-46,236.63	0.02
			Base 8.724402	210,711.75	6.810000	164,475.12	-46,236.63	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		31,153.000	Local 32.930220	1,025,875.15	46.590000	1,451,418.27	425,543.12	0.18
			Base 32.930220	1,025,875.15	46.590000	1,451,418.27	425,543.12	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		67,595.000	Local 10.530112	711,782.90	14.580000	985,535.10	273,752.20	0.12
			Base 10.530112	711,782.90	14.580000	985,535.10	273,752.20	0.12
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		23,560.000	Local 19.165314	451,534.80	27.100000	638,476.00	186,941.20	0.08
			Base 19.165314	451,534.80	27.100000	638,476.00	186,941.20	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		32,546.000	Local 31.274736	1,017,867.56	28.430000	925,282.78	-92,584.78	0.11
			Base 31.274736	1,017,867.56	28.430000	925,282.78	-92,584.78	0.11
089302103	BIG LOTS INC COMMON STOCK USD.01							
		21,776.000	Local 32.347470	704,398.50	45.050000	981,008.80	276,610.30	0.12
			Base 32.347470	704,398.50	45.050000	981,008.80	276,610.30	0.12
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		19,600.000	Local 55.719036	1,092,093.10	37.270000	730,492.00	-361,601.10	0.09
			Base 55.719036	1,092,093.10	37.270000	730,492.00	-361,601.10	0.09
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		15,586.000	Local 39.086051	609,195.19	34.550000	538,496.30	-70,698.89	0.07
			Base 39.086051	609,195.19	34.550000	538,496.30	-70,698.89	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		54,322.000	Local 17.705487	961,797.48	20.980000	1,139,675.56	177,878.08	0.14
			Base 17.705487	961,797.48	20.980000	1,139,675.56	177,878.08	0.14
095229100	BLUCORA INC COMMON STOCK USD.0001							
		32,585.000	Local 14.083508	458,911.12	17.320000	564,372.20	105,461.08	0.07
			Base 14.083508	458,911.12	17.320000	564,372.20	105,461.08	0.07

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09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
	26,306.000	Local	31.740122	834,955.64	71.200000	1,872,987.20	1,038,031.56	0.23	
		Base	31.740122	834,955.64	71.200000	1,872,987.20	1,038,031.56	0.23	
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
	19,804.000	Local	33.311137	659,693.76	123.050000	2,436,882.20	1,777,188.44	0.30	
		Base	33.311137	659,693.76	123.050000	2,436,882.20	1,777,188.44	0.30	
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
	25,870.000	Local	31.531194	815,711.98	56.470000	1,460,878.90	645,166.92	0.18	
		Base	31.531194	815,711.98	56.470000	1,460,878.90	645,166.92	0.18	
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
	32,458.000	Local	35.386371	1,148,570.83	53.900000	1,749,486.20	600,915.37	0.22	
		Base	35.386371	1,148,570.83	53.900000	1,749,486.20	600,915.37	0.22	
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
	114,458.000	Local	10.299371	1,178,845.45	13.420000	1,536,026.36	357,180.91	0.19	
		Base	10.299371	1,178,845.45	13.420000	1,536,026.36	357,180.91	0.19	
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
	23,978.000	Local	11.188376	268,274.87	25.600000	613,836.80	345,561.93	0.08	
		Base	11.188376	268,274.87	25.600000	613,836.80	345,561.93	0.08	
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	30,379.000	Local	23.915608	726,532.25	36.590000	1,111,567.61	385,035.36	0.14	
		Base	23.915608	726,532.25	36.590000	1,111,567.61	385,035.36	0.14	
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
	15,502.000	Local	29.242173	453,312.17	31.670000	490,948.34	37,636.17	0.06	
		Base	29.242173	453,312.17	31.670000	490,948.34	37,636.17	0.06	
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
	51,930.000	Local	10.896176	565,838.40	16.190000	840,746.70	274,908.30	0.10	
		Base	10.896176	565,838.40	16.190000	840,746.70	274,908.30	0.10	
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
	19,645.000	Local	36.629768	719,591.79	42.310000	831,179.95	111,588.16	0.10	
		Base	36.629768	719,591.79	42.310000	831,179.95	111,588.16	0.10	

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	21,836.000	Local		28.225793	616,338.41	57.620000	1,258,190.32	641,851.91	0.15
		Base		28.225793	616,338.41	57.620000	1,258,190.32	641,851.91	0.15
126501105	CTS CORP COMMON STOCK								
	21,554.000	Local		16.150715	348,112.52	36.720000	791,462.88	443,350.36	0.10
		Base		16.150715	348,112.52	36.720000	791,462.88	443,350.36	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
	85,206.000	Local		16.222315	1,382,238.56	21.410000	1,824,260.46	442,021.90	0.22
		Base		16.222315	1,382,238.56	21.410000	1,824,260.46	442,021.90	0.22
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
	25,047.000	Local		30.430009	762,180.43	36.990000	926,488.53	164,308.10	0.11
		Base		30.430009	762,180.43	36.990000	926,488.53	164,308.10	0.11
128126109	CALAMP CORP COMMON STOCK USD.01								
	23,999.000	Local		12.937685	310,491.50	7.060000	169,432.94	-141,058.56	0.02
		Base		12.937685	310,491.50	7.060000	169,432.94	-141,058.56	0.02
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
	11,827.000	Local		42.329828	500,634.88	42.400000	501,464.80	829.92	0.06
		Base		42.329828	500,634.88	42.400000	501,464.80	829.92	0.06
129500104	CALERES INC COMMON STOCK USD.01								
	25,595.000	Local		14.783532	378,384.49	22.680000	580,494.60	202,110.11	0.07
		Base		14.783532	378,384.49	22.680000	580,494.60	202,110.11	0.07
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
	35,187.000	Local		34.918690	1,228,683.95	71.860000	2,528,537.82	1,299,853.87	0.31
		Base		34.918690	1,228,683.95	71.860000	2,528,537.82	1,299,853.87	0.31
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
	31,752.000	Local		70.459921	2,237,243.40	47.250000	1,500,282.00	-736,961.40	0.18
		Base		70.459921	2,237,243.40	47.250000	1,500,282.00	-736,961.40	0.18
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
	86,358.000	Local		11.934361	1,030,627.55	11.330000	978,436.14	-52,191.41	0.12
		Base		11.934361	1,030,627.55	11.330000	978,436.14	-52,191.41	0.12

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140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		28,247.000	Local 15.483969	437,375.66	12.180000	344,048.46	-93,327.20	0.04
			Base 15.483969	437,375.66	12.180000	344,048.46	-93,327.20	0.04
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		27,122.000	Local 38.774250	1,051,635.21	18.780000	509,351.16	-542,284.05	0.06
			Base 38.774250	1,051,635.21	18.780000	509,351.16	-542,284.05	0.06
14174T107	CARETRUST REIT INC REIT USD.01							
		72,218.000	Local 15.570140	1,124,444.38	22.830000	1,648,736.94	524,292.56	0.20
			Base 15.570140	1,124,444.38	22.830000	1,648,736.94	524,292.56	0.20
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		32,230.000	Local 21.092340	679,806.11	29.190000	940,793.70	260,987.59	0.12
			Base 21.092340	679,806.11	29.190000	940,793.70	260,987.59	0.12
14575E105	CARS.COM INC COMMON STOCK USD.01							
		43,446.000	Local 16.199873	703,819.67	16.090000	699,046.14	-4,773.53	0.09
			Base 16.199873	703,819.67	16.090000	699,046.14	-4,773.53	0.09
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		13,063.000	Local 23.822397	311,191.97	17.160000	224,161.08	-87,030.89	0.03
			Base 23.822397	311,191.97	17.160000	224,161.08	-87,030.89	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		5,709.000	Local 126.329303	721,213.99	317.650000	1,813,463.85	1,092,249.86	0.22
			Base 126.329303	721,213.99	317.650000	1,813,463.85	1,092,249.86	0.22
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		25,520.000	Local 66.763854	1,703,813.55	74.570000	1,903,026.40	199,212.85	0.23
			Base 66.763854	1,703,813.55	74.570000	1,903,026.40	199,212.85	0.23
15202L107	CENTERSPACE REIT							
		9,551.000	Local 74.400821	710,602.24	110.900000	1,059,205.90	348,603.66	0.13
			Base 74.400821	710,602.24	110.900000	1,059,205.90	348,603.66	0.13
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,520.000	Local 20.738586	135,215.58	52.630000	343,147.60	207,932.02	0.04
			Base 20.738586	135,215.58	52.630000	343,147.60	207,932.02	0.04

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153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		26,862.000	Local 18.617219	500,095.74	47.850000	1,285,346.70	785,250.96	0.16
			Base 18.617219	500,095.74	47.850000	1,285,346.70	785,250.96	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		18,706.000	Local 21.674236	405,438.25	28.170000	526,948.02	121,509.77	0.06
			Base 21.674236	405,438.25	28.170000	526,948.02	121,509.77	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		33,758.000	Local 11.392372	384,583.70	16.560000	559,032.48	174,448.78	0.07
			Base 11.392372	384,583.70	16.560000	559,032.48	174,448.78	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		19,871.000	Local 28.541974	567,157.57	81.790000	1,625,249.09	1,058,091.52	0.20
			Base 28.541974	567,157.57	81.790000	1,625,249.09	1,058,091.52	0.20
157210105	CEVA INC COMMON STOCK USD.001							
		15,366.000	Local 27.282357	419,220.69	43.240000	664,425.84	245,205.15	0.08
			Base 27.282357	419,220.69	43.240000	664,425.84	245,205.15	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		23,825.000	Local 46.566254	1,109,441.01	159.490000	3,799,849.25	2,690,408.24	0.47
			Base 46.566254	1,109,441.01	159.490000	3,799,849.25	2,690,408.24	0.47
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		32,618.000	Local 17.755415	579,146.13	13.720000	447,518.96	-131,627.17	0.06
			Base 17.755415	579,146.13	13.720000	447,518.96	-131,627.17	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		32,450.000	Local 26.758299	868,306.79	39.150000	1,270,417.50	402,110.71	0.16
			Base 26.758299	868,306.79	39.150000	1,270,417.50	402,110.71	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		21,792.000	Local 28.549830	622,157.90	33.300000	725,673.60	103,515.70	0.09
			Base 28.549830	622,157.90	33.300000	725,673.60	103,515.70	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		11,774.000	Local 96.077557	1,131,217.16	145.810000	1,716,766.94	585,549.78	0.21
			Base 96.077557	1,131,217.16	145.810000	1,716,766.94	585,549.78	0.21

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168615102	CHICO S FAS INC COMMON STOCK USD.01							
		81,912.000	Local 6.927853	567,474.31	5.380000	440,686.56	-126,787.75	0.05
			Base 6.927853	567,474.31	5.380000	440,686.56	-126,787.75	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		9,353.000	Local 51.336798	480,153.07	79.290000	741,599.37	261,446.30	0.09
			Base 51.336798	480,153.07	79.290000	741,599.37	261,446.30	0.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		13,245.000	Local 25.946871	343,666.30	30.120000	398,939.40	55,273.10	0.05
			Base 25.946871	343,666.30	30.120000	398,939.40	55,273.10	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		71,211.000	Local 15.996769	1,139,145.93	16.120000	1,147,921.32	8,775.39	0.14
			Base 15.996769	1,139,145.93	16.120000	1,147,921.32	8,775.39	0.14
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		13,549.000	Local 36.943819	500,551.81	27.180000	368,261.82	-132,289.99	0.05
			Base 36.943819	500,551.81	27.180000	368,261.82	-132,289.99	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		10,112.000	Local 48.578471	491,225.50	81.790000	827,060.48	335,834.98	0.10
			Base 48.578471	491,225.50	81.790000	827,060.48	335,834.98	0.10
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		48,368.000	Local 54.469965	2,634,603.29	48.970000	2,368,580.96	-266,022.33	0.29
			Base 54.469965	2,634,603.29	48.970000	2,368,580.96	-266,022.33	0.29
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		11,162.000	Local 36.152481	403,533.99	36.670000	409,310.54	5,776.55	0.05
			Base 36.152481	403,533.99	36.670000	409,310.54	5,776.55	0.05
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		3,104.000	Local 232.911227	722,956.45	619.190000	1,921,965.76	1,199,009.31	0.24
			Base 232.911227	722,956.45	619.190000	1,921,965.76	1,199,009.31	0.24
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		28,379.000	Local 48.426098	1,374,284.23	73.180000	2,076,775.22	702,490.99	0.26
			Base 48.426098	1,374,284.23	73.180000	2,076,775.22	702,490.99	0.26

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19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		42,627.000	Local 17.787519	758,228.56	15.960000	680,326.92	-77,901.64	0.08
			Base 17.787519	758,228.56	15.960000	680,326.92	-77,901.64	0.08
192576106	COHU INC COMMON STOCK USD1.0							
		32,565.000	Local 16.629761	541,548.16	38.090000	1,240,400.85	698,852.69	0.15
			Base 16.629761	541,548.16	38.090000	1,240,400.85	698,852.69	0.15
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		23,122.000	Local 22.969024	531,089.78	18.680000	431,918.96	-99,170.82	0.05
			Base 22.969024	531,089.78	18.680000	431,918.96	-99,170.82	0.05
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		51,995.000	Local 28.394469	1,476,370.39	32.720000	1,701,276.40	224,906.01	0.21
			Base 28.394469	1,476,370.39	32.720000	1,701,276.40	224,906.01	0.21
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		24,107.000	Local 23.431575	564,864.97	98.940000	2,385,146.58	1,820,281.61	0.29
			Base 23.431575	564,864.97	98.940000	2,385,146.58	1,820,281.61	0.29
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		36,071.000	Local 41.195428	1,485,960.28	74.480000	2,686,568.08	1,200,607.80	0.33
			Base 41.195428	1,485,960.28	74.480000	2,686,568.08	1,200,607.80	0.33
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		83,050.000	Local 9.351969	776,681.06	13.310000	1,105,395.50	328,714.44	0.14
			Base 9.351969	776,681.06	13.310000	1,105,395.50	328,714.44	0.14
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		15,707.000	Local 32.760122	514,563.23	47.270000	742,469.89	227,906.66	0.09
			Base 32.760122	514,563.23	47.270000	742,469.89	227,906.66	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		9,797.000	Local 45.094541	441,791.22	29.300000	287,052.10	-154,739.12	0.04
			Base 45.094541	441,791.22	29.300000	287,052.10	-154,739.12	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		17,622.000	Local 23.280689	410,252.31	23.690000	417,465.18	7,212.87	0.05
			Base 23.280689	410,252.31	23.690000	417,465.18	7,212.87	0.05

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207410101	CONMED CORP COMMON STOCK USD.01							
		19,561.000	Local 51.294868	1,003,378.92	141.760000	2,772,967.36	1,769,588.44	0.34
			Base 51.294868	1,003,378.92	141.760000	2,772,967.36	1,769,588.44	0.34
208242107	CONN S INC COMMON STOCK USD.01							
		12,817.000	Local 17.546507	224,893.58	23.520000	301,455.84	76,562.26	0.04
			Base 17.546507	224,893.58	23.520000	301,455.84	76,562.26	0.04
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		10,735.000	Local 58.917537	632,479.76	57.870000	621,234.45	-11,245.31	0.08
			Base 58.917537	632,479.76	57.870000	621,234.45	-11,245.31	0.08
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		21,217.000	Local 18.996840	403,055.95	22.710000	481,838.07	78,782.12	0.06
			Base 18.996840	403,055.95	22.710000	481,838.07	78,782.12	0.06
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		48,218.000	Local 17.538081	845,651.18	7.480000	360,670.64	-484,980.54	0.04
			Base 17.538081	845,651.18	7.480000	360,670.64	-484,980.54	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		11,364.000	Local 75.473001	857,675.18	22.410000	254,667.24	-603,007.94	0.03
			Base 75.473001	857,675.18	22.410000	254,667.24	-603,007.94	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		63,479.000	Local 18.579419	1,179,402.96	19.800000	1,256,884.20	77,481.24	0.15
			Base 18.579419	1,179,402.96	19.800000	1,256,884.20	77,481.24	0.15
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		80,453.000	Local 9.776242	786,527.99	9.970000	802,116.41	15,588.42	0.10
			Base 9.776242	786,527.99	9.970000	802,116.41	15,588.42	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001							
		6,282.000	Local 50.891372	319,699.60	208.000000	1,306,656.00	986,956.40	0.16
			Base 50.891372	319,699.60	208.000000	1,306,656.00	986,956.40	0.16
22304C100	COVETRUS INC COMMON STOCK							
		69,117.000	Local 11.701506	808,772.98	19.970000	1,380,266.49	571,493.51	0.17
			Base 11.701506	808,772.98	19.970000	1,380,266.49	571,493.51	0.17

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227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		23,639.000	Local 9.705221	229,421.72	27.760000	656,218.64	426,796.92	0.08
			Base 9.705221	229,421.72	27.760000	656,218.64	426,796.92	0.08
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		26,306.000	Local 14.255754	375,011.86	20.350000	535,327.10	160,315.24	0.07
			Base 14.255754	375,011.86	20.350000	535,327.10	160,315.24	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		19,944.000	Local 25.156174	501,714.73	65.370000	1,303,739.28	802,024.55	0.16
			Base 25.156174	501,714.73	65.370000	1,303,739.28	802,024.55	0.16
232109108	CUTERA INC COMMON STOCK USD.001							
		10,929.000	Local 35.195361	384,650.10	41.320000	451,586.28	66,936.18	0.06
			Base 35.195361	384,650.10	41.320000	451,586.28	66,936.18	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		56,105.000	Local 20.342095	1,141,293.22	45.580000	2,557,265.90	1,415,972.68	0.31
			Base 20.342095	1,141,293.22	45.580000	2,557,265.90	1,415,972.68	0.31
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		12,524.000	Local 57.051004	714,506.77	39.610000	496,075.64	-218,431.13	0.06
			Base 57.051004	714,506.77	39.610000	496,075.64	-218,431.13	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		11,428.000	Local 47.444389	542,194.48	25.670000	293,356.76	-248,837.72	0.04
			Base 47.444389	542,194.48	25.670000	293,356.76	-248,837.72	0.04
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		25,820.000	Local 31.077243	802,414.42	38.400000	991,488.00	189,073.58	0.12
			Base 31.077243	802,414.42	38.400000	991,488.00	189,073.58	0.12
24790A127	DENBURY INC DENBURY CW23							
		1,126.000	Local 708.923739	798,248.13	41.645000	46,892.27	-751,355.86	0.01
			Base 708.923739	798,248.13	41.645000	46,892.27	-751,355.86	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0							
		28,497.000	Local 29.325056	835,676.12	32.110000	915,038.67	79,362.55	0.11
			Base 29.325056	835,676.12	32.110000	915,038.67	79,362.55	0.11

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250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		41,034.000	Local 17.134260	703,087.23	14.210000	583,093.14	-119,994.09	0.07
			Base 17.134260	703,087.23	14.210000	583,093.14	-119,994.09	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		140,874.000	Local 9.586509	1,350,489.93	9.610000	1,353,799.14	3,309.21	0.17
			Base 9.586509	1,350,489.93	9.610000	1,353,799.14	3,309.21	0.17
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		48,739.000	Local 10.845632	528,605.28	9.050000	441,087.95	-87,517.33	0.05
			Base 10.845632	528,605.28	9.050000	441,087.95	-87,517.33	0.05
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		22,815.000	Local 11.845151	270,247.12	24.570000	560,564.55	290,317.43	0.07
			Base 11.845151	270,247.12	24.570000	560,564.55	290,317.43	0.07
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		22,188.000	Local 26.878112	596,371.55	35.160000	780,130.08	183,758.53	0.10
			Base 26.878112	596,371.55	35.160000	780,130.08	183,758.53	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		11,515.000	Local 60.315803	694,536.47	75.810000	872,952.15	178,415.68	0.11
			Base 60.315803	694,536.47	75.810000	872,952.15	178,415.68	0.11
254543101	DIODES INC COMMON STOCK USD.667							
		30,110.000	Local 37.541055	1,130,361.18	109.810000	3,306,379.10	2,176,017.92	0.41
			Base 37.541055	1,130,361.18	109.810000	3,306,379.10	2,176,017.92	0.41
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		159,852.000	Local 4.072435	650,986.91	3.090000	493,942.68	-157,044.23	0.06
			Base 4.072435	650,986.91	3.090000	493,942.68	-157,044.23	0.06
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		19,509.000	Local 21.702326	423,390.67	47.140000	919,654.26	496,263.59	0.11
			Base 21.702326	423,390.67	47.140000	919,654.26	496,263.59	0.11
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		19,037.000	Local 49.003276	932,875.36	113.010000	2,151,371.37	1,218,496.01	0.26
			Base 49.003276	932,875.36	113.010000	2,151,371.37	1,218,496.01	0.26

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25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
		43,731.000	Local 6.280643	274,658.78	11.500000	502,906.50	228,247.72	0.06
			Base 6.280643	274,658.78	11.500000	502,906.50	228,247.72	0.06
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		23,669.000	Local 36.372230	860,894.32	19.680000	465,805.92	-395,088.40	0.06
			Base 36.372230	860,894.32	19.680000	465,805.92	-395,088.40	0.06
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		32,020.000	Local 25.383025	812,764.47	33.210000	1,063,384.20	250,619.73	0.13
			Base 25.383025	812,764.47	33.210000	1,063,384.20	250,619.73	0.13
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		12,961.000	Local 12.808178	166,006.79	14.190000	183,916.59	17,909.80	0.02
			Base 12.808178	166,006.79	14.190000	183,916.59	17,909.80	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		21,367.000	Local 51.639497	1,103,381.14	58.340000	1,246,550.78	143,169.64	0.15
			Base 51.639497	1,103,381.14	58.340000	1,246,550.78	143,169.64	0.15
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		7,602.000	Local 53.271238	404,967.95	50.920000	387,093.84	-17,874.11	0.05
			Base 53.271238	404,967.95	50.920000	387,093.84	-17,874.11	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		57,613.000	Local 21.738131	1,252,398.94	22.920000	1,320,489.96	68,091.02	0.16
			Base 21.738131	1,252,398.94	22.920000	1,320,489.96	68,091.02	0.16
278715206	EBIX INC COMMON STOCK USD.1							
		15,936.000	Local 23.050378	367,330.83	30.400000	484,454.40	117,123.57	0.06
			Base 23.050378	367,330.83	30.400000	484,454.40	117,123.57	0.06
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		36,360.000	Local 43.899284	1,596,177.96	45.710000	1,662,015.60	65,837.64	0.20
			Base 43.899284	1,596,177.96	45.710000	1,662,015.60	65,837.64	0.20
28238P109	EHEALTH INC COMMON STOCK USD.001							
		15,884.000	Local 62.718097	996,214.26	25.500000	405,042.00	-591,172.26	0.05
			Base 62.718097	996,214.26	25.500000	405,042.00	-591,172.26	0.05

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282914100	8X8 INC COMMON STOCK USD.001								
	76,215.000	Local	13.380549	1,019,798.54	16.760000	1,277,363.40	257,564.86	0.16	
		Base	13.380549	1,019,798.54	16.760000	1,277,363.40	257,564.86	0.16	
28852N109	ELLINGTON FINANCIAL INC REIT								
	36,490.000	Local	18.592915	678,455.46	17.090000	623,614.10	-54,841.36	0.08	
		Base	18.592915	678,455.46	17.090000	623,614.10	-54,841.36	0.08	
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	32,025.000	Local	43.806110	1,402,890.67	43.470000	1,392,126.75	-10,763.92	0.17	
		Base	43.806110	1,402,890.67	43.470000	1,392,126.75	-10,763.92	0.17	
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	18,704.000	Local	24.191495	452,477.72	41.380000	773,971.52	321,493.80	0.10	
		Base	24.191495	452,477.72	41.380000	773,971.52	321,493.80	0.10	
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	12,033.000	Local	51.182439	615,878.29	74.780000	899,827.74	283,949.45	0.11	
		Base	51.182439	615,878.29	74.780000	899,827.74	283,949.45	0.11	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	16,586.000	Local	31.459720	521,790.91	62.110000	1,030,156.46	508,365.55	0.13	
		Base	31.459720	521,790.91	62.110000	1,030,156.46	508,365.55	0.13	
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
	13,549.000	Local	38.587876	522,827.13	143.100000	1,938,861.90	1,416,034.77	0.24	
		Base	38.587876	522,827.13	143.100000	1,938,861.90	1,416,034.77	0.24	
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
	40,325.000	Local	23.631687	952,947.79	20.280000	817,791.00	-135,156.79	0.10	
		Base	23.631687	952,947.79	20.280000	817,791.00	-135,156.79	0.10	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	13,781.000	Local	50.521884	696,242.08	110.070000	1,516,874.67	820,632.59	0.19	
		Base	50.521884	696,242.08	110.070000	1,516,874.67	820,632.59	0.19	
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
	24,361.000	Local	22.159362	539,824.22	40.960000	997,826.56	458,002.34	0.12	
		Base	22.159362	539,824.22	40.960000	997,826.56	458,002.34	0.12	

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		35,109.000	Local 22.675219	796,104.27	83.960000	2,947,751.64	2,151,647.37	0.36
			Base 22.675219	796,104.27	83.960000	2,947,751.64	2,151,647.37	0.36
294268107	EPLUS INC COMMON STOCK USD.01							
		18,069.000	Local 25.696777	464,315.07	53.880000	973,557.72	509,242.65	0.12
			Base 25.696777	464,315.07	53.880000	973,557.72	509,242.65	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		17,431.000	Local 48.271369	841,418.24	89.990000	1,568,615.69	727,197.45	0.19
			Base 48.271369	841,418.24	89.990000	1,568,615.69	727,197.45	0.19
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		81,315.000	Local 22.967053	1,867,565.89	28.830000	2,344,311.45	476,745.56	0.29
			Base 22.967053	1,867,565.89	28.830000	2,344,311.45	476,745.56	0.29
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		14,698.000	Local 20.144833	296,088.76	26.290000	386,410.42	90,321.66	0.05
			Base 20.144833	296,088.76	26.290000	386,410.42	90,321.66	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
		39,954.000	Local 22.496433	898,822.50	49.980000	1,996,900.92	1,098,078.42	0.25
			Base 22.496433	898,822.50	49.980000	1,996,900.92	1,098,078.42	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		22,274.000	Local 41.394483	922,020.72	144.770000	3,224,606.98	2,302,586.26	0.40
			Base 41.394483	922,020.72	144.770000	3,224,606.98	2,302,586.26	0.40
30214U102	EXPONENT INC COMMON STOCK USD.001							
		34,855.000	Local 32.061772	1,117,513.05	116.730000	4,068,624.15	2,951,111.10	0.50
			Base 32.061772	1,117,513.05	116.730000	4,068,624.15	2,951,111.10	0.50
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		86,870.000	Local 12.166998	1,056,947.12	15.700000	1,363,859.00	306,911.88	0.17
			Base 12.166998	1,056,947.12	15.700000	1,363,859.00	306,911.88	0.17
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		35,506.000	Local 17.395164	617,632.71	7.370000	261,679.22	-355,953.49	0.03
			Base 17.395164	617,632.71	7.370000	261,679.22	-355,953.49	0.03

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30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		23,934.000	Local 31.543675	754,966.31	43.820000	1,048,787.88	293,821.57	0.13
			Base 31.543675	754,966.31	43.820000	1,048,787.88	293,821.57	0.13
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		12,175.000	Local 45.265458	551,106.95	70.020000	852,493.50	301,386.55	0.10
			Base 45.265458	551,106.95	70.020000	852,493.50	301,386.55	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		40,849.000	Local 14.746914	602,396.67	43.340000	1,770,395.66	1,167,998.99	0.22
			Base 14.746914	602,396.67	43.340000	1,770,395.66	1,167,998.99	0.22
315405100	FERRO CORP COMMON STOCK USD1.0							
		55,342.000	Local 17.289228	956,820.47	21.830000	1,208,115.86	251,295.39	0.15
			Base 17.289228	956,820.47	21.830000	1,208,115.86	251,295.39	0.15
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	52.180000	1,609,492.10	484,224.39	0.20
			Base 36.481365	1,125,267.71	52.180000	1,609,492.10	484,224.39	0.20
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		11,461.000	Local 19.787261	226,781.80	11.010000	126,185.61	-100,596.19	0.02
			Base 19.787261	226,781.80	11.010000	126,185.61	-100,596.19	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		137,547.000	Local 6.316039	868,752.25	13.780000	1,895,397.66	1,026,645.41	0.23
			Base 6.316039	868,752.25	13.780000	1,895,397.66	1,026,645.41	0.23
318910106	FIRST BANCORP/NC COMMON STOCK							
		23,093.000	Local 36.533975	843,679.09	45.720000	1,055,811.96	212,132.87	0.13
			Base 36.533975	843,679.09	45.720000	1,055,811.96	212,132.87	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		63,496.000	Local 8.298943	526,949.66	16.090000	1,021,650.64	494,700.98	0.13
			Base 8.298943	526,949.66	16.090000	1,021,650.64	494,700.98	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		62,706.000	Local 20.486618	1,284,633.85	24.380000	1,528,772.28	244,138.43	0.19
			Base 20.486618	1,284,633.85	24.380000	1,528,772.28	244,138.43	0.19

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32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
	86,162.000	Local	18.026034	1,553,159.16	27.330000	2,354,807.46	801,648.30	0.29	
		Base	18.026034	1,553,159.16	27.330000	2,354,807.46	801,648.30	0.29	
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
	76,357.000	Local	15.652161	1,195,152.09	20.480000	1,563,791.36	368,639.27	0.19	
		Base	15.652161	1,195,152.09	20.480000	1,563,791.36	368,639.27	0.19	
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
	35,358.000	Local	33.497025	1,184,387.81	47.940000	1,695,062.52	510,674.71	0.21	
		Base	33.497025	1,184,387.81	47.940000	1,695,062.52	510,674.71	0.21	
346375108	FORMFACTOR INC COMMON STOCK USD.001								
	52,309.000	Local	17.320035	905,993.72	45.720000	2,391,567.48	1,485,573.76	0.29	
		Base	17.320035	905,993.72	45.720000	2,391,567.48	1,485,573.76	0.29	
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
	7,437.000	Local	35.650407	265,132.08	58.730000	436,775.01	171,642.93	0.05	
		Base	35.650407	265,132.08	58.730000	436,775.01	171,642.93	0.05	
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
	18,031.000	Local	43.069422	776,584.75	121.090000	2,183,373.79	1,406,789.04	0.27	
		Base	43.069422	776,584.75	121.090000	2,183,373.79	1,406,789.04	0.27	
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
	31,739.000	Local	14.138336	448,736.65	10.290000	326,594.31	-122,142.34	0.04	
		Base	14.138336	448,736.65	10.290000	326,594.31	-122,142.34	0.04	
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
	66,323.000	Local	21.233565	1,408,273.75	29.410000	1,950,559.43	542,285.68	0.24	
		Base	21.233565	1,408,273.75	29.410000	1,950,559.43	542,285.68	0.24	
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01								
	29,396.000	Local	16.420417	482,694.58	14.940000	439,176.24	-43,518.34	0.05	
		Base	16.420417	482,694.58	14.940000	439,176.24	-43,518.34	0.05	
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
	26,086.000	Local	35.643476	929,795.72	94.560000	2,466,692.16	1,536,896.44	0.30	
		Base	35.643476	929,795.72	94.560000	2,466,692.16	1,536,896.44	0.30	

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35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001	63,588.000	Local 10.808642	687,299.94	5.950000	378,348.60	-308,951.34	0.05
			Base 10.808642	687,299.94	5.950000	378,348.60	-308,951.34	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	12,969.000	Local 54.054421	701,031.79	100.590000	1,304,551.71	603,519.92	0.16
			Base 54.054421	701,031.79	100.590000	1,304,551.71	603,519.92	0.16
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	35,148.000	Local 32.795379	1,152,691.97	81.000000	2,846,988.00	1,694,296.03	0.35
			Base 32.795379	1,152,691.97	81.000000	2,846,988.00	1,694,296.03	0.35
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	17,269.000	Local 13.801773	238,342.82	7.640000	131,935.16	-106,407.66	0.02
			Base 13.801773	238,342.82	7.640000	131,935.16	-106,407.66	0.02
36162J106	GEO GROUP INC/THE REIT USD.01	81,958.000	Local 8.811845	722,201.19	7.750000	635,174.50	-87,026.69	0.08
			Base 8.811845	722,201.19	7.750000	635,174.50	-87,026.69	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	35,890.000	Local 19.647309	705,141.92	31.660000	1,136,277.40	431,135.48	0.14
			Base 19.647309	705,141.92	31.660000	1,136,277.40	431,135.48	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	29,235.000	Local 32.419849	947,794.28	27.640000	808,055.40	-139,738.88	0.10
			Base 32.419849	947,794.28	27.640000	808,055.40	-139,738.88	0.10
36251C103	GMS INC COMMON STOCK USD.01	28,859.000	Local 22.274752	642,827.06	60.110000	1,734,714.49	1,091,887.43	0.21
			Base 22.274752	642,827.06	60.110000	1,734,714.49	1,091,887.43	0.21
36472T109	GANNETT CO INC COMMON STOCK USD.01	95,197.000	Local 8.033964	764,809.25	5.330000	507,400.01	-257,409.24	0.06
			Base 8.033964	764,809.25	5.330000	507,400.01	-257,409.24	0.06
371532102	GENESCO INC COMMON STOCK USD1.0	9,499.000	Local 47.819548	454,237.89	64.170000	609,550.83	155,312.94	0.08
			Base 47.819548	454,237.89	64.170000	609,550.83	155,312.94	0.08

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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
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	339,367.000	Local		4.064763	1,379,446.58	4.050000	1,374,436.35	-5,010.23	0.17
		Base		4.064763	1,379,446.58	4.050000	1,374,436.35	-5,010.23	0.17
37253A103	GENTHERM INC COMMON STOCK								
	22,225.000	Local		49.194602	1,093,350.04	86.900000	1,931,352.50	838,002.46	0.24
		Base		49.194602	1,093,350.04	86.900000	1,931,352.50	838,002.46	0.24
374297109	GETTY REALTY CORP REIT USD.01								
	26,632.000	Local		23.352895	621,934.30	32.090000	854,620.88	232,686.58	0.11
		Base		23.352895	621,934.30	32.090000	854,620.88	232,686.58	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
	21,858.000	Local		24.762510	541,258.94	66.680000	1,457,491.44	916,232.50	0.18
		Base		24.762510	541,258.94	66.680000	1,457,491.44	916,232.50	0.18
377320106	GLATFELTER CORP COMMON STOCK USD.01								
	29,780.000	Local		17.877902	532,403.93	17.200000	512,216.00	-20,187.93	0.06
		Base		17.877902	532,403.93	17.200000	512,216.00	-20,187.93	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
	31,362.000	Local		37.575574	1,178,445.14	44.440000	1,393,727.28	215,282.14	0.17
		Base		37.575574	1,178,445.14	44.440000	1,393,727.28	215,282.14	0.17
379378201	GLOBAL NET LEASE INC REIT USD.01								
	69,296.000	Local		16.930043	1,173,184.26	15.280000	1,058,842.88	-114,341.38	0.13
		Base		16.930043	1,173,184.26	15.280000	1,058,842.88	-114,341.38	0.13
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
	29,785.000	Local		20.465000	609,550.03	21.320000	635,016.20	25,466.17	0.08
		Base		20.465000	609,550.03	21.320000	635,016.20	25,466.17	0.08
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
	30,651.000	Local		26.081973	799,438.55	38.700000	1,186,193.70	386,755.15	0.15
		Base		26.081973	799,438.55	38.700000	1,186,193.70	386,755.15	0.15
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
	35,978.000	Local		16.481601	592,975.05	11.710000	421,302.38	-171,672.67	0.05
		Base		16.481601	592,975.05	11.710000	421,302.38	-171,672.67	0.05

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
	36,865.000	Local		29.633941	1,092,455.22	33.960000	1,251,935.40	159,480.18	0.15
		Base		29.633941	1,092,455.22	33.960000	1,251,935.40	159,480.18	0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
	36,574.000	Local		34.412819	1,258,614.43	36.240000	1,325,441.76	66,827.33	0.16
		Base		34.412819	1,258,614.43	36.240000	1,325,441.76	66,827.33	0.16
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
	35,848.000	Local		24.424185	875,558.19	34.760000	1,246,076.48	370,518.29	0.15
		Base		24.424185	875,558.19	34.760000	1,246,076.48	370,518.29	0.15
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
	21,768.000	Local		31.629709	688,515.50	45.890000	998,933.52	310,418.02	0.12
		Base		31.629709	688,515.50	45.890000	998,933.52	310,418.02	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
	9,278.000	Local		35.981491	333,836.27	17.930000	166,354.54	-167,481.73	0.02
		Base		35.981491	333,836.27	17.930000	166,354.54	-167,481.73	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
	31,843.000	Local		16.541659	526,736.05	28.480000	906,888.64	380,152.59	0.11
		Base		16.541659	526,736.05	28.480000	906,888.64	380,152.59	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	12,106.000	Local		70.497078	853,437.63	195.220000	2,363,333.32	1,509,895.69	0.29
		Base		70.497078	853,437.63	195.220000	2,363,333.32	1,509,895.69	0.29
401617105	GUESS? INC COMMON STOCK USD.01								
	26,068.000	Local		13.974091	364,276.61	23.680000	617,290.24	253,013.63	0.08
		Base		13.974091	364,276.61	23.680000	617,290.24	253,013.63	0.08
40416E103	HCI GROUP INC COMMON STOCK								
	5,348.000	Local		54.230739	290,025.99	83.540000	446,771.92	156,745.93	0.06
		Base		54.230739	290,025.99	83.540000	446,771.92	156,745.93	0.06
404251100	HNI CORP COMMON STOCK USD1.0								
	29,135.000	Local		43.507712	1,267,597.20	42.050000	1,225,126.75	-42,470.45	0.15
		Base		43.507712	1,267,597.20	42.050000	1,225,126.75	-42,470.45	0.15

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41043F208	HANGER INC COMMON STOCK USD.01							
		24,596.000	Local 21.669891	532,992.63	18.130000	445,925.48	-87,067.15	0.05
			Base 21.669891	532,992.63	18.130000	445,925.48	-87,067.15	0.05
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		20,339.000	Local 12.916638	262,711.50	23.680000	481,627.52	218,916.02	0.06
			Base 12.916638	262,711.50	23.680000	481,627.52	218,916.02	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
		68,603.000	Local 6.436802	441,583.90	11.760000	806,771.28	365,187.38	0.10
			Base 6.436802	441,583.90	11.760000	806,771.28	365,187.38	0.10
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		15,252.000	Local 37.571948	573,047.35	42.640000	650,345.28	77,297.93	0.08
			Base 37.571948	573,047.35	42.640000	650,345.28	77,297.93	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
		52,975.000	Local 14.745435	781,139.44	16.710000	885,212.25	104,072.81	0.11
			Base 14.745435	781,139.44	16.710000	885,212.25	104,072.81	0.11
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		9,952.000	Local 15.031430	149,592.79	30.570000	304,232.64	154,639.85	0.04
			Base 15.031430	149,592.79	30.570000	304,232.64	154,639.85	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		34,254.000	Local 24.819261	850,158.95	18.370000	629,245.98	-220,912.97	0.08
			Base 24.819261	850,158.95	18.370000	629,245.98	-220,912.97	0.08
420261109	HAWKINS INC COMMON STOCK USD.01							
		12,569.000	Local 19.760524	248,370.02	39.450000	495,847.05	247,477.03	0.06
			Base 19.760524	248,370.02	39.450000	495,847.05	247,477.03	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		8,487.000	Local 46.202917	392,124.16	40.330000	342,280.71	-49,843.45	0.04
			Base 46.202917	392,124.16	40.330000	342,280.71	-49,843.45	0.04
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		49,856.000	Local 17.682278	881,567.66	17.790000	886,938.24	5,370.58	0.11
			Base 17.682278	881,567.66	17.790000	886,938.24	5,370.58	0.11

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42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,888.000	Local 26.407258	445,965.78	26.360000	445,167.68	-798.10	0.05
			Base 26.407258	445,965.78	26.360000	445,167.68	-798.10	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		31,138.000	Local 18.296708	569,722.88	16.820000	523,741.16	-45,981.72	0.06
			Base 18.296708	569,722.88	16.820000	523,741.16	-45,981.72	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		13,104.000	Local 23.361016	306,122.75	43.730000	573,037.92	266,915.17	0.07
			Base 23.361016	306,122.75	43.730000	573,037.92	266,915.17	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		94,867.000	Local 5.650516	536,047.50	3.120000	295,985.04	-240,062.46	0.04
			Base 5.650516	536,047.50	3.120000	295,985.04	-240,062.46	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		72,168.000	Local 20.853550	1,504,959.03	23.700000	1,710,381.60	205,422.57	0.21
			Base 20.853550	1,504,959.03	23.700000	1,710,381.60	205,422.57	0.21
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		23,522.000	Local 30.669674	721,412.07	24.440000	574,877.68	-146,534.39	0.07
			Base 30.669674	721,412.07	24.440000	574,877.68	-146,534.39	0.07
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		22,090.000	Local 16.534895	365,255.83	9.170000	202,565.30	-162,690.53	0.02
			Base 16.534895	365,255.83	9.170000	202,565.30	-162,690.53	0.02
42805E306	HESKA CORP COMMON STOCK USD.001							
		7,164.000	Local 105.238506	753,928.66	182.490000	1,307,358.36	553,429.70	0.16
			Base 105.238506	753,928.66	182.490000	1,307,358.36	553,429.70	0.16
428567101	HIBBETT INC COMMON STOCK USD.01							
		10,067.000	Local 35.160893	353,964.71	71.930000	724,119.31	370,154.60	0.09
			Base 35.160893	353,964.71	71.930000	724,119.31	370,154.60	0.09
431571108	HILLENBRAND INC COMMON STOCK							
		48,851.000	Local 24.909002	1,216,829.65	51.990000	2,539,763.49	1,322,933.84	0.31
			Base 24.909002	1,216,829.65	51.990000	2,539,763.49	1,322,933.84	0.31

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432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		40,667.000	Local 35.642966	1,449,492.50	35.140000	1,429,038.38	-20,454.12	0.18
			Base 35.642966	1,449,492.50	35.140000	1,429,038.38	-20,454.12	0.18
43785V102	HOMESTREET INC COMMON STOCK							
		13,679.000	Local 30.077996	411,436.91	52.000000	711,308.00	299,871.09	0.09
			Base 30.077996	411,436.91	52.000000	711,308.00	299,871.09	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		80,397.000	Local 10.291574	827,411.71	14.710000	1,182,639.87	355,228.16	0.15
			Base 10.291574	827,411.71	14.710000	1,182,639.87	355,228.16	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		27,749.000	Local 24.874767	690,249.91	38.700000	1,073,886.30	383,636.39	0.13
			Base 24.874767	690,249.91	38.700000	1,073,886.30	383,636.39	0.13
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		22,719.000	Local 40.502226	920,170.08	84.240000	1,913,848.56	993,678.48	0.24
			Base 40.502226	920,170.08	84.240000	1,913,848.56	993,678.48	0.24
45031U101	ISTAR INC REIT USD.001							
		46,470.000	Local 12.065929	560,703.73	25.830000	1,200,320.10	639,616.37	0.15
			Base 12.065929	560,703.73	25.830000	1,200,320.10	639,616.37	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		69,936.000	Local 11.262121	787,627.68	25.830000	1,806,446.88	1,018,819.20	0.22
			Base 11.262121	787,627.68	25.830000	1,806,446.88	1,018,819.20	0.22
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		31,779.000	Local 59.890478	1,903,259.50	81.530000	2,590,941.87	687,682.37	0.32
			Base 59.890478	1,903,259.50	81.530000	2,590,941.87	687,682.37	0.32
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
		24,698.000	Local 44.216254	1,092,053.05	72.150000	1,781,960.70	689,907.65	0.22
			Base 44.216254	1,092,053.05	72.150000	1,781,960.70	689,907.65	0.22
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		43,746.000	Local 20.728520	906,789.85	25.050000	1,095,837.30	189,047.45	0.13
			Base 20.728520	906,789.85	25.050000	1,095,837.30	189,047.45	0.13

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45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		23,333.000	Local 29.704380	693,092.30	106.600000	2,487,297.80	1,794,205.50	0.31
			Base 29.704380	693,092.30	106.600000	2,487,297.80	1,794,205.50	0.31
45768S105	INNOSPEC INC COMMON STOCK USD.01							
		16,485.000	Local 56.633017	933,595.29	90.340000	1,489,254.90	555,659.61	0.18
			Base 56.633017	933,595.29	90.340000	1,489,254.90	555,659.61	0.18
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		12,981.000	Local 34.162904	443,468.66	39.810000	516,773.61	73,304.95	0.06
			Base 34.162904	443,468.66	39.810000	516,773.61	73,304.95	0.06
45780L104	INOGEN INC COMMON STOCK USD.001							
		13,679.000	Local 47.183905	645,428.63	34.000000	465,086.00	-180,342.63	0.06
			Base 47.183905	645,428.63	34.000000	465,086.00	-180,342.63	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		15,697.000	Local 45.107681	708,055.27	139.720000	2,193,184.84	1,485,129.57	0.27
			Base 45.107681	708,055.27	139.720000	2,193,184.84	1,485,129.57	0.27
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		41,832.000	Local 11.361584	475,277.78	17.250000	721,602.00	246,324.22	0.09
			Base 11.361584	475,277.78	17.250000	721,602.00	246,324.22	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		16,004.000	Local 94.555712	1,513,269.61	262.910000	4,207,611.64	2,694,342.03	0.52
			Base 94.555712	1,513,269.61	262.910000	4,207,611.64	2,694,342.03	0.52
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		22,084.000	Local 44.490555	982,529.41	85.590000	1,890,169.56	907,640.15	0.23
			Base 44.490555	982,529.41	85.590000	1,890,169.56	907,640.15	0.23
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		11,886.000	Local 33.424791	397,287.06	106.900000	1,270,613.40	873,326.34	0.16
			Base 33.424791	397,287.06	106.900000	1,270,613.40	873,326.34	0.16
458665304	INTERFACE INC COMMON STOCK USD.1							
		39,499.000	Local 14.973778	591,449.26	15.950000	630,009.05	38,559.79	0.08
			Base 14.973778	591,449.26	15.950000	630,009.05	38,559.79	0.08

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Prepared by State Street

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		20,520.000	Local 74.293075	1,524,493.90	71.630000	1,469,847.60	-54,646.30	0.18
			Base 74.293075	1,524,493.90	71.630000	1,469,847.60	-54,646.30	0.18
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		223,002.000	Local 10.374518	2,313,538.27	2.780000	619,945.56	-1,693,592.71	0.08
			Base 10.374518	2,313,538.27	2.780000	619,945.56	-1,693,592.71	0.08
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
		150,792.000	Local 14.456325	2,179,898.23	15.150000	2,284,498.80	104,600.57	0.28
			Base 14.456325	2,179,898.23	15.150000	2,284,498.80	104,600.57	0.28
462726100	IROBOT CORP COMMON STOCK USD.01							
		18,031.000	Local 37.999538	685,169.67	65.880000	1,187,882.28	502,712.61	0.15
			Base 37.999538	685,169.67	65.880000	1,187,882.28	502,712.61	0.15
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		297,320.000	Local 90.236652	26,829,161.49	114.510000	34,046,113.20	7,216,951.71	4.19
			Base 90.236652	26,829,161.49	114.510000	34,046,113.20	7,216,951.71	4.19
465741106	ITRON INC COMMON STOCK							
		30,280.000	Local 46.585164	1,410,598.76	68.520000	2,074,785.60	664,186.84	0.26
			Base 46.585164	1,410,598.76	68.520000	2,074,785.60	664,186.84	0.26
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		9,945.000	Local 87.247133	867,672.74	157.960000	1,570,912.20	703,239.46	0.19
			Base 87.247133	867,672.74	157.960000	1,570,912.20	703,239.46	0.19
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		21,248.000	Local 47.735915	1,014,292.73	153.560000	3,262,842.88	2,248,550.15	0.40
			Base 47.735915	1,014,292.73	153.560000	3,262,842.88	2,248,550.15	0.40
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		9,640.000	Local 81.398255	784,679.18	65.690000	633,251.60	-151,427.58	0.08
			Base 81.398255	784,679.18	65.690000	633,251.60	-151,427.58	0.08
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		81,034.000	Local 15.557400	1,260,678.36	15.620000	1,265,751.08	5,072.72	0.16
			Base 15.557400	1,260,678.36	15.620000	1,265,751.08	5,072.72	0.16

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48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		29,697.000	Local 19.794357	587,833.02	20.830000	618,588.51	30,755.49	0.08
			Base 19.794357	587,833.02	20.830000	618,588.51	30,755.49	0.08
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		10,610.000	Local 66.492699	705,487.54	93.940000	996,703.40	291,215.86	0.12
			Base 66.492699	705,487.54	93.940000	996,703.40	291,215.86	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
		18,627.000	Local 38.662763	720,171.28	43.150000	803,755.05	83,583.77	0.10
			Base 38.662763	720,171.28	43.150000	803,755.05	83,583.77	0.10
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		24,099.000	Local 17.095675	411,988.66	16.770000	404,140.23	-7,848.43	0.05
			Base 17.095675	411,988.66	16.770000	404,140.23	-7,848.43	0.05
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		61,765.000	Local 14.514684	896,499.43	23.350000	1,442,212.75	545,713.32	0.18
			Base 14.514684	896,499.43	23.350000	1,442,212.75	545,713.32	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		31,820.000	Local 36.092214	1,148,454.26	51.250000	1,630,775.00	482,320.74	0.20
			Base 36.092214	1,148,454.26	51.250000	1,630,775.00	482,320.74	0.20
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		14,251.000	Local 30.674663	437,144.62	31.300000	446,056.30	8,911.68	0.05
			Base 30.674663	437,144.62	31.300000	446,056.30	8,911.68	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
		36,457.000	Local 26.897430	980,599.60	75.730000	2,760,888.61	1,780,289.01	0.34
			Base 26.897430	980,599.60	75.730000	2,760,888.61	1,780,289.01	0.34
50077C106	KRATON CORP COMMON STOCK USD.01							
		21,502.000	Local 25.715687	552,938.71	46.320000	995,972.64	443,033.93	0.12
			Base 25.715687	552,938.71	46.320000	995,972.64	443,033.93	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		41,448.000	Local 15.846368	656,800.27	60.540000	2,509,261.92	1,852,461.65	0.31
			Base 15.846368	656,800.27	60.540000	2,509,261.92	1,852,461.65	0.31

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50187T106	LGI HOMES INC COMMON STOCK USD.01							
		14,287.000	Local 51.019449	728,914.87	154.480000	2,207,055.76	1,478,140.89	0.27
			Base 51.019449	728,914.87	154.480000	2,207,055.76	1,478,140.89	0.27
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		16,903.000	Local 52.938318	894,816.39	155.870000	2,634,670.61	1,739,854.22	0.32
			Base 52.938318	894,816.39	155.870000	2,634,670.61	1,739,854.22	0.32
502175102	LTC PROPERTIES INC REIT USD.01							
		26,335.000	Local 35.677893	939,577.32	34.140000	899,076.90	-40,500.42	0.11
			Base 35.677893	939,577.32	34.140000	899,076.90	-40,500.42	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		29,646.000	Local 17.071491	506,101.41	36.310000	1,076,446.26	570,344.85	0.13
			Base 17.071491	506,101.41	36.310000	1,076,446.26	570,344.85	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		16,921.000	Local 70.482860	1,192,640.47	80.140000	1,356,048.94	163,408.47	0.17
			Base 70.482860	1,192,640.47	80.140000	1,356,048.94	163,408.47	0.17
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		45,275.000	Local 21.374580	967,734.10	28.890000	1,307,994.75	340,260.65	0.16
			Base 21.374580	967,734.10	28.890000	1,307,994.75	340,260.65	0.16
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		9,591.000	Local 79.393275	761,460.90	60.130000	576,706.83	-184,754.07	0.07
			Base 79.393275	761,460.90	60.130000	576,706.83	-184,754.07	0.07
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		12,853.000	Local 33.575694	431,548.39	50.230000	645,606.19	214,057.80	0.08
			Base 33.575694	431,548.39	50.230000	645,606.19	214,057.80	0.08
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		7,670.000	Local 118.745699	910,779.51	122.600000	940,342.00	29,562.49	0.12
			Base 118.745699	910,779.51	122.600000	940,342.00	29,562.49	0.12
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		189,163.000	Local 10.197775	1,929,041.70	15.620000	2,954,726.06	1,025,684.36	0.36
			Base 10.197775	1,929,041.70	15.620000	2,954,726.06	1,025,684.36	0.36

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		11,177.000	Local 156.787031	1,752,408.65	154.460000	1,726,399.42	-26,009.23	0.21
			Base 156.787031	1,752,408.65	154.460000	1,726,399.42	-26,009.23	0.21
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		7,295.000	Local 78.836263	575,110.54	152.000000	1,108,840.00	533,729.46	0.14
			Base 78.836263	575,110.54	152.000000	1,108,840.00	533,729.46	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		17,778.000	Local 18.906851	336,125.99	22.080000	392,538.24	56,412.25	0.05
			Base 18.906851	336,125.99	22.080000	392,538.24	56,412.25	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		44,017.000	Local 17.972318	791,087.54	35.720000	1,572,287.24	781,199.70	0.19
			Base 17.972318	791,087.54	35.720000	1,572,287.24	781,199.70	0.19
53814L108	LIVENT CORP COMMON STOCK USD.001							
		108,070.000	Local 13.386088	1,446,634.56	24.380000	2,634,746.60	1,188,112.04	0.32
			Base 13.386088	1,446,634.56	24.380000	2,634,746.60	1,188,112.04	0.32
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD.01							
		13,327.000	Local 30.317968	404,047.56	30.070000	400,742.89	-3,304.67	0.05
			Base 30.317968	404,047.56	30.070000	400,742.89	-3,304.67	0.05
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		19,455.000	Local 22.399448	435,781.27	17.070000	332,096.85	-103,684.42	0.04
			Base 22.399448	435,781.27	17.070000	332,096.85	-103,684.42	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		37,819.000	Local 23.347881	882,993.51	55.830000	2,111,434.77	1,228,441.26	0.26
			Base 23.347881	882,993.51	55.830000	2,111,434.77	1,228,441.26	0.26
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		8,373.000	Local 74.676034	625,262.43	84.990000	711,621.27	86,358.84	0.09
			Base 74.676034	625,262.43	84.990000	711,621.27	86,358.84	0.09
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		19,464.000	Local 22.719743	442,217.07	62.180000	1,210,271.52	768,054.45	0.15
			Base 22.719743	442,217.07	62.180000	1,210,271.52	768,054.45	0.15

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55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	11,283.000	Local 33.442841	377,335.57	110.550000	1,247,335.65	870,000.08	0.15
			Base 33.442841	377,335.57	110.550000	1,247,335.65	870,000.08	0.15
554489104	VERIS RESIDENTIAL INC REIT USD.01	53,530.000	Local 12.793895	684,857.18	18.380000	983,881.40	299,024.22	0.12
			Base 12.793895	684,857.18	18.380000	983,881.40	299,024.22	0.12
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001	51,174.000	Local 21.665689	1,108,719.99	46.470000	2,378,055.78	1,269,335.79	0.29
			Base 21.665689	1,108,719.99	46.470000	2,378,055.78	1,269,335.79	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01	15,568.000	Local 56.851647	885,066.44	94.990000	1,478,804.32	593,737.88	0.18
			Base 56.851647	885,066.44	94.990000	1,478,804.32	593,737.88	0.18
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	18,434.000	Local 42.418751	781,947.25	72.930000	1,344,391.62	562,444.37	0.17
			Base 42.418751	781,947.25	72.930000	1,344,391.62	562,444.37	0.17
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	16,715.000	Local 35.614897	595,303.00	51.460000	860,153.90	264,850.90	0.11
			Base 35.614897	595,303.00	51.460000	860,153.90	264,850.90	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.0	14,621.000	Local 17.592233	257,216.04	17.860000	261,131.06	3,915.02	0.03
			Base 17.592233	257,216.04	17.860000	261,131.06	3,915.02	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001	14,544.000	Local 13.635021	198,307.75	59.040000	858,677.76	660,370.01	0.11
			Base 13.635021	198,307.75	59.040000	858,677.76	660,370.01	0.11
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01	39,943.000	Local 10.325048	412,413.39	17.160000	685,421.88	273,008.49	0.08
			Base 10.325048	412,413.39	17.160000	685,421.88	273,008.49	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01	73,771.000	Local 11.492749	847,831.57	36.920000	2,723,625.32	1,875,793.75	0.34
			Base 11.492749	847,831.57	36.920000	2,723,625.32	1,875,793.75	0.34

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576690101	MATERION CORP COMMON STOCK	13,670.000	Local 38.780636	530,131.29	91.940000	1,256,819.80	726,688.51	0.15
			Base 38.780636	530,131.29	91.940000	1,256,819.80	726,688.51	0.15
57686G105	MATSON INC COMMON STOCK	28,114.000	Local 30.256196	850,622.69	90.030000	2,531,103.42	1,680,480.73	0.31
			Base 30.256196	850,622.69	90.030000	2,531,103.42	1,680,480.73	0.31
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	21,144.000	Local 38.873584	821,943.06	36.670000	775,350.48	-46,592.58	0.10
			Base 38.873584	821,943.06	36.670000	775,350.48	-46,592.58	0.10
57776J100	MAXLINEAR INC COMMON STOCK	47,218.000	Local 29.565886	1,396,042.02	75.390000	3,559,765.02	2,163,723.00	0.44
			Base 29.565886	1,396,042.02	75.390000	3,559,765.02	2,163,723.00	0.44
58470H101	MEDIFAST INC COMMON STOCK USD.001	7,770.000	Local 60.499269	470,079.32	209.430000	1,627,271.10	1,157,191.78	0.20
			Base 60.499269	470,079.32	209.430000	1,627,271.10	1,157,191.78	0.20
58502B106	MEDNAX INC COMMON STOCK USD.01	57,823.000	Local 24.654711	1,425,609.35	27.210000	1,573,363.83	147,754.48	0.19
			Base 24.654711	1,425,609.35	27.210000	1,573,363.83	147,754.48	0.19
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	26,943.000	Local 12.833912	345,784.10	11.990000	323,046.57	-22,737.53	0.04
			Base 12.833912	345,784.10	11.990000	323,046.57	-22,737.53	0.04
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK	28,997.000	Local 17.481705	506,916.99	20.400000	591,538.80	84,621.81	0.07
			Base 17.481705	506,916.99	20.400000	591,538.80	84,621.81	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	33,985.000	Local 27.089805	920,647.02	62.300000	2,117,265.50	1,196,618.48	0.26
			Base 27.089805	920,647.02	62.300000	2,117,265.50	1,196,618.48	0.26
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	24,956.000	Local 42.620256	1,063,631.11	122.060000	3,046,129.36	1,982,498.25	0.38
			Base 42.620256	1,063,631.11	122.060000	3,046,129.36	1,982,498.25	0.38

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59001K100	MERITOR INC COMMON STOCK USD1.0								
	46,915.000	Local	24.288584	1,139,498.94	24.780000	1,162,553.70	23,054.76	0.14	
		Base	24.288584	1,139,498.94	24.780000	1,162,553.70	23,054.76	0.14	
59064R109	MESA LABORATORIES INC COMMON STOCK								
	3,494.000	Local	246.302676	860,581.55	328.090000	1,146,346.46	285,764.91	0.14	
		Base	246.302676	860,581.55	328.090000	1,146,346.46	285,764.91	0.14	
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
	21,183.000	Local	26.864693	569,074.79	59.660000	1,263,777.78	694,702.99	0.16	
		Base	26.864693	569,074.79	59.660000	1,263,777.78	694,702.99	0.16	
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	25,530.000	Local	21.161876	540,262.69	49.170000	1,255,310.10	715,047.41	0.15	
		Base	21.161876	540,262.69	49.170000	1,255,310.10	715,047.41	0.15	
596680108	MIDDLESEX WATER CO COMMON STOCK								
	11,702.000	Local	104.383168	1,221,491.83	120.300000	1,407,750.60	186,258.77	0.17	
		Base	104.383168	1,221,491.83	120.300000	1,407,750.60	186,258.77	0.17	
60783X104	MODIVCARE INC COMMON STOCK USD.001								
	8,240.000	Local	55.988894	461,348.49	148.290000	1,221,909.60	760,561.11	0.15	
		Base	55.988894	461,348.49	148.290000	1,221,909.60	760,561.11	0.15	
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
	8,772.000	Local	22.900051	200,879.25	73.950000	648,689.40	447,810.15	0.08	
		Base	22.900051	200,879.25	73.950000	648,689.40	447,810.15	0.08	
610236101	MONRO INC COMMON STOCK USD.01								
	22,434.000	Local	46.353296	1,039,889.84	58.270000	1,307,229.18	267,339.34	0.16	
		Base	46.353296	1,039,889.84	58.270000	1,307,229.18	267,339.34	0.16	
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
	19,581.000	Local	51.785318	1,014,008.32	80.970000	1,585,473.57	571,465.25	0.20	
		Base	51.785318	1,014,008.32	80.970000	1,585,473.57	571,465.25	0.20	
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
	12,845.000	Local	28.198079	362,204.32	17.070000	219,264.15	-142,940.17	0.03	
		Base	28.198079	362,204.32	17.070000	219,264.15	-142,940.17	0.03	

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624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		11,041.000	Local 20.694792	228,491.20	41.830000	461,845.03	233,353.83	0.06
			Base 20.694792	228,491.20	41.830000	461,845.03	233,353.83	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		38,370.000	Local 25.195253	966,741.84	59.360000	2,277,643.20	1,310,901.36	0.28
			Base 25.195253	966,741.84	59.360000	2,277,643.20	1,310,901.36	0.28
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		50,247.000	Local 26.929096	1,353,106.29	41.610000	2,090,777.67	737,671.38	0.26
			Base 26.929096	1,353,106.29	41.610000	2,090,777.67	737,671.38	0.26
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		24,238.000	Local 14.224690	344,778.04	20.010000	485,002.38	140,224.34	0.06
			Base 14.224690	344,778.04	20.010000	485,002.38	140,224.34	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		53,411.000	Local 20.920563	1,117,388.17	27.600000	1,474,143.60	356,755.43	0.18
			Base 20.920563	1,117,388.17	27.600000	1,474,143.60	356,755.43	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		28,994.000	Local 25.940748	752,126.05	38.520000	1,116,848.88	364,722.83	0.14
			Base 25.940748	752,126.05	38.520000	1,116,848.88	364,722.83	0.14
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		57,351.000	Local 16.737869	959,933.55	21.850000	1,253,119.35	293,185.80	0.15
			Base 16.737869	959,933.55	21.850000	1,253,119.35	293,185.80	0.15
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
		7,922.000	Local 123.673635	979,742.54	138.120000	1,094,186.64	114,444.10	0.13
			Base 123.673635	979,742.54	138.120000	1,094,186.64	114,444.10	0.13
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		20,265.000	Local 31.470539	637,750.47	43.940000	890,444.10	252,693.63	0.11
			Base 31.470539	637,750.47	43.940000	890,444.10	252,693.63	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		15,604.000	Local 22.519234	351,390.13	45.330000	707,329.32	355,939.19	0.09
			Base 22.519234	351,390.13	45.330000	707,329.32	355,939.19	0.09

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637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
	3,390.000	Local	90.633451	307,247.40	82.030000	278,081.70	-29,165.70	0.03	
		Base	90.633451	307,247.40	82.030000	278,081.70	-29,165.70	0.03	
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
	22,842.000	Local	22.806182	520,938.80	23.730000	542,040.66	21,101.86	0.07	
		Base	22.806182	520,938.80	23.730000	542,040.66	21,101.86	0.07	
640079109	NEENAH INC COMMON STOCK USD.01								
	11,210.000	Local	36.392778	407,963.04	46.280000	518,798.80	110,835.76	0.06	
		Base	36.392778	407,963.04	46.280000	518,798.80	110,835.76	0.06	
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
	123,441.000	Local	14.047000	1,733,975.73	13.510000	1,667,687.91	-66,287.82	0.21	
		Base	14.047000	1,733,975.73	13.510000	1,667,687.91	-66,287.82	0.21	
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
	82,350.000	Local	21.166798	1,743,085.81	34.120000	2,809,782.00	1,066,696.19	0.35	
		Base	21.166798	1,743,085.81	34.120000	2,809,782.00	1,066,696.19	0.35	
64111Q104	NETGEAR INC COMMON STOCK USD.001								
	19,575.000	Local	22.236944	435,288.17	29.210000	571,785.75	136,497.58	0.07	
		Base	22.236944	435,288.17	29.210000	571,785.75	136,497.58	0.07	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	49,412.000	Local	30.087166	1,486,667.03	33.080000	1,634,548.96	147,881.93	0.20	
		Base	30.087166	1,486,667.03	33.080000	1,634,548.96	147,881.93	0.20	
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
	253,687.000	Local	5.268681	1,336,595.79	3.720000	943,715.64	-392,880.15	0.12	
		Base	5.268681	1,336,595.79	3.720000	943,715.64	-392,880.15	0.12	
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
	15,594.000	Local	45.242173	705,506.44	83.830000	1,307,245.02	601,738.58	0.16	
		Base	45.242173	705,506.44	83.830000	1,307,245.02	601,738.58	0.16	
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
	38,422.000	Local	25.387464	975,437.16	17.790000	683,527.38	-291,909.78	0.08	
		Base	25.387464	975,437.16	17.790000	683,527.38	-291,909.78	0.08	

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66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
	29,169.000	Local		14.416946	420,527.89	16.160000	471,371.04	50,843.15	0.06
		Base		14.416946	420,527.89	16.160000	471,371.04	50,843.15	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
	84,653.000	Local		12.117608	1,025,791.88	14.160000	1,198,686.48	172,894.60	0.15
		Base		12.117608	1,025,791.88	14.160000	1,198,686.48	172,894.60	0.15
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
	20,553.000	Local		51.968120	1,068,100.77	48.780000	1,002,575.34	-65,525.43	0.12
		Base		51.968120	1,068,100.77	48.780000	1,002,575.34	-65,525.43	0.12
67011P100	NOW INC COMMON STOCK USD.01								
	73,947.000	Local		8.700658	643,387.55	8.540000	631,507.38	-11,880.17	0.08
		Base		8.700658	643,387.55	8.540000	631,507.38	-11,880.17	0.08
67098H104	O I GLASS INC COMMON STOCK								
	104,895.000	Local		16.169027	1,696,050.04	12.030000	1,261,886.85	-434,163.19	0.16
		Base		16.169027	1,696,050.04	12.030000	1,261,886.85	-434,163.19	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.0								
	33,341.000	Local		16.209840	540,452.29	26.560000	885,536.96	345,084.67	0.11
		Base		16.209840	540,452.29	26.560000	885,536.96	345,084.67	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
	11,161.000	Local		58.640661	654,488.42	93.200000	1,040,205.20	385,716.78	0.13
		Base		58.640661	654,488.42	93.200000	1,040,205.20	385,716.78	0.13
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
	66,751.000	Local		12.393691	827,291.29	11.310000	754,953.81	-72,337.48	0.09
		Base		12.393691	827,291.29	11.310000	754,953.81	-72,337.48	0.09
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
	32,389.000	Local		50.263985	1,628,000.21	24.840000	804,542.76	-823,457.45	0.10
		Base		50.263985	1,628,000.21	24.840000	804,542.76	-823,457.45	0.10
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
	41,051.000	Local		19.411167	796,847.80	4.970000	204,023.47	-592,824.33	0.03
		Base		19.411167	796,847.80	4.970000	204,023.47	-592,824.33	0.03

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680033107	OLD NATIONAL BANCORP COMMON STOCK							
		110,905.000	Local 13.850039	1,536,038.56	18.120000	2,009,598.60	473,560.04	0.25
			Base 13.850039	1,536,038.56	18.120000	2,009,598.60	473,560.04	0.25
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		6,223.000	Local 20.155610	125,428.36	23.500000	146,240.50	20,812.14	0.02
			Base 20.155610	125,428.36	23.500000	146,240.50	20,812.14	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001							
		29,391.000	Local 44.931910	1,320,593.78	180.440000	5,303,312.04	3,982,718.26	0.65
			Base 44.931910	1,320,593.78	180.440000	5,303,312.04	3,982,718.26	0.65
68287N100	ONESPAN INC COMMON STOCK USD.001							
		22,990.000	Local 13.904462	319,663.57	16.930000	389,220.70	69,557.13	0.05
			Base 13.904462	319,663.57	16.930000	389,220.70	69,557.13	0.05
683344105	ONTO INNOVATION INC COMMON STOCK							
		32,959.000	Local 22.659648	746,839.34	101.230000	3,336,439.57	2,589,600.23	0.41
			Base 22.659648	746,839.34	101.230000	3,336,439.57	2,589,600.23	0.41
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001							
		11,885.000	Local 68.053833	808,819.81	62.110000	738,177.35	-70,642.46	0.09
			Base 68.053833	808,819.81	62.110000	738,177.35	-70,642.46	0.09
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		48,182.000	Local 11.755164	566,387.30	8.690000	418,701.58	-147,685.72	0.05
			Base 11.755164	566,387.30	8.690000	418,701.58	-147,685.72	0.05
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
		42,160.000	Local 15.167022	639,441.66	9.240000	389,558.40	-249,883.26	0.05
			Base 15.167022	639,441.66	9.240000	389,558.40	-249,883.26	0.05
68629Y103	ORION OFFICE REIT INC REIT USD.01							
		36,234.000	Local 17.959432	650,742.05	18.670000	676,488.78	25,746.73	0.08
			Base 17.959432	650,742.05	18.670000	676,488.78	25,746.73	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		13,206.000	Local 38.262637	505,296.38	31.090000	410,574.54	-94,721.84	0.05
			Base 38.262637	505,296.38	31.090000	410,574.54	-94,721.84	0.05

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690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		50,469.000	Local 16.087128	811,901.25	43.500000	2,195,401.50	1,383,500.25	0.27
			Base 16.087128	811,901.25	43.500000	2,195,401.50	1,383,500.25	0.27
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,622.000	Local 49.298592	523,649.64	101.520000	1,078,345.44	554,695.80	0.13
			Base 49.298592	523,649.64	101.520000	1,078,345.44	554,695.80	0.13
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
		63,537.000	Local 6.130658	389,523.63	12.970000	824,074.89	434,551.26	0.10
			Base 6.130658	389,523.63	12.970000	824,074.89	434,551.26	0.10
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		7,362.000	Local 50.064961	368,578.24	43.130000	317,523.06	-51,055.18	0.04
			Base 50.064961	368,578.24	43.130000	317,523.06	-51,055.18	0.04
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		65,134.000	Local 41.042011	2,673,230.34	48.780000	3,177,236.52	504,006.18	0.39
			Base 41.042011	2,673,230.34	48.780000	3,177,236.52	504,006.18	0.39
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		19,982.000	Local 17.739032	354,461.33	31.790000	635,227.78	280,766.45	0.08
			Base 17.739032	354,461.33	31.790000	635,227.78	280,766.45	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		39,882.000	Local 11.398527	454,596.04	22.490000	896,946.18	442,350.14	0.11
			Base 11.398527	454,596.04	22.490000	896,946.18	442,350.14	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		29,171.000	Local 31.413916	916,375.35	50.210000	1,464,675.91	548,300.56	0.18
			Base 31.413916	916,375.35	50.210000	1,464,675.91	548,300.56	0.18
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		63,110.000	Local 31.651449	1,997,522.97	40.030000	2,526,293.30	528,770.33	0.31
			Base 31.651449	1,997,522.97	40.030000	2,526,293.30	528,770.33	0.31
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		29,793.000	Local 38.900589	1,158,965.25	60.170000	1,792,644.81	633,679.56	0.22
			Base 38.900589	1,158,965.25	60.170000	1,792,644.81	633,679.56	0.22

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69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001		16,148.000	Local	85.708174	1,384,015.59	64.770000	1,045,905.96	-338,109.63	0.13
				Base	85.708174	1,384,015.59	64.770000	1,045,905.96	-338,109.63	0.13
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		30,596.000	Local	17.832113	545,591.34	16.490000	504,528.04	-41,063.30	0.06
				Base	17.832113	545,591.34	16.490000	504,528.04	-41,063.30	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1		12,999.000	Local	22.543274	293,040.02	13.200000	171,586.80	-121,453.22	0.02
				Base	22.543274	293,040.02	13.200000	171,586.80	-121,453.22	0.02
700658107	PARK NATIONAL CORP COMMON STOCK		9,656.000	Local	87.550901	845,391.50	137.310000	1,325,865.36	480,473.86	0.16
				Base	87.550901	845,391.50	137.310000	1,325,865.36	480,473.86	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK		15,031.000	Local	43.868560	659,388.32	80.690000	1,212,851.39	553,463.07	0.15
				Base	43.868560	659,388.32	80.690000	1,212,851.39	553,463.07	0.15
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		143,878.000	Local	4.886063	702,996.97	8.450000	1,215,769.10	512,772.13	0.15
				Base	4.886063	702,996.97	8.450000	1,215,769.10	512,772.13	0.15
70788V102	RANGER OIL CORP A COMMON STOCK		14,104.000	Local	50.366673	710,371.56	26.920000	379,679.68	-330,691.88	0.05
				Base	50.366673	710,371.56	26.920000	379,679.68	-330,691.88	0.05
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001		18,094.000	Local	8.596917	155,552.61	23.080000	417,609.52	262,056.91	0.05
				Base	8.596917	155,552.61	23.080000	417,609.52	262,056.91	0.05
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01		64,884.000	Local	17.562049	1,139,496.00	17.330000	1,124,439.72	-15,056.28	0.14
				Base	17.562049	1,139,496.00	17.330000	1,124,439.72	-15,056.28	0.14
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01		46,890.000	Local	8.254939	387,074.09	11.760000	551,426.40	164,352.31	0.07
				Base	8.254939	387,074.09	11.760000	551,426.40	164,352.31	0.07

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71375U101	PERFICIENT INC COMMON STOCK USD.001							
		22,030.000	Local 23.628557	520,537.12	129.290000	2,848,258.70	2,327,721.58	0.35
			Base 23.628557	520,537.12	129.290000	2,848,258.70	2,327,721.58	0.35
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		14,007.000	Local 17.357506	243,126.59	25.260000	353,816.82	110,690.23	0.04
			Base 17.357506	243,126.59	25.260000	353,816.82	110,690.23	0.04
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		13,603.000	Local 29.308681	398,685.99	20.420000	277,773.26	-120,912.73	0.03
			Base 29.308681	398,685.99	20.420000	277,773.26	-120,912.73	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		40,902.000	Local 10.218763	417,967.84	18.850000	771,002.70	353,034.86	0.09
			Base 10.218763	417,967.84	18.850000	771,002.70	353,034.86	0.09
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		9,441.000	Local 52.719666	497,726.37	178.510000	1,685,312.91	1,187,586.54	0.21
			Base 52.719666	497,726.37	178.510000	1,685,312.91	1,187,586.54	0.21
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		110,696.000	Local 5.889818	651,979.29	6.630000	733,914.48	81,935.19	0.09
			Base 5.889818	651,979.29	6.630000	733,914.48	81,935.19	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		28,581.000	Local 23.320028	666,509.73	29.340000	838,566.54	172,056.81	0.10
			Base 23.320028	666,509.73	29.340000	838,566.54	172,056.81	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01							
		18,895.000	Local 41.548216	785,053.54	95.890000	1,811,841.55	1,026,788.01	0.22
			Base 41.548216	785,053.54	95.890000	1,811,841.55	1,026,788.01	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,021.000	Local 35.150515	211,641.25	29.490000	177,559.29	-34,081.96	0.02
			Base 35.150515	211,641.25	29.490000	177,559.29	-34,081.96	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		9,170.000	Local 61.221130	561,397.76	71.790000	658,314.30	96,916.54	0.08
			Base 61.221130	561,397.76	71.790000	658,314.30	96,916.54	0.08

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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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		33,512.000	Local 52.644187	1,764,212.01	60.650000	2,032,502.80	268,290.79	0.25
			Base 52.644187	1,764,212.01	60.650000	2,032,502.80	268,290.79	0.25
741511109	PRICESMART INC COMMON STOCK USD.0001							
		16,091.000	Local 68.464061	1,101,655.21	73.170000	1,177,378.47	75,723.26	0.14
			Base 68.464061	1,101,655.21	73.170000	1,177,378.47	75,723.26	0.14
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		36,107.000	Local 35.271648	1,273,553.40	25.300000	913,507.10	-360,046.30	0.11
			Base 35.271648	1,273,553.40	25.300000	913,507.10	-360,046.30	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		29,324.000	Local 28.447372	834,190.75	48.270000	1,415,469.48	581,278.73	0.17
			Base 28.447372	834,190.75	48.270000	1,415,469.48	581,278.73	0.17
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		56,694.000	Local 14.049799	796,539.31	8.100000	459,221.40	-337,317.91	0.06
			Base 14.049799	796,539.31	8.100000	459,221.40	-337,317.91	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		18,454.000	Local 80.106685	1,478,288.76	51.350000	947,612.90	-530,675.86	0.12
			Base 80.106685	1,478,288.76	51.350000	947,612.90	-530,675.86	0.12
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		51,653.000	Local 16.367274	845,418.78	24.220000	1,251,035.66	405,616.88	0.15
			Base 16.367274	845,418.78	24.220000	1,251,035.66	405,616.88	0.15
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							
		8,976.000	Local 86.531644	776,708.04	230.780000	2,071,481.28	1,294,773.24	0.26
			Base 86.531644	776,708.04	230.780000	2,071,481.28	1,294,773.24	0.26
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		22,422.000	Local 16.486993	369,671.36	24.780000	555,617.16	185,945.80	0.07
			Base 16.486993	369,671.36	24.780000	555,617.16	185,945.80	0.07

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
	33,377.000	Local		9.696237	323,631.29	18.190000	607,127.63	283,496.34	0.07
		Base		9.696237	323,631.29	18.190000	607,127.63	283,496.34	0.07
749607107	RLI CORP COMMON STOCK USD1.0								
	18,935.000	Local		40.164902	760,522.42	112.100000	2,122,613.50	1,362,091.08	0.26
		Base		40.164902	760,522.42	112.100000	2,122,613.50	1,362,091.08	0.26
749660106	RPC INC COMMON STOCK USD.1								
	47,615.000	Local		4.765643	226,916.10	4.540000	216,172.10	-10,744.00	0.03
		Base		4.765643	226,916.10	4.540000	216,172.10	-10,744.00	0.03
74967X103	RH COMMON STOCK USD.0001								
	7,764.000	Local		37.290815	289,525.89	535.940000	4,161,038.16	3,871,512.27	0.51
		Base		37.290815	289,525.89	535.940000	4,161,038.16	3,871,512.27	0.51
74971D101	RPT REALTY REIT USD.01								
	56,377.000	Local		12.246833	690,439.69	13.380000	754,324.26	63,884.57	0.09
		Base		12.246833	690,439.69	13.380000	754,324.26	63,884.57	0.09
750491102	RADNET INC COMMON STOCK USD.0001								
	29,665.000	Local		18.752440	556,291.12	30.110000	893,213.15	336,922.03	0.11
		Base		18.752440	556,291.12	30.110000	893,213.15	336,922.03	0.11
750917106	RAMBUS INC COMMON STOCK USD.001								
	73,149.000	Local		11.939957	873,395.94	29.390000	2,149,849.11	1,276,453.17	0.26
		Base		11.939957	873,395.94	29.390000	2,149,849.11	1,276,453.17	0.26
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
	167,075.000	Local		5.064627	846,172.55	17.830000	2,978,947.25	2,132,774.70	0.37
		Base		5.064627	846,172.55	17.830000	2,978,947.25	2,132,774.70	0.37
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
	42,630.000	Local		13.602714	579,883.71	5.710000	243,417.30	-336,466.41	0.03
		Base		13.602714	579,883.71	5.710000	243,417.30	-336,466.41	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
	12,635.000	Local		30.913683	390,594.39	30.490000	385,241.15	-5,353.24	0.05
		Base		30.913683	390,594.39	30.490000	385,241.15	-5,353.24	0.05

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75574U101	READY CAPITAL CORP REIT USD.0001							
		41,424.000	Local 13.895047	575,588.42	15.630000	647,457.12	71,868.70	0.08
			Base 13.895047	575,588.42	15.630000	647,457.12	71,868.70	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		77,980.000	Local 7.106277	554,147.50	16.810000	1,310,843.80	756,696.30	0.16
			Base 7.106277	554,147.50	16.810000	1,310,843.80	756,696.30	0.16
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		10,511.000	Local 31.489984	330,991.22	16.530000	173,746.83	-157,244.39	0.02
			Base 31.489984	330,991.22	16.530000	173,746.83	-157,244.39	0.02
758075402	REDWOOD TRUST INC REIT USD.01							
		76,700.000	Local 11.622382	891,436.68	13.190000	1,011,673.00	120,236.32	0.12
			Base 11.622382	891,436.68	13.190000	1,011,673.00	120,236.32	0.12
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		25,173.000	Local 57.442641	1,446,003.61	32.700000	823,157.10	-622,846.51	0.10
			Base 57.442641	1,446,003.61	32.700000	823,157.10	-622,846.51	0.10
75970E107	RENASANT CORP COMMON STOCK USD5.0							
		37,287.000	Local 32.034167	1,194,457.97	37.950000	1,415,041.65	220,583.68	0.17
			Base 32.034167	1,194,457.97	37.950000	1,415,041.65	220,583.68	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		33,623.000	Local 24.430748	821,435.05	42.440000	1,426,960.12	605,525.07	0.18
			Base 24.430748	821,435.05	42.440000	1,426,960.12	605,525.07	0.18
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		40,452.000	Local 22.416796	906,804.23	48.040000	1,943,314.08	1,036,509.85	0.24
			Base 22.416796	906,804.23	48.040000	1,943,314.08	1,036,509.85	0.24
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		96,573.000	Local 13.586423	1,312,081.63	26.030000	2,513,795.19	1,201,713.56	0.31
			Base 13.586423	1,312,081.63	26.030000	2,513,795.19	1,201,713.56	0.31
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		20,865.000	Local 12.176856	254,070.10	17.840000	372,231.60	118,161.50	0.05
			Base 12.176856	254,070.10	17.840000	372,231.60	118,161.50	0.05

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	81,215.000	Local 15.585070	1,265,741.49	19.600000	1,591,814.00	326,072.51	0.20
			Base 15.585070	1,265,741.49	19.600000	1,591,814.00	326,072.51	0.20
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	3,515.000	Local 60.160956	211,465.76	96.000000	337,440.00	125,974.24	0.04
			Base 60.160956	211,465.76	96.000000	337,440.00	125,974.24	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0	12,527.000	Local 75.455234	945,227.72	273.000000	3,419,871.00	2,474,643.28	0.42
			Base 75.455234	945,227.72	273.000000	3,419,871.00	2,474,643.28	0.42
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	21,226.000	Local 9.536480	202,421.33	19.900000	422,397.40	219,976.07	0.05
			Base 9.536480	202,421.33	19.900000	422,397.40	219,976.07	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5	26,319.000	Local 26.101574	686,967.33	31.520000	829,574.88	142,607.55	0.10
			Base 26.101574	686,967.33	31.520000	829,574.88	142,607.55	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01	81,248.000	Local 12.071627	980,795.55	29.480000	2,395,191.04	1,414,395.49	0.29
			Base 12.071627	980,795.55	29.480000	2,395,191.04	1,414,395.49	0.29
784635104	SPX CORP COMMON STOCK USD.01	30,374.000	Local 20.805922	631,959.08	59.680000	1,812,720.32	1,180,761.24	0.22
			Base 20.805922	631,959.08	59.680000	1,812,720.32	1,180,761.24	0.22
78463M107	SPS COMMERCE INC COMMON STOCK USD.001	24,054.000	Local 44.571564	1,072,124.41	142.350000	3,424,086.90	2,351,962.49	0.42
			Base 44.571564	1,072,124.41	142.350000	3,424,086.90	2,351,962.49	0.42
78469X107	SPX FLOW INC COMMON STOCK USD.01	28,072.000	Local 35.221354	988,733.86	86.480000	2,427,666.56	1,438,932.70	0.30
			Base 35.221354	988,733.86	86.480000	2,427,666.56	1,438,932.70	0.30
78645L100	SAFEHOLD INC REIT USD.01	9,457.000	Local 46.625873	440,940.88	79.850000	755,141.45	314,200.57	0.09
			Base 46.625873	440,940.88	79.850000	755,141.45	314,200.57	0.09

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78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	9,519.000	Local 58.806323	559,777.39	85.030000	809,400.57	249,623.18	0.10
			Base 58.806323	559,777.39	85.030000	809,400.57	249,623.18	0.10
790148100	ST JOE CO/THE COMMON STOCK	22,055.000	Local 22.466927	495,508.08	52.050000	1,147,962.75	652,454.67	0.14
			Base 22.466927	495,508.08	52.050000	1,147,962.75	652,454.67	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	75,602.000	Local 8.875261	670,987.48	18.460000	1,395,612.92	724,625.44	0.17
			Base 8.875261	670,987.48	18.460000	1,395,612.92	724,625.44	0.17
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	5,934.000	Local 75.387016	447,346.55	90.160000	535,009.44	87,662.89	0.07
			Base 75.387016	447,346.55	90.160000	535,009.44	87,662.89	0.07
801056102	SANMINA CORP COMMON STOCK USD.01	43,059.000	Local 20.508255	883,064.97	41.460000	1,785,226.14	902,161.17	0.22
			Base 20.508255	883,064.97	41.460000	1,785,226.14	902,161.17	0.22
804395101	SAUL CENTERS INC REIT USD.01	8,718.000	Local 41.677907	363,347.99	53.020000	462,228.36	98,880.37	0.06
			Base 41.677907	363,347.99	53.020000	462,228.36	98,880.37	0.06
806037107	SCANSOURCE INC COMMON STOCK	17,076.000	Local 32.885785	561,557.66	35.080000	599,026.08	37,468.42	0.07
			Base 32.885785	561,557.66	35.080000	599,026.08	37,468.42	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01	20,374.000	Local 32.000755	651,983.38	39.960000	814,145.04	162,161.66	0.10
			Base 32.000755	651,983.38	39.960000	814,145.04	162,161.66	0.10
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	21,040.000	Local 31.554401	663,904.60	29.900000	629,096.00	-34,808.60	0.08
			Base 31.554401	663,904.60	29.900000	629,096.00	-34,808.60	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01	38,244.000	Local 14.602495	558,457.82	19.350000	740,021.40	181,563.58	0.09
			Base 14.602495	558,457.82	19.350000	740,021.40	181,563.58	0.09

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811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
	39,026.000	Local	26.482816	1,033,518.39	35.390000	1,381,130.14	347,611.75	0.17	
		Base	26.482816	1,033,518.39	35.390000	1,381,130.14	347,611.75	0.17	
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
	70,882.000	Local	15.077817	1,068,745.86	29.400000	2,083,930.80	1,015,184.94	0.26	
		Base	15.077817	1,068,745.86	29.400000	2,083,930.80	1,015,184.94	0.26	
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
	83,344.000	Local	12.830564	1,069,350.52	9.060000	755,096.64	-314,253.88	0.09	
		Base	12.830564	1,069,350.52	9.060000	755,096.64	-314,253.88	0.09	
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
	4,196.000	Local	29.461516	123,620.52	47.950000	201,198.20	77,577.68	0.02	
		Base	29.461516	123,620.52	47.950000	201,198.20	77,577.68	0.02	
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
	110,422.000	Local	12.496844	1,379,926.53	8.790000	970,609.38	-409,317.15	0.12	
		Base	12.496844	1,379,926.53	8.790000	970,609.38	-409,317.15	0.12	
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
	32,633.000	Local	29.471331	961,737.96	84.940000	2,771,847.02	1,810,109.06	0.34	
		Base	29.471331	961,737.96	84.940000	2,771,847.02	1,810,109.06	0.34	
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
	26,178.000	Local	53.900261	1,411,001.04	72.160000	1,889,004.48	478,003.44	0.23	
		Base	53.900261	1,411,001.04	72.160000	1,889,004.48	478,003.44	0.23	
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
	33,419.000	Local	38.122477	1,274,015.06	25.500000	852,184.50	-421,830.56	0.10	
		Base	38.122477	1,274,015.06	25.500000	852,184.50	-421,830.56	0.10	
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
	11,711.000	Local	15.962581	186,937.79	39.080000	457,665.88	270,728.09	0.06	
		Base	15.962581	186,937.79	39.080000	457,665.88	270,728.09	0.06	
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
	15,646.000	Local	50.793180	794,710.09	110.880000	1,734,828.48	940,118.39	0.21	
		Base	50.793180	794,710.09	110.880000	1,734,828.48	940,118.39	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
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
	76,804.000	Local	22.820296	1,752,690.02	29.580000	2,271,862.32	519,172.30	0.28	
		Base	22.820296	1,752,690.02	29.580000	2,271,862.32	519,172.30	0.28	
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
	56,407.000	Local	31.480882	1,775,742.09	41.570000	2,344,838.99	569,096.90	0.29	
		Base	31.480882	1,775,742.09	41.570000	2,344,838.99	569,096.90	0.29	
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
	10,511.000	Local	60.488848	635,798.28	47.300000	497,170.30	-138,627.98	0.06	
		Base	60.488848	635,798.28	47.300000	497,170.30	-138,627.98	0.06	
82981J109	SITE CENTERS CORP REIT USD.1								
	120,083.000	Local	8.734673	1,048,885.77	15.830000	1,900,913.89	852,028.12	0.23	
		Base	8.734673	1,048,885.77	15.830000	1,900,913.89	852,028.12	0.23	
830879102	SKYWEST INC COMMON STOCK								
	33,696.000	Local	21.587629	727,416.74	39.300000	1,324,252.80	596,836.06	0.16	
		Base	21.587629	727,416.74	39.300000	1,324,252.80	596,836.06	0.16	
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
	15,148.000	Local	24.195235	366,509.42	76.600000	1,160,336.80	793,827.38	0.14	
		Base	24.195235	366,509.42	76.600000	1,160,336.80	793,827.38	0.14	
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
	13,879.000	Local	17.818581	247,304.09	49.450000	686,316.55	439,012.46	0.08	
		Base	17.818581	247,304.09	49.450000	686,316.55	439,012.46	0.08	
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
	75,211.000	Local	27.010360	2,031,476.17	26.120000	1,964,511.32	-66,964.85	0.24	
		Base	27.010360	2,031,476.17	26.120000	1,964,511.32	-66,964.85	0.24	
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
	21,588.000	Local	29.226224	630,935.73	41.820000	902,810.16	271,874.43	0.11	
		Base	29.226224	630,935.73	41.820000	902,810.16	271,874.43	0.11	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	678,872.000	Local	3.260853	2,213,701.90	4.660000	3,163,543.52	949,841.62	0.39	
		Base	3.260853	2,213,701.90	4.660000	3,163,543.52	949,841.62	0.39	

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847215100	SPARTANNASH CO COMMON STOCK								
	24,042.000	Local	20.105126	483,367.43	25.760000	619,321.92	135,954.49	0.08	
		Base	20.105126	483,367.43	25.760000	619,321.92	135,954.49	0.08	
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	109,663.000	Local	7.378064	809,100.64	1.270000	139,272.01	-669,828.63	0.02	
		Base	7.378064	809,100.64	1.270000	139,272.01	-669,828.63	0.02	
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
	12,802.000	Local	27.523714	352,358.59	52.390000	670,696.78	318,338.19	0.08	
		Base	27.523714	352,358.59	52.390000	670,696.78	318,338.19	0.08	
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
	8,166.000	Local	50.023714	408,493.65	110.660000	903,649.56	495,155.91	0.11	
		Base	50.023714	408,493.65	110.660000	903,649.56	495,155.91	0.11	
858586100	STEPAN CO COMMON STOCK USD1.0								
	14,244.000	Local	62.050732	883,850.63	124.290000	1,770,386.76	886,536.13	0.22	
		Base	62.050732	883,850.63	124.290000	1,770,386.76	886,536.13	0.22	
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
	17,986.000	Local	28.356466	510,019.39	79.730000	1,434,023.78	924,004.39	0.18	
		Base	28.356466	510,019.39	79.730000	1,434,023.78	924,004.39	0.18	
861896108	STONEX GROUP INC COMMON STOCK USD.01								
	11,266.000	Local	34.133890	384,552.40	61.250000	690,042.50	305,490.10	0.08	
		Base	34.133890	384,552.40	61.250000	690,042.50	305,490.10	0.08	
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
	15,137.000	Local	77.344343	1,170,761.32	57.840000	875,524.08	-295,237.24	0.11	
		Base	77.344343	1,170,761.32	57.840000	875,524.08	-295,237.24	0.11	
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	11,769.000	Local	41.644371	490,112.60	68.020000	800,527.38	310,414.78	0.10	
		Base	41.644371	490,112.60	68.020000	800,527.38	310,414.78	0.10	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	71,200.000	Local	12.000353	854,425.11	9.760000	694,912.00	-159,513.11	0.09	
		Base	12.000353	854,425.11	9.760000	694,912.00	-159,513.11	0.09	

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	55,569.000	Local		9.973667	554,226.69	6.590000	366,199.71	-188,026.98	0.05
		Base		9.973667	554,226.69	6.590000	366,199.71	-188,026.98	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	35,570.000	Local		20.181549	717,857.69	29.160000	1,037,221.20	319,363.51	0.13
		Base		20.181549	717,857.69	29.160000	1,037,221.20	319,363.51	0.13
868873100	SURMODICS INC COMMON STOCK USD.05								
	9,278.000	Local		23.170411	214,975.07	48.150000	446,735.70	231,760.63	0.06
		Base		23.170411	214,975.07	48.150000	446,735.70	231,760.63	0.06
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
	23,600.000	Local		30.991913	731,409.14	27.890000	658,204.00	-73,205.14	0.08
		Base		30.991913	731,409.14	27.890000	658,204.00	-73,205.14	0.08
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
	69,801.000	Local		12.211432	852,370.19	14.900000	1,040,034.90	187,664.71	0.13
		Base		12.211432	852,370.19	14.900000	1,040,034.90	187,664.71	0.13
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
	15,826.000	Local		44.952910	711,424.75	15.000000	237,390.00	-474,034.75	0.03
		Base		44.952910	711,424.75	15.000000	237,390.00	-474,034.75	0.03
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
	13,258.000	Local		36.932144	489,646.36	19.030000	252,299.74	-237,346.62	0.03
		Base		36.932144	489,646.36	19.030000	252,299.74	-237,346.62	0.03
87484T108	TALOS ENERGY INC COMMON STOCK								
	27,383.000	Local		16.551664	453,234.22	9.800000	268,353.40	-184,880.82	0.03
		Base		16.551664	453,234.22	9.800000	268,353.40	-184,880.82	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
	69,550.000	Local		14.594345	1,015,036.72	19.280000	1,340,924.00	325,887.28	0.17
		Base		14.594345	1,015,036.72	19.280000	1,340,924.00	325,887.28	0.17
87874R100	TECHTARGET COMMON STOCK USD.001								
	17,348.000	Local		30.812629	534,537.49	95.660000	1,659,509.68	1,124,972.19	0.20
		Base		30.812629	534,537.49	95.660000	1,659,509.68	1,124,972.19	0.20

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879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		66,077.000	Local 20.420000	1,349,292.34	20.150000	1,331,451.55	-17,840.79	0.16
			Base 20.420000	1,349,292.34	20.150000	1,331,451.55	-17,840.79	0.16
880345103	TENNANT CO COMMON STOCK USD.375							
		12,398.000	Local 50.973037	631,963.71	81.040000	1,004,733.92	372,770.21	0.12
			Base 50.973037	631,963.71	81.040000	1,004,733.92	372,770.21	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		76,203.000	Local 24.427861	1,861,476.28	39.280000	2,993,253.84	1,131,777.56	0.37
			Base 24.427861	1,861,476.28	39.280000	2,993,253.84	1,131,777.56	0.37
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		85,432.000	Local 11.826037	1,010,321.96	21.540000	1,840,205.28	829,883.32	0.23
			Base 11.826037	1,010,321.96	21.540000	1,840,205.28	829,883.32	0.23
886029206	THRYV HOLDINGS INC COMMON STOCK							
		11,359.000	Local 37.551970	426,552.83	41.130000	467,195.67	40,642.84	0.06
			Base 37.551970	426,552.83	41.130000	467,195.67	40,642.84	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK							
		27,506.000	Local 14.449759	397,455.08	16.500000	453,849.00	56,393.92	0.06
			Base 14.449759	397,455.08	16.500000	453,849.00	56,393.92	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		34,212.000	Local 15.828171	541,513.37	10.960000	374,963.52	-166,549.85	0.05
			Base 15.828171	541,513.37	10.960000	374,963.52	-166,549.85	0.05
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		29,615.000	Local 17.570429	520,348.25	26.440000	783,020.60	262,672.35	0.10
			Base 17.570429	520,348.25	26.440000	783,020.60	262,672.35	0.10
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		7,942.000	Local 53.760648	426,967.07	83.580000	663,792.36	236,825.29	0.08
			Base 53.760648	426,967.07	83.580000	663,792.36	236,825.29	0.08
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		11,575.000	Local 36.456400	421,982.83	36.230000	419,362.25	-2,620.58	0.05
			Base 36.456400	421,982.83	36.230000	419,362.25	-2,620.58	0.05

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894650100	TREDEGAR CORP COMMON STOCK								
	17,152.000	Local	18.386351	315,362.70	11.820000	202,736.64	-112,626.06	0.02	
		Base	18.386351	315,362.70	11.820000	202,736.64	-112,626.06	0.02	
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
	37,311.000	Local	38.448749	1,434,561.27	40.530000	1,512,214.83	77,653.56	0.19	
		Base	38.448749	1,434,561.27	40.530000	1,512,214.83	77,653.56	0.19	
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
	15,796.000	Local	45.990486	726,465.71	119.080000	1,880,987.68	1,154,521.97	0.23	
		Base	45.990486	726,465.71	119.080000	1,880,987.68	1,154,521.97	0.23	
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
	43,215.000	Local	22.621966	977,608.25	18.530000	800,773.95	-176,834.30	0.10	
		Base	22.621966	977,608.25	18.530000	800,773.95	-176,834.30	0.10	
89785X101	TRUEBLUE INC COMMON STOCK								
	23,731.000	Local	18.235685	432,751.04	27.670000	656,636.77	223,885.73	0.08	
		Base	18.235685	432,751.04	27.670000	656,636.77	223,885.73	0.08	
898202106	TRUPANION INC COMMON STOCK USD.00001								
	22,950.000	Local	81.563401	1,871,880.06	132.030000	3,030,088.50	1,158,208.44	0.37	
		Base	81.563401	1,871,880.06	132.030000	3,030,088.50	1,158,208.44	0.37	
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
	12,855.000	Local	29.097345	374,046.37	33.310000	428,200.05	54,153.68	0.05	
		Base	29.097345	374,046.37	33.310000	428,200.05	54,153.68	0.05	
898402102	TRUSTMARK CORP COMMON STOCK								
	41,769.000	Local	31.199533	1,303,173.31	32.460000	1,355,821.74	52,648.43	0.17	
		Base	31.199533	1,303,173.31	32.460000	1,355,821.74	52,648.43	0.17	
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
	12,257.000	Local	30.241176	370,666.09	90.550000	1,109,871.35	739,205.26	0.14	
		Base	30.241176	370,666.09	90.550000	1,109,871.35	739,205.26	0.14	
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
	32,694.000	Local	13.162191	430,324.66	15.290000	499,891.26	69,566.60	0.06	
		Base	13.162191	430,324.66	15.290000	499,891.26	69,566.60	0.06	

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90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		230,022.000	Local 7.284566	1,675,610.44	5.770000	1,327,226.94	-348,383.50		0.16
			Base 7.284566	1,675,610.44	5.770000	1,327,226.94	-348,383.50		0.16
902104108	II VI INC COMMON STOCK								
		18,997.000	Local 27.483606	522,106.07	68.330000	1,298,065.01	775,958.94		0.16
			Base 27.483606	522,106.07	68.330000	1,298,065.01	775,958.94		0.16
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		41,394.000	Local 22.816035	944,446.96	92.010000	3,808,661.94	2,864,214.98		0.47
			Base 22.816035	944,446.96	92.010000	3,808,661.94	2,864,214.98		0.47
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		7,811.000	Local 66.300397	517,872.40	101.200000	790,473.20	272,600.80		0.10
			Base 66.300397	517,872.40	101.200000	790,473.20	272,600.80		0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		8,636.000	Local 61.435571	530,557.59	95.550000	825,169.80	294,612.21		0.10
			Base 61.435571	530,557.59	95.550000	825,169.80	294,612.21		0.10
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		49,878.000	Local 24.452820	1,219,657.78	9.400000	468,853.20	-750,804.58		0.06
			Base 24.452820	1,219,657.78	9.400000	468,853.20	-750,804.58		0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		30,031.000	Local 25.017546	751,301.91	57.360000	1,722,578.16	971,276.25		0.21
			Base 25.017546	751,301.91	57.360000	1,722,578.16	971,276.25		0.21
904677200	UNIFI INC COMMON STOCK USD.1								
		9,294.000	Local 26.456683	245,888.41	23.150000	215,156.10	-30,732.31		0.03
			Base 26.456683	245,888.41	23.150000	215,156.10	-30,732.31		0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		10,184.000	Local 99.337662	1,011,654.75	210.400000	2,142,713.60	1,131,058.85		0.26
			Base 99.337662	1,011,654.75	210.400000	2,142,713.60	1,131,058.85		0.26
909214306	UNISYS CORP COMMON STOCK USD.01								
		44,914.000	Local 16.127094	724,332.30	20.570000	923,880.98	199,548.68		0.11
			Base 16.127094	724,332.30	20.570000	923,880.98	199,548.68		0.11

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90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		68,844.000	Local 21.056811	1,449,635.11	35.940000	2,474,253.36	1,024,618.25	0.30
			Base 21.056811	1,449,635.11	35.940000	2,474,253.36	1,024,618.25	0.30
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		14,427.000	Local 26.250193	378,711.53	23.190000	334,562.13	-44,149.40	0.04
			Base 26.250193	378,711.53	23.190000	334,562.13	-44,149.40	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		37,689.000	Local 20.201424	761,371.46	49.080000	1,849,776.12	1,088,404.66	0.23
			Base 20.201424	761,371.46	49.080000	1,849,776.12	1,088,404.66	0.23
913259107	UNITIL CORP COMMON STOCK							
		10,683.000	Local 53.148015	567,780.24	45.990000	491,311.17	-76,469.07	0.06
			Base 53.148015	567,780.24	45.990000	491,311.17	-76,469.07	0.06
91325V108	UNITI GROUP INC REIT USD.0001							
		157,897.000	Local 8.776153	1,385,728.16	14.010000	2,212,136.97	826,408.81	0.27
			Base 8.776153	1,385,728.16	14.010000	2,212,136.97	826,408.81	0.27
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		16,458.000	Local 47.734779	785,618.99	54.920000	903,873.36	118,254.37	0.11
			Base 47.734779	785,618.99	54.920000	903,873.36	118,254.37	0.11
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		8,764.000	Local 32.781902	287,300.59	40.750000	357,133.00	69,832.41	0.04
			Base 32.781902	287,300.59	40.750000	357,133.00	69,832.41	0.04
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		8,574.000	Local 57.230839	490,697.21	59.470000	509,895.78	19,198.57	0.06
			Base 57.230839	490,697.21	59.470000	509,895.78	19,198.57	0.06
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		18,763.000	Local 17.696430	332,038.12	17.000000	318,971.00	-13,067.12	0.04
			Base 17.696430	332,038.12	17.000000	318,971.00	-13,067.12	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		20,120.000	Local 18.953319	381,340.78	21.300000	428,556.00	47,215.22	0.05
			Base 18.953319	381,340.78	21.300000	428,556.00	47,215.22	0.05

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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: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		21,076.000	Local 43.247979	911,494.41	31.940000	673,167.44	-238,326.97	0.08
			Base 43.247979	911,494.41	31.940000	673,167.44	-238,326.97	0.08
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		37,263.000	Local 17.561838	654,406.78	15.690000	584,656.47	-69,750.31	0.07
			Base 17.561838	654,406.78	15.690000	584,656.47	-69,750.31	0.07
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		114,481.000	Local 185.917873	21,284,063.98	210.130000	24,055,892.53	2,771,828.55	2.96
			Base 185.917873	21,284,063.98	210.130000	24,055,892.53	2,771,828.55	2.96
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		26,352.000	Local 27.502600	724,748.52	31.550000	831,405.60	106,657.08	0.10
			Base 27.502600	724,748.52	31.550000	831,405.60	106,657.08	0.10
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		87,529.000	Local 8.098145	708,822.56	11.480000	1,004,832.92	296,010.36	0.12
			Base 8.098145	708,822.56	11.480000	1,004,832.92	296,010.36	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		33,779.000	Local 28.801605	972,889.40	28.470000	961,688.13	-11,201.27	0.12
			Base 28.801605	972,889.40	28.470000	961,688.13	-11,201.27	0.12
92335C106	VERA BRADLEY INC COMMON STOCK							
		17,066.000	Local 12.960579	221,185.24	8.510000	145,231.66	-75,953.58	0.02
			Base 12.960579	221,185.24	8.510000	145,231.66	-75,953.58	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		32,941.000	Local 23.686734	780,264.72	39.780000	1,310,392.98	530,128.26	0.16
			Base 23.686734	780,264.72	39.780000	1,310,392.98	530,128.26	0.16
923454102	VERITIV CORP COMMON STOCK USD.01							
		9,273.000	Local 50.405338	467,408.70	122.570000	1,136,591.61	669,182.91	0.14
			Base 50.405338	467,408.70	122.570000	1,136,591.61	669,182.91	0.14
92346J108	VERICEL CORP COMMON STOCK							
		31,312.000	Local 52.708114	1,650,396.46	39.300000	1,230,561.60	-419,834.86	0.15
			Base 52.708114	1,650,396.46	39.300000	1,230,561.60	-419,834.86	0.15

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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: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5								
	13,731.000	Local		27.589578	378,832.50	42.790000	587,549.49	208,716.99	0.07
		Base		27.589578	378,832.50	42.790000	587,549.49	208,716.99	0.07
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
	158,977.000	Local		8.587281	1,365,180.16	17.620000	2,801,174.74	1,435,994.58	0.34
		Base		8.587281	1,365,180.16	17.620000	2,801,174.74	1,435,994.58	0.34
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
	4,771.000	Local		112.744877	537,905.81	297.100000	1,417,464.10	879,558.29	0.17
		Base		112.744877	537,905.81	297.100000	1,417,464.10	879,558.29	0.17
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	38,323.000	Local		18.074749	692,678.59	46.070000	1,765,540.61	1,072,862.02	0.22
		Base		18.074749	692,678.59	46.070000	1,765,540.61	1,072,862.02	0.22
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
	168,868.000	Local		9.773348	1,650,405.68	20.790000	3,510,765.72	1,860,360.04	0.43
		Base		9.773348	1,650,405.68	20.790000	3,510,765.72	1,860,360.04	0.43
929236107	WD 40 CO COMMON STOCK USD.001								
	9,169.000	Local		95.305972	873,860.46	244.640000	2,243,104.16	1,369,243.70	0.28
		Base		95.305972	873,860.46	244.640000	2,243,104.16	1,369,243.70	0.28
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
	44,046.000	Local		48.247790	2,125,122.15	50.120000	2,207,585.52	82,463.37	0.27
		Base		48.247790	2,125,122.15	50.120000	2,207,585.52	82,463.37	0.27
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
	33,093.000	Local		12.950949	428,585.76	19.520000	645,975.36	217,389.60	0.08
		Base		12.950949	428,585.76	19.520000	645,975.36	217,389.60	0.08
93148P102	WALKER + DUNLOP INC COMMON STOCK								
	19,714.000	Local		33.153628	653,590.62	150.880000	2,974,448.32	2,320,857.70	0.37
		Base		33.153628	653,590.62	150.880000	2,974,448.32	2,320,857.70	0.37
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
	34,386.000	Local		18.309050	629,575.01	25.710000	884,064.06	254,489.05	0.11
		Base		18.309050	629,575.01	25.710000	884,064.06	254,489.05	0.11

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Books Closed

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
939653101	WASHINGTON REIT REIT USD.01	56,609.000	Local 26.571245	1,504,171.60	25.850000	1,463,342.65	-40,828.95	0.18
			Base 26.571245	1,504,171.60	25.850000	1,463,342.65	-40,828.95	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	18,432.000	Local 58.369897	1,075,873.95	194.170000	3,578,941.44	2,503,067.49	0.44
			Base 58.369897	1,075,873.95	194.170000	3,578,941.44	2,503,067.49	0.44
957090103	WESTAMERICA BANCORPORATION COMMON STOCK	17,969.000	Local 50.589186	909,037.08	57.730000	1,037,350.37	128,313.29	0.13
			Base 50.589186	909,037.08	57.730000	1,037,350.37	128,313.29	0.13
966084204	WHITESTONE REIT REIT USD.001	30,878.000	Local 11.565481	357,118.92	10.130000	312,794.14	-44,324.78	0.04
			Base 11.565481	357,118.92	10.130000	312,794.14	-44,324.78	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	22,380.000	Local 26.012230	582,153.70	74.920000	1,676,709.60	1,094,555.90	0.21
			Base 26.012230	582,153.70	74.920000	1,676,709.60	1,094,555.90	0.21
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	72,804.000	Local 7.327945	533,503.74	6.120000	445,560.48	-87,943.26	0.05
			Base 7.327945	533,503.74	6.120000	445,560.48	-87,943.26	0.05
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	55,092.000	Local 21.684462	1,194,640.38	28.810000	1,587,200.52	392,560.14	0.20
			Base 21.684462	1,194,640.38	28.810000	1,587,200.52	392,560.14	0.20
981419104	WORLD ACCEPTANCE CORP COMMON STOCK	2,822.000	Local 86.364993	243,722.01	245.430000	692,603.46	448,881.45	0.09
			Base 86.364993	243,722.01	245.430000	692,603.46	448,881.45	0.09
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	42,252.000	Local 31.779279	1,342,738.11	26.470000	1,118,410.44	-224,327.67	0.14
			Base 31.779279	1,342,738.11	26.470000	1,118,410.44	-224,327.67	0.14
98262P101	WW INTERNATIONAL INC COMMON STOCK	35,593.000	Local 17.304441	615,916.96	16.130000	574,115.09	-41,801.87	0.07
			Base 17.304441	615,916.96	16.130000	574,115.09	-41,801.87	0.07

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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	
98390M103	XPERI HOLDING CORP COMMON STOCK		69,916.000	Local	23.042445	1,611,035.59	18.910000	1,322,111.56	-288,924.03	0.16
				Base	23.042445	1,611,035.59	18.910000	1,322,111.56	-288,924.03	0.16
984017103	XENIA HOTELS + RESORTS INC REIT USD.01		76,389.000	Local	19.336632	1,477,106.02	18.110000	1,383,404.79	-93,701.23	0.17
				Base	19.336632	1,477,106.02	18.110000	1,383,404.79	-93,701.23	0.17
98401F105	XENCOR INC COMMON STOCK USD.01		39,115.000	Local	40.600472	1,588,087.45	40.120000	1,569,293.80	-18,793.65	0.19
				Base	40.600472	1,588,087.45	40.120000	1,569,293.80	-18,793.65	0.19
989817101	ZUMIEZ INC COMMON STOCK		14,307.000	Local	26.730429	382,432.25	47.990000	686,592.93	304,160.68	0.08
				Base	26.730429	382,432.25	47.990000	686,592.93	304,160.68	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001		13,259.000	Local	22.154438	293,745.69	9.970000	132,192.23	-161,553.46	0.02
				Base	22.154438	293,745.69	9.970000	132,192.23	-161,553.46	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01		46,691.000	Local	25.776310	1,203,521.69	50.200000	2,343,888.20	1,140,366.51	0.29
				Base	25.776310	1,203,521.69	50.200000	2,343,888.20	1,140,366.51	0.29
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		156,291.000	Local	7.465722	1,166,825.23	3.760000	587,654.16	-579,171.07	0.07
				Base	7.465722	1,166,825.23	3.760000	587,654.16	-579,171.07	0.07
G3323L100	FABRINET COMMON STOCK USD.01		24,759.000	Local	37.247689	922,215.53	118.470000	2,933,198.73	2,010,983.20	0.36
				Base	37.247689	922,215.53	118.470000	2,933,198.73	2,010,983.20	0.36
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		22,260.000	Local	32.620487	726,132.05	27.600000	614,376.00	-111,756.05	0.08
				Base	32.620487	726,132.05	27.600000	614,376.00	-111,756.05	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001		19,002.000	Local	26.849004	510,184.77	46.030000	874,662.06	364,477.29	0.11
				Base	26.849004	510,184.77	46.030000	874,662.06	364,477.29	0.11

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
	24,942.000	Local	35.315054	880,828.07	28.810000	718,579.02	-162,249.05	0.09	
		Base	35.315054	880,828.07	28.810000	718,579.02	-162,249.05	0.09	
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
	5,181.000	Local	103.592368	536,712.06	81.090000	420,127.29	-116,584.77	0.05	
		Base	103.592368	536,712.06	81.090000	420,127.29	-116,584.77	0.05	
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	35,487.000	Local	20.808965	738,447.74	87.030000	3,088,433.61	2,349,985.87	0.38	
		Base	20.808965	738,447.74	87.030000	3,088,433.61	2,349,985.87	0.38	
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
	58,489.000	Local	13.039492	762,666.85	8.130000	475,515.57	-287,151.28	0.06	
		Base	13.039492	762,666.85	8.130000	475,515.57	-287,151.28	0.06	
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
	15,489.000	Local	41.451589	642,043.66	70.990000	1,099,564.11	457,520.45	0.14	
		Base	41.451589	642,043.66	70.990000	1,099,564.11	457,520.45	0.14	
G9059U107	TRINSEO PLC COMMON STOCK								
	50,668.000	Local	41.448919	2,100,133.85	52.460000	2,658,043.28	557,909.43	0.33	
		Base	41.448919	2,100,133.85	52.460000	2,658,043.28	557,909.43	0.33	
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
	30,962.000	Local	17.957705	556,006.46	22.310000	690,762.22	134,755.76	0.09	
		Base	17.957705	556,006.46	22.310000	690,762.22	134,755.76	0.09	
N90064101	UNIQUE NV COMMON STOCK EUR.05								
	24,103.000	Local	28.624992	689,948.18	20.740000	499,896.22	-190,051.96	0.06	
		Base	28.624992	689,948.18	20.740000	499,896.22	-190,051.96	0.06	
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
	18,525.000	Local	12.565209	232,770.49	12.690000	235,082.25	2,311.76	0.03	
		Base	12.565209	232,770.49	12.690000	235,082.25	2,311.76	0.03	
US DOLLAR Total									
	22,798,073.000	Local		530,708,334.58		792,133,309.22	261,424,974.64	97.53	
		Base		530,708,334.58		792,133,309.22	261,424,974.64	97.53	

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		22,798,073.000	Base	530,708,334.58		792,133,309.22	261,424,974.64	97.53

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		31,243,185.530	Base	539,158,408.14		800,582,700.41	261,424,292.27	100.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		11,156,374.420	Local	11,156,374.42	1.000000	11,156,374.42	0.00	0.42
			Base	11,156,374.42	1.000000	11,156,374.42	0.00	0.42

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,156,374.420	Local	11,156,374.42		11,156,374.42	0.00	0.42
		Base	11,156,374.42		11,156,374.42	0.00	0.42

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,156,374.420	Base	11,156,374.42		11,156,374.42	0.00	0.42

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3BG4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	9,997,316.67	0.210000	16 Feb 2022	9,997,316.67	0.38
			Base	9,997,316.67	0.210000	16 Feb 2022	9,997,316.67	0.38

0020A3FG0	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	14,969,566.66	0.440000	16 Jun 2022	14,969,566.66	0.57
			Base	14,969,566.66	0.440000	16 Jun 2022	14,969,566.66	0.57

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		77,256,782.730	Local	77,281,229.22	0.035113	31 Dec 2030	77,279,959.76	2.93
			Base	77,281,229.22	0.035113	31 Dec 2030	77,279,959.76	2.93

02665KAQ0	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	14,998,275.00	0.180000	24 Jan 2022	14,998,275.00	0.57
			Base	14,998,275.00	0.180000	24 Jan 2022	14,998,275.00	0.57

0347M3A53	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	9,999,866.67	0.120000	05 Jan 2022	9,999,866.67	0.38
			Base	9,999,866.67	0.120000	05 Jan 2022	9,999,866.67	0.38

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	
0347M3ET7	ANGLESEA FDG PLC and ANG	10,000,000.000	Local	99.898611	9,989,861.11	99.898611	27 May 2022 9,989,861.11	0.00	0.38
			Base	99.898611	9,989,861.11	99.898611	9,989,861.11	0.00	0.38
0347M3FT6	ANGLESEA FDG PLC and ANG	10,000,000.000	Local	99.865444	9,986,544.44	99.865444	27 Jun 2022 9,986,544.44	0.00	0.38
			Base	99.865444	9,986,544.44	99.865444	9,986,544.44	0.00	0.38
05253CKB1	AUST & NEW ZEA	10,000,000.000	Local	99.819195	9,981,919.45	99.723683	11 Oct 2022 9,972,368.30	-9,551.15	0.38
			Base	99.819195	9,981,919.45	99.723683	9,972,368.30	-9,551.15	0.38
07644BDR0	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.946167	9,994,616.67	99.920667	25 Apr 2022 9,992,066.70	-2,549.97	0.38
			Base	99.946167	9,994,616.67	99.920667	9,992,066.70	-2,549.97	0.38
15060YCR9	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.958500	14,993,775.00	99.958500	25 Mar 2022 14,993,775.00	0.00	0.57
			Base	99.958500	14,993,775.00	99.958500	14,993,775.00	0.00	0.57
17327BKH7	CITIGROUP GLOBAL MKTS INC S	12,000,000.000	Local	99.815361	11,977,843.33	99.909000	17 Oct 2022 11,989,080.00	11,236.67	0.45
			Base	99.815361	11,977,843.33	99.909000	11,989,080.00	11,236.67	0.45
2063C1B33	CONCORD MIN CPTL CO	15,000,000.000	Local	99.986250	14,997,937.50	99.986250	03 Feb 2022 14,997,937.50	0.00	0.57
			Base	99.986250	14,997,937.50	99.986250	14,997,937.50	0.00	0.57
2284K1KC6	CROWN POINT CAP CO.	10,000,000.000	Local	99.779111	9,977,911.11	99.909000	12 Oct 2022 9,990,900.00	12,988.89	0.38
			Base	99.779111	9,977,911.11	99.909000	9,990,900.00	12,988.89	0.38
2284K1KE2	CROWN POINT CAP CO.	10,000,000.000	Local	99.777556	9,977,755.55	99.907000	14 Oct 2022 9,990,700.00	12,944.45	0.38
			Base	99.777556	9,977,755.55	99.907000	9,990,700.00	12,944.45	0.38
2546R3JF2	DISNEY (WALT) CO THE	10,000,000.000	Local	99.835806	9,983,580.55	99.907000	15 Sep 2022 9,990,700.00	7,119.45	0.38
			Base	99.835806	9,983,580.55	99.907000	9,990,700.00	7,119.45	0.38

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FUND: ATZ6



STATE STREET

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38346MBH6	GOTHAM FDG CORP	10,000,000.000	Local	99.985639	9,998,563.89	99.985639	9,998,563.89	0.00	0.38
			Base	99.985639	9,998,563.89	99.985639	9,998,563.89	0.00	0.38
40588MF36	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.38
			Base	99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.38
40588MFV4	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.816028	14,972,404.16	99.816028	14,972,404.16	0.00	0.57
			Base	99.816028	14,972,404.16	99.816028	14,972,404.16	0.00	0.57
41282KBJ6	HARLEY-DAVIDSON FND CP	5,000,000.000	Local	99.957333	4,997,866.67	99.957333	4,997,866.67	0.00	0.19
			Base	99.957333	4,997,866.67	99.957333	4,997,866.67	0.00	0.19
41282KC14	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.947556	9,994,755.56	99.947556	9,994,755.56	0.00	0.38
			Base	99.947556	9,994,755.56	99.947556	9,994,755.56	0.00	0.38
43851UL76	HONEYWELL INTERNATN'	15,000,000.000	Local	99.823472	14,973,520.83	99.823472	14,973,520.83	0.00	0.57
			Base	99.823472	14,973,520.83	99.823472	14,973,520.83	0.00	0.57
45779QA48	INSTITUTIONAL SECURED	10,000,000.000	Local	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	0.38
			Base	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	0.38
45779QA55	INSTITUTIONAL SECURED	15,000,000.000	Local	99.998444	14,999,766.67	99.998444	14,999,766.67	0.00	0.57
			Base	99.998444	14,999,766.67	99.998444	14,999,766.67	0.00	0.57
52953BB36	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.57
			Base	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.57
52953BBG7	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	0.57
			Base	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	0.57

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62455BJD8	MOUNTCLIFF	15,000,000.000	Local	99.674167	14,951,125.00	99.674167	14,951,125.00	0.00	0.57
			Base	99.674167	14,951,125.00	99.674167	14,951,125.00	0.00	0.57
82124MC73	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.963889	14,994,583.34	99.963889	14,994,583.34	0.00	0.57
			Base	99.963889	14,994,583.34	99.963889	14,994,583.34	0.00	0.57
88602UC32	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.977972	14,996,695.83	99.977972	14,996,695.83	0.00	0.57
			Base	99.977972	14,996,695.83	99.977972	14,996,695.83	0.00	0.57
88602UDS6	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.948889	14,992,333.34	99.737800	14,960,670.00	-31,663.34	0.57
			Base	99.948889	14,992,333.34	99.737800	14,960,670.00	-31,663.34	0.57
94107NKD5	WASTE MANAGEMENT INC	26,000,000.000	Local	99.754583	25,936,191.66	99.737800	25,931,828.00	-4,363.66	0.98
			Base	99.754583	25,936,191.66	99.737800	25,931,828.00	-4,363.66	0.98
US DOLLAR Total		445,256,782.730	Local		444,896,985.04		444,891,876.92	-5,108.12	16.88
			Base		444,896,985.04		444,891,876.92	-5,108.12	16.88
CASH EQUIVALENT Total		445,256,782.730	Base		444,896,985.04		444,891,876.92	-5,108.12	16.88
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	129.200000	36,592,282.40	297,282.43	1.39
			Base	128.150355	36,294,999.97	129.200000	36,592,282.40	297,282.43	1.39
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE	75,200.000	Local	114.608568	8,618,564.32	114.080000	8,578,816.00	-39,748.32	0.33
			Base	114.608568	8,618,564.32	114.080000	8,578,816.00	-39,748.32	0.33

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ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		6,000,000.000	Local 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
			Base 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
US DOLLAR Total								
		6,358,422.000	Local	50,913,564.29		51,171,098.40	257,534.11	1.94
			Base	50,913,564.29		51,171,098.40	257,534.11	1.94
EQUITY Total								
		6,358,422.000	Base	50,913,564.29		51,171,098.40	257,534.11	1.94
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 99.919068	7,493,930.11	98.224407	7,366,830.53	-127,099.58	0.28
			Base 99.919068	7,493,930.11	98.224407	7,366,830.53	-127,099.58	0.28
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.182796	10,223,654.34	111.044994	11,332,141.64	1,108,487.30	0.43
			Base 100.182796	10,223,654.34	111.044994	11,332,141.64	1,108,487.30	0.43
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	127.184784	12,797,332.97	2,748,651.03	0.49
			Base 99.867640	10,048,681.94	127.184784	12,797,332.97	2,748,651.03	0.49
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local 99.606686	9,960,668.56	93.561909	9,356,190.90	-604,477.66	0.36
			Base 99.606686	9,960,668.56	93.561909	9,356,190.90	-604,477.66	0.36
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
		10,000,000.000	Local 99.988327	9,998,832.69	97.492666	9,749,266.60	-249,566.09	0.37
			Base 99.988327	9,998,832.69	97.492666	9,749,266.60	-249,566.09	0.37
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
		5,000,000.000	Local 102.243234	5,112,161.70	105.379240	5,268,962.00	156,800.30	0.20
			Base 102.243234	5,112,161.70	105.379240	5,268,962.00	156,800.30	0.20

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02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.929192	9,992,919.17	97.742377	9,774,237.70	-218,681.47	0.37
			Base	99.929192	9,992,919.17	97.742377	9,774,237.70	-218,681.47	0.37
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		18,000,000.000	Local	99.990488	17,998,287.78	99.509218	17,911,659.24	-86,628.54	0.68
			Base	99.990488	17,998,287.78	99.509218	17,911,659.24	-86,628.54	0.68
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.885172	9,988,517.15	99.038172	9,903,817.20	-84,699.95	0.38
			Base	99.885172	9,988,517.15	99.038172	9,903,817.20	-84,699.95	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.801646	4,990,082.32	159.461131	7,973,056.55	2,982,974.23	0.30
			Base	99.801646	4,990,082.32	159.461131	7,973,056.55	2,982,974.23	0.30
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.825630	27 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.317729	10,031,772.90	31,772.90	0.38
			Base	100.000000	10,000,000.00	100.317729	10,031,772.90	31,772.90	0.38
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				0.279826	03 Nov 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.907277	9,990,727.70	-9,272.30	0.38
			Base	100.000000	10,000,000.00	99.907277	9,990,727.70	-9,272.30	0.38
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				0.699826	04 Nov 2026			
		14,000,000.000	Local	100.000000	14,000,000.00	100.208841	14,029,237.74	29,237.74	0.53
			Base	100.000000	14,000,000.00	100.208841	14,029,237.74	29,237.74	0.53
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.429750	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	100.254270	4,010,170.80	10,170.80	0.15
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.254270	4,010,170.80	10,170.80	0.15
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.956756	2,998,702.67	123.787020	3,713,610.60	714,907.93	0.14
			Base	99.956756	2,998,702.67	123.787020	3,713,610.60	714,907.93	0.14
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.093924	7,402,167.49	97.071759	7,325,034.93	-77,132.56	0.28
			Base	98.093924	7,402,167.49	97.071759	7,325,034.93	-77,132.56	0.28

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035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.928475	4,996,423.77	123.715423	6,185,771.15	1,189,347.38	0.23
			Base	99.928475	4,996,423.77	123.715423	6,185,771.15	1,189,347.38	0.23
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.827021	4,991,351.06	109.713040	5,485,652.00	494,300.94	0.21
			Base	99.827021	4,991,351.06	109.713040	5,485,652.00	494,300.94	0.21
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.997276	9,999,727.58	109.234309	10,923,430.90	923,703.32	0.41
			Base	99.997276	9,999,727.58	109.234309	10,923,430.90	923,703.32	0.41
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	97.288771	14,593,315.65	-406,684.35	0.55
			Base	100.000000	15,000,000.00	97.288771	14,593,315.65	-406,684.35	0.55
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		10,500,000.000	Local	109.336373	11,480,319.15	107.775631	11,316,441.26	-163,877.89	0.43
			Base	109.336373	11,480,319.15	107.775631	11,316,441.26	-163,877.89	0.43
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local	100.738229	5,036,911.46	102.072980	5,103,649.00	66,737.54	0.19
			Base	100.738229	5,036,911.46	102.072980	5,103,649.00	66,737.54	0.19
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	101.551684	5,077,584.21	106.991575	5,349,578.75	271,994.54	0.20
			Base	101.551684	5,077,584.21	106.991575	5,349,578.75	271,994.54	0.20
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local	99.958453	14,993,767.97	102.175332	15,326,299.80	332,531.83	0.58
			Base	99.958453	14,993,767.97	102.175332	15,326,299.80	332,531.83	0.58
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.991253	14,998,687.93	101.317169	15,197,575.35	198,887.42	0.58
			Base	99.991253	14,998,687.93	101.317169	15,197,575.35	198,887.42	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.961893	2,998,856.80	107.082436	3,212,473.08	213,616.28	0.12
			Base	99.961893	2,998,856.80	107.082436	3,212,473.08	213,616.28	0.12

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09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		10,000,000.000	Local 99.935427	9,993,542.67	103.008916	10,300,891.60	307,348.93	0.39
			Base 99.935427	9,993,542.67	103.008916	10,300,891.60	307,348.93	0.39
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
		30,000,000.000	Local 100.000000	30,000,000.00	112.667570	33,800,271.00	3,800,271.00	1.28
			Base 100.000000	30,000,000.00	112.667570	33,800,271.00	3,800,271.00	1.28
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
		5,000,000.000	Local 116.177268	5,808,863.40	128.746913	6,437,345.65	628,482.25	0.24
			Base 116.177268	5,808,863.40	128.746913	6,437,345.65	628,482.25	0.24
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	135.850474	6,792,523.70	1,792,523.70	0.26
			Base 100.000000	5,000,000.00	135.850474	6,792,523.70	1,792,523.70	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		13,226,098.810	Local 95.428197	12,621,427.57	95.002130	12,565,075.59	-56,351.98	0.48
Original Face:		15,000,000.000	Base 95.428197	12,621,427.57	95.002130	12,565,075.59	-56,351.98	0.48
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		9,943,491.170	Local 98.095333	9,754,100.76	96.612310	9,606,636.51	-147,464.25	0.36
Original Face:		10,000,000.000	Base 98.095333	9,754,100.76	96.612310	9,606,636.51	-147,464.25	0.36
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 102.106066	3,369,500.19	104.867840	3,460,638.72	91,138.53	0.13
Original Face:		3,300,000.000	Base 102.106066	3,369,500.19	104.867840	3,460,638.72	91,138.53	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
		0.010	Local -87,200.000000	-8.72	102.116570	0.01	8.73	0.00
			Base -87,200.000000	-8.72	102.116570	0.01	8.73	0.00
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.37
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.37
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.278630	30 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.061303	10,006,130.30	6,130.30	0.38
			Base 100.000000	10,000,000.00	100.061303	10,006,130.30	6,130.30	0.38

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022			
		3,000,000.000	Local	99.997157	2,999,914.72	100.266480	3,007,994.40	8,079.68	0.11
			Base	99.997157	2,999,914.72	100.266480	3,007,994.40	8,079.68	0.11
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local	99.624403	2,988,732.09	110.907376	3,327,221.28	338,489.19	0.13
			Base	99.624403	2,988,732.09	110.907376	3,327,221.28	338,489.19	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		15,000,000.000	Local	99.971744	14,995,761.61	100.002307	15,000,346.05	4,584.44	0.57
			Base	99.971744	14,995,761.61	100.002307	15,000,346.05	4,584.44	0.57
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		20,000,000.000	Local	100.199860	20,039,971.91	99.563473	19,912,694.60	-127,277.31	0.76
			Base	100.199860	20,039,971.91	99.563473	19,912,694.60	-127,277.31	0.76
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.704630	03 Mar 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.063924	4,002,556.96	2,556.96	0.15
			Base	100.000000	4,000,000.00	100.063924	4,002,556.96	2,556.96	0.15
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	105.924551	10,592,455.10	592,455.10	0.40
			Base	100.000000	10,000,000.00	105.924551	10,592,455.10	592,455.10	0.40
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
		2,000,000.000	Local	100.000000	2,000,000.00	102.037470	2,040,749.40	40,749.40	0.08
			Base	100.000000	2,000,000.00	102.037470	2,040,749.40	40,749.40	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	107.507274	10,750,727.35	107.342731	10,734,273.10	-16,454.25	0.41
			Base	107.507274	10,750,727.35	107.342731	10,734,273.10	-16,454.25	0.41
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				0.878630	14 May 2029			
		10,000,000.000	Local	101.851755	10,185,175.50	101.602940	10,160,294.00	-24,881.50	0.39
		Original Face:	Base	101.851755	10,185,175.50	101.602940	10,160,294.00	-24,881.50	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.688607	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	98.605689	14,790,853.35	-209,146.65	0.56
			Base	100.000000	15,000,000.00	98.605689	14,790,853.35	-209,146.65	0.56

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200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.367634	5,118,381.72	104.451510	5,222,575.50	104,193.78	0.20
Original Face:		5,000,000.000	Base 102.367634	5,118,381.72	104.451510	5,222,575.50	104,193.78	0.20
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.793916	9,979,391.59	137.893953	13,789,395.30	3,810,003.71	0.52
			Base 99.793916	9,979,391.59	137.893953	13,789,395.30	3,810,003.71	0.52
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 101.179523	8,491,997.34	103.426993	8,680,627.52	188,630.18	0.33
			Base 101.179523	8,491,997.34	103.426993	8,680,627.52	188,630.18	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
		5,000,000.000	Local 99.962606	4,998,130.30	98.896156	4,944,807.80	-53,322.50	0.19
			Base 99.962606	4,998,130.30	98.896156	4,944,807.80	-53,322.50	0.19
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.734152	12,965,439.73	99.390660	12,920,785.80	-44,653.93	0.49
			Base 99.734152	12,965,439.73	99.390660	12,920,785.80	-44,653.93	0.49
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				0.998630	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.694165	15,104,124.75	104,124.75	0.57
			Base 100.000000	15,000,000.00	100.694165	15,104,124.75	104,124.75	0.57
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	103.252529	5,162,626.45	162,626.45	0.20
			Base 100.000000	5,000,000.00	103.252529	5,162,626.45	162,626.45	0.20
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		35,622.750	Local 100.123966	35,666.91	113.121712	40,297.06	4,630.15	0.00
Original Face:		5,000,000.000	Base 100.123966	35,666.91	113.121712	40,297.06	4,630.15	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,598,450.900	Local 91.686161	1,465,558.27	102.368729	1,636,313.87	170,755.60	0.06
Original Face:		10,000,000.000	Base 91.686161	1,465,558.27	102.368729	1,636,313.87	170,755.60	0.06
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		284,187.840	Local 101.481217	288,397.28	105.644846	300,229.81	11,832.53	0.01
Original Face:		5,085,000.000	Base 101.481217	288,397.28	105.644846	300,229.81	11,832.53	0.01

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		1,165,494.150	Local 102.462264	1,194,191.69	105.353123	1,227,884.49	33,692.80	0.05
Original Face:		5,000,000.000	Base 102.462264	1,194,191.69	105.353123	1,227,884.49	33,692.80	0.05
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		1,099,642.950	Local 106.523997	1,171,383.62	108.048094	1,188,143.25	16,759.63	0.05
Original Face:		5,000,000.000	Base 106.523997	1,171,383.62	108.048094	1,188,143.25	16,759.63	0.05
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		1,779,359.190	Local 102.669755	1,826,863.72	105.806118	1,882,670.88	55,807.16	0.07
Original Face:		7,000,000.000	Base 102.669755	1,826,863.72	105.806118	1,882,670.88	55,807.16	0.07
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		1,186,438.470	Local 100.780064	1,195,693.45	105.082629	1,246,740.74	51,047.29	0.05
Original Face:		3,550,000.000	Base 100.780064	1,195,693.45	105.082629	1,246,740.74	51,047.29	0.05
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		1,256,193.150	Local 102.758733	1,290,848.17	106.642199	1,339,632.00	48,783.83	0.05
Original Face:		5,000,000.000	Base 102.758733	1,290,848.17	106.642199	1,339,632.00	48,783.83	0.05
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		710,474.950	Local 103.961188	738,618.20	114.428557	812,986.23	74,368.03	0.03
Original Face:		10,300,000.000	Base 103.961188	738,618.20	114.428557	812,986.23	74,368.03	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		402,435.540	Local 99.695780	401,211.25	112.621708	453,229.78	52,018.53	0.02
Original Face:		14,598,876.000	Base 99.695780	401,211.25	112.621708	453,229.78	52,018.53	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		431,223.910	Local 99.688102	429,878.93	113.108367	487,750.32	57,871.39	0.02
Original Face:		11,774,977.000	Base 99.688102	429,878.93	113.108367	487,750.32	57,871.39	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		188,884.290	Local 99.640367	188,205.00	111.169028	209,980.83	21,775.83	0.01
Original Face:		3,598,890.000	Base 99.640367	188,205.00	111.169028	209,980.83	21,775.83	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		95,312.420	Local 99.711737	95,037.67	112.509974	107,235.98	12,198.31	0.00
Original Face:		6,241,535.000	Base 99.711737	95,037.67	112.509974	107,235.98	12,198.31	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	141,820.700	Local	100.183944	142,081.57	111.848486	158,624.31	16,542.74	0.01
Original Face:	5,000,000.000	Base	100.183944	142,081.57	111.848486	158,624.31	16,542.74	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	187,876.050	Local	100.701542	189,194.08	112.437584	211,243.29	22,049.21	0.01
Original Face:	5,000,000.000	Base	100.701542	189,194.08	112.437584	211,243.29	22,049.21	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	168,391.750	Local	100.476906	169,194.82	113.671082	191,412.72	22,217.90	0.01
Original Face:	5,000,000.000	Base	100.476906	169,194.82	113.671082	191,412.72	22,217.90	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.321000	01 Jan 2037		
	468,865.200	Local	103.056335	483,195.29	106.305384	498,428.95	15,233.66	0.02
Original Face:	6,000,000.000	Base	103.056335	483,195.29	106.305384	498,428.95	15,233.66	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.020000	01 Oct 2036		
	458,949.100	Local	103.004675	472,739.03	104.940105	481,621.67	8,882.64	0.02
Original Face:	5,000,000.000	Base	103.004675	472,739.03	104.940105	481,621.67	8,882.64	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,818,834.950	Local	99.943412	1,817,805.71	105.034936	1,910,412.13	92,606.42	0.07
Original Face:	8,208,821.000	Base	99.943412	1,817,805.71	105.034936	1,910,412.13	92,606.42	0.07
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.933608	19,986,721.53	99.540678	19,908,135.60	-78,585.93	0.76
		Base	99.933608	19,986,721.53	99.540678	19,908,135.60	-78,585.93	0.76
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,374,280.500	Local	103.212926	1,418,435.11	106.434007	1,462,701.80	44,266.69	0.06
Original Face:	5,000,000.000	Base	103.212926	1,418,435.11	106.434007	1,462,701.80	44,266.69	0.06
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,764,624.270	Local	109.439944	1,931,203.82	110.363777	1,947,505.99	16,302.17	0.07
Original Face:	7,231,153.000	Base	109.439944	1,931,203.82	110.363777	1,947,505.99	16,302.17	0.07
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	2,221,548.440	Local	99.952810	2,220,500.10	104.025009	2,310,965.96	90,465.86	0.09
Original Face:	8,000,000.000	Base	99.952810	2,220,500.10	104.025009	2,310,965.96	90,465.86	0.09

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3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
	1,584,785.400	Local		102.926541	1,631,164.79	106.062145	1,680,857.39	49,692.60	0.06
Original Face:	6,000,000.000	Base		102.926541	1,631,164.79	106.062145	1,680,857.39	49,692.60	0.06
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
	1,749,005.300	Local		100.412604	1,756,221.77	105.146992	1,839,026.46	82,804.69	0.07
Original Face:	5,000,000.000	Base		100.412604	1,756,221.77	105.146992	1,839,026.46	82,804.69	0.07
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
	5,000,000.000	Local		106.087402	5,304,370.10	114.370835	5,718,541.75	414,171.65	0.22
		Base		106.087402	5,304,370.10	114.370835	5,718,541.75	414,171.65	0.22
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
	5,000,000.000	Local		105.207314	5,260,365.70	111.493769	5,574,688.45	314,322.75	0.21
		Base		105.207314	5,260,365.70	111.493769	5,574,688.45	314,322.75	0.21
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
	4,240,000.000	Local		115.192163	4,884,147.73	109.416822	4,639,273.25	-244,874.48	0.18
		Base		115.192163	4,884,147.73	109.416822	4,639,273.25	-244,874.48	0.18
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125					0.125000	10 May 2023		
	7,000,000.000	Local		99.913381	6,993,936.66	99.409971	6,958,697.97	-35,238.69	0.26
		Base		99.913381	6,993,936.66	99.409971	6,958,697.97	-35,238.69	0.26
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR					0.075000	30 Nov 2023		
	10,000,000.000	Local		99.980663	9,998,066.28	99.936586	9,993,658.60	-4,407.68	0.38
		Base		99.980663	9,998,066.28	99.936586	9,993,658.60	-4,407.68	0.38
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR					0.130000	08 Nov 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.956746	9,995,674.60	-4,325.40	0.38
		Base		100.000000	10,000,000.00	99.956746	9,995,674.60	-4,325.40	0.38
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	5,000,000.000	Local		133.174630	6,658,731.49	140.942748	7,047,137.40	388,405.91	0.27
		Base		133.174630	6,658,731.49	140.942748	7,047,137.40	388,405.91	0.27
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
	5,000,000.000	Local		99.723587	4,986,179.35	97.591622	4,879,581.10	-106,598.25	0.19
		Base		99.723587	4,986,179.35	97.591622	4,879,581.10	-106,598.25	0.19

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.626535	25 Mar 2052			
		320,423.390	Local	108.379248	347,272.46	114.220780	365,990.10	18,717.64	0.01
Original Face:		4,261,779.000	Base	108.379248	347,272.46	114.220780	365,990.10	18,717.64	0.01
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022			
		59,514.750	Local	100.118878	59,585.50	100.344140	59,719.56	134.06	0.00
Original Face:		5,000,000.000	Base	100.118878	59,585.50	100.344140	59,719.56	134.06	0.00
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		709,454.350	Local	103.278264	732,712.14	103.908950	737,186.57	4,474.43	0.03
Original Face:		5,000,000.000	Base	103.278264	732,712.14	103.908950	737,186.57	4,474.43	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		4,709,876.100	Local	98.438505	4,636,331.64	103.375720	4,868,868.33	232,536.69	0.18
Original Face:		30,000,000.000	Base	98.438505	4,636,331.64	103.375720	4,868,868.33	232,536.69	0.18
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		871,258.350	Local	101.256925	882,209.41	101.516890	884,474.38	2,264.97	0.03
Original Face:		5,000,000.000	Base	101.256925	882,209.41	101.516890	884,474.38	2,264.97	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,270,836.060	Local	99.931277	1,269,962.70	102.749520	1,305,777.95	35,815.25	0.05
Original Face:		6,000,000.000	Base	99.931277	1,269,962.70	102.749520	1,305,777.95	35,815.25	0.05
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		1,121,392.500	Local	99.365368	1,114,275.78	102.328500	1,147,504.12	33,228.34	0.04
Original Face:		5,000,000.000	Base	99.365368	1,114,275.78	102.328500	1,147,504.12	33,228.34	0.04
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		672,130.440	Local	100.762559	677,255.83	105.425790	708,598.83	31,343.00	0.03
Original Face:		6,000,000.000	Base	100.762559	677,255.83	105.425790	708,598.83	31,343.00	0.03
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030			
		99,046.430	Local	101.841904	100,870.77	100.732240	99,771.69	-1,099.08	0.00
Original Face:		2,500,000.000	Base	101.841904	100,870.77	100.732240	99,771.69	-1,099.08	0.00
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.451880	25 Apr 2038			
		1,060,587.600	Local	99.873768	1,059,248.80	100.774490	1,068,801.74	9,552.94	0.04
Original Face:		5,000,000.000	Base	99.873768	1,059,248.80	100.774490	1,068,801.74	9,552.94	0.04

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3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030			
		241,506.150	Local	102.115462	246,615.12	100.072350	241,680.88	-4,934.24	0.01
Original Face:		1,500,000.000	Base	102.115462	246,615.12	100.072350	241,680.88	-4,934.24	0.01
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		547,527.150	Local	105.389755	577,037.52	104.307600	571,112.43	-5,925.09	0.02
Original Face:		5,000,000.000	Base	105.389755	577,037.52	104.307600	571,112.43	-5,925.09	0.02
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		775,627.650	Local	102.075321	791,724.41	101.656060	788,472.51	-3,251.90	0.03
Original Face:		1,750,000.000	Base	102.075321	791,724.41	101.656060	788,472.51	-3,251.90	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		3,651,802.000	Local	94.706728	3,458,502.19	101.119350	3,692,678.45	234,176.26	0.14
Original Face:		3,651,802.000	Base	94.706728	3,458,502.19	101.119350	3,692,678.45	234,176.26	0.14
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		663,605.540	Local	101.539757	673,823.45	103.107190	684,225.02	10,401.57	0.03
Original Face:		8,500,000.000	Base	101.539757	673,823.45	103.107190	684,225.02	10,401.57	0.03
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		287,834.550	Local	102.475259	294,959.20	100.934450	290,524.22	-4,434.98	0.01
Original Face:		5,000,000.000	Base	102.475259	294,959.20	100.934450	290,524.22	-4,434.98	0.01
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037			
		992.750	Local	104.597331	1,038.39	99.933770	992.09	-46.30	0.00
Original Face:		5,000,000.000	Base	104.597331	1,038.39	99.933770	992.09	-46.30	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		731,714.850	Local	101.998153	746,335.63	102.642230	751,048.44	4,712.81	0.03
Original Face:		5,000,000.000	Base	101.998153	746,335.63	102.642230	751,048.44	4,712.81	0.03
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
		703,642.250	Local	101.610453	714,974.08	102.913560	724,143.29	9,169.21	0.03
Original Face:		5,000,000.000	Base	101.610453	714,974.08	102.913560	724,143.29	9,169.21	0.03
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
		911,947.560	Local	101.880890	929,100.29	102.565090	935,339.84	6,239.55	0.04
Original Face:		6,000,000.000	Base	101.880890	929,100.29	102.565090	935,339.84	6,239.55	0.04

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3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029			
		4,890,089.000	Local	102.449875	5,009,890.07	101.257720	4,951,592.63	-58,297.44	0.19
Original Face:		9,284,523.000	Base	102.449875	5,009,890.07	101.257720	4,951,592.63	-58,297.44	0.19
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
		1,059,410.460	Local	85.496915	905,763.26	100.000000	1,059,410.46	153,647.20	0.04
Original Face:		6,000,000.000	Base	85.496915	905,763.26	100.000000	1,059,410.46	153,647.20	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
		10,692,273.000	Local	101.885835	10,893,911.67	102.594890	10,969,725.72	75,814.05	0.42
Original Face:		10,692,273.000	Base	101.885835	10,893,911.67	102.594890	10,969,725.72	75,814.05	0.42
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
		152,460.150	Local	101.933882	155,408.55	101.390080	154,579.47	-829.08	0.01
Original Face:		15,000,000.000	Base	101.933882	155,408.55	101.390080	154,579.47	-829.08	0.01
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
		1,121,282.030	Local	104.489433	1,171,621.24	101.558380	1,138,755.86	-32,865.38	0.04
Original Face:		11,000,000.000	Base	104.489433	1,171,621.24	101.558380	1,138,755.86	-32,865.38	0.04
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026			
		1,004,602.510	Local	102.157102	1,026,272.81	100.857180	1,013,213.76	-13,059.05	0.04
Original Face:		2,304,044.000	Base	102.157102	1,026,272.81	100.857180	1,013,213.76	-13,059.05	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
		1,584,797.290	Local	107.009794	1,695,888.31	102.863800	1,630,182.71	-65,705.60	0.06
Original Face:		4,600,000.000	Base	107.009794	1,695,888.31	102.863800	1,630,182.71	-65,705.60	0.06
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
		3,717,449.430	Local	102.668663	3,816,655.62	101.976540	3,790,926.30	-25,729.32	0.14
Original Face:		6,976,000.000	Base	102.668663	3,816,655.62	101.976540	3,790,926.30	-25,729.32	0.14
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
		1,978,542.090	Local	100.873294	1,995,820.57	102.334270	2,024,726.60	28,906.03	0.08
Original Face:		6,000,000.000	Base	100.873294	1,995,820.57	102.334270	2,024,726.60	28,906.03	0.08
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		1,897,441.740	Local	101.226782	1,920,719.22	103.940500	1,972,210.43	51,491.21	0.07
Original Face:		6,000,000.000	Base	101.226782	1,920,719.22	103.940500	1,972,210.43	51,491.21	0.07

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3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
		3,162,402.900	Local 99.124608	3,134,719.48	104.139110	3,293,298.23	158,578.75	0.12
Original Face:		10,000,000.000	Base 99.124608	3,134,719.48	104.139110	3,293,298.23	158,578.75	0.12
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,581,201.450	Local 99.872204	1,579,180.73	104.139110	1,646,649.12	67,468.39	0.06
Original Face:		5,000,000.000	Base 99.872204	1,579,180.73	104.139110	1,646,649.12	67,468.39	0.06
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
		716,995.250	Local 102.439716	734,487.90	100.085990	717,611.79	-16,876.11	0.03
Original Face:		5,000,000.000	Base 102.439716	734,487.90	100.085990	717,611.79	-16,876.11	0.03
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		1,576.900	Local 101.618999	1,602.43	99.877270	1,574.96	-27.47	0.00
Original Face:		5,000,000.000	Base 101.618999	1,602.43	99.877270	1,574.96	-27.47	0.00
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
		4,510,135.900	Local 104.438919	4,710,337.20	101.390150	4,572,833.55	-137,503.65	0.17
Original Face:		5,000,000.000	Base 104.438919	4,710,337.20	101.390150	4,572,833.55	-137,503.65	0.17
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
		6,313,840.960	Local 104.764475	6,614,662.33	101.854870	6,430,954.50	-183,707.83	0.24
Original Face:		7,000,000.000	Base 104.764475	6,614,662.33	101.854870	6,430,954.50	-183,707.83	0.24
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
		3,931,306.200	Local 100.424268	3,947,985.46	97.177010	3,820,325.82	-127,659.64	0.14
Original Face:		5,000,000.000	Base 100.424268	3,947,985.46	97.177010	3,820,325.82	-127,659.64	0.14
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
		141,290.910	Local 99.888974	141,134.04	112.859043	159,459.57	18,325.53	0.01
Original Face:		6,625,000.000	Base 99.888974	141,134.04	112.859043	159,459.57	18,325.53	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		141,489.780	Local 99.947240	141,415.13	113.286690	160,289.09	18,873.96	0.01
Original Face:		6,000,000.000	Base 99.947240	141,415.13	113.286690	160,289.09	18,873.96	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
		351,744.630	Local 103.673958	364,667.58	105.042710	369,482.09	4,814.51	0.01
Original Face:		7,703,000.000	Base 103.673958	364,667.58	105.042710	369,482.09	4,814.51	0.01

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
	644,241.600	Local		102.766245	662,062.90	107.300410	691,273.88	29,210.98	0.03
Original Face:	10,000,000.000	Base		102.766245	662,062.90	107.300410	691,273.88	29,210.98	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
	1,080,864.460	Local		102.309516	1,105,827.20	103.000560	1,113,296.45	7,469.25	0.04
Original Face:	13,000,000.000	Base		102.309516	1,105,827.20	103.000560	1,113,296.45	7,469.25	0.04
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
	246,250.980	Local		100.519226	247,529.58	102.392500	252,142.53	4,612.95	0.01
Original Face:	3,000,000.000	Base		100.519226	247,529.58	102.392500	252,142.53	4,612.95	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
	453,909.880	Local		102.780519	466,530.93	102.577310	465,608.54	-922.39	0.02
Original Face:	12,500,000.000	Base		102.780519	466,530.93	102.577310	465,608.54	-922.39	0.02
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
	642,844.400	Local		105.949096	681,087.83	105.617120	678,953.74	-2,134.09	0.03
Original Face:	5,000,000.000	Base		105.949096	681,087.83	105.617120	678,953.74	-2,134.09	0.03
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
	2,746,675.120	Local		102.210649	2,807,394.46	102.969330	2,828,232.97	20,838.51	0.11
Original Face:	8,000,000.000	Base		102.210649	2,807,394.46	102.969330	2,828,232.97	20,838.51	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
	830,420.450	Local		102.006456	847,082.47	102.374140	850,135.79	3,053.32	0.03
Original Face:	5,000,000.000	Base		102.006456	847,082.47	102.374140	850,135.79	3,053.32	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
	360,308.950	Local		103.431611	372,673.35	101.117810	364,336.52	-8,336.83	0.01
Original Face:	5,000,000.000	Base		103.431611	372,673.35	101.117810	364,336.52	-8,336.83	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
	1,079,636.250	Local		100.657424	1,086,734.04	102.991490	1,111,933.46	25,199.42	0.04
Original Face:	5,000,000.000	Base		100.657424	1,086,734.04	102.991490	1,111,933.46	25,199.42	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
	1,149,014.200	Local		103.041598	1,183,962.59	104.546250	1,201,251.26	17,288.67	0.05
Original Face:	5,000,000.000	Base		103.041598	1,183,962.59	104.546250	1,201,251.26	17,288.67	0.05

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3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.440411	6,307,657.84	102.027990	6,407,357.77	99,699.93	0.24
Original Face:	6,280,000.000	Base	100.440411	6,307,657.84	102.027990	6,407,357.77	99,699.93	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,086,328.700	Local	104.202368	1,131,980.23	103.756750	1,127,139.35	-4,840.88	0.04
Original Face:	5,000,000.000	Base	104.202368	1,131,980.23	103.756750	1,127,139.35	-4,840.88	0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	129,958.370	Local	100.735528	130,914.25	101.356870	131,721.74	807.49	0.00
Original Face:	1,000,000.000	Base	100.735528	130,914.25	101.356870	131,721.74	807.49	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	402,232.750	Local	100.882417	405,782.12	101.596730	408,655.32	2,873.20	0.02
Original Face:	5,000,000.000	Base	100.882417	405,782.12	101.596730	408,655.32	2,873.20	0.02
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	354,709.650	Local	101.807554	361,121.22	100.726360	357,286.12	-3,835.10	0.01
Original Face:	7,500,000.000	Base	101.807554	361,121.22	100.726360	357,286.12	-3,835.10	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,582,738.800	Local	102.373827	2,644,048.54	104.481250	2,698,477.78	54,429.24	0.10
Original Face:	10,000,000.000	Base	102.373827	2,644,048.54	104.481250	2,698,477.78	54,429.24	0.10
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	775,819.600	Local	101.442683	787,012.22	102.901700	798,331.56	11,319.34	0.03
Original Face:	5,000,000.000	Base	101.442683	787,012.22	102.901700	798,331.56	11,319.34	0.03
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	180,147.600	Local	101.805181	183,399.59	100.480160	181,012.60	-2,386.99	0.01
Original Face:	5,000,000.000	Base	101.805181	183,399.59	100.480160	181,012.60	-2,386.99	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.994785	1,767,034.14	105.651890	1,885,861.94	118,827.80	0.07
Original Face:	1,784,977.000	Base	98.994785	1,767,034.14	105.651890	1,885,861.94	118,827.80	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,955,519.430	Local	101.212365	1,979,227.47	102.009190	1,994,809.53	15,582.06	0.08
Original Face:	5,183,921.000	Base	101.212365	1,979,227.47	102.009190	1,994,809.53	15,582.06	0.08

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3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	683,358.200	Local	100.936924	689,760.75	102.417560	699,878.79	10,118.04	0.03
Original Face:	5,000,000.000	Base	100.936924	689,760.75	102.417560	699,878.79	10,118.04	0.03
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	646,909.300	Local	102.208124	661,193.86	100.598980	650,784.16	-10,409.70	0.02
Original Face:	14,550,000.000	Base	102.208124	661,193.86	100.598980	650,784.16	-10,409.70	0.02
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	22,148.800	Local	102.370467	22,673.83	99.945190	22,136.66	-537.17	0.00
Original Face:	10,000,000.000	Base	102.370467	22,673.83	99.945190	22,136.66	-537.17	0.00
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,565,766.750	Local	102.716157	1,608,295.43	101.699650	1,592,379.30	-15,916.13	0.06
Original Face:	3,000,000.000	Base	102.716157	1,608,295.43	101.699650	1,592,379.30	-15,916.13	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	345,212.600	Local	102.672026	354,436.77	100.864380	348,196.55	-6,240.22	0.01
Original Face:	5,000,000.000	Base	102.672026	354,436.77	100.864380	348,196.55	-6,240.22	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,189,768.940	Local	102.268085	1,216,753.91	102.348550	1,217,711.26	957.35	0.05
Original Face:	2,579,263.000	Base	102.268085	1,216,753.91	102.348550	1,217,711.26	957.35	0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	376,464.750	Local	102.024553	384,086.48	101.056560	380,442.33	-3,644.15	0.01
Original Face:	5,000,000.000	Base	102.024553	384,086.48	101.056560	380,442.33	-3,644.15	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	600,812.500	Local	102.668818	616,847.09	101.498260	609,814.23	-7,032.86	0.02
Original Face:	5,000,000.000	Base	102.668818	616,847.09	101.498260	609,814.23	-7,032.86	0.02
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	219,675.100	Local	101.758583	223,538.27	100.543330	220,868.66	-2,669.61	0.01
Original Face:	5,000,000.000	Base	101.758583	223,538.27	100.543330	220,868.66	-2,669.61	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	231,679.660	Local	99.850686	231,333.73	100.508270	232,857.22	1,523.49	0.01
Original Face:	3,650,000.000	Base	99.850686	231,333.73	100.508270	232,857.22	1,523.49	0.01

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
		2,000,000.000	Local 99.998088	1,999,961.75	100.064895	2,001,297.90	1,336.15	0.08
			Base 99.998088	1,999,961.75	100.064895	2,001,297.90	1,336.15	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
		10,000,000.000	Local 99.775405	9,977,540.51	97.314974	9,731,497.40	-246,043.11	0.37
			Base 99.775405	9,977,540.51	97.314974	9,731,497.40	-246,043.11	0.37
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
		461,639.700	Local 102.946482	475,241.83	102.274840	472,141.26	-3,100.57	0.02
Original Face:		5,000,000.000	Base 102.946482	475,241.83	102.274840	472,141.26	-3,100.57	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
		5,778,971.160	Local 103.399989	5,975,455.55	100.680780	5,818,313.24	-157,142.31	0.22
Original Face:		9,629,000.000	Base 103.399989	5,975,455.55	100.680780	5,818,313.24	-157,142.31	0.22
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
		2,734,645.650	Local 100.593949	2,750,888.05	105.668240	2,889,651.93	138,763.88	0.11
Original Face:		5,000,000.000	Base 100.593949	2,750,888.05	105.668240	2,889,651.93	138,763.88	0.11
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
		4,413,228.060	Local 99.483570	4,390,436.84	103.567770	4,570,681.89	180,245.05	0.17
Original Face:		6,000,000.000	Base 99.483570	4,390,436.84	103.567770	4,570,681.89	180,245.05	0.17
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
		2,234,188.800	Local 112.133033	2,505,263.67	112.626240	2,516,282.84	11,019.17	0.10
Original Face:		10,000,000.000	Base 112.133033	2,505,263.67	112.626240	2,516,282.84	11,019.17	0.10
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
		8,197,315.880	Local 103.880676	8,515,427.16	102.277020	8,383,970.40	-131,456.76	0.32
Original Face:		11,739,000.000	Base 103.880676	8,515,427.16	102.277020	8,383,970.40	-131,456.76	0.32
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
		0.040	Local -31,450.000000	-12.58	100.000000	0.04	12.62	0.00
Original Face:		5,000,000.000	Base -31,450.000000	-12.58	100.000000	0.04	12.62	0.00
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
		2,785,130.200	Local 102.246477	2,847,697.52	100.938690	2,811,273.94	-36,423.58	0.11
Original Face:		5,000,000.000	Base 102.246477	2,847,697.52	100.938690	2,811,273.94	-36,423.58	0.11

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3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
		9,858,077.600	Local 102.807839	10,134,876.52	100.244060	9,882,137.22	-252,739.30	0.37
Original Face:		10,000,000.000	Base 102.807839	10,134,876.52	100.244060	9,882,137.22	-252,739.30	0.37
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
		1,264,649.800	Local 103.728256	1,311,799.18	109.478199	1,384,515.82	72,716.64	0.05
Original Face:		10,000,000.000	Base 103.728256	1,311,799.18	109.478199	1,384,515.82	72,716.64	0.05
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
		664,257.020	Local 101.656833	675,262.65	105.379572	699,991.20	24,728.55	0.03
Original Face:		7,000,000.000	Base 101.656833	675,262.65	105.379572	699,991.20	24,728.55	0.03
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				1.994000	01 Nov 2035		
		404,588.500	Local 102.889793	416,280.27	104.534131	422,933.07	6,652.80	0.02
Original Face:		5,000,000.000	Base 102.889793	416,280.27	104.534131	422,933.07	6,652.80	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
		2,027,687.000	Local 105.201020	2,133,147.41	110.615927	2,242,944.77	109,797.36	0.09
Original Face:		20,000,000.000	Base 105.201020	2,133,147.41	110.615927	2,242,944.77	109,797.36	0.09
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				1.970000	01 May 2036		
		480,434.350	Local 103.030689	494,994.82	104.613360	502,598.52	7,603.70	0.02
Original Face:		5,000,000.000	Base 103.030689	494,994.82	104.613360	502,598.52	7,603.70	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				1.851000	01 Oct 2037		
		146,551.720	Local 105.771696	155,010.24	102.634620	150,412.80	-4,597.44	0.01
Original Face:		4,000,000.000	Base 105.771696	155,010.24	102.634620	150,412.80	-4,597.44	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		1,000,177.280	Local 103.629247	1,036,476.18	107.326844	1,073,458.71	36,982.53	0.04
Original Face:		8,000,000.000	Base 103.629247	1,036,476.18	107.326844	1,073,458.71	36,982.53	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.059000	01 Aug 2037		
		77,980.350	Local 105.996934	82,656.78	100.454676	78,334.91	-4,321.87	0.00
Original Face:		5,000,000.000	Base 105.996934	82,656.78	100.454676	78,334.91	-4,321.87	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.718000	01 Apr 2023		
		2,207,919.460	Local 101.080051	2,231,766.11	101.609754	2,243,461.53	11,695.42	0.09
Original Face:		4,950,000.000	Base 101.080051	2,231,766.11	101.609754	2,243,461.53	11,695.42	0.09

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3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.444000	01 Feb 2023			
		2,467,691.920	Local 100.665517	2,484,114.82	100.988916	2,492,095.32	7,980.50		0.09
Original Face:		6,575,000.000	Base 100.665517	2,484,114.82	100.988916	2,492,095.32	7,980.50		0.09
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028			
		785,130.120	Local 101.742439	798,810.53	104.559808	820,930.55	22,120.02		0.03
Original Face:		6,000,000.000	Base 101.742439	798,810.53	104.559808	820,930.55	22,120.02		0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026			
		860,276.700	Local 102.570313	882,388.50	105.184987	904,881.94	22,493.44		0.03
Original Face:		10,000,000.000	Base 102.570313	882,388.50	105.184987	904,881.94	22,493.44		0.03
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034			
		1,261,749.780	Local 103.876259	1,310,658.47	106.944645	1,349,373.82	38,715.35		0.05
Original Face:		6,000,000.000	Base 103.876259	1,310,658.47	106.944645	1,349,373.82	38,715.35		0.05
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045			
		2,028,435.890	Local 104.630433	2,122,361.26	107.607725	2,182,753.71	60,392.45		0.08
Original Face:		6,750,000.000	Base 104.630433	2,122,361.26	107.607725	2,182,753.71	60,392.45		0.08
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044			
		1,269,292.640	Local 102.572748	1,301,948.34	108.667548	1,379,309.19	77,360.85		0.05
Original Face:		7,000,000.000	Base 102.572748	1,301,948.34	108.667548	1,379,309.19	77,360.85		0.05
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023			
		8,130,343.420	Local 99.761221	8,110,929.84	101.448047	8,248,074.61	137,144.77		0.31
Original Face:		8,500,000.000	Base 99.761221	8,110,929.84	101.448047	8,248,074.61	137,144.77		0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026			
		5,617,000.000	Local 99.819638	5,606,869.09	105.904120	5,948,634.42	341,765.33		0.23
Original Face:		5,617,000.000	Base 99.819638	5,606,869.09	105.904120	5,948,634.42	341,765.33		0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032			
		1,480,521.390	Local 101.062972	1,496,258.92	102.171249	1,512,667.20	16,408.28		0.06
Original Face:		5,948,304.000	Base 101.062972	1,496,258.92	102.171249	1,512,667.20	16,408.28		0.06
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035			
		2,065,903.960	Local 101.975340	2,106,712.59	105.715040	2,183,971.20	77,258.61		0.08
Original Face:		7,922,201.000	Base 101.975340	2,106,712.59	105.715040	2,183,971.20	77,258.61		0.08

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3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,470,090.840	Local	101.941162	1,498,627.69	108.397623	1,593,543.53	94,915.84	0.06
Original Face:	6,000,000.000	Base	101.941162	1,498,627.69	108.397623	1,593,543.53	94,915.84	0.06
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,922,091.520	Local	103.893729	3,035,869.85	108.513372	3,170,860.04	134,990.19	0.12
Original Face:	11,523,254.000	Base	103.893729	3,035,869.85	108.513372	3,170,860.04	134,990.19	0.12
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	560.500	Local	99.898305	559.93	99.870820	559.78	-0.15	0.00
Original Face:	5,000,000.000	Base	99.898305	559.93	99.870820	559.78	-0.15	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,169,562.810	Local	115.983825	3,676,180.19	116.629840	3,696,656.03	20,475.84	0.14
Original Face:	41,000,000.000	Base	115.983825	3,676,180.19	116.629840	3,696,656.03	20,475.84	0.14
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	118,119.950	Local	101.305867	119,662.44	112.030190	132,330.00	12,667.56	0.01
Original Face:	5,000,000.000	Base	101.305867	119,662.44	112.030190	132,330.00	12,667.56	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	725,657.610	Local	107.572055	780,604.80	107.647700	781,153.73	548.93	0.03
Original Face:	5,855,000.000	Base	107.572055	780,604.80	107.647700	781,153.73	548.93	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.015595	25 Sep 2039		
	335,140.000	Local	104.461959	350,093.81	112.042270	375,498.46	25,404.65	0.01
Original Face:	5,000,000.000	Base	104.461959	350,093.81	112.042270	375,498.46	25,404.65	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	1,123.020	Local	100.788944	1,131.88	101.225370	1,136.78	4.90	0.00
Original Face:	6,000,000.000	Base	100.788944	1,131.88	101.225370	1,136.78	4.90	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.577105	25 Aug 2039		
	1,029,568.800	Local	102.393486	1,054,211.38	110.100930	1,133,564.82	79,353.44	0.04
Original Face:	10,000,000.000	Base	102.393486	1,054,211.38	110.100930	1,133,564.82	79,353.44	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,740,766.340	Local	102.075625	2,797,654.36	107.593870	2,948,896.57	151,242.21	0.11
Original Face:	8,609,641.000	Base	102.075625	2,797,654.36	107.593870	2,948,896.57	151,242.21	0.11

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	1,867,448.250	Local	99.699952	1,861,845.01	103.614260	1,934,942.69	73,097.68	0.07
Original Face:	5,000,000.000	Base	99.699952	1,861,845.01	103.614260	1,934,942.69	73,097.68	0.07
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.014607	25 Oct 2040		
	696,848.350	Local	107.453579	748,788.49	113.046920	787,765.60	38,977.11	0.03
Original Face:	5,000,000.000	Base	107.453579	748,788.49	113.046920	787,765.60	38,977.11	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	755,436.290	Local	99.694790	753,130.62	113.201708	855,166.78	102,036.16	0.03
Original Face:	11,959,998.000	Base	99.694790	753,130.62	113.201708	855,166.78	102,036.16	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	139,504.800	Local	99.456499	138,746.59	112.966185	157,593.25	18,846.66	0.01
Original Face:	5,000,000.000	Base	99.456499	138,746.59	112.966185	157,593.25	18,846.66	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	126,190.090	Local	100.512592	126,836.93	113.269020	142,934.28	16,097.35	0.01
Original Face:	6,500,000.000	Base	100.512592	126,836.93	113.269020	142,934.28	16,097.35	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	248,895.520	Local	100.121911	249,198.95	113.089725	281,475.26	32,276.31	0.01
Original Face:	8,000,000.000	Base	100.121911	249,198.95	113.089725	281,475.26	32,276.31	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	100,364.700	Local	100.403349	100,769.52	109.620412	110,020.20	9,250.68	0.00
Original Face:	5,457,127.000	Base	100.403349	100,769.52	109.620412	110,020.20	9,250.68	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	249,042.350	Local	100.454854	250,175.13	110.698762	275,686.80	25,511.67	0.01
Original Face:	5,000,000.000	Base	100.454854	250,175.13	110.698762	275,686.80	25,511.67	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	545,923.840	Local	100.835977	550,487.64	111.996281	611,414.40	60,926.76	0.02
Original Face:	10,547,657.000	Base	100.835977	550,487.64	111.996281	611,414.40	60,926.76	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	352,682.580	Local	100.467165	354,330.19	111.718672	394,012.29	39,682.10	0.01
Original Face:	17,500,000.000	Base	100.467165	354,330.19	111.718672	394,012.29	39,682.10	0.01

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	101,969.710	Local		102.967695	104,995.86	112.665363	114,884.54	9,888.68	0.00
Original Face:	9,397,749.000	Base		102.967695	104,995.86	112.665363	114,884.54	9,888.68	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	4,770,537.120	Local		105.069313	5,012,370.59	108.473309	5,174,759.47	162,388.88	0.20
Original Face:	15,243,777.000	Base		105.069313	5,012,370.59	108.473309	5,174,759.47	162,388.88	0.20
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	619,286.720	Local		100.559482	622,751.52	102.652597	635,713.90	12,962.38	0.02
Original Face:	4,744,826.000	Base		100.559482	622,751.52	102.652597	635,713.90	12,962.38	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	941,417.400	Local		100.583608	946,911.59	102.360160	963,636.36	16,724.77	0.04
Original Face:	4,166,154.000	Base		100.583608	946,911.59	102.360160	963,636.36	16,724.77	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
	3,052,389.600	Local		102.388765	3,125,304.02	106.746670	3,258,324.25	133,020.23	0.12
Original Face:	10,000,000.000	Base		102.388765	3,125,304.02	106.746670	3,258,324.25	133,020.23	0.12
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	5,377,302.570	Local		107.694863	5,791,078.66	108.055955	5,810,495.65	19,416.99	0.22
Original Face:	9,938,165.000	Base		107.694863	5,791,078.66	108.055955	5,810,495.65	19,416.99	0.22
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
	3,462,044.750	Local		107.691051	3,728,312.37	108.037684	3,740,312.97	12,000.60	0.14
Original Face:	6,864,195.000	Base		107.691051	3,728,312.37	108.037684	3,740,312.97	12,000.60	0.14
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
	1,279,392.630	Local		105.063017	1,344,168.49	107.408922	1,374,181.83	30,013.34	0.05
Original Face:	11,668,342.000	Base		105.063017	1,344,168.49	107.408922	1,374,181.83	30,013.34	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
	3,217,413.200	Local		99.853500	3,212,699.70	105.223379	3,385,470.89	172,771.19	0.13
Original Face:	10,000,000.000	Base		99.853500	3,212,699.70	105.223379	3,385,470.89	172,771.19	0.13
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	12,273,820.700	Local		106.216643	13,036,840.35	103.889031	12,751,153.39	-285,686.96	0.48
Original Face:	12,784,918.000	Base		106.216643	13,036,840.35	103.889031	12,751,153.39	-285,686.96	0.48

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31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
	1,770,762.120	Local	100.603815	1,781,454.24	103.762468	1,837,386.48	55,932.24	0.07	
Original Face:	6,000,000.000	Base	100.603815	1,781,454.24	103.762468	1,837,386.48	55,932.24	0.07	
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
	564,661.830	Local	104.628538	590,797.42	114.306121	645,443.03	54,645.61	0.02	
Original Face:	9,100,000.000	Base	104.628538	590,797.42	114.306121	645,443.03	54,645.61	0.02	
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
	291,818.180	Local	100.800947	294,155.49	105.197794	306,986.29	12,830.80	0.01	
Original Face:	7,060,000.000	Base	100.800947	294,155.49	105.197794	306,986.29	12,830.80	0.01	
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
	306,766.560	Local	101.895096	312,580.08	105.340847	323,150.49	10,570.41	0.01	
Original Face:	6,000,000.000	Base	101.895096	312,580.08	105.340847	323,150.49	10,570.41	0.01	
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	867,182.550	Local	103.835002	900,439.02	109.823757	952,372.46	51,933.44	0.04	
Original Face:	5,000,000.000	Base	103.835002	900,439.02	109.823757	952,372.46	51,933.44	0.04	
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	2,131,326.750	Local	103.254363	2,200,687.85	105.598411	2,250,647.18	49,959.33	0.09	
Original Face:	7,000,000.000	Base	103.254363	2,200,687.85	105.598411	2,250,647.18	49,959.33	0.09	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	116,074.420	Local	100.635497	116,812.07	104.979044	121,853.82	5,041.75	0.00	
Original Face:	7,000,000.000	Base	100.635497	116,812.07	104.979044	121,853.82	5,041.75	0.00	
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	648,173.500	Local	104.772589	679,108.16	107.836520	698,967.75	19,859.59	0.03	
Original Face:	6,100,000.000	Base	104.772589	679,108.16	107.836520	698,967.75	19,859.59	0.03	
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	1,872,931.840	Local	101.445046	1,899,996.56	104.839938	1,963,580.58	63,584.02	0.07	
Original Face:	9,500,000.000	Base	101.445046	1,899,996.56	104.839938	1,963,580.58	63,584.02	0.07	
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	949,772.300	Local	102.458743	973,124.76	107.011444	1,016,365.05	43,240.29	0.04	
Original Face:	5,000,000.000	Base	102.458743	973,124.76	107.011444	1,016,365.05	43,240.29	0.04	

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	Units								
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,605,927.640	Local	103.477703	1,661,777.03	108.829400	1,747,721.42	85,944.39	0.07	
Original Face:	7,899,440.000	Base	103.477703	1,661,777.03	108.829400	1,747,721.42	85,944.39	0.07	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	1,907,368.640	Local	105.291830	2,008,303.34	108.810122	2,075,410.14	67,106.80	0.08	
Original Face:	8,000,000.000	Base	105.291830	2,008,303.34	108.810122	2,075,410.14	67,106.80	0.08	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	2,080,139.880	Local	101.953478	2,120,774.96	105.202263	2,188,354.23	67,579.27	0.08	
Original Face:	6,000,000.000	Base	101.953478	2,120,774.96	105.202263	2,188,354.23	67,579.27	0.08	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	1,421,070.250	Local	102.066435	1,450,435.74	104.720312	1,488,149.20	37,713.46	0.06	
Original Face:	5,000,000.000	Base	102.066435	1,450,435.74	104.720312	1,488,149.20	37,713.46	0.06	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	1,389,419.250	Local	102.867517	1,429,261.08	105.830324	1,470,426.89	41,165.81	0.06	
Original Face:	5,000,000.000	Base	102.867517	1,429,261.08	105.830324	1,470,426.89	41,165.81	0.06	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.043000	01 Feb 2037		
	356,787.100	Local	102.724639	366,508.26	104.943536	374,425.00	7,916.74	0.01	
Original Face:	5,000,000.000	Base	102.724639	366,508.26	104.943536	374,425.00	7,916.74	0.01	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
	289,216.810	Local	105.055252	303,837.45	107.109243	309,777.94	5,940.49	0.01	
Original Face:	3,262,241.000	Base	105.055252	303,837.45	107.109243	309,777.94	5,940.49	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.238000	01 Jan 2037		
	445,746.950	Local	102.715646	457,851.86	104.935192	467,745.42	9,893.56	0.02	
Original Face:	6,271,091.000	Base	102.715646	457,851.86	104.935192	467,745.42	9,893.56	0.02	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
	437,198.880	Local	101.868504	445,367.96	105.232233	460,074.14	14,706.18	0.02	
Original Face:	12,000,000.000	Base	101.868504	445,367.96	105.232233	460,074.14	14,706.18	0.02	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
	10,000,000.000	Local	99.105696	9,910,569.63	134.231688	13,423,168.80	3,512,599.17	0.51	
		Base	99.105696	9,910,569.63	134.231688	13,423,168.80	3,512,599.17	0.51	

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320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	108.639454	4,345,578.17	106.951000	4,278,040.00	-67,538.17	0.16
		Base	108.639454	4,345,578.17	106.951000	4,278,040.00	-67,538.17	0.16
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.708785	4,985,439.25	139.502730	6,975,136.50	1,989,697.25	0.26
		Base	99.708785	4,985,439.25	139.502730	6,975,136.50	1,989,697.25	0.26
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.299806	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.710403	14,956,560.45	-43,439.55	0.57
		Base	100.000000	15,000,000.00	99.710403	14,956,560.45	-43,439.55	0.57
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.918984	13,738,860.36	98.010070	13,476,384.63	-262,475.73	0.51
Original Face:	13,750,000.000	Base	99.918984	13,738,860.36	98.010070	13,476,384.63	-262,475.73	0.51
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.142041	6,281,350.32	105.376290	6,417,416.06	136,065.74	0.24
Original Face:	6,090,000.000	Base	103.142041	6,281,350.32	105.376290	6,417,416.06	136,065.74	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.389626	25 Jul 2022		
	5,000,000.000	Local	99.890314	4,994,515.70	101.117950	5,055,897.50	61,381.80	0.19
Original Face:	5,000,000.000	Base	99.890314	4,994,515.70	101.117950	5,055,897.50	61,381.80	0.19
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,351,776.320	Local	110.113721	1,488,491.20	115.270595	1,558,200.61	69,709.41	0.06
Original Face:	8,707,929.000	Base	110.113721	1,488,491.20	115.270595	1,558,200.61	69,709.41	0.06
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	5,297,365.690	Local	105.404047	5,583,637.84	107.242626	5,681,034.07	97,396.23	0.22
Original Face:	11,805,572.000	Base	105.404047	5,583,637.84	107.242626	5,681,034.07	97,396.23	0.22
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	1,253,801.800	Local	100.000000	1,253,801.80	105.142817	1,318,282.53	64,480.73	0.05
Original Face:	10,000,000.000	Base	100.000000	1,253,801.80	105.142817	1,318,282.53	64,480.73	0.05
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	8,703,106.420	Local	111.809823	9,730,927.89	109.448433	9,525,413.60	-205,514.29	0.36
Original Face:	9,821,806.000	Base	111.809823	9,730,927.89	109.448433	9,525,413.60	-205,514.29	0.36

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3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
		12,783,740.120	Local 106.660665	13,635,222.23	105.418483	13,476,424.91	-158,797.32	0.51
Original Face:		12,889,444.000	Base 106.660665	13,635,222.23	105.418483	13,476,424.91	-158,797.32	0.51
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,923,573.500	Local 109.130124	10,829,608.08	108.542033	10,771,248.42	-58,359.66	0.41
Original Face:		10,000,000.000	Base 109.130124	10,829,608.08	108.542033	10,771,248.42	-58,359.66	0.41
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		10,017,787.130	Local 106.365930	10,655,512.49	105.512277	10,569,995.31	-85,517.18	0.40
Original Face:		10,204,176.000	Base 106.365930	10,655,512.49	105.512277	10,569,995.31	-85,517.18	0.40
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		12,260,689.340	Local 108.996582	13,363,732.31	109.105377	13,377,071.33	13,339.02	0.51
Original Face:		12,373,645.000	Base 108.996582	13,363,732.31	109.105377	13,377,071.33	13,339.02	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,061,500.200	Local 108.383083	1,150,486.64	112.636458	1,195,636.23	45,149.59	0.05
Original Face:		6,000,000.000	Base 108.383083	1,150,486.64	112.636458	1,195,636.23	45,149.59	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,940,109.730	Local 105.367205	2,044,239.40	106.744459	2,070,959.64	26,720.24	0.08
Original Face:		5,682,660.000	Base 105.367205	2,044,239.40	106.744459	2,070,959.64	26,720.24	0.08
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		1,465,404.920	Local 105.590209	1,547,324.12	107.136869	1,569,988.95	22,664.83	0.06
Original Face:		5,271,946.000	Base 105.590209	1,547,324.12	107.136869	1,569,988.95	22,664.83	0.06
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		5,656,666.490	Local 105.386986	5,961,390.34	106.485678	6,023,539.66	62,149.32	0.23
Original Face:		8,934,236.000	Base 105.386986	5,961,390.34	106.485678	6,023,539.66	62,149.32	0.23
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		122,545.430	Local 100.793387	123,517.69	114.393088	140,183.50	16,665.81	0.01
Original Face:		7,000,000.000	Base 100.793387	123,517.69	114.393088	140,183.50	16,665.81	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		1,075,149.130	Local 102.954534	1,106,914.78	105.224950	1,131,325.13	24,410.35	0.04
Original Face:		22,821,698.000	Base 102.954534	1,106,914.78	105.224950	1,131,325.13	24,410.35	0.04

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36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		115,824.500	Local 102.477705	118,694.29	103.211862	119,544.62	850.33	0.00
Original Face:		5,000,000.000	Base 102.477705	118,694.29	103.211862	119,544.62	850.33	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		1,808,196.670	Local 100.872183	1,823,967.46	103.411594	1,869,885.00	45,917.54	0.07
Original Face:		13,640,889.000	Base 100.872183	1,823,967.46	103.411594	1,869,885.00	45,917.54	0.07
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		808,109.890	Local 107.516224	868,849.24	107.265294	866,821.45	-2,027.79	0.03
Original Face:		5,000,000.000	Base 107.516224	868,849.24	107.265294	866,821.45	-2,027.79	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,572,189.300	Local 105.921742	1,665,290.30	108.617611	1,707,674.46	42,384.16	0.06
Original Face:		10,000,000.000	Base 105.921742	1,665,290.30	108.617611	1,707,674.46	42,384.16	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.052000	20 Mar 2070		
		5,498,419.290	Local 106.409335	5,850,831.39	104.791620	5,761,882.65	-88,948.74	0.22
Original Face:		6,631,731.000	Base 106.409335	5,850,831.39	104.791620	5,761,882.65	-88,948.74	0.22
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.230000	20 Apr 2070		
		7,778,846.730	Local 111.970842	8,710,040.19	106.626180	8,294,287.12	-415,753.07	0.31
Original Face:		10,005,856.000	Base 111.970842	8,710,040.19	106.626180	8,294,287.12	-415,753.07	0.31
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		4,921,446.810	Local 106.776562	5,254,951.71	105.315575	5,183,050.01	-71,901.70	0.20
Original Face:		7,538,423.000	Base 106.776562	5,254,951.71	105.315575	5,183,050.01	-71,901.70	0.20
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				2.704000	20 May 2070		
		7,747,593.790	Local 110.488240	8,560,180.04	105.259920	8,155,111.03	-405,069.01	0.31
Original Face:		10,000,000.000	Base 110.488240	8,560,180.04	105.259920	8,155,111.03	-405,069.01	0.31
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.247000	20 Oct 2070		
		7,855,003.890	Local 108.556537	8,527,120.20	105.800185	8,310,608.65	-216,511.55	0.32
Original Face:		10,000,000.000	Base 108.556537	8,527,120.20	105.800185	8,310,608.65	-216,511.55	0.32
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.587000	20 Jan 2071		
		5,308,161.160	Local 112.494464	5,971,387.45	107.969970	5,731,220.01	-240,167.44	0.22
Original Face:		6,168,892.000	Base 112.494464	5,971,387.45	107.969970	5,731,220.01	-240,167.44	0.22

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3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.560000	20 Aug 2071			
		9,552,231.990	Local	109.501654	10,459,852.02	106.977294	10,218,719.30	-241,132.72	0.39
Original Face:		10,000,000.000	Base	109.501654	10,459,852.02	106.977294	10,218,719.30	-241,132.72	0.39
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034			
		124,053.190	Local	100.751710	124,985.71	113.972563	141,386.60	16,400.89	0.01
Original Face:		7,322,535.000	Base	100.751710	124,985.71	113.972563	141,386.60	16,400.89	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039			
		574,346.340	Local	104.720758	601,459.84	115.486886	663,294.70	61,834.86	0.03
Original Face:		8,800,000.000	Base	104.720758	601,459.84	115.486886	663,294.70	61,834.86	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023			
		15,000,000.000	Local	100.003274	15,000,491.04	99.752365	14,962,854.75	-37,636.29	0.57
			Base	100.003274	15,000,491.04	99.752365	14,962,854.75	-37,636.29	0.57
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.896971	9,689,697.10	-310,302.90	0.37
			Base	100.000000	10,000,000.00	96.896971	9,689,697.10	-310,302.90	0.37
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	97.844444	9,784,444.40	-215,555.60	0.37
			Base	100.000000	10,000,000.00	97.844444	9,784,444.40	-215,555.60	0.37
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
		498,239.450	Local	105.947409	527,871.79	106.588420	531,065.56	3,193.77	0.02
Original Face:		2,500,000.000	Base	105.947409	527,871.79	106.588420	531,065.56	3,193.77	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
		2,533,663.760	Local	105.758347	2,679,560.91	107.653020	2,727,565.55	48,004.64	0.10
Original Face:		8,000,000.000	Base	105.758347	2,679,560.91	107.653020	2,727,565.55	48,004.64	0.10
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067			
		6,878,902.730	Local	103.441475	7,115,638.43	100.752630	6,930,675.42	-184,963.01	0.26
Original Face:		10,000,000.000	Base	103.441475	7,115,638.43	100.752630	6,930,675.42	-184,963.01	0.26
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039			
		282,592.000	Local	103.226305	291,709.28	104.308990	294,768.86	3,059.58	0.01
Original Face:		10,000,000.000	Base	103.226305	291,709.28	104.308990	294,768.86	3,059.58	0.01

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.767250	20 Dec 2066		
		7,181,625.750	Local 100.997316	7,253,249.22	99.429250	7,140,636.62	-112,612.60	0.27
Original Face:		10,000,000.000	Base 100.997316	7,253,249.22	99.429250	7,140,636.62	-112,612.60	0.27
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.691120	20 Aug 2034		
		579,734.250	Local 106.268907	616,077.25	112.379820	651,504.31	35,427.06	0.02
Original Face:		5,000,000.000	Base 106.268907	616,077.25	112.379820	651,504.31	35,427.06	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.924520	20 Apr 2037		
		1,152,105.600	Local 107.409712	1,237,473.31	112.776690	1,299,306.56	61,833.25	0.05
Original Face:		10,000,000.000	Base 107.409712	1,237,473.31	112.776690	1,299,306.56	61,833.25	0.05
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		325,159.970	Local 101.709928	330,719.97	103.533760	336,650.34	5,930.37	0.01
Original Face:		6,500,000.000	Base 101.709928	330,719.97	103.533760	336,650.34	5,930.37	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
		2,000,000.000	Local 99.706302	1,994,126.03	101.881620	2,037,632.40	43,506.37	0.08
Original Face:		2,000,000.000	Base 99.706302	1,994,126.03	101.881620	2,037,632.40	43,506.37	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		3,883,169.300	Local 103.087652	4,003,068.04	100.976100	3,921,072.92	-81,995.12	0.15
Original Face:		5,000,000.000	Base 103.087652	4,003,068.04	100.976100	3,921,072.92	-81,995.12	0.15
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		704,579.880	Local 100.261095	706,419.50	101.615280	715,960.82	9,541.32	0.03
Original Face:		12,000,000.000	Base 100.261095	706,419.50	101.615280	715,960.82	9,541.32	0.03
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		5,429,000.000	Local 96.549524	5,241,673.65	106.109150	5,760,665.75	518,992.10	0.22
Original Face:		5,429,000.000	Base 96.549524	5,241,673.65	106.109150	5,760,665.75	518,992.10	0.22
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,757,373.120	Local 102.005278	1,792,613.33	102.223040	1,796,440.23	3,826.90	0.07
Original Face:		3,000,000.000	Base 102.005278	1,792,613.33	102.223040	1,796,440.23	3,826.90	0.07
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.099550	20 Nov 2042		
		1,726,903.310	Local 112.728032	1,946,704.12	109.644160	1,893,448.63	-53,255.49	0.07
Original Face:		5,010,613.000	Base 112.728032	1,946,704.12	109.644160	1,893,448.63	-53,255.49	0.07

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38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045			
		155,214.960	Local	99.597191	154,589.74	100.501710	155,993.69	1,403.95	0.01
Original Face:		6,000,000.000	Base	99.597191	154,589.74	100.501710	155,993.69	1,403.95	0.01
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045			
		0.000	Local	0.000000	-2.57	0.000000	0.00	2.57	0.00
			Base	0.000000	-2.57	0.000000	0.00	2.57	0.00
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
		4,085,510.760	Local	101.319901	4,139,435.47	101.864268	4,161,675.63	22,240.16	0.16
Original Face:		6,068,715.000	Base	101.319901	4,139,435.47	101.864268	4,161,675.63	22,240.16	0.16
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		13,252,537.730	Local	101.812258	13,492,707.91	101.372152	13,434,382.69	-58,325.22	0.51
Original Face:		23,575,000.000	Base	101.812258	13,492,707.91	101.372152	13,434,382.69	-58,325.22	0.51
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069			
		10,014,255.190	Local	102.296593	10,244,241.83	101.567160	10,171,194.59	-73,047.24	0.39
Original Face:		19,739,472.000	Base	102.296593	10,244,241.83	101.567160	10,171,194.59	-73,047.24	0.39
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.081130	20 Aug 2069			
		6,912,652.660	Local	102.686602	7,098,368.10	103.390030	7,146,993.66	48,625.56	0.27
Original Face:		10,000,000.000	Base	102.686602	7,098,368.10	103.390030	7,146,993.66	48,625.56	0.27
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069			
		5,166,363.390	Local	101.921623	5,265,641.41	101.473113	5,242,469.76	-23,171.65	0.20
Original Face:		10,000,000.000	Base	101.921623	5,265,641.41	101.473113	5,242,469.76	-23,171.65	0.20
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067			
		8,641,660.640	Local	100.257766	8,663,935.94	99.798311	8,624,231.36	-39,704.58	0.33
Original Face:		11,000,000.000	Base	100.257766	8,663,935.94	99.798311	8,624,231.36	-39,704.58	0.33
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.406920	20 Jul 2070			
		13,300,089.720	Local	117.821695	15,670,391.21	110.305387	14,670,715.44	-999,675.77	0.56
Original Face:		13,083,197.000	Base	117.821695	15,670,391.21	110.305387	14,670,715.44	-999,675.77	0.56
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.103880	20 Aug 2070			
		4,146,616.210	Local	103.740610	4,301,724.95	103.641600	4,297,619.39	-4,105.56	0.16
Original Face:		5,000,000.000	Base	103.740610	4,301,724.95	103.641600	4,297,619.39	-4,105.56	0.16

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38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.253880	20 Aug 2070			
		4,147,671.880	Local	104.778873	4,345,883.84	104.509110	4,334,694.97	-11,188.87	0.16
Original Face:		5,000,000.000	Base	104.778873	4,345,883.84	104.509110	4,334,694.97	-11,188.87	0.16
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.153880	20 Sep 2070			
		8,894,107.690	Local	104.582486	9,301,678.89	103.992570	9,249,211.17	-52,467.72	0.35
Original Face:		10,000,000.000	Base	104.582486	9,301,678.89	103.992570	9,249,211.17	-52,467.72	0.35
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044			
		28,237.000	Local	100.406948	28,351.91	99.967450	28,227.81	-124.10	0.00
Original Face:		10,000,000.000	Base	100.406948	28,351.91	99.967450	28,227.81	-124.10	0.00
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044			
		0.010	Local	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:		10,000,000.000	Base	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.622870	20 Jun 2048			
		3,756,161.400	Local	106.156612	3,987,413.69	112.982210	4,243,794.16	256,380.47	0.16
Original Face:		10,000,000.000	Base	106.156612	3,987,413.69	112.982210	4,243,794.16	256,380.47	0.16
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.502140	20 Feb 2049			
		3,252,927.800	Local	104.424594	3,396,856.66	109.079700	3,548,283.89	151,427.23	0.13
Original Face:		10,000,000.000	Base	104.424594	3,396,856.66	109.079700	3,548,283.89	151,427.23	0.13
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049			
		1,363,818.800	Local	101.768182	1,387,933.60	101.710320	1,387,144.47	-789.13	0.05
Original Face:		10,000,000.000	Base	101.768182	1,387,933.60	101.710320	1,387,144.47	-789.13	0.05
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.172470	20 Jun 2034			
		1,900,873.810	Local	104.238610	1,981,444.44	107.288550	2,039,419.95	57,975.51	0.08
Original Face:		6,317,173.000	Base	104.238610	1,981,444.44	107.288550	2,039,419.95	57,975.51	0.08
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.608630	20 Dec 2041			
		4,009,592.380	Local	104.621816	4,194,908.37	107.234580	4,299,669.55	104,761.18	0.16
Original Face:		11,457,930.000	Base	104.621816	4,194,908.37	107.234580	4,299,669.55	104,761.18	0.16
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.556560	20 Jan 2050			
		5,152,709.670	Local	113.019805	5,823,582.42	114.227010	5,885,786.19	62,203.77	0.22
Original Face:		8,141,884.000	Base	113.019805	5,823,582.42	114.227010	5,885,786.19	62,203.77	0.22

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STATE STREET

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38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		7,333,512.900	Local 100.324570	7,357,315.26	99.271890	7,280,116.86	-77,198.40	0.28
Original Face:		10,000,000.000	Base 100.324570	7,357,315.26	99.271890	7,280,116.86	-77,198.40	0.28
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
		8,155,226.500	Local 102.633990	8,370,034.39	101.463180	8,274,552.14	-95,482.25	0.31
Original Face:		10,000,000.000	Base 102.633990	8,370,034.39	101.463180	8,274,552.14	-95,482.25	0.31
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.889549	4,994,477.43	106.097258	5,304,862.90	310,385.47	0.20
			Base 99.889549	4,994,477.43	106.097258	5,304,862.90	310,385.47	0.20
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.951658	3,998,066.30	102.765440	4,110,617.60	112,551.30	0.16
			Base 99.951658	3,998,066.30	102.765440	4,110,617.60	112,551.30	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 112.739246	11,273,924.58	125.458852	12,545,885.20	1,271,960.62	0.48
			Base 112.739246	11,273,924.58	125.458852	12,545,885.20	1,271,960.62	0.48
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.369998	4,968,499.88	145.804873	7,290,243.65	2,321,743.77	0.28
			Base 99.369998	4,968,499.88	145.804873	7,290,243.65	2,321,743.77	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.952984	9,995,298.35	102.276585	10,227,658.50	232,360.15	0.39
			Base 99.952984	9,995,298.35	102.276585	10,227,658.50	232,360.15	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.632168	2,206,866.32	101.328740	2,222,142.16	15,275.84	0.08
Original Face:		4,840,000.000	Base 100.632168	2,206,866.32	101.328740	2,222,142.16	15,275.84	0.08
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				1.000000	10 Dec 2025		
		10,000,000.000	Local 100.147000	10,014,700.00	100.063000	10,006,300.00	-8,400.00	0.38
			Base 100.147000	10,014,700.00	100.063000	10,006,300.00	-8,400.00	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.615427	4,930,771.35	127.739109	6,386,955.45	1,456,184.10	0.24
			Base 98.615427	4,930,771.35	127.739109	6,386,955.45	1,456,184.10	0.24

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478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.945431	9,994,543.14	97.871483	9,787,148.30	-207,394.84	0.37
			Base	99.945431	9,994,543.14	97.871483	9,787,148.30	-207,394.84	0.37
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.381087	7,453,581.54	94.877053	7,115,778.98	-337,802.56	0.27
			Base	99.381087	7,453,581.54	94.877053	7,115,778.98	-337,802.56	0.27
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.162630	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.347426	5,017,371.30	17,371.30	0.19
			Base	100.000000	5,000,000.00	100.347426	5,017,371.30	17,371.30	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.956131	4,997,806.57	105.945013	5,297,250.65	299,444.08	0.20
			Base	99.956131	4,997,806.57	105.945013	5,297,250.65	299,444.08	0.20
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.713520	9,971,351.98	101.703249	10,170,324.90	198,972.92	0.39
			Base	99.713520	9,971,351.98	101.703249	10,170,324.90	198,972.92	0.39
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022			
		2,425,000.000	Local	101.425979	2,459,579.99	101.298868	2,456,497.55	-3,082.44	0.09
			Base	101.425979	2,459,579.99	101.298868	2,456,497.55	-3,082.44	0.09
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.700613	3,988,024.50	102.912291	4,116,491.64	128,467.14	0.16
			Base	99.700613	3,988,024.50	102.912291	4,116,491.64	128,467.14	0.16
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				0.965630	10 Aug 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	99.881613	14,982,241.95	-17,758.05	0.57
			Base	100.000000	15,000,000.00	99.881613	14,982,241.95	-17,758.05	0.57
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.833601	14,825,040.19	91.846867	13,777,030.05	-1,048,010.14	0.52
			Base	98.833601	14,825,040.19	91.846867	13,777,030.05	-1,048,010.14	0.52
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.940585	4,997,029.27	95.915428	4,795,771.40	-201,257.87	0.18
			Base	99.940585	4,997,029.27	95.915428	4,795,771.40	-201,257.87	0.18

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58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
	5,000,000.000	Local		99.747942	4,987,397.09	142.368368	7,118,418.40	2,131,021.31	0.27
		Base		99.747942	4,987,397.09	142.368368	7,118,418.40	2,131,021.31	0.27
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	5,000,000.000	Local		111.369943	5,568,497.14	108.515042	5,425,752.10	-142,745.04	0.21
		Base		111.369943	5,568,497.14	108.515042	5,425,752.10	-142,745.04	0.21
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
	20,000,000.000	Local		103.444596	20,688,919.20	102.949770	20,589,954.00	-98,965.20	0.78
		Base		103.444596	20,688,919.20	102.949770	20,589,954.00	-98,965.20	0.78
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
	10,000,000.000	Local		113.543577	11,354,357.68	125.990353	12,599,035.30	1,244,677.62	0.48
		Base		113.543577	11,354,357.68	125.990353	12,599,035.30	1,244,677.62	0.48
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
	16,500,000.000	Local		99.789261	16,465,228.10	95.469697	15,752,500.01	-712,728.09	0.60
		Base		99.789261	16,465,228.10	95.469697	15,752,500.01	-712,728.09	0.60
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445					0.445000	21 Dec 2022		
	10,000,000.000	Local		99.794803	9,979,480.30	99.855989	9,985,598.90	6,118.60	0.38
		Base		99.794803	9,979,480.30	99.855989	9,985,598.90	6,118.60	0.38
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
	10,000,000.000	Local		99.889051	9,988,905.07	106.256792	10,625,679.20	636,774.13	0.40
		Base		99.889051	9,988,905.07	106.256792	10,625,679.20	636,774.13	0.40
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.689162	4,984,458.12	102.822788	5,141,139.40	156,681.28	0.20
		Base		99.689162	4,984,458.12	102.822788	5,141,139.40	156,681.28	0.20
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	10,000,000.000	Local		99.994062	9,999,406.16	99.804780	9,980,478.00	-18,928.16	0.38
		Base		99.994062	9,999,406.16	99.804780	9,980,478.00	-18,928.16	0.38
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.589680	01 Mar 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.151133	5,007,556.65	7,556.65	0.19
		Base		100.000000	5,000,000.00	100.151133	5,007,556.65	7,556.65	0.19

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65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.695711	6,978,699.80	107.886759	7,552,073.13	573,373.33	0.29
			Base	99.695711	6,978,699.80	107.886759	7,552,073.13	573,373.33	0.29
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.915654	4,995,782.70	106.064668	5,303,233.40	307,450.70	0.20
			Base	99.915654	4,995,782.70	106.064668	5,303,233.40	307,450.70	0.20
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.685886	4,984,294.32	99.116857	4,955,842.85	-28,451.47	0.19
			Base	99.685886	4,984,294.32	99.116857	4,955,842.85	-28,451.47	0.19
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	99.287075	34,750,476.25	-249,523.75	1.32
			Base	100.000000	35,000,000.00	99.287075	34,750,476.25	-249,523.75	1.32
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.959551	9,995,955.08	99.266823	9,926,682.30	-69,272.78	0.38
			Base	99.959551	9,995,955.08	99.266823	9,926,682.30	-69,272.78	0.38
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.965696	4,998,284.82	105.399367	5,269,968.35	271,683.53	0.20
			Base	99.965696	4,998,284.82	105.399367	5,269,968.35	271,683.53	0.20
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.497250	02 May 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.153481	20,030,696.20	30,696.20	0.76
			Base	100.000000	20,000,000.00	100.153481	20,030,696.20	30,696.20	0.76
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	109.212807	5,460,640.36	105.664178	5,283,208.90	-177,431.46	0.20
			Base	109.212807	5,460,640.36	105.664178	5,283,208.90	-177,431.46	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	112.580730	3,377,421.89	126.994295	3,809,828.85	432,406.96	0.14
			Base	112.580730	3,377,421.89	126.994295	3,809,828.85	432,406.96	0.14
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.746460	19,949,292.02	96.343871	19,268,774.20	-680,517.82	0.73
			Base	99.746460	19,949,292.02	96.343871	19,268,774.20	-680,517.82	0.73

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737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
	3,000,000.000	Local		99.992860	2,999,785.81	100.668777	3,020,063.31	20,277.50	0.11
		Base		99.992860	2,999,785.81	100.668777	3,020,063.31	20,277.50	0.11
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
	9,800,000.000	Local		99.957390	9,795,824.22	143.887807	14,101,005.09	4,305,180.87	0.54
		Base		99.957390	9,795,824.22	143.887807	14,101,005.09	4,305,180.87	0.54
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.499039	12 Apr 2024		
	7,500,000.000	Local		100.000000	7,500,000.00	100.022896	7,501,717.20	1,717.20	0.28
		Base		100.000000	7,500,000.00	100.022896	7,501,717.20	1,717.20	0.28
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	7,500,000.000	Local		99.966404	7,497,480.27	98.912108	7,418,408.10	-79,072.17	0.28
		Base		99.966404	7,497,480.27	98.912108	7,418,408.10	-79,072.17	0.28
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	15,000,000.000	Local		99.893055	14,983,958.28	99.821460	14,973,219.00	-10,739.28	0.57
		Base		99.893055	14,983,958.28	99.821460	14,973,219.00	-10,739.28	0.57
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
	5,000,000.000	Local		100.253647	5,012,682.35	105.628017	5,281,400.85	268,718.50	0.20
		Base		100.253647	5,012,682.35	105.628017	5,281,400.85	268,718.50	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.658000	10,065,800.00	65,800.00	0.38
		Base		100.000000	10,000,000.00	100.658000	10,065,800.00	65,800.00	0.38
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					0.724000	18 Nov 2027		
	7,500,000.000	Local		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.28
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.28
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	8,000,000.000	Local		99.972976	7,997,838.04	99.089138	7,927,131.04	-70,707.00	0.30
		Base		99.972976	7,997,838.04	99.089138	7,927,131.04	-70,707.00	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
	10,000,000.000	Local		99.908664	9,990,866.41	107.575329	10,757,532.90	766,666.49	0.41
		Base		99.908664	9,990,866.41	107.575329	10,757,532.90	766,666.49	0.41

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8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				3.375000	25 Dec 2041		
		9,941,790.240	Local 113.170840	11,251,207.54	113.061901	11,240,377.04	-10,830.50	0.43
Original Face:		10,000,000.000	Base 113.170840	11,251,207.54	113.061901	11,240,377.04	-10,830.50	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		5,000,000.000	Local 99.983725	4,999,186.24	102.417824	5,120,891.20	121,704.96	0.19
			Base 99.983725	4,999,186.24	102.417824	5,120,891.20	121,704.96	0.19
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR				0.419806	10 May 2023		
		7,000,000.000	Local 100.000000	7,000,000.00	99.767828	6,983,747.96	-16,252.04	0.26
			Base 100.000000	7,000,000.00	99.767828	6,983,747.96	-16,252.04	0.26
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.174656	4,006,986.24	6,986.24	0.15
			Base 100.000000	4,000,000.00	100.174656	4,006,986.24	6,986.24	0.15
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.894324	4,994,716.18	97.059114	4,852,955.70	-141,760.48	0.18
			Base 99.894324	4,994,716.18	97.059114	4,852,955.70	-141,760.48	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
		5,000,000.000	Local 99.999210	4,999,960.48	100.639902	5,031,995.10	32,034.62	0.19
			Base 99.999210	4,999,960.48	100.639902	5,031,995.10	32,034.62	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
		5,000,000.000	Local 99.977901	4,998,895.03	103.119848	5,155,992.40	157,097.37	0.20
			Base 99.977901	4,998,895.03	103.119848	5,155,992.40	157,097.37	0.20
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	99.467876	4,973,393.80	-26,606.20	0.19
			Base 100.000000	5,000,000.00	99.467876	4,973,393.80	-26,606.20	0.19
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		5,000,000.000	Local 99.994929	4,999,746.44	100.729235	5,036,461.75	36,715.31	0.19
			Base 99.994929	4,999,746.44	100.729235	5,036,461.75	36,715.31	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
		5,000,000.000	Local 106.351981	5,317,599.05	137.028620	6,851,431.00	1,533,831.95	0.26
			Base 106.351981	5,317,599.05	137.028620	6,851,431.00	1,533,831.95	0.26

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
	5,000,000.000	Local		99.998883	4,999,944.17	100.057448	5,002,872.40	2,928.23	0.19
		Base		99.998883	4,999,944.17	100.057448	5,002,872.40	2,928.23	0.19
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	5,000,000.000	Local		99.961841	4,998,092.06	96.069311	4,803,465.55	-194,626.51	0.18
		Base		99.961841	4,998,092.06	96.069311	4,803,465.55	-194,626.51	0.18
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	12,000,000.000	Local		99.948748	11,993,849.79	99.773496	11,972,819.52	-21,030.27	0.45
		Base		99.948748	11,993,849.79	99.773496	11,972,819.52	-21,030.27	0.45
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
	4,500,000.000	Local		100.000000	4,500,000.00	97.266580	4,376,996.10	-123,003.90	0.17
		Base		100.000000	4,500,000.00	97.266580	4,376,996.10	-123,003.90	0.17
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
	2,375,000.000	Local		100.104367	2,377,478.71	97.110110	2,306,365.11	-71,113.60	0.09
		Base		100.104367	2,377,478.71	97.110110	2,306,365.11	-71,113.60	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
	3,000,000.000	Local		99.988913	2,999,667.40	100.763741	3,022,912.23	23,244.83	0.11
		Base		99.988913	2,999,667.40	100.763741	3,022,912.23	23,244.83	0.11
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
	5,000,000.000	Local		99.725746	4,986,287.32	144.677731	7,233,886.55	2,247,599.23	0.27
		Base		99.725746	4,986,287.32	144.677731	7,233,886.55	2,247,599.23	0.27
912796ZX0	CASH MGMT BILL 12/21 0.00000						15 Dec 2021		
	0.000	Local		0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
	5,000,000.000	Local		102.176266	5,108,813.29	107.437500	5,371,875.00	263,061.71	0.20
		Base		102.176266	5,108,813.29	107.437500	5,371,875.00	263,061.71	0.20
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
	5,000,000.000	Local		114.098825	5,704,941.23	118.750000	5,937,500.00	232,558.77	0.23
		Base		114.098825	5,704,941.23	118.750000	5,937,500.00	232,558.77	0.23

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810EV6	US TREASURY N/B 08/25 6.875	12,500,000.000	Local	113.030193	14,128,774.07	6.875000	15 Aug 2025		
			Base	113.030193	14,128,774.07	120.582031	15,072,753.88	943,979.81	0.57
912810EW4	US TREASURY N/B 02/26 6	12,500,000.000	Local	109.788874	13,723,609.20	6.000000	15 Feb 2026		
			Base	109.788874	13,723,609.20	119.503906	14,937,988.25	1,214,379.05	0.57
912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	118.043126	23,608,625.27	6.750000	15 Aug 2026		
			Base	118.043126	23,608,625.27	124.699219	24,939,843.80	1,331,218.53	0.95
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	120.101817	15,012,727.11	6.500000	15 Nov 2026		
			Base	120.101817	15,012,727.11	124.855469	15,606,933.63	594,206.52	0.59
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	113.404152	17,010,622.82	6.375000	15 Aug 2027		
			Base	113.404152	17,010,622.82	127.519531	19,127,929.65	2,117,306.83	0.73
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	122.003471	18,300,520.71	6.125000	15 Nov 2027		
			Base	122.003471	18,300,520.71	127.152344	19,072,851.60	772,330.89	0.72
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	118.300265	26,617,559.52	5.500000	15 Aug 2028		
			Base	118.300265	26,617,559.52	125.863281	28,319,238.23	1,701,678.71	1.07
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	117.937787	20,639,112.73	5.250000	15 Nov 2028		
			Base	117.937787	20,639,112.73	125.226562	21,914,648.35	1,275,535.62	0.83
9128283C2	US TREASURY N/B 10/22 2	5,000,000.000	Local	100.298593	5,014,929.67	2.000000	31 Oct 2022		
			Base	100.298593	5,014,929.67	101.347656	5,067,382.80	52,453.13	0.19
9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	102.669020	5,133,451.02	2.250000	15 Nov 2027		
			Base	102.669020	5,133,451.02	105.070312	5,253,515.60	120,064.58	0.20

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	100.876092	5,043,804.59	102.472656	5,123,632.80	79,828.21	0.19
			Base	100.876092	5,043,804.59	102.472656	5,123,632.80	79,828.21	0.19
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	101.474423	2,536,860.57	103.699219	2,592,480.48	55,619.91	0.10
			Base	101.474423	2,536,860.57	103.699219	2,592,480.48	55,619.91	0.10
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.952128	4,997,606.41	100.855469	5,042,773.45	45,167.04	0.19
			Base	99.952128	4,997,606.41	100.855469	5,042,773.45	45,167.04	0.19
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.855503	4,992,775.14	101.070312	5,053,515.60	60,740.46	0.19
			Base	99.855503	4,992,775.14	101.070312	5,053,515.60	60,740.46	0.19
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	97.541235	9,754,123.47	103.507812	10,350,781.20	596,657.73	0.39
			Base	97.541235	9,754,123.47	103.507812	10,350,781.20	596,657.73	0.39
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.906879	9,990,687.88	104.824219	10,482,421.90	491,734.02	0.40
			Base	99.906879	9,990,687.88	104.824219	10,482,421.90	491,734.02	0.40
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.333211	5,016,660.55	101.089844	5,054,492.20	37,831.65	0.19
			Base	100.333211	5,016,660.55	101.089844	5,054,492.20	37,831.65	0.19
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.903670	4,995,183.51	97.187500	4,859,375.00	-135,808.51	0.18
			Base	99.903670	4,995,183.51	97.187500	4,859,375.00	-135,808.51	0.18
912828ZX1	US TREASURY N/B 06/22 0.125	10,000,000.000	Local	100.019264	10,001,926.37	99.960938	9,996,093.80	-5,832.57	0.38
			Base	100.019264	10,001,926.37	99.960938	9,996,093.80	-5,832.57	0.38
91282CAT8	US TREASURY N/B 10/25 0.25	5,000,000.000	Local	99.423323	4,971,166.15	96.691406	4,834,570.30	-136,595.85	0.18
			Base	99.423323	4,971,166.15	96.691406	4,834,570.30	-136,595.85	0.18

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023			
		10,000,000.000	Local 100.010912	10,001,091.21	99.656250	9,965,625.00	-35,466.21		0.38
			Base 100.010912	10,001,091.21	99.656250	9,965,625.00	-35,466.21		0.38
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		5,000,000.000	Local 99.903654	4,995,182.72	93.897301	4,694,865.05	-300,317.67		0.18
			Base 99.903654	4,995,182.72	93.897301	4,694,865.05	-300,317.67		0.18
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.839260	20 Mar 2026			
		15,000,000.000	Local 100.000000	15,000,000.00	101.186607	15,177,991.05	177,991.05		0.58
			Base 100.000000	15,000,000.00	101.186607	15,177,991.05	177,991.05		0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		5,000,000.000	Local 99.995560	4,999,778.01	99.607685	4,980,384.25	-19,393.76		0.19
			Base 99.995560	4,999,778.01	99.607685	4,980,384.25	-19,393.76		0.19
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		1,278,258.270	Local 99.992409	1,278,161.24	100.547710	1,285,259.42	7,098.18		0.05
Original Face:		5,000,000.000	Base 99.992409	1,278,161.24	100.547710	1,285,259.42	7,098.18		0.05
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		10,000,000.000	Local 99.987999	9,998,799.91	99.542620	9,954,262.00	-44,537.91		0.38
Original Face:		10,000,000.000	Base 99.987999	9,998,799.91	99.542620	9,954,262.00	-44,537.91		0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		8,000,000.000	Local 99.988178	7,999,054.22	101.247720	8,099,817.60	100,763.38		0.31
Original Face:		8,000,000.000	Base 99.988178	7,999,054.22	101.247720	8,099,817.60	100,763.38		0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local 104.255194	5,212,759.68	101.351315	5,067,565.75	-145,193.93		0.19
			Base 104.255194	5,212,759.68	101.351315	5,067,565.75	-145,193.93		0.19
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		4,544,111.330	Local 106.361920	4,833,204.08	102.180950	4,643,216.13	-189,987.95		0.18
Original Face:		9,250,000.000	Base 106.361920	4,833,204.08	102.180950	4,643,216.13	-189,987.95		0.18
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local 99.950850	4,997,542.52	120.887182	6,044,359.10	1,046,816.58		0.23
			Base 99.950850	4,997,542.52	120.887182	6,044,359.10	1,046,816.58		0.23

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023			
		5,000,000.000	Local	99.982086	4,999,104.31	101.877505	5,093,875.25	94,770.94	0.19
			Base	99.982086	4,999,104.31	101.877505	5,093,875.25	94,770.94	0.19
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.944128	5,047,206.40	47,206.40	0.19
			Base	100.000000	5,000,000.00	100.944128	5,047,206.40	47,206.40	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local	99.830755	6,988,152.82	105.373748	7,376,162.36	388,009.54	0.28
			Base	99.830755	6,988,152.82	105.373748	7,376,162.36	388,009.54	0.28
US DOLLAR Total									
	2,012,522,059.030	Local		2,069,953,426.55		2,128,214,734.14	58,261,307.59	80.75	
Original Face:	1,892,224,336.000	Base		2,069,953,426.55		2,128,214,734.14	58,261,307.59	80.75	
FIXED INCOME Total									
	2,012,522,059.030	Base		2,069,953,426.55		2,128,214,734.14	58,261,307.59	80.75	
Original Face:	1,892,224,336.000								

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,475,293,638.180	Base	2,576,920,350.30		2,635,434,083.88	58,513,733.58	100.00
Original Face:		1,892,224,336.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		152,797.670	Local	1.000000	152,797.67	1.000000	152,797.67	0.02
			Base	1.000000	152,797.67	1.000000	152,797.67	0.02
US DOLLAR Total								
		152,797.670	Local		152,797.67		152,797.67	0.02
			Base		152,797.67		152,797.67	0.02
CASH Total								
		152,797.670	Base		152,797.67		152,797.67	0.02
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A3AK6	AT&T INC				0.200000	19 Jan 2022		
		5,000,000.000	Local	99.990000	4,999,500.00	99.990000	4,999,500.00	0.74
			Base	99.990000	4,999,500.00	99.990000	4,999,500.00	0.74
0020A3DC1	AT&T INC				0.370000	12 Apr 2022		
		5,000,000.000	Local	99.896194	4,994,809.72	99.896194	4,994,809.72	0.74
			Base	99.896194	4,994,809.72	99.896194	4,994,809.72	0.74
0020A3FG0	AT&T INC				0.440000	16 Jun 2022		
		3,000,000.000	Local	99.797111	2,993,913.34	99.797111	2,993,913.34	0.45
			Base	99.797111	2,993,913.34	99.797111	2,993,913.34	0.45
02665KA56	AMERICAN HONDA FINAN				0.170000	05 Jan 2022		
		5,000,000.000	Local	99.998111	4,999,905.55	99.998111	4,999,905.55	0.74
			Base	99.998111	4,999,905.55	99.998111	4,999,905.55	0.74
04821UC75	ATLANTIC ASSET SECUR				0.210000	07 Mar 2022		
		5,000,000.000	Local	99.962083	4,998,104.17	99.962083	4,998,104.17	0.74
			Base	99.962083	4,998,104.17	99.962083	4,998,104.17	0.74

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05253CAR7	AUST & NEW ZEA	5,000,000.000	Local	99.991333	4,999,566.67	99.991333	4,999,566.67	0.00	0.74
			Base	99.991333	4,999,566.67	99.991333	4,999,566.67	0.00	0.74
05253CKB1	AUST & NEW ZEA	3,000,000.000	Local	99.795611	2,993,868.33	99.954138	2,998,624.14	4,755.81	0.45
			Base	99.795611	2,993,868.33	99.954138	2,998,624.14	4,755.81	0.45
05253CKB1	AUST & NEW ZEA	2,000,000.000	Local	99.732723	1,994,654.45	99.954138	1,999,082.76	4,428.31	0.30
			Base	99.732723	1,994,654.45	99.954138	1,999,082.76	4,428.31	0.30
06367CG35	BANK OF MONTREAL-	5,000,000.000	Local	100.000000	5,000,000.00	99.963000	4,998,150.00	-1,850.00	0.74
			Base	100.000000	5,000,000.00	99.963000	4,998,150.00	-1,850.00	0.74
06367CN86	BANK OF MONTREAL-	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
06417KGV5	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.889694	4,994,484.72	99.863100	4,993,155.00	-1,329.72	0.74
			Base	99.889694	4,994,484.72	99.863100	4,993,155.00	-1,329.72	0.74
06417KJV2	BANK OF NOVA SCOTIA/THE	4,000,000.000	Local	99.834389	3,993,375.56	99.701858	3,988,074.32	-5,301.24	0.59
			Base	99.834389	3,993,375.56	99.701858	3,988,074.32	-5,301.24	0.59
06417KJV2	BANK OF NOVA SCOTIA/THE	1,000,000.000	Local	99.804278	998,042.78	99.701858	997,018.58	-1,024.20	0.15
			Base	99.804278	998,042.78	99.701858	997,018.58	-1,024.20	0.15
06417MPH2	BANK OF NOVA SCOTIA	4,000,000.000	Local	100.003616	4,000,144.63	99.954100	3,998,164.00	-1,980.63	0.60
			Base	100.003616	4,000,144.63	99.954100	3,998,164.00	-1,980.63	0.60
07644BA36	BEDFORD ROW FDG CORP	2,000,000.000	Local	99.999389	1,999,987.78	99.999389	1,999,987.78	0.00	0.30
			Base	99.999389	1,999,987.78	99.999389	1,999,987.78	0.00	0.30

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07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022			
		5,000,000.000	Local	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.74
			Base	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.74
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022			
		3,000,000.000	Local	99.991545	2,999,746.35	99.907000	2,997,210.00	-2,536.35	0.45
			Base	99.991545	2,999,746.35	99.907000	2,997,210.00	-2,536.35	0.45
138994009	CANTOR FITZGERALD REPO REPO				0.200000	05 Jan 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
138994009	CANTOR FITZGERALD REPO REPO				0.300000	18 Jan 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
138994009	CANTOR FITZGERALD REPO REPO				0.200000	28 Jan 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Feb 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.49
15060YEL0	CEDAR SPRING CPTL CO				0.290000	20 May 2022			
		5,000,000.000	Local	99.888028	4,994,401.39	99.888028	4,994,401.39	0.00	0.74
			Base	99.888028	4,994,401.39	99.888028	4,994,401.39	0.00	0.74
17327BJW6	CITIGROUP GLOBAL MKTS INC S				0.200000	30 Sep 2022			
		5,000,000.000	Local	99.848889	4,992,444.44	99.700000	4,985,000.00	-7,444.44	0.74
			Base	99.848889	4,992,444.44	99.700000	4,985,000.00	-7,444.44	0.74
2063C1B33	CONCORD MIN CPTL CO				0.230000	03 Feb 2022			
		2,500,000.000	Local	99.978917	2,499,472.92	99.978917	2,499,472.92	0.00	0.37
			Base	99.978917	2,499,472.92	99.978917	2,499,472.92	0.00	0.37
2284K1H14	CROWN POINT CAP CO.				0.260000	01 Aug 2022			
		5,000,000.000	Local	99.846889	4,992,344.45	99.714167	4,985,708.35	-6,636.10	0.74
			Base	99.846889	4,992,344.45	99.714167	4,985,708.35	-6,636.10	0.74

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2546R3DV3	DISNEY (WALT) CO THE	3,000,000.000	Local	99.911500	2,997,345.00	99.907000	2,997,210.00	-135.00	0.45
			Base	99.911500	2,997,345.00	99.907000	2,997,210.00	-135.00	0.45
2546R3FF6	DISNEY (WALT) CO THE	250,000.000	Local	99.876252	249,690.63	99.797700	249,494.25	-196.38	0.04
			Base	99.876252	249,690.63	99.797700	249,494.25	-196.38	0.04
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.900000	249,750.00	99.650500	249,126.25	-623.75	0.04
			Base	99.900000	249,750.00	99.650500	249,126.25	-623.75	0.04
2546R3FW9	DISNEY (WALT) CO THE	2,000,000.000	Local	99.895000	1,997,900.00	99.650500	1,993,010.00	-4,890.00	0.30
			Base	99.895000	1,997,900.00	99.650500	1,993,010.00	-4,890.00	0.30
2546R3FW9	DISNEY (WALT) CO THE	3,000,000.000	Local	99.890000	2,996,700.00	99.650500	2,989,515.00	-7,185.00	0.45
			Base	99.890000	2,996,700.00	99.650500	2,989,515.00	-7,185.00	0.45
2546R3FW9	DISNEY (WALT) CO THE	250,000.000	Local	99.865000	249,662.50	99.865000	249,662.50	0.00	0.04
			Base	99.865000	249,662.50	99.865000	249,662.50	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE	2,500,000.000	Local	99.826222	2,495,655.56	99.702700	2,492,567.50	-3,088.06	0.37
			Base	99.826222	2,495,655.56	99.702700	2,492,567.50	-3,088.06	0.37
38346MC28	GOTHAM FDG CORP	1,500,000.000	Local	99.968333	1,499,525.00	99.968333	1,499,525.00	0.00	0.22
			Base	99.968333	1,499,525.00	99.968333	1,499,525.00	0.00	0.22
43851UAC7	HONEYWELL INTERNATN'	1,000,000.000	Local	99.997250	999,972.50	99.997250	999,972.50	0.00	0.15
			Base	99.997250	999,972.50	99.997250	999,972.50	0.00	0.15
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.74
			Base	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.74

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45856XBU0	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.74
			Base	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.74
52953BA52	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.998111	4,999,905.56	99.998111	4,999,905.56	0.00	0.74
			Base	99.998111	4,999,905.56	99.998111	4,999,905.56	0.00	0.74
52953BB36	LEXINGTN PKR CAP CO LL	6,000,000.000	Local	99.981667	5,998,900.00	99.981667	5,998,900.00	0.00	0.89
			Base	99.981667	5,998,900.00	99.981667	5,998,900.00	0.00	0.89
59157UBU3	METLIFE SHORT TERM FDG	3,800,000.000	Local	99.974222	3,799,020.45	99.974222	3,799,020.45	0.00	0.57
			Base	99.974222	3,799,020.45	99.974222	3,799,020.45	0.00	0.57
59157UC16	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.975417	4,998,770.83	99.975417	4,998,770.83	0.00	0.74
			Base	99.975417	4,998,770.83	99.975417	4,998,770.83	0.00	0.74
62455BDV4	MOUNTCLIFF	5,000,000.000	Local	99.931167	4,996,558.33	100.000000	5,000,000.00	3,441.67	0.74
			Base	99.931167	4,996,558.33	100.000000	5,000,000.00	3,441.67	0.74
62455BF18	MOUNTCLIFF	5,000,000.000	Local	99.916111	4,995,805.55	100.000000	5,000,000.00	4,194.45	0.74
			Base	99.916111	4,995,805.55	100.000000	5,000,000.00	4,194.45	0.74
62455BF18	MOUNTCLIFF	500,000.000	Local	99.907722	499,538.61	100.000000	500,000.00	461.39	0.07
			Base	99.907722	499,538.61	100.000000	500,000.00	461.39	0.07
63307MEJ4	NATIONAL BK OF CANAD	5,000,000.000	Local	99.893445	4,994,672.23	99.893445	4,994,672.23	0.00	0.74
			Base	99.893445	4,994,672.23	99.893445	4,994,672.23	0.00	0.74
63307MF12	NATIONAL BK OF CANAD	4,000,000.000	Local	99.928695	3,997,147.78	99.876247	3,995,049.88	-2,097.90	0.59
			Base	99.928695	3,997,147.78	99.876247	3,995,049.88	-2,097.90	0.59

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64105HAA0	NESTLE CAP CORP	1,500,000.000	Local	99.997500	1,499,962.50	99.997500	1,499,962.50	0.00	0.22
			Base	99.997500	1,499,962.50	99.997500	1,499,962.50	0.00	0.22
78012U2C8	ROYAL BK OF CANADA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74
82124MC24	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.74
			Base	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.74
88602UC16	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.973777	1,499,606.66	99.973777	1,499,606.66	0.00	0.22
			Base	99.973777	1,499,606.66	99.973777	1,499,606.66	0.00	0.22
89119BE36	TORONTO DOMINION BANK	1,500,000.000	Local	99.935611	1,499,034.16	99.926667	1,498,900.01	-134.15	0.22
			Base	99.935611	1,499,034.16	99.926667	1,498,900.01	-134.15	0.22
91842KAA4	VW CR INC	4,830,000.000	Local	99.992000	4,829,613.60	99.992000	4,829,613.60	0.00	0.72
			Base	99.992000	4,829,613.60	99.992000	4,829,613.60	0.00	0.72
91842KBG0	VW CR INC	698,000.000	Local	99.968056	697,777.03	99.968056	697,777.03	0.00	0.10
			Base	99.968056	697,777.03	99.968056	697,777.03	0.00	0.10
91842KC87	VW CR INC	3,000,000.000	Local	99.954167	2,998,625.00	99.954167	2,998,625.00	0.00	0.45
			Base	99.954167	2,998,625.00	99.954167	2,998,625.00	0.00	0.45
91842KCJ3	VW CR INC	250,000.000	Local	99.949332	249,873.33	99.949332	249,873.33	0.00	0.04
			Base	99.949332	249,873.33	99.949332	249,873.33	0.00	0.04
91842KCJ3	VW CR INC	250,000.000	Local	99.945112	249,862.78	99.945112	249,862.78	0.00	0.04
			Base	99.945112	249,862.78	99.945112	249,862.78	0.00	0.04

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91842KCJ3	VW CR INC	610,000.000	Local	99.936666	609,613.66	99.936666	609,613.66	0.00	0.09
			Base	99.936666	609,613.66	99.936666	609,613.66	0.00	0.09
91842KHP4	VW CR INC	5,000,000.000	Local	99.792000	4,989,600.00	99.675200	4,983,760.00	-5,840.00	0.74
			Base	99.792000	4,989,600.00	99.675200	4,983,760.00	-5,840.00	0.74
91842KHS8	VW CR INC	2,050,000.000	Local	99.782750	2,045,546.38	99.671000	2,043,255.50	-2,290.88	0.30
			Base	99.782750	2,045,546.38	99.671000	2,043,255.50	-2,290.88	0.30
92646LC16	VICTORY RECEIVABLES	5,000,000.000	Local	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.74
			Base	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.74
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.816583	4,990,829.16	99.718667	4,985,933.35	-4,895.81	0.74
			Base	99.816583	4,990,829.16	99.718667	4,985,933.35	-4,895.81	0.74
94107NKD5	WASTE MANAGEMENT INC	4,000,000.000	Local	99.754583	3,990,183.33	99.595153	3,983,806.12	-6,377.21	0.59
			Base	99.754583	3,990,183.33	99.595153	3,983,806.12	-6,377.21	0.59
94107NL36	WASTE MANAGEMENT INC	4,500,000.000	Local	99.668500	4,485,082.50	99.668500	4,485,082.50	0.00	0.67
			Base	99.668500	4,485,082.50	99.668500	4,485,082.50	0.00	0.67
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.889500	4,994,475.00	99.650500	4,982,525.00	-11,950.00	0.74
			Base	99.889500	4,994,475.00	99.650500	4,982,525.00	-11,950.00	0.74
94107PAE9	WASTE MANAGEMENT INC	4,000,000.000	Local	99.805056	3,992,202.22	99.702700	3,988,108.00	-4,094.22	0.59
			Base	99.805056	3,992,202.22	99.702700	3,988,108.00	-4,094.22	0.59
9612C1G19	WESTPAC BANKING CORP.	3,000,000.000	Local	99.914528	2,997,435.83	99.862269	2,995,868.07	-1,567.76	0.45
			Base	99.914528	2,997,435.83	99.862269	2,995,868.07	-1,567.76	0.45

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96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022			
	2,050,000.000	Local	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00		0.31
		Base	100.000000	2,049,999.99	100.000000	2,049,999.99	0.00		0.31
979QHR003	SOUTH STREET REPO				0.040000	03 Jan 2022			
	13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00		1.94
		Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00		1.94
US DOLLAR Total									
	253,288,000.000	Local		253,117,858.13		253,051,670.96	-66,187.17		37.68
		Base		253,117,858.13		253,051,670.96	-66,187.17		37.68
CASH EQUIVALENT Total									
	253,288,000.000	Base		253,117,858.13		253,051,670.96	-66,187.17		37.68
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	99.919068	2,497,976.70	98.170527	2,454,263.18	-43,713.52		0.37
		Base	99.919068	2,497,976.70	98.170527	2,454,263.18	-43,713.52		0.37
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024			
	3,000,000.000	Local	99.978515	2,999,355.45	99.541569	2,986,247.07	-13,108.38		0.44
		Base	99.978515	2,999,355.45	99.541569	2,986,247.07	-13,108.38		0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
	3,000,000.000	Local	99.897792	2,996,933.77	99.483236	2,984,497.08	-12,436.69		0.44
		Base	99.897792	2,996,933.77	99.483236	2,984,497.08	-12,436.69		0.44
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
	3,000,000.000	Local	99.929192	2,997,875.75	97.702987	2,931,089.61	-66,786.14		0.44
		Base	99.929192	2,997,875.75	97.702987	2,931,089.61	-66,786.14		0.44
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
	4,000,000.000	Local	99.885172	3,995,406.86	98.865716	3,954,628.64	-40,778.22		0.59
		Base	99.885172	3,995,406.86	98.865716	3,954,628.64	-40,778.22		0.59

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local		99.984781	3,999,391.24	100.704054	4,028,162.16	28,770.92	0.60
		Base		99.984781	3,999,391.24	100.704054	4,028,162.16	28,770.92	0.60
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.834153	4,991,707.66	103.249633	5,162,481.65	170,773.99	0.77
		Base		99.834153	4,991,707.66	103.249633	5,162,481.65	170,773.99	0.77
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.429750	15 Oct 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	100.254840	4,010,193.60	10,193.60	0.60
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	100.254840	4,010,193.60	10,193.60	0.60
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.610000	08 Sep 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.248986	5,012,449.30	12,449.30	0.75
		Base		100.000000	5,000,000.00	100.248986	5,012,449.30	12,449.30	0.75
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local		99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.29
		Base		99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.29
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.499500	11 May 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.105243	7,007,367.01	7,367.01	1.04
		Base		100.000000	7,000,000.00	100.105243	7,007,367.01	7,367.01	1.04
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.879018	1,997,580.35	102.151777	2,043,035.54	45,455.19	0.30
		Base		99.879018	1,997,580.35	102.151777	2,043,035.54	45,455.19	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.880799	4,994,039.97	99.685717	4,984,285.85	-9,754.12	0.74
		Base		99.880799	4,994,039.97	99.685717	4,984,285.85	-9,754.12	0.74
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.73
		Base		99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.73
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local		100.490416	3,014,712.47	100.481415	3,014,442.45	-270.02	0.45
		Base		100.490416	3,014,712.47	100.481415	3,014,442.45	-270.02	0.45

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06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local		99.740714	2,992,221.43	95.882850	2,876,485.50	-115,735.93	0.43
		Base		99.740714	2,992,221.43	95.882850	2,876,485.50	-115,735.93	0.43
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local		97.028421	2,910,852.63	95.255046	2,857,651.38	-53,201.25	0.43
		Base		97.028421	2,910,852.63	95.255046	2,857,651.38	-53,201.25	0.43
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local		101.657084	3,623,058.48	103.003980	3,671,061.85	48,003.37	0.55
		Base		101.657084	3,623,058.48	103.003980	3,671,061.85	48,003.37	0.55
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	98.713654	3,948,546.16	-51,453.84	0.59
		Base		100.000000	4,000,000.00	98.713654	3,948,546.16	-51,453.84	0.59
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	99.919000	2,997,570.00	-2,430.00	0.45
		Base		100.000000	3,000,000.00	99.919000	2,997,570.00	-2,430.00	0.45
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	100.753000	3,022,590.00	22,590.00	0.45
		Base		100.000000	3,000,000.00	100.753000	3,022,590.00	22,590.00	0.45
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local		100.000000	4,229,000.00	98.047554	4,146,431.06	-82,568.94	0.62
		Base		100.000000	4,229,000.00	98.047554	4,146,431.06	-82,568.94	0.62
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.901628	2,997,048.85	102.554170	3,076,625.10	79,576.25	0.46
		Base		99.901628	2,997,048.85	102.554170	3,076,625.10	79,576.25	0.46
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local		99.932183	1,998,643.66	99.095194	1,981,903.88	-16,739.78	0.30
		Base		99.932183	1,998,643.66	99.095194	1,981,903.88	-16,739.78	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.918117	2,997,543.52	98.755712	2,962,671.36	-34,872.16	0.44
		Base		99.918117	2,997,543.52	98.755712	2,962,671.36	-34,872.16	0.44

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Holdings

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STATE OF ARIZONA

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064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local	100.000000	2,420,000.00	95.177335	2,303,291.51	-116,708.49	0.34	
		Base	100.000000	2,420,000.00	95.177335	2,303,291.51	-116,708.49	0.34	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.991253	2,999,737.58	101.317455	3,039,523.65	39,786.07	0.45	
		Base	99.991253	2,999,737.58	101.317455	3,039,523.65	39,786.07	0.45	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.901654	4,995,082.68	103.024094	5,151,204.70	156,122.02	0.77	
		Base	99.901654	4,995,082.68	103.024094	5,151,204.70	156,122.02	0.77	
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local	99.912735	2,997,382.06	101.130487	3,033,914.61	36,532.55	0.45	
		Base	99.912735	2,997,382.06	101.130487	3,033,914.61	36,532.55	0.45	
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.012299	2,000,245.98	245.98	0.30	
		Base	100.000000	2,000,000.00	100.012299	2,000,245.98	245.98	0.30	
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	1,483,267.780	Local	99.997183	1,483,226.00	99.920540	1,482,089.18	-1,136.82	0.22	
	Original Face: 2,250,000.000	Base	99.997183	1,483,226.00	99.920540	1,482,089.18	-1,136.82	0.22	
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	0.29	
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29	
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	97.997000	2,939,910.00	-60,090.00	0.44	
		Base	100.000000	3,000,000.00	97.997000	2,939,910.00	-60,090.00	0.44	
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.930880	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.276482	3,008,294.46	8,294.46	0.45	
		Base	100.000000	3,000,000.00	100.276482	3,008,294.46	8,294.46	0.45	
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	100.651958	3,019,558.74	19,558.74	0.45	
		Base	100.000000	3,000,000.00	100.651958	3,019,558.74	19,558.74	0.45	

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141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
		2,000,000.000	Local 99.926488	1,998,529.75	98.997834	1,979,956.68	-18,573.07	0.29
			Base 99.926488	1,998,529.75	98.997834	1,979,956.68	-18,573.07	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
		3,000,000.000	Local 99.877553	2,996,326.59	98.626223	2,958,786.69	-37,539.90	0.44
			Base 99.877553	2,996,326.59	98.626223	2,958,786.69	-37,539.90	0.44
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	97.966550	4,898,327.50	-101,672.50	0.73
			Base 100.000000	5,000,000.00	97.966550	4,898,327.50	-101,672.50	0.73
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	97.985688	2,939,570.64	-60,429.36	0.44
			Base 100.000000	3,000,000.00	97.985688	2,939,570.64	-60,429.36	0.44
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	97.637314	4,881,865.70	-118,134.30	0.73
			Base 100.000000	5,000,000.00	97.637314	4,881,865.70	-118,134.30	0.73
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	99.208925	2,976,267.75	-23,732.25	0.44
			Base 100.000000	3,000,000.00	99.208925	2,976,267.75	-23,732.25	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	99.130316	2,973,909.48	-26,090.52	0.44
			Base 100.000000	3,000,000.00	99.130316	2,973,909.48	-26,090.52	0.44
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
		3,000,000.000	Local 99.949508	2,998,485.24	99.026101	2,970,783.03	-27,702.21	0.44
			Base 99.949508	2,998,485.24	99.026101	2,970,783.03	-27,702.21	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
		2,000,000.000	Local 99.941710	1,998,834.19	98.866905	1,977,338.10	-21,496.09	0.29
			Base 99.941710	1,998,834.19	98.866905	1,977,338.10	-21,496.09	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.785395	4,989,269.75	101.578979	5,078,948.95	89,679.20	0.76
			Base 99.785395	4,989,269.75	101.578979	5,078,948.95	89,679.20	0.76

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26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.850880	11 Mar 2022		
		3,000,000.000	Local 100.090676	3,002,720.28	100.092027	3,002,760.81	40.53	0.45
			Base 100.090676	3,002,720.28	100.092027	3,002,760.81	40.53	0.45
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
		2,000,000.000	Local 99.887083	1,997,741.65	98.482140	1,969,642.80	-28,098.85	0.29
			Base 99.887083	1,997,741.65	98.482140	1,969,642.80	-28,098.85	0.29
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	102.663324	5,133,166.20	133,166.20	0.76
			Base 100.000000	5,000,000.00	102.663324	5,133,166.20	133,166.20	0.76
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		601,717.930	Local 100.000000	601,717.93	100.351150	603,830.86	2,112.93	0.09
Original Face:		5,126,000.000	Base 100.000000	601,717.93	100.351150	603,830.86	2,112.93	0.09
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		368,219.460	Local 103.040630	379,415.65	109.913099	404,721.42	25,305.77	0.06
Original Face:		2,090,000.000	Base 103.040630	379,415.65	109.913099	404,721.42	25,305.77	0.06
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		473.970	Local 100.259510	475.20	103.796637	491.96	16.76	0.00
Original Face:		250,000.000	Base 100.259510	475.20	103.796637	491.96	16.76	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		9,847.920	Local 100.045796	9,852.43	104.043575	10,246.13	393.70	0.00
Original Face:		1,000,000.000	Base 100.045796	9,852.43	104.043575	10,246.13	393.70	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		9,812.080	Local 100.249896	9,836.60	103.904334	10,195.18	358.58	0.00
Original Face:		2,206,300.000	Base 100.249896	9,836.60	103.904334	10,195.18	358.58	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		286,222.700	Local 100.869424	288,711.19	104.650082	299,532.29	10,821.10	0.04
Original Face:		5,000,000.000	Base 100.869424	288,711.19	104.650082	299,532.29	10,821.10	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		860,304.600	Local 101.389934	872,262.27	103.869055	893,590.26	21,327.99	0.13
Original Face:		5,000,000.000	Base 101.389934	872,262.27	103.869055	893,590.26	21,327.99	0.13

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3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		10,374.550	Local 100.465080	10,422.80	103.902160	10,779.38	356.58	0.00
Original Face:		1,000,000.000	Base 100.465080	10,422.80	103.902160	10,779.38	356.58	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		126,329.220	Local 100.688930	127,199.54	105.067994	132,731.58	5,532.04	0.02
Original Face:		6,000,000.000	Base 100.688930	127,199.54	105.067994	132,731.58	5,532.04	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		117,850.750	Local 100.923685	118,939.32	105.244664	124,031.63	5,092.31	0.02
Original Face:		5,000,000.000	Base 100.923685	118,939.32	105.244664	124,031.63	5,092.31	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		729,185.200	Local 103.374919	753,794.61	108.057194	787,937.07	34,142.46	0.12
Original Face:		5,000,000.000	Base 103.374919	753,794.61	108.057194	787,937.07	34,142.46	0.12
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		664,710.060	Local 103.234950	686,213.10	109.921298	730,657.93	44,444.83	0.11
Original Face:		5,700,000.000	Base 103.234950	686,213.10	109.921298	730,657.93	44,444.83	0.11
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		258,189.100	Local 103.025999	266,001.90	109.398283	282,454.44	16,452.54	0.04
Original Face:		2,000,000.000	Base 103.025999	266,001.90	109.398283	282,454.44	16,452.54	0.04
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	98.003087	2,940,092.61	-59,907.39	0.44
			Base 100.000000	3,000,000.00	98.003087	2,940,092.61	-59,907.39	0.44
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	98.904192	2,892,947.62	-32,052.38	0.43
			Base 100.000000	2,925,000.00	98.904192	2,892,947.62	-32,052.38	0.43
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	98.540273	2,956,208.19	-43,791.81	0.44
			Base 100.000000	3,000,000.00	98.540273	2,956,208.19	-43,791.81	0.44
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.819449	2,994,583.47	-5,416.53	0.45
			Base 100.000000	3,000,000.00	99.819449	2,994,583.47	-5,416.53	0.45

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3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	97.855447	2,935,663.41	-64,336.59	0.44
			Base 100.000000	3,000,000.00	97.855447	2,935,663.41	-64,336.59	0.44
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	98.357224	2,950,716.72	-49,283.28	0.44
			Base 100.000000	3,000,000.00	98.357224	2,950,716.72	-49,283.28	0.44
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
		1,764,871.600	Local 102.233720	1,804,293.89	100.201748	1,768,432.19	-35,861.70	0.26
Original Face:		2,000,000.000	Base 102.233720	1,804,293.89	100.201748	1,768,432.19	-35,861.70	0.26
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.060988	2,971,829.64	-28,170.36	0.44
			Base 100.000000	3,000,000.00	99.060988	2,971,829.64	-28,170.36	0.44
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	97.780690	4,889,034.50	-110,965.50	0.73
			Base 100.000000	5,000,000.00	97.780690	4,889,034.50	-110,965.50	0.73
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	97.916169	2,937,485.07	-62,514.93	0.44
			Base 100.000000	3,000,000.00	97.916169	2,937,485.07	-62,514.93	0.44
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
		2,000,000.000	Local 99.999343	1,999,986.85	100.070910	2,001,418.20	1,431.35	0.30
			Base 99.999343	1,999,986.85	100.070910	2,001,418.20	1,431.35	0.30
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
		200,057.830	Local 101.760101	203,579.05	100.516720	201,091.57	-2,487.48	0.03
Original Face:		5,300,000.000	Base 101.760101	203,579.05	100.516720	201,091.57	-2,487.48	0.03
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
		430,197.150	Local 102.480842	440,869.66	100.096680	430,613.06	-10,256.60	0.06
Original Face:		3,000,000.000	Base 102.480842	440,869.66	100.096680	430,613.06	-10,256.60	0.06
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
		1,903,245.360	Local 102.527728	1,951,354.23	101.192930	1,925,949.74	-25,404.49	0.29
Original Face:		3,000,000.000	Base 102.527728	1,951,354.23	101.192930	1,925,949.74	-25,404.49	0.29

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3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,939,144.880	Local	101.757486	2,990,799.94	99.808860	2,933,527.00	-57,272.94	0.44
Original Face:	3,000,000.000	Base	101.757486	2,990,799.94	99.808860	2,933,527.00	-57,272.94	0.44
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.042832	2,941,284.96	-58,715.04	0.44
		Base	100.000000	3,000,000.00	98.042832	2,941,284.96	-58,715.04	0.44
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,527,286.270	Local	99.843606	1,524,897.69	101.427370	1,549,086.30	24,188.61	0.23
Original Face:	8,190,000.000	Base	99.843606	1,524,897.69	101.427370	1,549,086.30	24,188.61	0.23
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	294,243.530	Local	103.367945	304,153.49	100.192330	294,809.45	-9,344.04	0.04
Original Face:	1,212,000.000	Base	103.367945	304,153.49	100.192330	294,809.45	-9,344.04	0.04
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	650,996.160	Local	102.459909	667,010.07	100.993790	657,465.69	-9,544.38	0.10
Original Face:	2,000,000.000	Base	102.459909	667,010.07	100.993790	657,465.69	-9,544.38	0.10
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,647,839.940	Local	102.575207	1,690,275.23	100.662040	1,658,749.30	-31,525.93	0.25
Original Face:	3,000,000.000	Base	102.575207	1,690,275.23	100.662040	1,658,749.30	-31,525.93	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	236,962.380	Local	100.889259	239,069.59	103.842493	246,067.64	6,998.05	0.04
Original Face:	1,500,000.000	Base	100.889259	239,069.59	103.842493	246,067.64	6,998.05	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	30,312.970	Local	101.315081	30,711.61	110.200024	33,404.90	2,693.29	0.00
Original Face:	983,845.000	Base	101.315081	30,711.61	110.200024	33,404.90	2,693.29	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	3,968.710	Local	100.081891	3,971.96	100.899761	4,004.42	32.46	0.00
Original Face:	1,800,000.000	Base	100.081891	3,971.96	100.899761	4,004.42	32.46	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	724,315.070	Local	103.339986	748,507.09	109.855440	795,699.51	47,192.42	0.12
Original Face:	5,200,000.000	Base	103.339986	748,507.09	109.855440	795,699.51	47,192.42	0.12

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	Units								
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	274,418.340	Local	100.954164	277,036.74	103.790705	284,820.73		7,783.99	0.04
Original Face:	2,680,283.000	Base	100.954164	277,036.74	103.790705	284,820.73		7,783.99	0.04
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,053,550.550	Local	101.473924	2,083,818.33	103.813890	2,131,870.71		48,052.38	0.32
Original Face:	15,000,000.000	Base	101.473924	2,083,818.33	103.813890	2,131,870.71		48,052.38	0.32
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	791,630.620	Local	100.846468	798,331.52	103.826147	821,919.57		23,588.05	0.12
Original Face:	4,200,000.000	Base	100.846468	798,331.52	103.826147	821,919.57		23,588.05	0.12
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	36,567.380	Local	101.013526	36,938.00	103.198380	37,736.94		798.94	0.01
Original Face:	1,500,000.000	Base	101.013526	36,938.00	103.198380	37,736.94		798.94	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	53,062.590	Local	100.637794	53,401.02	104.974659	55,702.27		2,301.25	0.01
Original Face:	3,200,000.000	Base	100.637794	53,401.02	104.974659	55,702.27		2,301.25	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	58,676.970	Local	101.865519	59,771.60	105.341817	61,811.39		2,039.79	0.01
Original Face:	765,534.000	Base	101.865519	59,771.60	105.341817	61,811.39		2,039.79	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	532,685.470	Local	101.471232	540,522.51	103.805101	552,954.69		12,432.18	0.08
Original Face:	5,157,070.000	Base	101.471232	540,522.51	103.805101	552,954.69		12,432.18	0.08
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	61,273.400	Local	100.773680	61,747.46	104.221678	63,860.17		2,112.71	0.01
Original Face:	5,000,000.000	Base	100.773680	61,747.46	104.221678	63,860.17		2,112.71	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	128,535.600	Local	101.131539	129,990.03	105.017583	134,984.98		4,994.95	0.02
Original Face:	5,000,000.000	Base	101.131539	129,990.03	105.017583	134,984.98		4,994.95	0.02
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	173,491.340	Local	103.150716	178,957.56	109.774232	190,448.79		11,491.23	0.03
Original Face:	2,000,000.000	Base	103.150716	178,957.56	109.774232	190,448.79		11,491.23	0.03

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	82,072.700	Local		102.991518	84,527.92	108.468050	89,022.66	4,494.74	0.01
Original Face:	5,000,000.000	Base		102.991518	84,527.92	108.468050	89,022.66	4,494.74	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,048,485.310	Local		105.926590	1,110,624.74	109.728157	1,150,483.61	39,858.87	0.17
Original Face:	14,750,000.000	Base		105.926590	1,110,624.74	109.728157	1,150,483.61	39,858.87	0.17
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	76,173.500	Local		100.658707	76,675.26	104.507211	79,606.80	2,931.54	0.01
Original Face:	2,000,000.000	Base		100.658707	76,675.26	104.507211	79,606.80	2,931.54	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	99.709810	2,991,294.30	-8,705.70	0.45
		Base		100.000000	3,000,000.00	99.709810	2,991,294.30	-8,705.70	0.45
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	99.543347	2,986,300.41	-13,699.59	0.44
		Base		100.000000	3,000,000.00	99.543347	2,986,300.41	-13,699.59	0.44
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	97.322747	2,919,682.41	-80,317.59	0.43
		Base		100.000000	3,000,000.00	97.322747	2,919,682.41	-80,317.59	0.43
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	96.881549	2,906,446.47	-93,553.53	0.43
		Base		100.000000	3,000,000.00	96.881549	2,906,446.47	-93,553.53	0.43
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	96.840529	2,905,215.87	-94,784.13	0.43
		Base		100.000000	3,000,000.00	96.840529	2,905,215.87	-94,784.13	0.43
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1					1.000000	07 Oct 2024		
	3,000,000.000	Local		99.923562	2,997,706.85	98.383150	2,951,494.50	-46,212.35	0.44
		Base		99.923562	2,997,706.85	98.383150	2,951,494.50	-46,212.35	0.44
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	99.328683	4,966,434.15	-33,565.85	0.74
		Base		100.000000	5,000,000.00	99.328683	4,966,434.15	-33,565.85	0.74

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		591,936.480	Local 98.971880	585,850.66	100.294760	593,681.27	7,830.61	0.09
Original Face:		4,000,000.000	Base 98.971880	585,850.66	100.294760	593,681.27	7,830.61	0.09
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		186,411.110	Local 99.222058	184,960.94	100.441550	187,234.21	2,273.27	0.03
Original Face:		1,900,000.000	Base 99.222058	184,960.94	100.441550	187,234.21	2,273.27	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		455,321.600	Local 99.602558	453,511.96	100.739120	458,686.97	5,175.01	0.07
Original Face:		3,050,000.000	Base 99.602558	453,511.96	100.739120	458,686.97	5,175.01	0.07
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		1,047,059.010	Local 99.364997	1,040,410.15	100.725170	1,054,651.97	14,241.82	0.16
Original Face:		3,000,000.000	Base 99.364997	1,040,410.15	100.725170	1,054,651.97	14,241.82	0.16
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,102,045.590	Local 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.17
Original Face:		3,000,000.000	Base 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.17
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		562,143.700	Local 100.404285	564,416.36	101.358368	569,779.68	5,363.32	0.08
Original Face:		1,000,000.000	Base 100.404285	564,416.36	101.358368	569,779.68	5,363.32	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		1,093,239.670	Local 99.992499	1,093,157.67	99.986870	1,093,096.13	-61.54	0.16
Original Face:		2,750,000.000	Base 99.992499	1,093,157.67	99.986870	1,093,096.13	-61.54	0.16
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
		3,000,000.000	Local 100.050444	3,001,513.32	100.472544	3,014,176.32	12,663.00	0.45
			Base 100.050444	3,001,513.32	100.472544	3,014,176.32	12,663.00	0.45
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.024740	5,001,237.00	1,237.00	0.74
			Base 100.000000	5,000,000.00	100.024740	5,001,237.00	1,237.00	0.74
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 99.488099	2,984,642.96	102.270263	3,068,107.89	83,464.93	0.46
			Base 99.488099	2,984,642.96	102.270263	3,068,107.89	83,464.93	0.46

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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
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.920881	1,998,417.62	97.581517	1,951,630.34	-46,787.28	0.29	
		Base	99.920881	1,998,417.62	97.581517	1,951,630.34	-46,787.28	0.29	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	96.192530	1,923,850.60	-76,149.40	0.29	
		Base	100.000000	2,000,000.00	96.192530	1,923,850.60	-76,149.40	0.29	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.982337	2,999,470.11	100.593613	3,017,808.39	18,338.28	0.45	
		Base	99.982337	2,999,470.11	100.593613	3,017,808.39	18,338.28	0.45	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.985209	2,999,556.26	101.282418	3,038,472.54	38,916.28	0.45	
		Base	99.985209	2,999,556.26	101.282418	3,038,472.54	38,916.28	0.45	
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	2,335,000.000	Local	99.991893	2,334,810.71	99.405477	2,321,117.89	-13,692.82	0.35	
		Base	99.991893	2,334,810.71	99.405477	2,321,117.89	-13,692.82	0.35	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local	99.951605	4,997,580.27	98.455437	4,922,771.85	-74,808.42	0.73	
		Base	99.951605	4,997,580.27	98.455437	4,922,771.85	-74,808.42	0.73	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local	99.914631	1,998,292.62	99.127214	1,982,544.28	-15,748.34	0.30	
		Base	99.914631	1,998,292.62	99.127214	1,982,544.28	-15,748.34	0.30	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.870825	2,996,124.75	100.455522	3,013,665.66	17,540.91	0.45	
		Base	99.870825	2,996,124.75	100.455522	3,013,665.66	17,540.91	0.45	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local	99.920775	1,998,415.49	99.083705	1,981,674.10	-16,741.39	0.30	
		Base	99.920775	1,998,415.49	99.083705	1,981,674.10	-16,741.39	0.30	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.852667	4,992,633.36	98.781418	4,939,070.90	-53,562.46	0.74	
		Base	99.852667	4,992,633.36	98.781418	4,939,070.90	-53,562.46	0.74	

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64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.780513	4,989,025.64	102.067455	5,103,372.75	114,347.11	0.76	
		Base	99.780513	4,989,025.64	102.067455	5,103,372.75	114,347.11	0.76	
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	4,000,000.000	Local	99.994062	3,999,762.46	99.793404	3,991,736.16	-8,026.30	0.59	
		Base	99.994062	3,999,762.46	99.793404	3,991,736.16	-8,026.30	0.59	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	0.74	
		Base	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	0.74	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	2,000,000.000	Local	100.403399	2,008,067.98	100.376074	2,007,521.48	-546.50	0.30	
		Base	100.403399	2,008,067.98	100.376074	2,007,521.48	-546.50	0.30	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local	99.959551	1,999,191.01	99.212502	1,984,250.04	-14,940.97	0.30	
		Base	99.959551	1,999,191.01	99.212502	1,984,250.04	-14,940.97	0.30	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.966477	1,999,329.53	99.261755	1,985,235.10	-14,094.43	0.30	
		Base	99.966477	1,999,329.53	99.261755	1,985,235.10	-14,094.43	0.30	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.993140	2,999,794.20	98.404269	2,952,128.07	-47,666.13	0.44	
		Base	99.993140	2,999,794.20	98.404269	2,952,128.07	-47,666.13	0.44	
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.022922	2,500,573.05	573.05	0.37	
		Base	100.000000	2,500,000.00	100.022922	2,500,573.05	573.05	0.37	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local	99.966404	1,999,328.07	98.856800	1,977,136.00	-22,192.07	0.29	
		Base	99.966404	1,999,328.07	98.856800	1,977,136.00	-22,192.07	0.29	
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.290000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.45	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.45	

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.580130	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.786179	4,989,308.95	-10,691.05	0.74
			Base	100.000000	5,000,000.00	99.786179	4,989,308.95	-10,691.05	0.74
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025			
		3,460,000.000	Local	100.000000	3,460,000.00	100.005725	3,460,198.09	198.09	0.52
			Base	100.000000	3,460,000.00	100.005725	3,460,198.09	198.09	0.52
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	99.882000	2,996,460.00	-3,540.00	0.45
			Base	100.000000	3,000,000.00	99.882000	2,996,460.00	-3,540.00	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	96.373000	2,891,190.00	-108,810.00	0.43
			Base	100.000000	3,000,000.00	96.373000	2,891,190.00	-108,810.00	0.43
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.877371	1,997,547.42	98.977601	1,979,552.02	-17,995.40	0.29
			Base	99.877371	1,997,547.42	98.977601	1,979,552.02	-17,995.40	0.29
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.972976	1,999,459.51	99.061168	1,981,223.36	-18,236.15	0.30
			Base	99.972976	1,999,459.51	99.061168	1,981,223.36	-18,236.15	0.30
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.556000	13 Nov 2023			
		1,950,000.000	Local	100.156511	1,953,051.96	100.264247	1,955,152.82	2,100.86	0.29
			Base	100.156511	1,953,051.96	100.264247	1,955,152.82	2,100.86	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.992956	2,999,788.67	102.383915	3,071,517.45	71,728.78	0.46
			Base	99.992956	2,999,788.67	102.383915	3,071,517.45	71,728.78	0.46
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022			
		3,000,000.000	Local	99.988436	2,999,653.07	100.329429	3,009,882.87	10,229.80	0.45
			Base	99.988436	2,999,653.07	100.329429	3,009,882.87	10,229.80	0.45
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.478250	22 Jul 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	99.992974	2,999,789.22	-210.78	0.45
			Base	100.000000	3,000,000.00	99.992974	2,999,789.22	-210.78	0.45

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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	100.692811	3,020,784.33	20,784.33	0.45	
		Base	100.000000	3,000,000.00	100.692811	3,020,784.33	20,784.33	0.45	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.054656	3,001,639.68	1,639.68	0.45	
		Base	100.000000	3,000,000.00	100.054656	3,001,639.68	1,639.68	0.45	
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.066596	2,911,997.88	-88,002.12	0.43	
		Base	100.000000	3,000,000.00	97.066596	2,911,997.88	-88,002.12	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	98.047403	2,941,422.09	-58,577.91	0.44	
		Base	100.000000	3,000,000.00	98.047403	2,941,422.09	-58,577.91	0.44	
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local	99.961704	2,998,851.11	99.368972	2,981,069.16	-17,781.95	0.44	
		Base	99.961704	2,998,851.11	99.368972	2,981,069.16	-17,781.95	0.44	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.994194	1,999,883.88	100.634496	2,012,689.92	12,806.04	0.30	
		Base	99.994194	1,999,883.88	100.634496	2,012,689.92	12,806.04	0.30	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.958230	4,997,911.52	101.497817	5,074,890.85	76,979.33	0.76	
		Base	99.958230	4,997,911.52	101.497817	5,074,890.85	76,979.33	0.76	
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.022313	3,000,669.39	669.39	0.45	
		Base	100.000000	3,000,000.00	100.022313	3,000,669.39	669.39	0.45	
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local	99.948748	4,997,437.41	99.744624	4,987,231.20	-10,206.21	0.74	
		Base	99.948748	4,997,437.41	99.744624	4,987,231.20	-10,206.21	0.74	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.869919	2,996,097.56	100.577825	3,017,334.75	21,237.19	0.45	
		Base	99.869919	2,996,097.56	100.577825	3,017,334.75	21,237.19	0.45	

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90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.945575	999,455.75	100.983910	1,009,839.10	10,383.35	0.15
		Base		99.945575	999,455.75	100.983910	1,009,839.10	10,383.35	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.097532	2,001,950.64	102.133149	2,042,662.98	40,712.34	0.30
		Base		100.097532	2,001,950.64	102.133149	2,042,662.98	40,712.34	0.30
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.598250	09 Dec 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.209791	5,010,489.55	10,489.55	0.75
		Base		100.000000	5,000,000.00	100.209791	5,010,489.55	10,489.55	0.75
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.949552	4,997,477.62	103.314073	5,165,703.65	168,226.03	0.77
		Base		99.949552	4,997,477.62	103.314073	5,165,703.65	168,226.03	0.77
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.923355	2,997,700.64	100.443405	3,013,302.15	15,601.51	0.45
		Base		99.923355	2,997,700.64	100.443405	3,013,302.15	15,601.51	0.45
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.561463	1,991,229.25	97.148438	1,942,968.76	-48,260.49	0.29
		Base		99.561463	1,991,229.25	97.148438	1,942,968.76	-48,260.49	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.987053	2,999,611.60	103.457430	3,103,722.90	104,111.30	0.46
		Base		99.987053	2,999,611.60	103.457430	3,103,722.90	104,111.30	0.46
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.985441	3,249,526.83	99.735150	3,241,392.38	-8,134.45	0.48
	Original Face: 3,250,000.000	Base		99.985441	3,249,526.83	99.735150	3,241,392.38	-8,134.45	0.48
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	101.187367	3,035,621.01	35,621.01	0.45
		Base		100.000000	3,000,000.00	101.187367	3,035,621.01	35,621.01	0.45
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	2,000,000.000	Local		99.995560	1,999,911.20	99.547521	1,990,950.42	-8,960.78	0.30
		Base		99.995560	1,999,911.20	99.547521	1,990,950.42	-8,960.78	0.30

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92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
		2,000,000.000	Local 99.834261	1,996,685.22	99.470648	1,989,412.96	-7,272.26	0.30
			Base 99.834261	1,996,685.22	99.470648	1,989,412.96	-7,272.26	0.30
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		511,303.310	Local 99.992410	511,264.50	100.554520	514,138.59	2,874.09	0.08
Original Face:		2,000,000.000	Base 99.992410	511,264.50	100.554520	514,138.59	2,874.09	0.08
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		2,000,000.000	Local 99.993322	1,999,866.43	100.754260	2,015,085.20	15,218.77	0.30
Original Face:		2,000,000.000	Base 99.993322	1,999,866.43	100.754260	2,015,085.20	15,218.77	0.30
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
		3,406.310	Local 99.999706	3,406.30	100.166900	3,412.00	5.70	0.00
Original Face:		1,000,000.000	Base 99.999706	3,406.30	100.166900	3,412.00	5.70	0.00
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
		3,000,000.000	Local 99.905306	2,997,159.19	99.325092	2,979,752.76	-17,406.43	0.44
			Base 99.905306	2,997,159.19	99.325092	2,979,752.76	-17,406.43	0.44
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.941084	1,998,821.67	104.447919	2,088,958.38	90,136.71	0.31
			Base 99.941084	1,998,821.67	104.447919	2,088,958.38	90,136.71	0.31
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.984111	1,999,682.21	101.041858	2,020,837.16	21,154.95	0.30
			Base 99.984111	1,999,682.21	101.041858	2,020,837.16	21,154.95	0.30
US DOLLAR Total								
		418,936,437.720	Local	419,234,519.20		418,332,905.91	-901,613.29	62.29
Original Face:		185,011,032.000	Base	419,234,519.20		418,332,905.91	-901,613.29	62.29
FIXED INCOME Total								
		418,936,437.720	Base	419,234,519.20		418,332,905.91	-901,613.29	62.29
Original Face:		185,011,032.000						

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		672,377,235.390	Base	672,505,175.00		671,537,374.54	-967,800.46	100.00
Original Face:		185,011,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		142,518.860	Local	1.000000	142,518.86	1.000000	142,518.86	0.05
			Base	1.000000	142,518.86	1.000000	142,518.86	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	142,518.860	Local	142,518.86		142,518.86	0.00	0.05
		Base	142,518.86		142,518.86	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	142,518.860	Base	142,518.86		142,518.86	0.00	0.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,003,612.170	Local	100.000000	20,003,612.17	100.000000	20,003,612.17	6.35
			Base	100.000000	20,003,612.17	100.000000	20,003,612.17	6.35

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	3.17
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	3.17

912796M71	TREASURY BILL 09/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.949306	4,997,465.28	99.842194	4,992,109.70	1.58
			Base	99.949306	4,997,465.28	99.842194	4,992,109.70	1.58

942PVK008	WAM AZ 1 WAM AZR 1	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.63
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.63

942PVK909	WAM AZ 3 WAM AZR 3	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,003,737.640	Local	100.000000	3,003,737.64	100.000000	3,003,737.64	0.95
			Base	100.000000	3,003,737.64	100.000000	3,003,737.64	0.95

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
942PVL006	WAM AZ 4 WAM AZR 4				0.000000	01 Jan 2022		
	10,012,824.780	Local	100.000000	10,012,824.78	100.000000	10,012,824.78	0.00	3.18
		Base	100.000000	10,012,824.78	100.000000	10,012,824.78	0.00	3.18
942PVNII4	WAM AZ 7 WAM AZR 7				0.250000	15 Dec 2022		
	2,012,465.830	Local	100.000000	2,012,465.83	100.000000	2,012,465.83	0.00	0.64
		Base	100.000000	2,012,465.83	100.000000	2,012,465.83	0.00	0.64
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.59
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.59
US DOLLAR Total								
	57,037,624.130	Local		57,035,089.41		57,029,733.83	-5,355.58	18.10
		Base		57,035,089.41		57,029,733.83	-5,355.58	18.10
CASH EQUIVALENT Total								
	57,037,624.130	Base		57,035,089.41		57,029,733.83	-5,355.58	18.10
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	546,924.900	Local	102.606184	561,178.77	104.257517	570,210.32	9,031.55	0.18
Original Face:	5,000,000.000	Base	102.606184	561,178.77	104.257517	570,210.32	9,031.55	0.18
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	439,354.450	Local	101.984311	448,072.61	102.372220	449,776.90	1,704.29	0.14
Original Face:	4,372,786.000	Base	101.984311	448,072.61	102.372220	449,776.90	1,704.29	0.14
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	536,211.550	Local	101.751523	545,603.42	103.340650	554,124.50	8,521.08	0.18
Original Face:	5,000,000.000	Base	101.751523	545,603.42	103.340650	554,124.50	8,521.08	0.18
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	331,718.710	Local	102.870951	341,242.19	105.371183	349,535.93	8,293.74	0.11
Original Face:	4,169,641.000	Base	102.870951	341,242.19	105.371183	349,535.93	8,293.74	0.11

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: December 31, 2021

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36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		217,929.080	Local 101.083242	220,289.78	102.140532	222,593.92	2,304.14	0.07
Original Face:		2,000,000.000	Base 101.083242	220,289.78	102.140532	222,593.92	2,304.14	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		131,483.330	Local 101.876268	133,950.31	103.903578	136,615.88	2,665.57	0.04
Original Face:		2,910,888.000	Base 101.876268	133,950.31	103.903578	136,615.88	2,665.57	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
		415,352.540	Local 102.873179	427,286.36	104.013697	432,023.53	4,737.17	0.14
Original Face:		9,450,000.000	Base 102.873179	427,286.36	104.013697	432,023.53	4,737.17	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		284,940.970	Local 100.897467	287,498.22	103.356118	294,503.93	7,005.71	0.09
Original Face:		2,500,000.000	Base 100.897467	287,498.22	103.356118	294,503.93	7,005.71	0.09
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		198,835.670	Local 100.872178	200,569.87	103.357954	205,512.48	4,942.61	0.07
Original Face:		1,500,000.000	Base 100.872178	200,569.87	103.357954	205,512.48	4,942.61	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		355,746.460	Local 105.034723	373,657.31	108.625440	386,431.16	12,773.85	0.12
Original Face:		5,872,458.000	Base 105.034723	373,657.31	108.625440	386,431.16	12,773.85	0.12
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		7,804.060	Local 101.131334	7,892.35	103.380890	8,067.91	175.56	0.00
Original Face:		1,000,000.000	Base 101.131334	7,892.35	103.380890	8,067.91	175.56	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		24,149.220	Local 104.218563	25,167.97	112.590916	27,189.83	2,021.86	0.01
Original Face:		1,000,000.000	Base 104.218563	25,167.97	112.590916	27,189.83	2,021.86	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		87.450	Local 100.308748	87.72	101.521086	88.78	1.06	0.00
Original Face:		25,000.000	Base 100.308748	87.72	101.521086	88.78	1.06	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		49,458.980	Local 102.983907	50,934.79	115.516009	57,133.04	6,198.25	0.02
Original Face:		2,000,000.000	Base 102.983907	50,934.79	115.516009	57,133.04	6,198.25	0.02

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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: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.775250	20 Sep 2063		
		614,365.320	Local 100.415666	616,919.03	100.478550	617,305.37	386.34	0.20
Original Face:		1,500,000.000	Base 100.415666	616,919.03	100.478550	617,305.37	386.34	0.20
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.725250	20 Feb 2064		
		680,811.220	Local 100.366660	683,307.48	100.463860	683,969.23	661.75	0.22
Original Face:		1,530,000.000	Base 100.366660	683,307.48	100.463860	683,969.23	661.75	0.22
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
		773,091.520	Local 101.971878	788,335.94	100.564170	777,453.07	-10,882.87	0.25
Original Face:		1,200,000.000	Base 101.971878	788,335.94	100.564170	777,453.07	-10,882.87	0.25
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		121,314.580	Local 100.959654	122,478.78	100.719420	122,187.34	-291.44	0.04
Original Face:		2,720,000.000	Base 100.959654	122,478.78	100.719420	122,187.34	-291.44	0.04
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		81,319.480	Local 101.441069	82,491.35	100.632150	81,833.54	-657.81	0.03
Original Face:		4,000,000.000	Base 101.441069	82,491.35	100.632150	81,833.54	-657.81	0.03
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,105,228.340	Local 101.939261	1,126,661.60	101.453560	1,121,293.50	-5,368.10	0.36
Original Face:		4,400,000.000	Base 101.939261	1,126,661.60	101.453560	1,121,293.50	-5,368.10	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		443,952.360	Local 99.397005	441,275.35	100.294760	445,260.95	3,985.60	0.14
Original Face:		3,000,000.000	Base 99.397005	441,275.35	100.294760	445,260.95	3,985.60	0.14
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		214,998.770	Local 100.573803	216,232.44	101.188360	217,553.73	1,321.29	0.07
Original Face:		1,000,000.000	Base 100.573803	216,232.44	101.188360	217,553.73	1,321.29	0.07
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		210,842.900	Local 101.231490	213,439.41	100.066230	210,982.54	-2,456.87	0.07
Original Face:		1,000,000.000	Base 101.231490	213,439.41	100.066230	210,982.54	-2,456.87	0.07
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	100.795220	0.01	0.00	0.00
			Base 100.000000	0.01	100.795220	0.01	0.00	0.00

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STATE STREET

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		316,751.350	Local 100.691391	318,941.34	102.681520	325,245.10	6,303.76	0.10
Original Face:		1,000,000.000	Base 100.691391	318,941.34	102.681520	325,245.10	6,303.76	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		222,690.680	Local 100.774882	224,416.27	101.843340	226,795.63	2,379.36	0.07
Original Face:		1,000,000.000	Base 100.774882	224,416.27	101.843340	226,795.63	2,379.36	0.07
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		82,971.200	Local 100.288413	83,210.50	100.375390	83,282.67	72.17	0.03
Original Face:		1,000,000.000	Base 100.288413	83,210.50	100.375390	83,282.67	72.17	0.03
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		3,251.480	Local 100.850074	3,279.12	99.959530	3,250.16	-28.96	0.00
Original Face:		1,000,000.000	Base 100.850074	3,279.12	99.959530	3,250.16	-28.96	0.00
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	101.247990	0.03	-0.06	0.00
			Base 300.000000	0.09	101.247990	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,102,045.590	Local 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.36
Original Face:		3,000,000.000	Base 102.822296	1,133,148.58	101.786083	1,121,729.04	-11,419.54	0.36
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,124,287.400	Local 100.340591	1,128,116.62	101.358368	1,139,559.36	11,442.74	0.36
Original Face:		2,000,000.000	Base 100.340591	1,128,116.62	101.358368	1,139,559.36	11,442.74	0.36
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		512,567.020	Local 100.066424	512,907.49	100.962870	517,502.37	4,594.88	0.16
Original Face:		2,000,000.000	Base 100.066424	512,907.49	100.962870	517,502.37	4,594.88	0.16
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.774170	20 Apr 2071		
		1,733,353.260	Local 107.719045	1,867,151.57	104.186210	1,805,915.07	-61,236.50	0.57
Original Face:		1,978,780.000	Base 107.719045	1,867,151.57	104.186210	1,805,915.07	-61,236.50	0.57
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,097,287.060	Local 102.174438	1,121,146.89	98.477140	1,080,576.91	-40,569.98	0.34
Original Face:		2,000,000.000	Base 102.174438	1,121,146.89	98.477140	1,080,576.91	-40,569.98	0.34

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38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,965,388.610	Local 101.393633	3,006,715.23	98.087800	2,908,684.45	-98,030.78	0.92
Original Face:		3,185,000.000	Base 101.393633	3,006,715.23	98.087800	2,908,684.45	-98,030.78	0.92
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,566,172.520	Local 102.306720	1,602,299.74	97.749390	1,530,924.08	-71,375.66	0.49
Original Face:		2,000,000.000	Base 102.306720	1,602,299.74	97.749390	1,530,924.08	-71,375.66	0.49
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.472960	20 Jun 2036		
		1,760,730.620	Local 104.287393	1,836,220.06	101.816830	1,792,720.10	-43,499.96	0.57
Original Face:		2,000,000.000	Base 104.287393	1,836,220.06	101.816830	1,792,720.10	-43,499.96	0.57
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,932,315.800	Local 102.785043	3,013,982.07	100.763560	2,954,705.79	-59,276.28	0.94
Original Face:		3,000,000.000	Base 102.785043	3,013,982.07	100.763560	2,954,705.79	-59,276.28	0.94
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.090000	20 Jan 2027		
		4,374,999.980	Local 100.000000	4,374,999.99	100.000000	4,374,999.98	-0.01	1.39
Original Face:		5,000,000.000	Base 100.000000	4,374,999.99	100.000000	4,374,999.98	-0.01	1.39
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.86
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.86
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
		4,354,166.700	Local 100.000000	4,354,166.70	100.000000	4,354,166.70	0.00	1.38
Original Face:		5,500,000.000	Base 100.000000	4,354,166.70	100.000000	4,354,166.70	0.00	1.38
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.923969	1,998,479.38	101.817370	2,036,347.40	37,868.02	0.65
			Base 99.923969	1,998,479.38	101.817370	2,036,347.40	37,868.02	0.65
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		787.750	Local 100.082513	788.40	96.641930	761.30	-27.10	0.00
Original Face:		1,000,000.000	Base 100.082513	788.40	96.641930	761.30	-27.10	0.00
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 100.837793	3,025,133.78	99.263550	2,977,906.50	-47,227.28	0.95
			Base 100.837793	3,025,133.78	99.263550	2,977,906.50	-47,227.28	0.95

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STATE OF ARIZONA

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
	3,900,000.000	Local	100.851703	3,933,216.41	99.514060	3,881,048.34	-52,168.07	1.23	
		Base	100.851703	3,933,216.41	99.514060	3,881,048.34	-52,168.07	1.23	
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
	2,000,000.000	Local	100.478308	2,009,566.15	99.449990	1,988,999.80	-20,566.35	0.63	
		Base	100.478308	2,009,566.15	99.449990	1,988,999.80	-20,566.35	0.63	
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
	2,534,814.810	Local	100.124406	2,537,968.26	100.057795	2,536,279.81	-1,688.45	0.81	
		Base	100.124406	2,537,968.26	100.057795	2,536,279.81	-1,688.45	0.81	
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
	5,000,000.000	Local	100.278777	5,013,938.86	100.040000	5,002,000.00	-11,938.86	1.59	
		Base	100.278777	5,013,938.86	100.040000	5,002,000.00	-11,938.86	1.59	
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.27	
	Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.27	
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	1,826,194.980	Local	100.474661	1,834,863.21	98.502111	1,798,840.61	-36,022.60	0.57	
		Base	100.474661	1,834,863.21	98.502111	1,798,840.61	-36,022.60	0.57	
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000						17 Jul 2023		
	4,000,000.000	Local	100.166895	4,006,675.80	99.473213	3,978,928.52	-27,747.28	1.26	
		Base	100.166895	4,006,675.80	99.473213	3,978,928.52	-27,747.28	1.26	
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						17 Jan 2025		
	2,800,000.000	Local	100.356348	2,809,977.74	98.703507	2,763,698.20	-46,279.54	0.88	
		Base	100.356348	2,809,977.74	98.703507	2,763,698.20	-46,279.54	0.88	
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
	3,000,000.000	Local	100.451077	3,013,532.31	98.224633	2,946,738.99	-66,793.32	0.94	
		Base	100.451077	3,013,532.31	98.224633	2,946,738.99	-66,793.32	0.94	
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					0.010000	23 Jul 2022		
	6,500,000.000	Local	100.066054	6,504,293.51	99.889829	6,492,838.89	-11,454.62	2.06	
		Base	100.066054	6,504,293.51	99.889829	6,492,838.89	-11,454.62	2.06	

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90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
	2,500,000.000	Local	100.315359	2,507,883.97	98.488998	2,462,224.95	-45,659.02	0.78	
		Base	100.315359	2,507,883.97	98.488998	2,462,224.95	-45,659.02	0.78	
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000					0.010000	11 Aug 2023		
	5,000,000.000	Local	100.124341	5,006,217.03	99.305673	4,965,283.65	-40,933.38	1.58	
		Base	100.124341	5,006,217.03	99.305673	4,965,283.65	-40,933.38	1.58	
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
	3,000,000.000	Local	99.992958	2,999,788.75	99.999625	2,999,988.75	200.00	0.95	
		Base	99.992958	2,999,788.75	99.999625	2,999,988.75	200.00	0.95	
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
	5,000,000.000	Local	99.935906	4,996,795.29	99.809931	4,990,496.55	-6,298.74	1.58	
		Base	99.935906	4,996,795.29	99.809931	4,990,496.55	-6,298.74	1.58	
912796N39	TREASURY BILL 03/22 0.00000						31 Mar 2022		
	5,000,000.000	Local	99.982447	4,999,122.37	99.990000	4,999,500.00	377.63	1.59	
		Base	99.982447	4,999,122.37	99.990000	4,999,500.00	377.63	1.59	
912796P86	TREASURY BILL 12/21 0.00000						28 Dec 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00	
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
912796R50	TREASURY BILL 06/22 0.00000					0.010000	30 Jun 2022		
	3,000,000.000	Local	99.910500	2,997,315.01	99.902040	2,997,061.20	-253.81	0.95	
		Base	99.910500	2,997,315.01	99.902040	2,997,061.20	-253.81	0.95	
912796U23	CASH MGMT BILL 04/22 0.00000						26 Apr 2022		
	3,000,000.000	Local	99.964861	2,998,945.84	99.979056	2,999,371.68	425.84	0.95	
		Base	99.964861	2,998,945.84	99.979056	2,999,371.68	425.84	0.95	
912796Y94	CASH MGMT BILL 12/21 0.00000						31 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59	
9128284L1	US TREASURY N/B 04/23 2.75					2.750000	30 Apr 2023		
	2,000,000.000	Local	103.398117	2,067,962.34	102.937500	2,058,750.00	-9,212.34	0.65	
		Base	103.398117	2,067,962.34	102.937500	2,058,750.00	-9,212.34	0.65	

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9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	103.269823	2,065,396.46	1.750000	30 Jun 2024		0.65
			Base	103.269823	2,065,396.46	102.179688	2,043,593.76	-21,802.70	0.65
912828Q29	US TREASURY N/B 03/23 1.5	2,000,000.000	Local	101.667876	2,033,357.52	1.500000	31 Mar 2023		0.64
			Base	101.667876	2,033,357.52	101.234375	2,024,687.50	-8,670.02	0.64
912828R69	US TREASURY N/B 05/23 1.625	2,000,000.000	Local	102.019359	2,040,387.17	1.625000	31 May 2023		0.64
			Base	102.019359	2,040,387.17	101.511719	2,030,234.38	-10,152.79	0.64
912828S35	US TREASURY N/B 06/23 1.375	3,000,000.000	Local	101.825841	3,054,775.24	1.375000	30 Jun 2023		0.96
			Base	101.825841	3,054,775.24	101.179688	3,035,390.64	-19,384.60	0.96
912828S92	US TREASURY N/B 07/23 1.25	2,000,000.000	Local	101.620000	2,032,400.00	1.250000	31 Jul 2023		0.64
			Base	101.620000	2,032,400.00	100.992188	2,019,843.76	-12,556.24	0.64
912828YN4	US TREASURY FRN 10/21 VAR	0.000	Local	0.000000	-0.02	0.355008	31 Oct 2021		0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YP9	US TREASURY N/B 10/21 1.5	0.000	Local	0.000000	-0.02	1.500000	31 Oct 2021		0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828YZ7	US TREASURY N/B 12/21 1.625	5,000,000.000	Local	100.000000	5,000,000.00	1.625000	31 Dec 2021		1.59
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.999346	1,999,986.92	0.239018	31 Jan 2022		0.63
			Base	99.999346	1,999,986.92	100.014724	2,000,294.48	307.56	0.63
912828ZA1	US TREASURY N/B 02/22 1.125	2,000,000.000	Local	100.156308	2,003,126.15	1.125000	28 Feb 2022		0.64
			Base	100.156308	2,003,126.15	100.175490	2,003,509.80	383.65	0.64

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912828ZG8	US TREASURY N/B 03/22 0.375	4,000,000.000	Local	100.058317	4,002,332.66	100.072164	4,002,886.56	553.90	1.27
			Base	100.058317	4,002,332.66	100.072164	4,002,886.56	553.90	1.27
912828ZK9	US TREASURY FRN 04/22 VAR	3,000,000.000	Local	100.007920	3,000,237.59	100.039054	3,001,171.62	934.03	0.95
			Base	100.007920	3,000,237.59	100.039054	3,001,171.62	934.03	0.95
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.888546	1,997,770.91	97.769531	1,955,390.62	-42,380.29	0.62
			Base	99.888546	1,997,770.91	97.769531	1,955,390.62	-42,380.29	0.62
912828ZR4	US TREASURY N/B 05/22 0.125	2,000,000.000	Local	99.990699	1,999,813.98	100.000000	2,000,000.00	186.02	0.63
			Base	99.990699	1,999,813.98	100.000000	2,000,000.00	186.02	0.63
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.457848	1,989,156.95	97.250000	1,945,000.00	-44,156.95	0.62
			Base	99.457848	1,989,156.95	97.250000	1,945,000.00	-44,156.95	0.62
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.054655	2,001,093.10	99.531250	1,990,625.00	-10,468.10	0.63
			Base	100.054655	2,001,093.10	99.531250	1,990,625.00	-10,468.10	0.63
912828ZW3	US TREASURY N/B 06/25 0.25	2,000,000.000	Local	99.816648	1,996,332.95	97.132812	1,942,656.24	-53,676.71	0.62
			Base	99.816648	1,996,332.95	97.132812	1,942,656.24	-53,676.71	0.62
912828ZX1	US TREASURY N/B 06/22 0.125	5,000,000.000	Local	99.987429	4,999,371.45	99.964844	4,998,242.20	-1,129.25	1.59
			Base	99.987429	4,999,371.45	99.964844	4,998,242.20	-1,129.25	1.59
91282CAA9	US TREASURY FRN 07/22 VAR	5,000,000.000	Local	99.995904	4,999,795.21	100.034133	5,001,706.65	1,911.44	1.59
			Base	99.995904	4,999,795.21	100.034133	5,001,706.65	1,911.44	1.59
91282CAF8	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.848224	1,996,964.48	99.179688	1,983,593.76	-13,370.72	0.63
			Base	99.848224	1,996,964.48	99.179688	1,983,593.76	-13,370.72	0.63

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91282CAG6	US TREASURY N/B 08/22 0.125	7,000,000.000	Local	99.985756	6,999,002.93	99.914062	6,993,984.34	-5,018.59	2.22
			Base	99.985756	6,999,002.93	99.914062	6,993,984.34	-5,018.59	2.22
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.452030	1,989,040.60	96.847656	1,936,953.12	-52,087.48	0.61
			Base	99.452030	1,989,040.60	96.847656	1,936,953.12	-52,087.48	0.61
91282CAK7	US TREASURY N/B 09/23 0.125	2,000,000.000	Local	99.804781	1,996,095.61	99.085938	1,981,718.76	-14,376.85	0.63
			Base	99.804781	1,996,095.61	99.085938	1,981,718.76	-14,376.85	0.63
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.815024	1,996,300.48	96.808594	1,936,171.88	-60,128.60	0.61
			Base	99.815024	1,996,300.48	96.808594	1,936,171.88	-60,128.60	0.61
91282CAN1	US TREASURY N/B 09/22 0.125	5,000,000.000	Local	99.986175	4,999,308.73	99.890625	4,994,531.25	-4,777.48	1.59
			Base	99.986175	4,999,308.73	99.890625	4,994,531.25	-4,777.48	1.59
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.832743	1,996,654.85	99.011719	1,980,234.38	-16,420.47	0.63
			Base	99.832743	1,996,654.85	99.011719	1,980,234.38	-16,420.47	0.63
91282CAR2	US TREASURY N/B 10/22 0.125	2,000,000.000	Local	99.997984	1,999,959.67	99.851562	1,997,031.24	-2,928.43	0.63
			Base	99.997984	1,999,959.67	99.851562	1,997,031.24	-2,928.43	0.63
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.994959	2,999,848.77	100.044890	3,001,346.70	1,497.93	0.95
			Base	99.994959	2,999,848.77	100.044890	3,001,346.70	1,497.93	0.95
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.232635	1,984,652.70	96.632812	1,932,656.24	-51,996.46	0.61
			Base	99.232635	1,984,652.70	96.632812	1,932,656.24	-51,996.46	0.61
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.006521	2,000,130.41	99.160156	1,983,203.12	-16,927.29	0.63
			Base	100.006521	2,000,130.41	99.160156	1,983,203.12	-16,927.29	0.63

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91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	10,000,000.000	Local		99.976252	9,997,625.20	99.796875	9,979,687.50	-17,937.70	3.17
		Base		99.976252	9,997,625.20	99.796875	9,979,687.50	-17,937.70	3.17
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.807200	1,996,143.99	96.968750	1,939,375.00	-56,768.99	0.62
		Base		99.807200	1,996,143.99	96.968750	1,939,375.00	-56,768.99	0.62
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
	2,000,000.000	Local		99.836511	1,996,730.21	98.843750	1,976,875.00	-19,855.21	0.63
		Base		99.836511	1,996,730.21	98.843750	1,976,875.00	-19,855.21	0.63
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local		99.626077	1,992,521.53	96.890625	1,937,812.50	-54,709.03	0.62
		Base		99.626077	1,992,521.53	96.890625	1,937,812.50	-54,709.03	0.62
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
	12,000,000.000	Local		99.982292	11,997,875.02	99.714844	11,965,781.28	-32,093.74	3.80
		Base		99.982292	11,997,875.02	99.714844	11,965,781.28	-32,093.74	3.80
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local		99.784805	1,995,696.10	98.726562	1,974,531.24	-21,164.86	0.63
		Base		99.784805	1,995,696.10	98.726562	1,974,531.24	-21,164.86	0.63
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
	5,000,000.000	Local		99.936879	4,996,843.93	99.660156	4,983,007.80	-13,836.13	1.58
		Base		99.936879	4,996,843.93	99.660156	4,983,007.80	-13,836.13	1.58
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local		99.673409	1,993,468.18	96.738281	1,934,765.62	-58,702.56	0.61
		Base		99.673409	1,993,468.18	96.738281	1,934,765.62	-58,702.56	0.61
91282CBK6	US TREASURY FRN 01/23 VAR					0.134018	31 Jan 2023		
	2,000,000.000	Local		99.994522	1,999,890.44	100.051888	2,001,037.76	1,147.32	0.64
		Base		99.994522	1,999,890.44	100.051888	2,001,037.76	1,147.32	0.64
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local		99.808887	1,996,177.74	98.679688	1,973,593.76	-22,583.98	0.63
		Base		99.808887	1,996,177.74	98.679688	1,973,593.76	-22,583.98	0.63

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
	5,000,000.000	Local		99.972076	4,998,603.78	99.621094	4,981,054.70	-17,549.08	1.58
		Base		99.972076	4,998,603.78	99.621094	4,981,054.70	-17,549.08	1.58
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.666363	1,993,327.25	97.148438	1,942,968.76	-50,358.49	0.62
		Base		99.666363	1,993,327.25	97.148438	1,942,968.76	-50,358.49	0.62
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.784916	1,995,698.31	98.800781	1,976,015.62	-19,682.69	0.63
		Base		99.784916	1,995,698.31	98.800781	1,976,015.62	-19,682.69	0.63
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.276755	1,985,535.10	98.093750	1,961,875.00	-23,660.10	0.62
		Base		99.276755	1,985,535.10	98.093750	1,961,875.00	-23,660.10	0.62
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.952831	2,998,584.92	99.527344	2,985,820.32	-12,764.60	0.95
		Base		99.952831	2,998,584.92	99.527344	2,985,820.32	-12,764.60	0.95
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.907287	3,996,291.47	99.453125	3,978,125.00	-18,166.47	1.26
		Base		99.907287	3,996,291.47	99.453125	3,978,125.00	-18,166.47	1.26
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.969603	2,999,088.09	99.386719	2,981,601.57	-17,486.52	0.95
		Base		99.969603	2,999,088.09	99.386719	2,981,601.57	-17,486.52	0.95
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
	2,000,000.000	Local		99.856687	1,997,133.74	99.125000	1,982,500.00	-14,633.74	0.63
		Base		99.856687	1,997,133.74	99.125000	1,982,500.00	-14,633.74	0.63
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	2,000,000.000	Local		99.798837	1,995,976.74	98.582031	1,971,640.62	-24,336.12	0.63
		Base		99.798837	1,995,976.74	98.582031	1,971,640.62	-24,336.12	0.63
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local		99.916548	2,997,496.43	99.292969	2,978,789.07	-18,707.36	0.95
		Base		99.916548	2,997,496.43	99.292969	2,978,789.07	-18,707.36	0.95

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CDE8	US TREASURY FRN 10/23 VAR				0.120018	31 Oct 2023		
		3,000,000.000	99.914835	2,997,445.04	100.014161	3,000,424.83	2,979.79	0.95
			99.914835	2,997,445.04	100.014161	3,000,424.83	2,979.79	0.95
US DOLLAR Total								
		258,696,698.710		259,549,186.36		257,892,710.92	-1,656,475.44	81.85
Original Face:		110,514,553.000		259,549,186.36		257,892,710.92	-1,656,475.44	81.85
FIXED INCOME Total								
		258,696,698.710		259,549,186.36		257,892,710.92	-1,656,475.44	81.85
Original Face:		110,514,553.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		315,876,841.700	Base	316,726,794.63		315,064,963.61	-1,661,831.02	100.00
Original Face:		110,514,553.000						

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-253,941.040	Local	1.000000	-253,941.04	1.000000	-253,941.04	0.01
			Base	1.000000	-253,941.04	1.000000	-253,941.04	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-253,941.040	Local	-253,941.04		-253,941.04	0.00	0.01
		Base	-253,941.04		-253,941.04	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-253,941.040	Base	-253,941.04		-253,941.04	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		42,280,440.500	Local	100.047416	42,300,488.35	100.030000	42,293,124.63	1.47
			Base	100.047416	42,300,488.35	100.030000	42,293,124.63	1.47

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	42,280,440.500	Local	42,300,488.35		42,293,124.63	-7,363.72	1.47
		Base	42,300,488.35		42,293,124.63	-7,363.72	1.47

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	42,280,440.500	Base	42,300,488.35		42,293,124.63	-7,363.72	1.47

EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		42,683.000	Local	20.857953	890,279.99	58.390000	2,492,260.37	0.09
			Base	20.857953	890,279.99	58.390000	2,492,260.37	0.09

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01								
	46,757.000	Local	19.613688	917,077.22	24.300000	1,136,195.10	219,117.88	0.04	
		Base	19.613688	917,077.22	24.300000	1,136,195.10	219,117.88	0.04	
00206R102	AT+T INC COMMON STOCK USD1.0								
	500,808.000	Local	34.087875	17,071,480.42	24.600000	12,319,876.80	-4,751,603.62	0.43	
		Base	34.087875	17,071,480.42	24.600000	12,319,876.80	-4,751,603.62	0.43	
002824100	ABBOTT LABORATORIES COMMON STOCK								
	124,012.000	Local	33.606283	4,167,582.34	140.740000	17,453,448.88	13,285,866.54	0.60	
		Base	33.606283	4,167,582.34	140.740000	17,453,448.88	13,285,866.54	0.60	
00287Y109	ABBVIE INC COMMON STOCK USD.01								
	123,984.000	Local	44.320294	5,495,007.31	135.400000	16,787,433.60	11,292,426.29	0.58	
		Base	44.320294	5,495,007.31	135.400000	16,787,433.60	11,292,426.29	0.58	
003654100	ABIOMED INC COMMON STOCK USD.01								
	3,190.000	Local	364.811928	1,163,750.05	359.170000	1,145,752.30	-17,997.75	0.04	
		Base	364.811928	1,163,750.05	359.170000	1,145,752.30	-17,997.75	0.04	
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	54,624.000	Local	39.695143	2,168,307.49	66.530000	3,634,134.72	1,465,827.23	0.13	
		Base	39.695143	2,168,307.49	66.530000	3,634,134.72	1,465,827.23	0.13	
00724F101	ADOBE INC COMMON STOCK USD.0001								
	33,368.000	Local	62.934563	2,100,000.50	567.060000	18,921,658.08	16,821,657.58	0.66	
		Base	62.934563	2,100,000.50	567.060000	18,921,658.08	16,821,657.58	0.66	
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
	4,419.000	Local	157.468534	695,853.45	239.880000	1,060,029.72	364,176.27	0.04	
		Base	157.468534	695,853.45	239.880000	1,060,029.72	364,176.27	0.04	
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	84,692.000	Local	24.552026	2,079,360.20	143.900000	12,187,178.80	10,107,818.60	0.42	
		Base	24.552026	2,079,360.20	143.900000	12,187,178.80	10,107,818.60	0.42	
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
	21,231.000	Local	35.266214	748,737.00	159.650000	3,389,529.15	2,640,792.15	0.12	
		Base	35.266214	748,737.00	159.650000	3,389,529.15	2,640,792.15	0.12	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	15,524.000	Local	87.570303	1,359,441.39	304.260000	4,723,332.24	3,363,890.85	0.16	
		Base	87.570303	1,359,441.39	304.260000	4,723,332.24	3,363,890.85	0.16	
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
	11,395.000	Local	48.483246	552,466.59	117.040000	1,333,670.80	781,204.21	0.05	
		Base	48.483246	552,466.59	117.040000	1,333,670.80	781,204.21	0.05	
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
	8,787.000	Local	63.802462	560,632.23	52.100000	457,802.70	-102,829.53	0.02	
		Base	63.802462	560,632.23	52.100000	457,802.70	-102,829.53	0.02	
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	8,203.000	Local	92.045303	755,047.62	233.770000	1,917,615.31	1,162,567.69	0.07	
		Base	92.045303	755,047.62	233.770000	1,917,615.31	1,162,567.69	0.07	
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	9,889.000	Local	133.829883	1,323,443.71	222.960000	2,204,851.44	881,407.73	0.08	
		Base	133.829883	1,323,443.71	222.960000	2,204,851.44	881,407.73	0.08	
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	5,142.000	Local	177.915389	914,840.93	657.180000	3,379,219.56	2,464,378.63	0.12	
		Base	177.915389	914,840.93	657.180000	3,379,219.56	2,464,378.63	0.12	
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	17,558.000	Local	41.586499	730,175.75	61.470000	1,079,290.26	349,114.51	0.04	
		Base	41.586499	730,175.75	61.470000	1,079,290.26	349,114.51	0.04	
020002101	ALLSTATE CORP COMMON STOCK USD.01								
	20,106.000	Local	43.486322	874,335.99	117.650000	2,365,470.90	1,491,134.91	0.08	
		Base	43.486322	874,335.99	117.650000	2,365,470.90	1,491,134.91	0.08	
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	19,610.000	Local	411.881109	8,076,988.55	2,893.590000	56,743,299.90	48,666,311.35	1.97	
		Base	411.881109	8,076,988.55	2,893.590000	56,743,299.90	48,666,311.35	1.97	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	21,096.000	Local	417.695555	8,811,705.42	2,897.040000	61,115,955.84	52,304,250.42	2.12	
		Base	417.695555	8,811,705.42	2,897.040000	61,115,955.84	52,304,250.42	2.12	

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		128,831.000	Local 20.718592	2,669,196.87	47.390000	6,105,301.09	3,436,104.22	0.21
			Base 20.718592	2,669,196.87	47.390000	6,105,301.09	3,436,104.22	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		30,587.000	Local 482.898042	14,770,402.42	3,334.340000	101,987,457.58	87,217,055.16	3.53
			Base 482.898042	14,770,402.42	3,334.340000	101,987,457.58	87,217,055.16	3.53
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,066.000	Local 44.931213	811,727.30	89.010000	1,608,054.66	796,327.36	0.06
			Base 44.931213	811,727.30	89.010000	1,608,054.66	796,327.36	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		45,411.000	Local 20.598999	935,421.14	17.960000	815,581.56	-119,839.58	0.03
			Base 20.598999	935,421.14	17.960000	815,581.56	-119,839.58	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		35,321.000	Local 43.452426	1,534,783.13	88.970000	3,142,509.37	1,607,726.24	0.11
			Base 43.452426	1,534,783.13	88.970000	3,142,509.37	1,607,726.24	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		44,000.000	Local 48.607091	2,138,712.00	163.600000	7,198,400.00	5,059,688.00	0.25
			Base 48.607091	2,138,712.00	163.600000	7,198,400.00	5,059,688.00	0.25
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		58,231.000	Local 101.942473	5,936,212.16	56.860000	3,311,014.66	-2,625,197.50	0.11
			Base 101.942473	5,936,212.16	56.860000	3,311,014.66	-2,625,197.50	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01							
		31,938.000	Local 78.105805	2,494,543.20	292.500000	9,341,865.00	6,847,321.80	0.32
			Base 78.105805	2,494,543.20	292.500000	9,341,865.00	6,847,321.80	0.32
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		12,731.000	Local 74.276420	945,613.10	188.860000	2,404,376.66	1,458,763.56	0.08
			Base 74.276420	945,613.10	188.860000	2,404,376.66	1,458,763.56	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		10,492.000	Local 33.670760	353,273.61	132.890000	1,394,281.88	1,041,008.27	0.05
			Base 33.670760	353,273.61	132.890000	1,394,281.88	1,041,008.27	0.05

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	7,848.000	Local	44.745714	351,164.36	301.660000	2,367,427.68	2,016,263.32	0.08	
		Base	44.745714	351,164.36	301.660000	2,367,427.68	2,016,263.32	0.08	
031100100	AMETEK INC COMMON STOCK USD.01								
	16,223.000	Local	51.366959	833,326.18	147.040000	2,385,429.92	1,552,103.74	0.08	
		Base	51.366959	833,326.18	147.040000	2,385,429.92	1,552,103.74	0.08	
031162100	AMGEN INC COMMON STOCK USD.0001								
	39,503.000	Local	75.399369	2,978,501.28	224.970000	8,886,989.91	5,908,488.63	0.31	
		Base	75.399369	2,978,501.28	224.970000	8,886,989.91	5,908,488.63	0.31	
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
	41,940.000	Local	14.668756	615,207.64	87.460000	3,668,072.40	3,052,864.76	0.13	
		Base	14.668756	615,207.64	87.460000	3,668,072.40	3,052,864.76	0.13	
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
	37,689.000	Local	65.102294	2,453,640.37	175.770000	6,624,595.53	4,170,955.16	0.23	
		Base	65.102294	2,453,640.37	175.770000	6,624,595.53	4,170,955.16	0.23	
03662Q105	ANSYS INC COMMON STOCK USD.01								
	6,119.000	Local	142.125805	869,667.80	401.120000	2,454,453.28	1,584,785.48	0.09	
		Base	142.125805	869,667.80	401.120000	2,454,453.28	1,584,785.48	0.09	
036752103	ANTHEM INC COMMON STOCK USD.01								
	17,022.000	Local	77.995719	1,327,643.13	463.540000	7,890,377.88	6,562,734.75	0.27	
		Base	77.995719	1,327,643.13	463.540000	7,890,377.88	6,562,734.75	0.27	
03743Q108	APA CORP COMMON STOCK USD.625								
	25,477.000	Local	62.593129	1,594,685.14	26.890000	685,076.53	-909,608.61	0.02	
		Base	62.593129	1,594,685.14	26.890000	685,076.53	-909,608.61	0.02	
037833100	APPLE INC COMMON STOCK USD.00001								
	1,093,075.000	Local	10.393515	11,360,891.68	177.570000	194,097,327.75	182,736,436.07	6.73	
		Base	10.393515	11,360,891.68	177.570000	194,097,327.75	182,736,436.07	6.73	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	63,324.000	Local	24.240128	1,534,981.89	157.360000	9,964,664.64	8,429,682.75	0.35	
		Base	24.240128	1,534,981.89	157.360000	9,964,664.64	8,429,682.75	0.35	

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039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK		39,234.000	Local	26.052810	1,022,155.93	67.590000	2,651,826.06	1,629,670.13	0.09
				Base	26.052810	1,022,155.93	67.590000	2,651,826.06	1,629,670.13	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001		15,731.000	Local	72.600517	1,142,078.74	143.750000	2,261,331.25	1,119,252.51	0.08
				Base	72.600517	1,142,078.74	143.750000	2,261,331.25	1,119,252.51	0.08
04621X108	ASSURANT INC COMMON STOCK USD.01		3,996.000	Local	68.967688	275,594.88	155.860000	622,816.56	347,221.68	0.02
				Base	68.967688	275,594.88	155.860000	622,816.56	347,221.68	0.02
046353108	ASTRAZENECA PLC SPONS ADR ADR		35,885.000	Local	58.150000	2,086,712.75	58.250000	2,090,301.25	3,588.50	0.07
				Base	58.150000	2,086,712.75	58.250000	2,090,301.25	3,588.50	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK		9,287.000	Local	97.837989	908,621.40	104.770000	972,998.99	64,377.59	0.03
				Base	97.837989	908,621.40	104.770000	972,998.99	64,377.59	0.03
052769106	AUTODESK INC COMMON STOCK USD.01		15,418.000	Local	56.482120	870,841.33	281.190000	4,335,387.42	3,464,546.09	0.15
				Base	56.482120	870,841.33	281.190000	4,335,387.42	3,464,546.09	0.15
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		29,553.000	Local	47.571090	1,405,868.41	246.580000	7,287,178.74	5,881,310.33	0.25
				Base	47.571090	1,405,868.41	246.580000	7,287,178.74	5,881,310.33	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01		1,471.000	Local	256.557152	377,395.57	2,096.390000	3,083,789.69	2,706,394.12	0.11
				Base	256.557152	377,395.57	2,096.390000	3,083,789.69	2,706,394.12	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01		9,800.000	Local	137.950802	1,351,917.86	252.590000	2,475,382.00	1,123,464.14	0.09
				Base	137.950802	1,351,917.86	252.590000	2,475,382.00	1,123,464.14	0.09
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0		5,806.000	Local	56.129781	325,889.51	216.570000	1,257,405.42	931,515.91	0.04
				Base	56.129781	325,889.51	216.570000	1,257,405.42	931,515.91	0.04

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05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		61,299.000	Local 37.237661	2,282,631.36	24.060000	1,474,853.94	-807,777.42	0.05
			Base 37.237661	2,282,631.36	24.060000	1,474,853.94	-807,777.42	0.05
058498106	BALL CORP COMMON STOCK							
		22,716.000	Local 20.428286	464,048.94	96.270000	2,186,869.32	1,722,820.38	0.08
			Base 20.428286	464,048.94	96.270000	2,186,869.32	1,722,820.38	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		505,087.000	Local 24.055287	12,150,012.96	44.490000	22,471,320.63	10,321,307.67	0.78
			Base 24.055287	12,150,012.96	44.490000	22,471,320.63	10,321,307.67	0.78
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		53,283.000	Local 35.842593	1,909,800.90	58.080000	3,094,676.64	1,184,875.74	0.11
			Base 35.842593	1,909,800.90	58.080000	3,094,676.64	1,184,875.74	0.11
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		18,540.000	Local 29.428424	545,602.99	69.790000	1,293,906.60	748,303.61	0.04
			Base 29.428424	545,602.99	69.790000	1,293,906.60	748,303.61	0.04
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		35,114.000	Local 36.315728	1,275,190.49	85.840000	3,014,185.76	1,738,995.27	0.10
			Base 36.315728	1,275,190.49	85.840000	3,014,185.76	1,738,995.27	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		20,141.000	Local 143.201067	2,884,212.70	251.480000	5,065,058.68	2,180,845.98	0.18
			Base 143.201067	2,884,212.70	251.480000	5,065,058.68	2,180,845.98	0.18
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		9,787.000	Local 68.889245	674,219.04	82.390000	806,350.93	132,131.89	0.03
			Base 68.889245	674,219.04	82.390000	806,350.93	132,131.89	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		128,438.000	Local 97.098566	12,471,145.56	299.000000	38,402,962.00	25,931,816.44	1.33
			Base 97.098566	12,471,145.56	299.000000	38,402,962.00	25,931,816.44	1.33
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		15,525.000	Local 35.707362	554,356.79	101.600000	1,577,340.00	1,022,983.21	0.05
			Base 35.707362	554,356.79	101.600000	1,577,340.00	1,022,983.21	0.05

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,515.000	Local 460.781498	698,083.97	755.570000	1,144,688.55	446,604.58	0.04
			Base 460.781498	698,083.97	755.570000	1,144,688.55	446,604.58	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,302.000	Local 106.848236	1,100,750.53	239.920000	2,471,655.84	1,370,905.31	0.09
			Base 106.848236	1,100,750.53	239.920000	2,471,655.84	1,370,905.31	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		2,755.000	Local 510.763917	1,407,154.59	517.340000	1,425,271.70	18,117.11	0.05
			Base 510.763917	1,407,154.59	517.340000	1,425,271.70	18,117.11	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,015.000	Local 308.086510	3,085,486.40	915.560000	9,169,333.40	6,083,847.00	0.32
			Base 308.086510	3,085,486.40	915.560000	9,169,333.40	6,083,847.00	0.32
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		38,743.000	Local 89.360227	3,462,083.26	201.320000	7,799,740.76	4,337,657.50	0.27
			Base 89.360227	3,462,083.26	201.320000	7,799,740.76	4,337,657.50	0.27
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,879.000	Local 448.031073	1,289,881.46	2,399.230000	6,907,383.17	5,617,501.71	0.24
			Base 448.031073	1,289,881.46	2,399.230000	6,907,383.17	5,617,501.71	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,815.000	Local 34.866534	586,280.77	45.070000	757,852.05	171,571.28	0.03
			Base 34.866534	586,280.77	45.070000	757,852.05	171,571.28	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		9,969.000	Local 94.011560	937,201.24	115.180000	1,148,229.42	211,028.18	0.04
			Base 94.011560	937,201.24	115.180000	1,148,229.42	211,028.18	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		99,936.000	Local 19.803149	1,979,047.48	42.480000	4,245,281.28	2,266,233.80	0.15
			Base 19.803149	1,979,047.48	42.480000	4,245,281.28	2,266,233.80	0.15
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		155,666.000	Local 47.119467	7,334,898.93	62.350000	9,705,775.10	2,370,876.17	0.34
			Base 47.119467	7,334,898.93	62.350000	9,705,775.10	2,370,876.17	0.34

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,175.000	Local 116.741271	954,359.89	182.820000	1,494,553.50	540,193.61	0.05
			Base 116.741271	954,359.89	182.820000	1,494,553.50	540,193.61	0.05
11135F101	BROADCOM INC COMMON STOCK							
		28,867.000	Local 197.945964	5,714,106.13	665.410000	19,208,390.47	13,494,284.34	0.67
			Base 197.945964	5,714,106.13	665.410000	19,208,390.47	13,494,284.34	0.67
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		16,439.000	Local 57.390933	943,449.54	70.280000	1,155,332.92	211,883.38	0.04
			Base 57.390933	943,449.54	70.280000	1,155,332.92	211,883.38	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		12,815.000	Local 27.992817	358,727.95	72.860000	933,700.90	574,972.95	0.03
			Base 27.992817	358,727.95	72.860000	933,700.90	574,972.95	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,479.000	Local 85.580500	640,056.56	130.400000	975,261.60	335,205.04	0.03
			Base 85.580500	640,056.56	130.400000	975,261.60	335,205.04	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		23,471.000	Local 27.962274	656,302.53	108.510000	2,546,838.21	1,890,535.68	0.09
			Base 27.962274	656,302.53	108.510000	2,546,838.21	1,890,535.68	0.09
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,519.000	Local 121.309217	1,154,742.44	204.780000	1,949,300.82	794,558.38	0.07
			Base 121.309217	1,154,742.44	204.780000	1,949,300.82	794,558.38	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		15,042.000	Local 27.829535	418,611.87	70.780000	1,064,672.76	646,060.89	0.04
			Base 27.829535	418,611.87	70.780000	1,064,672.76	646,060.89	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		9,117.000	Local 55.766689	508,424.90	107.630000	981,262.71	472,837.81	0.03
			Base 55.766689	508,424.90	107.630000	981,262.71	472,837.81	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
		23,244.000	Local 74.230970	1,725,424.67	229.630000	5,337,519.72	3,612,095.05	0.18
			Base 74.230970	1,725,424.67	229.630000	5,337,519.72	3,612,095.05	0.18

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12572Q105	CME GROUP INC COMMON STOCK USD.01							
		25,204.000	Local 102.040251	2,571,822.49	228.460000	5,758,105.84	3,186,283.35	0.20
			Base 102.040251	2,571,822.49	228.460000	5,758,105.84	3,186,283.35	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		20,316.000	Local 25.081008	509,545.76	65.050000	1,321,555.80	812,010.04	0.05
			Base 25.081008	509,545.76	65.050000	1,321,555.80	812,010.04	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
		155,551.000	Local 5.939951	923,965.28	37.600000	5,848,717.60	4,924,752.32	0.20
			Base 5.939951	923,965.28	37.600000	5,848,717.60	4,924,752.32	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		92,577.000	Local 47.775457	4,422,908.52	103.160000	9,550,243.32	5,127,334.80	0.33
			Base 47.775457	4,422,908.52	103.160000	9,550,243.32	5,127,334.80	0.33
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		57,057.000	Local 19.797041	1,129,559.75	19.000000	1,084,083.00	-45,476.75	0.04
			Base 19.797041	1,129,559.75	19.000000	1,084,083.00	-45,476.75	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		19,436.000	Local 42.023514	816,769.01	186.350000	3,621,898.60	2,805,129.59	0.13
			Base 42.023514	816,769.01	186.350000	3,621,898.60	2,805,129.59	0.13
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		14,992.000	Local 88.403878	1,325,350.94	93.530000	1,402,201.76	76,850.82	0.05
			Base 88.403878	1,325,350.94	93.530000	1,402,201.76	76,850.82	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		14,196.000	Local 39.428759	559,730.66	43.460000	616,958.16	57,227.50	0.02
			Base 39.428759	559,730.66	43.460000	616,958.16	57,227.50	0.02
13645T100	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK							
		18,368.000	Local 39.217459	720,346.28	71.940000	1,321,393.92	601,047.64	0.05
			Base 39.217459	720,346.28	71.940000	1,321,393.92	601,047.64	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		29,850.000	Local 58.545369	1,747,579.26	145.090000	4,330,936.50	2,583,357.24	0.15
			Base 58.545369	1,747,579.26	145.090000	4,330,936.50	2,583,357.24	0.15

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14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		19,763.000	Local 43.326373	856,259.10	51.490000	1,017,596.87	161,337.77	0.04
			Base 43.326373	856,259.10	51.490000	1,017,596.87	161,337.77	0.04
143130102	CARMAX INC COMMON STOCK USD.5							
		11,370.000	Local 28.814510	327,620.98	130.230000	1,480,715.10	1,153,094.12	0.05
			Base 28.814510	327,620.98	130.230000	1,480,715.10	1,153,094.12	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		56,417.000	Local 29.414631	1,659,485.26	20.120000	1,135,110.04	-524,375.22	0.04
			Base 29.414631	1,659,485.26	20.120000	1,135,110.04	-524,375.22	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		60,774.000	Local 13.841679	841,214.21	54.240000	3,296,381.76	2,455,167.55	0.11
			Base 13.841679	841,214.21	54.240000	3,296,381.76	2,455,167.55	0.11
148806102	CATALENT INC COMMON STOCK USD.01							
		12,005.000	Local 85.832187	1,030,415.41	128.030000	1,537,000.15	506,584.74	0.05
			Base 85.832187	1,030,415.41	128.030000	1,537,000.15	506,584.74	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		37,938.000	Local 66.644558	2,528,361.25	206.740000	7,843,302.12	5,314,940.87	0.27
			Base 66.644558	2,528,361.25	206.740000	7,843,302.12	5,314,940.87	0.27
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,636.000	Local 85.418062	652,252.32	168.060000	1,283,306.16	631,053.84	0.04
			Base 85.418062	652,252.32	168.060000	1,283,306.16	631,053.84	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		40,922.000	Local 51.336747	2,100,802.36	82.400000	3,371,972.80	1,271,170.44	0.12
			Base 51.336747	2,100,802.36	82.400000	3,371,972.80	1,271,170.44	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		44,103.000	Local 20.843646	919,267.33	27.910000	1,230,914.73	311,647.40	0.04
			Base 20.843646	919,267.33	27.910000	1,230,914.73	311,647.40	0.04
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		9,551.000	Local 115.787582	1,105,887.20	104.460000	997,697.46	-108,189.74	0.03
			Base 115.787582	1,105,887.20	104.460000	997,697.46	-108,189.74	0.03

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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
156782104	CERNER CORP COMMON STOCK USD.01								
	20,635.000	Local	35.467176	731,865.17	92.870000	1,916,372.45	1,184,507.28	0.07	
		Base	35.467176	731,865.17	92.870000	1,916,372.45	1,184,507.28	0.07	
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
	3,539.000	Local	368.251060	1,303,240.50	376.780000	1,333,424.42	30,183.92	0.05	
		Base	368.251060	1,303,240.50	376.780000	1,333,424.42	30,183.92	0.05	
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	8,677.000	Local	285.394143	2,476,364.98	651.970000	5,657,143.69	3,180,778.71	0.20	
		Base	285.394143	2,476,364.98	651.970000	5,657,143.69	3,180,778.71	0.20	
166764100	CHEVRON CORP COMMON STOCK USD.75								
	135,192.000	Local	75.333532	10,184,490.92	117.350000	15,864,781.20	5,680,290.28	0.55	
		Base	75.333532	10,184,490.92	117.350000	15,864,781.20	5,680,290.28	0.55	
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	1,973.000	Local	435.215966	858,681.10	1,748.250000	3,449,297.25	2,590,616.15	0.12	
		Base	435.215966	858,681.10	1,748.250000	3,449,297.25	2,590,616.15	0.12	
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	17,123.000	Local	46.405421	794,600.03	102.500000	1,755,107.50	960,507.47	0.06	
		Base	46.405421	794,600.03	102.500000	1,755,107.50	960,507.47	0.06	
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	10,509.000	Local	45.697832	480,238.52	113.930000	1,197,290.37	717,051.85	0.04	
		Base	45.697832	480,238.52	113.930000	1,197,290.37	717,051.85	0.04	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	295,788.000	Local	29.352414	8,682,091.78	63.370000	18,744,085.56	10,061,993.78	0.65	
		Base	29.352414	8,682,091.78	63.370000	18,744,085.56	10,061,993.78	0.65	
172908105	CINTAS CORP COMMON STOCK								
	6,164.000	Local	70.132906	432,299.23	443.170000	2,731,699.88	2,299,400.65	0.09	
		Base	70.132906	432,299.23	443.170000	2,731,699.88	2,299,400.65	0.09	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	139,160.000	Local	80.211600	11,162,246.21	60.390000	8,403,872.40	-2,758,373.81	0.29	
		Base	80.211600	11,162,246.21	60.390000	8,403,872.40	-2,758,373.81	0.29	

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174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		29,890.000	Local 20.788646	621,372.63	47.250000	1,412,302.50	790,929.87	0.05
			Base 20.788646	621,372.63	47.250000	1,412,302.50	790,929.87	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		8,747.000	Local 51.681694	452,059.78	94.590000	827,378.73	375,318.95	0.03
			Base 51.681694	452,059.78	94.590000	827,378.73	375,318.95	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		8,616.000	Local 70.231653	605,115.92	174.360000	1,502,285.76	897,169.84	0.05
			Base 70.231653	605,115.92	174.360000	1,502,285.76	897,169.84	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		272,634.000	Local 30.945485	8,436,791.40	59.210000	16,142,659.14	7,705,867.74	0.56
			Base 30.945485	8,436,791.40	59.210000	16,142,659.14	7,705,867.74	0.56
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		36,836.000	Local 27.149575	1,000,081.73	88.720000	3,268,089.92	2,268,008.19	0.11
			Base 27.149575	1,000,081.73	88.720000	3,268,089.92	2,268,008.19	0.11
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		59,110.000	Local 38.121784	2,253,378.68	85.340000	5,044,447.40	2,791,068.72	0.17
			Base 38.121784	2,253,378.68	85.340000	5,044,447.40	2,791,068.72	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		319,763.000	Local 17.148735	5,483,531.03	50.330000	16,093,671.79	10,610,140.76	0.56
			Base 17.148735	5,483,531.03	50.330000	16,093,671.79	10,610,140.76	0.56
200340107	COMERICA INC COMMON STOCK USD5.0							
		9,198.000	Local 45.686086	420,220.62	87.000000	800,226.00	380,005.38	0.03
			Base 45.686086	420,220.62	87.000000	800,226.00	380,005.38	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		33,641.000	Local 22.899955	770,377.40	34.150000	1,148,840.15	378,462.75	0.04
			Base 22.899955	770,377.40	34.150000	1,148,840.15	378,462.75	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		92,500.000	Local 47.060242	4,353,072.42	72.180000	6,676,650.00	2,323,577.58	0.23
			Base 47.060242	4,353,072.42	72.180000	6,676,650.00	2,323,577.58	0.23

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209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		24,808.000	Local 55.511847	1,377,137.89	85.320000	2,116,618.56	739,480.67	0.07
			Base 55.511847	1,377,137.89	85.320000	2,116,618.56	739,480.67	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		11,521.000	Local 55.368022	637,894.98	250.970000	2,891,425.37	2,253,530.39	0.10
			Base 55.368022	637,894.98	250.970000	2,891,425.37	2,253,530.39	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,457.000	Local 199.009427	687,975.59	418.940000	1,448,275.58	760,299.99	0.05
			Base 199.009427	687,975.59	418.940000	1,448,275.58	760,299.99	0.05
217204106	COPART INC COMMON STOCK							
		14,965.000	Local 62.137334	929,885.21	151.620000	2,268,993.30	1,339,108.09	0.08
			Base 62.137334	929,885.21	151.620000	2,268,993.30	1,339,108.09	0.08
219350105	CORNING INC COMMON STOCK USD.5							
		53,865.000	Local 22.868272	1,231,799.45	37.230000	2,005,393.95	773,594.50	0.07
			Base 22.868272	1,231,799.45	37.230000	2,005,393.95	773,594.50	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
		51,120.000	Local 22.009356	1,125,118.29	47.280000	2,416,953.60	1,291,835.31	0.08
			Base 22.009356	1,125,118.29	47.280000	2,416,953.60	1,291,835.31	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		30,985.000	Local 86.312852	2,674,403.71	567.700000	17,590,184.50	14,915,780.79	0.61
			Base 86.312852	2,674,403.71	567.700000	17,590,184.50	14,915,780.79	0.61
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		30,311.000	Local 78.581958	2,381,897.74	208.740000	6,327,118.14	3,945,220.40	0.22
			Base 78.581958	2,381,897.74	208.740000	6,327,118.14	3,945,220.40	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5							
		10,032.000	Local 62.230712	624,298.50	218.140000	2,188,380.48	1,564,081.98	0.08
			Base 62.230712	624,298.50	218.140000	2,188,380.48	1,564,081.98	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01							
		22,859.000	Local 29.424394	672,612.23	108.450000	2,479,058.55	1,806,446.32	0.09
			Base 29.424394	672,612.23	108.450000	2,479,058.55	1,806,446.32	0.09

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233331107	DTE ENERGY COMPANY COMMON STOCK							
		13,586.000	Local 50.916457	691,750.98	119.540000	1,624,070.44	932,319.46	0.06
			Base 50.916457	691,750.98	119.540000	1,624,070.44	932,319.46	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		17,689.000	Local 52.265234	924,519.73	32.190000	569,408.91	-355,110.82	0.02
			Base 52.265234	924,519.73	32.190000	569,408.91	-355,110.82	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
		44,601.000	Local 49.761742	2,219,423.46	329.010000	14,674,175.01	12,454,751.55	0.51
			Base 49.761742	2,219,423.46	329.010000	14,674,175.01	12,454,751.55	0.51
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		9,103.000	Local 40.091012	364,948.48	150.640000	1,371,275.92	1,006,327.44	0.05
			Base 40.091012	364,948.48	150.640000	1,371,275.92	1,006,327.44	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		4,574.000	Local 38.621222	176,653.47	113.760000	520,338.24	343,684.77	0.02
			Base 38.621222	176,653.47	113.760000	520,338.24	343,684.77	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
		19,788.000	Local 65.955175	1,305,121.01	342.890000	6,785,107.32	5,479,986.31	0.24
			Base 65.955175	1,305,121.01	342.890000	6,785,107.32	5,479,986.31	0.24
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		44,885.000	Local 24.914249	1,118,276.05	39.080000	1,754,105.80	635,829.75	0.06
			Base 24.914249	1,118,276.05	39.080000	1,754,105.80	635,829.75	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		15,331.000	Local 45.905728	703,780.71	55.790000	855,316.49	151,535.78	0.03
			Base 45.905728	703,780.71	55.790000	855,316.49	151,535.78	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		44,155.000	Local 34.127280	1,506,890.05	44.050000	1,945,027.75	438,137.70	0.07
			Base 34.127280	1,506,890.05	44.050000	1,945,027.75	438,137.70	0.07
252131107	DEXCOM INC COMMON STOCK USD.001							
		6,797.000	Local 405.452903	2,755,863.38	536.950000	3,649,649.15	893,785.77	0.13
			Base 405.452903	2,755,863.38	536.950000	3,649,649.15	893,785.77	0.13

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25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		11,943.000	Local 101.806668	1,215,877.04	107.850000	1,288,052.55	72,175.51	0.04
			Base 101.806668	1,215,877.04	107.850000	1,288,052.55	72,175.51	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		19,902.000	Local 107.621001	2,141,873.17	176.870000	3,520,066.74	1,378,193.57	0.12
			Base 107.621001	2,141,873.17	176.870000	3,520,066.74	1,378,193.57	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		174,034.000	Local 55.765931	9,705,168.03	154.890000	26,956,126.26	17,250,958.23	0.93
			Base 55.765931	9,705,168.03	154.890000	26,956,126.26	17,250,958.23	0.93
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		20,554.000	Local 24.446683	502,477.12	115.560000	2,375,220.24	1,872,743.12	0.08
			Base 24.446683	502,477.12	115.560000	2,375,220.24	1,872,743.12	0.08
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		11,866.000	Local 20.434377	242,474.32	23.540000	279,325.64	36,851.32	0.01
			Base 20.434377	242,474.32	23.540000	279,325.64	36,851.32	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		21,301.000	Local 22.703077	483,598.24	22.900000	487,792.90	4,194.66	0.02
			Base 22.703077	483,598.24	22.900000	487,792.90	4,194.66	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		17,512.000	Local 55.139737	965,607.07	32.440000	568,089.28	-397,517.79	0.02
			Base 55.139737	965,607.07	32.440000	568,089.28	-397,517.79	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		16,363.000	Local 61.576303	1,007,573.05	235.830000	3,858,886.29	2,851,313.24	0.13
			Base 61.576303	1,007,573.05	235.830000	3,858,886.29	2,851,313.24	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,774.000	Local 51.897656	818,633.63	140.520000	2,216,562.48	1,397,928.85	0.08
			Base 51.897656	818,633.63	140.520000	2,216,562.48	1,397,928.85	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		56,838.000	Local 52.777520	2,999,768.71	78.560000	4,465,193.28	1,465,424.57	0.15
			Base 52.777520	2,999,768.71	78.560000	4,465,193.28	1,465,424.57	0.15

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25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,552.000	Local 379.131046	967,542.43	564.330000	1,440,170.16	472,627.73	0.05
			Base 379.131046	967,542.43	564.330000	1,440,170.16	472,627.73	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,097.000	Local 38.624587	389,992.45	181.600000	1,833,615.20	1,443,622.75	0.06
			Base 38.624587	389,992.45	181.600000	1,833,615.20	1,443,622.75	0.06
260557103	DOW INC COMMON STOCK USD.01							
		51,871.000	Local 36.383638	1,887,255.67	56.720000	2,942,123.12	1,054,867.45	0.10
			Base 36.383638	1,887,255.67	56.720000	2,942,123.12	1,054,867.45	0.10
264411505	DUKE REALTY CORP REIT USD.01							
		26,709.000	Local 29.648713	791,887.48	65.640000	1,753,178.76	961,291.28	0.06
			Base 29.648713	791,887.48	65.640000	1,753,178.76	961,291.28	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		53,946.000	Local 60.151535	3,244,934.71	104.900000	5,658,935.40	2,414,000.69	0.20
			Base 60.151535	3,244,934.71	104.900000	5,658,935.40	2,414,000.69	0.20
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		36,336.000	Local 52.707744	1,915,188.60	80.780000	2,935,222.08	1,020,033.48	0.10
			Base 52.707744	1,915,188.60	80.780000	2,935,222.08	1,020,033.48	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		41,033.000	Local 43.823045	1,798,191.00	88.830000	3,644,961.39	1,846,770.39	0.13
			Base 43.823045	1,798,191.00	88.830000	3,644,961.39	1,846,770.39	0.13
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		9,429.000	Local 37.603945	354,567.60	120.910000	1,140,060.39	785,492.79	0.04
			Base 37.603945	354,567.60	120.910000	1,140,060.39	785,492.79	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		43,903.000	Local 17.561054	770,982.94	66.500000	2,919,549.50	2,148,566.56	0.10
			Base 17.561054	770,982.94	66.500000	2,919,549.50	2,148,566.56	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
		17,484.000	Local 62.008819	1,084,162.19	234.590000	4,101,571.56	3,017,409.37	0.14
			Base 62.008819	1,084,162.19	234.590000	4,101,571.56	3,017,409.37	0.14

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281020107	EDISON INTERNATIONAL COMMON STOCK							
		26,643.000	Local 42.241831	1,125,449.10	68.250000	1,818,384.75	692,935.65	0.06
			Base 42.241831	1,125,449.10	68.250000	1,818,384.75	692,935.65	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,785.000	Local 22.026215	964,417.81	129.550000	5,672,346.75	4,707,928.94	0.20
			Base 22.026215	964,417.81	129.550000	5,672,346.75	4,707,928.94	0.20
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		19,834.000	Local 42.812536	849,143.83	131.900000	2,616,104.60	1,766,960.77	0.09
			Base 42.812536	849,143.83	131.900000	2,616,104.60	1,766,960.77	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,924.000	Local 40.971951	1,717,708.08	92.970000	3,897,674.28	2,179,966.20	0.14
			Base 40.971951	1,717,708.08	92.970000	3,897,674.28	2,179,966.20	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,461.000	Local 196.779631	1,861,732.09	182.940000	1,730,795.34	-130,936.75	0.06
			Base 196.779631	1,861,732.09	182.940000	1,730,795.34	-130,936.75	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		14,095.000	Local 69.173882	975,005.87	112.650000	1,587,801.75	612,795.88	0.06
			Base 69.173882	975,005.87	112.650000	1,587,801.75	612,795.88	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		3,966.000	Local 673.258001	2,670,141.23	668.450000	2,651,072.70	-19,068.53	0.09
			Base 673.258001	2,670,141.23	668.450000	2,651,072.70	-19,068.53	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,556.000	Local 112.837826	965,440.44	292.790000	2,505,111.24	1,539,670.80	0.09
			Base 112.837826	965,440.44	292.790000	2,505,111.24	1,539,670.80	0.09
29444U700	EQUINIX INC REIT USD.001							
		6,314.000	Local 322.228670	2,034,551.82	845.840000	5,340,633.76	3,306,081.94	0.19
			Base 322.228670	2,034,551.82	845.840000	5,340,633.76	3,306,081.94	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		23,933.000	Local 47.486343	1,136,490.65	90.500000	2,165,936.50	1,029,445.85	0.08
			Base 47.486343	1,136,490.65	90.500000	2,165,936.50	1,029,445.85	0.08

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297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,564.000	Local 188.460723	860,134.74	352.230000	1,607,577.72	747,442.98	0.06
			Base 188.460723	860,134.74	352.230000	1,607,577.72	747,442.98	0.06
29786A106	ETSY INC COMMON STOCK USD.001							
		8,891.000	Local 123.942058	1,101,968.84	218.940000	1,946,595.54	844,626.70	0.07
			Base 123.942058	1,101,968.84	218.940000	1,946,595.54	844,626.70	0.07
30034W106	EVERGY INC COMMON STOCK							
		16,081.000	Local 54.507876	876,541.16	68.610000	1,103,317.41	226,776.25	0.04
			Base 54.507876	876,541.16	68.610000	1,103,317.41	226,776.25	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		24,111.000	Local 39.270993	946,862.91	90.980000	2,193,618.78	1,246,755.87	0.08
			Base 39.270993	946,862.91	90.980000	2,193,618.78	1,246,755.87	0.08
30161N101	EXELON CORP COMMON STOCK							
		68,610.000	Local 41.333794	2,835,911.61	57.760000	3,962,913.60	1,127,001.99	0.14
			Base 41.333794	2,835,911.61	57.760000	3,962,913.60	1,127,001.99	0.14
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,239.000	Local 78.019960	798,846.37	180.720000	1,850,392.08	1,051,545.71	0.06
			Base 78.019960	798,846.37	180.720000	1,850,392.08	1,051,545.71	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		11,881.000	Local 44.968527	534,271.07	134.290000	1,595,499.49	1,061,228.42	0.06
			Base 44.968527	534,271.07	134.290000	1,595,499.49	1,061,228.42	0.06
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		9,390.000	Local 90.788333	852,502.45	226.730000	2,128,994.70	1,276,492.25	0.07
			Base 90.788333	852,502.45	226.730000	2,128,994.70	1,276,492.25	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
		296,906.000	Local 58.813309	17,462,024.23	61.190000	18,167,678.14	705,653.91	0.63
			Base 58.813309	17,462,024.23	61.190000	18,167,678.14	705,653.91	0.63
302491303	FMC CORP COMMON STOCK USD.1							
		8,890.000	Local 31.453691	279,623.31	109.890000	976,922.10	697,298.79	0.03
			Base 31.453691	279,623.31	109.890000	976,922.10	697,298.79	0.03

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30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		165,951.000	Local 94.419682	15,669,040.69	336.350000	55,817,618.85	40,148,578.16	1.93
			Base 94.419682	15,669,040.69	336.350000	55,817,618.85	40,148,578.16	1.93
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,639.000	Local 485.779299	1,281,971.57	486.010000	1,282,580.39	608.82	0.04
			Base 485.779299	1,281,971.57	486.010000	1,282,580.39	608.82	0.04
311900104	FASTENAL CO COMMON STOCK USD.01							
		40,337.000	Local 17.489444	705,471.72	64.060000	2,583,988.22	1,878,516.50	0.09
			Base 17.489444	705,471.72	64.060000	2,583,988.22	1,878,516.50	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		4,909.000	Local 144.405541	708,886.80	136.320000	669,194.88	-39,691.92	0.02
			Base 144.405541	708,886.80	136.320000	669,194.88	-39,691.92	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		17,140.000	Local 91.688882	1,571,547.43	258.640000	4,433,089.60	2,861,542.17	0.15
			Base 91.688882	1,571,547.43	258.640000	4,433,089.60	2,861,542.17	0.15
315616102	F5 INC COMMON STOCK							
		4,229.000	Local 129.367553	547,095.38	244.710000	1,034,878.59	487,783.21	0.04
			Base 129.367553	547,095.38	244.710000	1,034,878.59	487,783.21	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		42,706.000	Local 86.288352	3,685,030.38	109.150000	4,661,359.90	976,329.52	0.16
			Base 86.288352	3,685,030.38	109.150000	4,661,359.90	976,329.52	0.16
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		47,953.000	Local 24.358787	1,168,076.93	43.550000	2,088,353.15	920,276.22	0.07
			Base 24.358787	1,168,076.93	43.550000	2,088,353.15	920,276.22	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		12,571.000	Local 92.835652	1,167,036.98	206.510000	2,596,037.21	1,429,000.23	0.09
			Base 92.835652	1,167,036.98	206.510000	2,596,037.21	1,429,000.23	0.09
337738108	FISERV INC COMMON STOCK USD.01							
		41,673.000	Local 49.460316	2,061,159.76	103.790000	4,325,240.67	2,264,080.91	0.15
			Base 49.460316	2,061,159.76	103.790000	4,325,240.67	2,264,080.91	0.15

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337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		38,180.000	Local 43.648091	1,666,484.10	41.590000	1,587,906.20	-78,577.90	0.06
			Base 43.648091	1,666,484.10	41.590000	1,587,906.20	-78,577.90	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,695.000	Local 213.806495	1,217,627.99	223.840000	1,274,768.80	57,140.81	0.04
			Base 213.806495	1,217,627.99	223.840000	1,274,768.80	57,140.81	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		275,293.000	Local 11.972918	3,296,060.60	20.770000	5,717,835.61	2,421,775.01	0.20
			Base 11.972918	3,296,060.60	20.770000	5,717,835.61	2,421,775.01	0.20
34959E109	FORTINET INC COMMON STOCK USD.001							
		9,517.000	Local 86.723652	825,349.00	359.400000	3,420,409.80	2,595,060.80	0.12
			Base 86.723652	825,349.00	359.400000	3,420,409.80	2,595,060.80	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,147.000	Local 28.097278	706,562.26	76.290000	1,918,464.63	1,211,902.37	0.07
			Base 28.097278	706,562.26	76.290000	1,918,464.63	1,211,902.37	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		9,520.000	Local 56.971756	542,371.12	106.900000	1,017,688.00	475,316.88	0.04
			Base 56.971756	542,371.12	106.900000	1,017,688.00	475,316.88	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		22,467.000	Local 40.591451	911,968.14	36.900000	829,032.30	-82,935.84	0.03
			Base 40.591451	911,968.14	36.900000	829,032.30	-82,935.84	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		10,313.000	Local 40.440345	417,061.28	34.270000	353,426.51	-63,634.77	0.01
			Base 40.440345	417,061.28	34.270000	353,426.51	-63,634.77	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		19,707.000	Local 25.622700	504,946.54	33.490000	659,987.43	155,040.89	0.02
			Base 25.622700	504,946.54	33.490000	659,987.43	155,040.89	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		102,986.000	Local 23.394081	2,409,262.83	41.730000	4,297,605.78	1,888,342.95	0.15
			Base 23.394081	2,409,262.83	41.730000	4,297,605.78	1,888,342.95	0.15

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363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		14,536.000	Local 60.514282	879,635.60	169.670000	2,466,323.12	1,586,687.52	0.09
			Base 60.514282	879,635.60	169.670000	2,466,323.12	1,586,687.52	0.09
364760108	GAP INC/THE COMMON STOCK USD.05							
		15,035.000	Local 26.334599	395,940.69	17.650000	265,367.75	-130,572.94	0.01
			Base 26.334599	395,940.69	17.650000	265,367.75	-130,572.94	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,768.000	Local 110.620286	638,057.81	334.320000	1,928,357.76	1,290,299.95	0.07
			Base 110.620286	638,057.81	334.320000	1,928,357.76	1,290,299.95	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,424.000	Local 304.206885	1,345,811.26	351.920000	1,556,894.08	211,082.82	0.05
			Base 304.206885	1,345,811.26	351.920000	1,556,894.08	211,082.82	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,253.000	Local 70.334954	1,143,154.01	208.470000	3,388,262.91	2,245,108.90	0.12
			Base 70.334954	1,143,154.01	208.470000	3,388,262.91	2,245,108.90	0.12
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		77,013.000	Local 232.895084	17,935,949.08	94.470000	7,275,418.11	-10,660,530.97	0.25
			Base 232.895084	17,935,949.08	94.470000	7,275,418.11	-10,660,530.97	0.25
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		42,478.000	Local 32.175277	1,366,741.40	67.380000	2,862,167.64	1,495,426.24	0.10
			Base 32.175277	1,366,741.40	67.380000	2,862,167.64	1,495,426.24	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		101,821.000	Local 38.080157	3,877,359.65	58.630000	5,969,765.23	2,092,405.58	0.21
			Base 38.080157	3,877,359.65	58.630000	5,969,765.23	2,092,405.58	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		9,989.000	Local 46.003869	459,532.65	140.200000	1,400,457.80	940,925.15	0.05
			Base 46.003869	459,532.65	140.200000	1,400,457.80	940,925.15	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		87,971.000	Local 26.216353	2,306,278.80	72.610000	6,387,574.31	4,081,295.51	0.22
			Base 26.216353	2,306,278.80	72.610000	6,387,574.31	4,081,295.51	0.22

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37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		20,349.000	Local 109.501755	2,228,251.22	135.180000	2,750,777.82	522,526.60		0.10
			Base 109.501755	2,228,251.22	135.180000	2,750,777.82	522,526.60		0.10
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		6,516.000	Local 24.819424	161,723.37	93.720000	610,679.52	448,956.15		0.02
			Base 24.819424	161,723.37	93.720000	610,679.52	448,956.15		0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		23,806.000	Local 132.371914	3,151,245.78	382.550000	9,106,985.30	5,955,739.52		0.32
			Base 132.371914	3,151,245.78	382.550000	9,106,985.30	5,955,739.52		0.32
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		3,036.000	Local 116.723735	354,373.26	518.240000	1,573,376.64	1,219,003.38		0.05
			Base 116.723735	354,373.26	518.240000	1,573,376.64	1,219,003.38		0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		16,796.000	Local 76.182174	1,279,555.79	256.920000	4,315,228.32	3,035,672.53		0.15
			Base 76.182174	1,279,555.79	256.920000	4,315,228.32	3,035,672.53		0.15
40434L105	HP INC COMMON STOCK USD.01								
		80,828.000	Local 15.588651	1,259,999.50	37.670000	3,044,790.76	1,784,791.26		0.11
			Base 15.588651	1,259,999.50	37.670000	3,044,790.76	1,784,791.26		0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		62,775.000	Local 30.626804	1,922,597.59	22.870000	1,435,664.25	-486,933.34		0.05
			Base 30.626804	1,922,597.59	22.870000	1,435,664.25	-486,933.34		0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		23,870.000	Local 44.555959	1,063,550.74	69.040000	1,647,984.80	584,434.06		0.06
			Base 44.555959	1,063,550.74	69.040000	1,647,984.80	584,434.06		0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		9,093.000	Local 44.390253	403,640.57	101.780000	925,485.54	521,844.97		0.03
			Base 44.390253	403,640.57	101.780000	925,485.54	521,844.97		0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		37,805.000	Local 34.441171	1,302,048.48	36.090000	1,364,382.45	62,333.97		0.05
			Base 34.441171	1,302,048.48	36.090000	1,364,382.45	62,333.97		0.05

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
	5,193.000	Local	127.015650	659,592.27	166.990000	867,179.07	207,586.80	0.03	
		Base	127.015650	659,592.27	166.990000	867,179.07	207,586.80	0.03	
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	10,196.000	Local	62.996709	642,314.44	193.470000	1,972,620.12	1,330,305.68	0.07	
		Base	62.996709	642,314.44	193.470000	1,972,620.12	1,330,305.68	0.07	
42809H107	HESS CORP COMMON STOCK USD1.0								
	19,332.000	Local	51.842856	1,002,226.09	74.030000	1,431,147.96	428,921.87	0.05	
		Base	51.842856	1,002,226.09	74.030000	1,431,147.96	428,921.87	0.05	
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
	91,735.000	Local	10.915845	1,001,365.06	15.770000	1,446,660.95	445,295.89	0.05	
		Base	10.915845	1,001,365.06	15.770000	1,446,660.95	445,295.89	0.05	
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
	19,547.000	Local	71.722719	1,401,963.98	155.990000	3,049,136.53	1,647,172.55	0.11	
		Base	71.722719	1,401,963.98	155.990000	3,049,136.53	1,647,172.55	0.11	
436440101	HOLOGIC INC COMMON STOCK USD.01								
	17,777.000	Local	38.932911	692,110.35	76.560000	1,361,007.12	668,896.77	0.05	
		Base	38.932911	692,110.35	76.560000	1,361,007.12	668,896.77	0.05	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	74,014.000	Local	55.966712	4,142,320.21	415.010000	30,716,550.14	26,574,229.93	1.06	
		Base	55.966712	4,142,320.21	415.010000	30,716,550.14	26,574,229.93	1.06	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	48,281.000	Local	53.339431	2,575,281.07	208.510000	10,067,071.31	7,491,790.24	0.35	
		Base	53.339431	2,575,281.07	208.510000	10,067,071.31	7,491,790.24	0.35	
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
	19,786.000	Local	15.370949	304,129.60	48.810000	965,754.66	661,625.06	0.03	
		Base	15.370949	304,129.60	48.810000	965,754.66	661,625.06	0.03	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	50,076.000	Local	18.385688	920,681.73	17.390000	870,821.64	-49,860.09	0.03	
		Base	18.385688	920,681.73	17.390000	870,821.64	-49,860.09	0.03	

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443201108	HOWMET AEROSPACE INC COMMON STOCK							
		26,966.000	Local 33.430219	901,479.28	31.830000	858,327.78	-43,151.50	0.03
			Base 33.430219	901,479.28	31.830000	858,327.78	-43,151.50	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
		9,014.000	Local 74.511137	671,643.39	463.860000	4,181,234.04	3,509,590.65	0.14
			Base 74.511137	671,643.39	463.860000	4,181,234.04	3,509,590.65	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,891.000	Local 85.875357	505,891.73	204.400000	1,204,120.40	698,228.67	0.04
			Base 85.875357	505,891.73	204.400000	1,204,120.40	698,228.67	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		101,443.000	Local 11.579994	1,174,709.34	15.420000	1,564,251.06	389,541.72	0.05
			Base 11.579994	1,174,709.34	15.420000	1,564,251.06	389,541.72	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,810.000	Local 225.716801	634,264.21	186.740000	524,739.40	-109,524.81	0.02
			Base 225.716801	634,264.21	186.740000	524,739.40	-109,524.81	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,505.000	Local 231.992898	581,142.21	172.140000	431,210.70	-149,931.51	0.01
			Base 231.992898	581,142.21	172.140000	431,210.70	-149,931.51	0.01
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,332.000	Local 160.718486	856,950.97	236.320000	1,260,058.24	403,107.27	0.04
			Base 160.718486	856,950.97	236.320000	1,260,058.24	403,107.27	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		5,947.000	Local 137.748048	819,187.64	658.460000	3,915,861.62	3,096,673.98	0.14
			Base 137.748048	819,187.64	658.460000	3,915,861.62	3,096,673.98	0.14
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		20,032.000	Local 54.623485	1,094,217.66	246.800000	4,943,897.60	3,849,679.94	0.17
			Base 54.623485	1,094,217.66	246.800000	4,943,897.60	3,849,679.94	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
		10,961.000	Local 206.934608	2,268,210.24	380.440000	4,170,002.84	1,901,792.60	0.14
			Base 206.934608	2,268,210.24	380.440000	4,170,002.84	1,901,792.60	0.14

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45337C102	INCYTE CORP COMMON STOCK USD.001		13,167.000	Local	125.523772	1,652,771.51	73.400000	966,457.80	-686,313.71	0.03
				Base	125.523772	1,652,771.51	73.400000	966,457.80	-686,313.71	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01		28,584.000	Local	21.704198	620,392.79	61.870000	1,768,492.08	1,148,099.29	0.06
				Base	21.704198	620,392.79	61.870000	1,768,492.08	1,148,099.29	0.06
458140100	INTEL CORP COMMON STOCK USD.001		285,224.000	Local	30.588592	8,724,600.48	51.500000	14,689,036.00	5,964,435.52	0.51
				Base	30.588592	8,724,600.48	51.500000	14,689,036.00	5,964,435.52	0.51
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		39,512.000	Local	35.980450	1,421,659.56	136.770000	5,404,056.24	3,982,396.68	0.19
				Base	35.980450	1,421,659.56	136.770000	5,404,056.24	3,982,396.68	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		62,893.000	Local	114.620045	7,208,798.47	133.660000	8,406,278.38	1,197,479.91	0.29
				Base	114.620045	7,208,798.47	133.660000	8,406,278.38	1,197,479.91	0.29
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		17,850.000	Local	107.042408	1,910,706.98	150.650000	2,689,102.50	778,395.52	0.09
				Base	107.042408	1,910,706.98	150.650000	2,689,102.50	778,395.52	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		27,160.000	Local	33.188392	901,396.73	46.980000	1,275,976.80	374,580.07	0.04
				Base	33.188392	901,396.73	46.980000	1,275,976.80	374,580.07	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		27,614.000	Local	18.305214	505,480.17	37.450000	1,034,144.30	528,664.13	0.04
				Base	18.305214	505,480.17	37.450000	1,034,144.30	528,664.13	0.04
461202103	INTUIT INC COMMON STOCK USD.01		19,858.000	Local	108.560172	2,155,787.89	643.220000	12,773,062.76	10,617,274.87	0.44
				Base	108.560172	2,155,787.89	643.220000	12,773,062.76	10,617,274.87	0.44
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001		25,034.000	Local	63.260591	1,583,665.64	359.300000	8,994,716.20	7,411,050.56	0.31
				Base	63.260591	1,583,665.64	359.300000	8,994,716.20	7,411,050.56	0.31

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46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		13,398.000	Local 110.592936	1,481,724.16	282.140000	3,780,111.72	2,298,387.56	0.13
			Base 110.592936	1,481,724.16	282.140000	3,780,111.72	2,298,387.56	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01							
		20,306.000	Local 31.044652	630,392.70	52.330000	1,062,612.98	432,220.28	0.04
			Base 31.044652	630,392.70	52.330000	1,062,612.98	432,220.28	0.04
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		200.000	Local 321.970350	64,394.07	476.990000	95,398.00	31,003.93	0.00
			Base 321.970350	64,394.07	476.990000	95,398.00	31,003.93	0.00
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		207,258.000	Local 46.679198	9,674,637.18	158.350000	32,819,304.30	23,144,667.12	1.14
			Base 46.679198	9,674,637.18	158.350000	32,819,304.30	23,144,667.12	1.14
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		9,139.000	Local 78.689329	719,141.78	139.230000	1,272,422.97	553,281.19	0.04
			Base 78.689329	719,141.78	139.230000	1,272,422.97	553,281.19	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		184,627.000	Local 68.482625	12,643,741.56	171.070000	31,584,140.89	18,940,399.33	1.09
			Base 68.482625	12,643,741.56	171.070000	31,584,140.89	18,940,399.33	1.09
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		22,805.000	Local 20.686119	471,746.94	35.710000	814,366.55	342,619.61	0.03
			Base 20.686119	471,746.94	35.710000	814,366.55	342,619.61	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		10,634.000	Local 57.409822	610,496.05	430.110000	4,573,789.74	3,963,293.69	0.16
			Base 57.409822	610,496.05	430.110000	4,573,789.74	3,963,293.69	0.16
487836108	KELLOGG CO COMMON STOCK USD.25							
		17,942.000	Local 47.319519	849,006.81	64.420000	1,155,823.64	306,816.83	0.04
			Base 47.319519	849,006.81	64.420000	1,155,823.64	306,816.83	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
		65,297.000	Local 13.529607	883,442.73	23.130000	1,510,319.61	626,876.88	0.05
			Base 13.529607	883,442.73	23.130000	1,510,319.61	626,876.88	0.05

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49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,917.000	Local 61.644712	796,264.74	206.510000	2,667,489.67	1,871,224.93	0.09
			Base 61.644712	796,264.74	206.510000	2,667,489.67	1,871,224.93	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		23,614.000	Local 67.548650	1,595,093.81	142.920000	3,374,912.88	1,779,819.07	0.12
			Base 67.548650	1,595,093.81	142.920000	3,374,912.88	1,779,819.07	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
		43,231.000	Local 22.593011	976,718.46	24.650000	1,065,644.15	88,925.69	0.04
			Base 22.593011	976,718.46	24.650000	1,065,644.15	88,925.69	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		136,755.000	Local 33.357501	4,561,805.00	15.860000	2,168,934.30	-2,392,870.70	0.08
			Base 33.357501	4,561,805.00	15.860000	2,168,934.30	-2,392,870.70	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		49,789.000	Local 32.366729	1,611,507.07	35.900000	1,787,425.10	175,918.03	0.06
			Base 32.366729	1,611,507.07	35.900000	1,787,425.10	175,918.03	0.06
501044101	KROGER CO COMMON STOCK USD1.0							
		47,459.000	Local 15.171677	720,032.64	45.260000	2,147,994.34	1,427,961.70	0.07
			Base 15.171677	720,032.64	45.260000	2,147,994.34	1,427,961.70	0.07
501889208	LKQ CORP COMMON STOCK USD.01							
		18,808.000	Local 31.381214	590,217.88	60.030000	1,129,044.24	538,826.36	0.04
			Base 31.381214	590,217.88	60.030000	1,129,044.24	538,826.36	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		13,797.000	Local 70.419534	971,578.31	213.240000	2,942,072.28	1,970,493.97	0.10
			Base 70.419534	971,578.31	213.240000	2,942,072.28	1,970,493.97	0.10
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,712.000	Local 81.490288	546,962.81	314.210000	2,108,977.52	1,562,014.71	0.07
			Base 81.490288	546,962.81	314.210000	2,108,977.52	1,562,014.71	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		9,875.000	Local 58.218229	574,905.01	719.150000	7,101,606.25	6,526,701.24	0.25
			Base 58.218229	574,905.01	719.150000	7,101,606.25	6,526,701.24	0.25

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513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,243.000	Local 75.948282	777,938.25	63.380000	649,201.34	-128,736.91	0.02
			Base 75.948282	777,938.25	63.380000	649,201.34	-128,736.91	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		24,110.000	Local 54.631017	1,317,153.83	37.640000	907,500.40	-409,653.43	0.03
			Base 54.631017	1,317,153.83	37.640000	907,500.40	-409,653.43	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		16,249.000	Local 59.479285	966,478.91	370.200000	6,015,379.80	5,048,900.89	0.21
			Base 59.479285	966,478.91	370.200000	6,015,379.80	5,048,900.89	0.21
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		9,843.000	Local 85.506650	841,641.96	88.900000	875,042.70	33,400.74	0.03
			Base 85.506650	841,641.96	88.900000	875,042.70	33,400.74	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1							
		19,066.000	Local 52.932978	1,009,220.16	116.160000	2,214,706.56	1,205,486.40	0.08
			Base 52.932978	1,009,220.16	116.160000	2,214,706.56	1,205,486.40	0.08
532457108	ELI LILLY + CO COMMON STOCK							
		55,682.000	Local 66.361905	3,695,163.61	276.220000	15,380,482.04	11,685,318.43	0.53
			Base 66.361905	3,695,163.61	276.220000	15,380,482.04	11,685,318.43	0.53
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		11,913.000	Local 39.689339	472,819.10	68.260000	813,181.38	340,362.28	0.03
			Base 39.689339	472,819.10	68.260000	813,181.38	340,362.28	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		9,473.000	Local 71.661079	678,845.40	119.690000	1,133,823.37	454,977.97	0.04
			Base 71.661079	678,845.40	119.690000	1,133,823.37	454,977.97	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		17,214.000	Local 98.055320	1,687,924.27	355.410000	6,118,027.74	4,430,103.47	0.21
			Base 98.055320	1,687,924.27	355.410000	6,118,027.74	4,430,103.47	0.21
540424108	LOEWS CORP COMMON STOCK USD.01							
		14,056.000	Local 30.481047	428,441.60	57.760000	811,874.56	383,432.96	0.03
			Base 30.481047	428,441.60	57.760000	811,874.56	383,432.96	0.03

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548661107	LOWE S COS INC COMMON STOCK USD.5							
		48,562.000	Local 29.456430	1,430,463.14	258.480000	12,552,305.76	11,121,842.62	0.43
			Base 29.456430	1,430,463.14	258.480000	12,552,305.76	11,121,842.62	0.43
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		64,627.000	Local 38.822687	2,508,993.78	12.550000	811,068.85	-1,697,924.93	0.03
			Base 38.822687	2,508,993.78	12.550000	811,068.85	-1,697,924.93	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		9,024.000	Local 101.942527	919,929.36	153.580000	1,385,905.92	465,976.56	0.05
			Base 101.942527	919,929.36	153.580000	1,385,905.92	465,976.56	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		27,298.000	Local 32.116135	876,706.24	44.880000	1,225,134.24	348,428.00	0.04
			Base 32.116135	876,706.24	44.880000	1,225,134.24	348,428.00	0.04
55354G100	MSCI INC COMMON STOCK USD.01							
		5,782.000	Local 165.869855	959,059.50	612.690000	3,542,573.58	2,583,514.08	0.12
			Base 165.869855	959,059.50	612.690000	3,542,573.58	2,583,514.08	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		54,600.000	Local 16.916124	923,620.39	16.420000	896,532.00	-27,088.39	0.03
			Base 16.916124	923,620.39	16.420000	896,532.00	-27,088.39	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		63,682.000	Local 32.651147	2,079,290.37	63.990000	4,075,011.18	1,995,720.81	0.14
			Base 32.651147	2,079,290.37	63.990000	4,075,011.18	1,995,720.81	0.14
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,666.000	Local 329.811778	879,278.20	411.270000	1,096,445.82	217,167.62	0.04
			Base 329.811778	879,278.20	411.270000	1,096,445.82	217,167.62	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		35,410.000	Local 44.251845	1,566,957.84	173.820000	6,154,966.20	4,588,008.36	0.21
			Base 44.251845	1,566,957.84	173.820000	6,154,966.20	4,588,008.36	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		19,186.000	Local 45.198729	867,182.81	165.240000	3,170,294.64	2,303,111.83	0.11
			Base 45.198729	867,182.81	165.240000	3,170,294.64	2,303,111.83	0.11

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573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	4,374.000	Local	143.485162	627,604.10	440.520000	1,926,834.48	1,299,230.38	0.07	
		Base	143.485162	627,604.10	440.520000	1,926,834.48	1,299,230.38	0.07	
574599106	MASCO CORP COMMON STOCK USD1.0								
	17,119.000	Local	20.968194	358,954.51	70.220000	1,202,096.18	843,141.67	0.04	
		Base	20.968194	358,954.51	70.220000	1,202,096.18	843,141.67	0.04	
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	60,839.000	Local	52.996937	3,224,280.66	359.320000	21,860,669.48	18,636,388.82	0.76	
		Base	52.996937	3,224,280.66	359.320000	21,860,669.48	18,636,388.82	0.76	
57667L107	MATCH GROUP INC COMMON STOCK								
	19,853.000	Local	150.885629	2,995,532.39	132.250000	2,625,559.25	-369,973.14	0.09	
		Base	150.885629	2,995,532.39	132.250000	2,625,559.25	-369,973.14	0.09	
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	17,487.000	Local	26.955522	471,371.21	96.610000	1,689,419.07	1,218,047.86	0.06	
		Base	26.955522	471,371.21	96.610000	1,689,419.07	1,218,047.86	0.06	
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	52,405.000	Local	61.214847	3,207,964.04	268.070000	14,048,208.35	10,840,244.31	0.49	
		Base	61.214847	3,207,964.04	268.070000	14,048,208.35	10,840,244.31	0.49	
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	10,708.000	Local	65.987509	706,594.25	248.570000	2,661,687.56	1,955,093.31	0.09	
		Base	65.987509	706,594.25	248.570000	2,661,687.56	1,955,093.31	0.09	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	177,148.000	Local	47.372660	8,391,971.93	76.640000	13,576,622.72	5,184,650.79	0.47	
		Base	47.372660	8,391,971.93	76.640000	13,576,622.72	5,184,650.79	0.47	
59156R108	METLIFE INC COMMON STOCK USD.01								
	50,144.000	Local	36.093317	1,809,863.30	62.490000	3,133,498.56	1,323,635.26	0.11	
		Base	36.093317	1,809,863.30	62.490000	3,133,498.56	1,323,635.26	0.11	
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
	1,613.000	Local	427.411835	689,415.29	1,697.210000	2,737,599.73	2,048,184.44	0.09	
		Base	427.411835	689,415.29	1,697.210000	2,737,599.73	2,048,184.44	0.09	

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594918104	MICROSOFT CORP COMMON STOCK USD.00000625		526,545.000	Local 47.454045	24,986,690.38	336.320000	177,087,614.40	152,100,924.02	6.14
				Base 47.454045	24,986,690.38	336.320000	177,087,614.40	152,100,924.02	6.14
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		38,913.000	Local 27.408276	1,066,538.24	87.060000	3,387,765.78	2,321,227.54	0.12
				Base 27.408276	1,066,538.24	87.060000	3,387,765.78	2,321,227.54	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1		78,451.000	Local 22.943926	1,799,973.92	93.150000	7,307,710.65	5,507,736.73	0.25
				Base 22.943926	1,799,973.92	93.150000	7,307,710.65	5,507,736.73	0.25
59522J103	MID AMERICA APARTMENT COMM REIT USD.01		8,075.000	Local 92.904802	750,206.28	229.440000	1,852,728.00	1,102,521.72	0.06
				Base 92.904802	750,206.28	229.440000	1,852,728.00	1,102,521.72	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001		24,739.000	Local 311.246871	7,699,936.34	253.980000	6,283,211.22	-1,416,725.12	0.22
				Base 311.246871	7,699,936.34	253.980000	6,283,211.22	-1,416,725.12	0.22
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		3,848.000	Local 84.353048	324,590.53	182.180000	701,028.64	376,438.11	0.02
				Base 84.353048	324,590.53	182.180000	701,028.64	376,438.11	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		13,213.000	Local 51.809508	684,559.03	46.350000	612,422.55	-72,136.48	0.02
				Base 51.809508	684,559.03	46.350000	612,422.55	-72,136.48	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK		97,831.000	Local 19.895021	1,946,349.81	66.310000	6,487,173.61	4,540,823.80	0.22
				Base 19.895021	1,946,349.81	66.310000	6,487,173.61	4,540,823.80	0.22
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001		3,038.000	Local 365.411810	1,110,121.08	493.330000	1,498,736.54	388,615.46	0.05
				Base 365.411810	1,110,121.08	493.330000	1,498,736.54	388,615.46	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK		26,347.000	Local 31.589868	832,298.26	96.040000	2,530,365.88	1,698,067.62	0.09
				Base 31.589868	832,298.26	96.040000	2,530,365.88	1,698,067.62	0.09

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615369105	MOODY S CORP COMMON STOCK USD.01	11,342.000	Local 55.477679	629,227.84	390.580000	4,429,958.36	3,800,730.52	0.15
			Base 55.477679	629,227.84	390.580000	4,429,958.36	3,800,730.52	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01	100,676.000	Local 37.546299	3,780,011.19	98.160000	9,882,356.16	6,102,344.97	0.34
			Base 37.546299	3,780,011.19	98.160000	9,882,356.16	6,102,344.97	0.34
61945C103	MOSAIC CO/THE COMMON STOCK USD.01	25,977.000	Local 45.887532	1,192,020.41	39.290000	1,020,636.33	-171,384.08	0.04
			Base 45.887532	1,192,020.41	39.290000	1,020,636.33	-171,384.08	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	11,845.000	Local 83.288762	986,555.39	271.700000	3,218,286.50	2,231,731.11	0.11
			Base 83.288762	986,555.39	271.700000	3,218,286.50	2,231,731.11	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01	17,170.000	Local 24.900441	427,540.58	43.080000	739,683.60	312,143.02	0.03
			Base 24.900441	427,540.58	43.080000	739,683.60	312,143.02	0.03
62944T105	NVR INC COMMON STOCK USD.01	230.000	Local 3,619.243043	832,425.90	5,908.870000	1,359,040.10	526,614.20	0.05
			Base 3,619.243043	832,425.90	5,908.870000	1,359,040.10	526,614.20	0.05
631103108	NASDAQ INC COMMON STOCK USD.01	8,209.000	Local 41.269920	338,784.77	210.010000	1,723,972.09	1,385,187.32	0.06
			Base 41.269920	338,784.77	210.010000	1,723,972.09	1,385,187.32	0.06
64110D104	NETAPP INC COMMON STOCK USD.001	15,683.000	Local 36.499638	572,423.83	91.990000	1,442,679.17	870,255.34	0.05
			Base 36.499638	572,423.83	91.990000	1,442,679.17	870,255.34	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001	31,064.000	Local 73.812204	2,292,902.32	602.440000	18,714,196.16	16,421,293.84	0.65
			Base 73.812204	2,292,902.32	602.440000	18,714,196.16	16,421,293.84	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0	26,552.000	Local 32.823211	871,521.91	21.840000	579,895.68	-291,626.23	0.02
			Base 32.823211	871,521.91	21.840000	579,895.68	-291,626.23	0.02

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651639106	NEWMONT CORP COMMON STOCK USD1.6							
		55,926.000	Local 37.602831	2,102,975.94	62.020000	3,468,530.52	1,365,554.58	0.12
			Base 37.602831	2,102,975.94	62.020000	3,468,530.52	1,365,554.58	0.12
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,564.000	Local 12.246604	337,565.38	22.310000	614,952.84	277,387.46	0.02
			Base 12.246604	337,565.38	22.310000	614,952.84	277,387.46	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,540.000	Local 12.994096	110,969.58	22.500000	192,150.00	81,180.42	0.01
			Base 12.994096	110,969.58	22.500000	192,150.00	81,180.42	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		137,607.000	Local 19.745810	2,717,161.70	93.360000	12,846,989.52	10,129,827.82	0.45
			Base 19.745810	2,717,161.70	93.360000	12,846,989.52	10,129,827.82	0.45
654106103	NIKE INC CL B COMMON STOCK							
		89,614.000	Local 24.573058	2,202,090.06	166.670000	14,935,965.38	12,733,875.32	0.52
			Base 24.573058	2,202,090.06	166.670000	14,935,965.38	12,733,875.32	0.52
65473P105	NISOURCE INC COMMON STOCK USD.01							
		27,540.000	Local 13.019786	358,564.90	27.610000	760,379.40	401,814.50	0.03
			Base 13.019786	358,564.90	27.610000	760,379.40	401,814.50	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		17,067.000	Local 52.916691	903,129.16	297.710000	5,081,016.57	4,177,887.41	0.18
			Base 52.916691	903,129.16	297.710000	5,081,016.57	4,177,887.41	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		14,564.000	Local 62.363555	908,262.81	119.610000	1,742,000.04	833,737.23	0.06
			Base 62.363555	908,262.81	119.610000	1,742,000.04	833,737.23	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,452.000	Local 72.867940	761,615.71	387.070000	4,045,655.64	3,284,039.93	0.14
			Base 72.867940	761,615.71	387.070000	4,045,655.64	3,284,039.93	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		40,799.000	Local 27.452541	1,120,036.22	25.980000	1,059,958.02	-60,078.20	0.04
			Base 27.452541	1,120,036.22	25.980000	1,059,958.02	-60,078.20	0.04

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670346105	NUCOR CORP COMMON STOCK USD.4								
	20,044.000	Local	36.239181	726,378.14	114.150000	2,288,022.60	1,561,644.46	0.08	
		Base	36.239181	726,378.14	114.150000	2,288,022.60	1,561,644.46	0.08	
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	175,328.000	Local	17.766859	3,115,027.78	294.110000	51,565,718.08	48,450,690.30	1.79	
		Base	17.766859	3,115,027.78	294.110000	51,565,718.08	48,450,690.30	1.79	
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
	4,726.000	Local	78.406729	370,550.20	706.230000	3,337,642.98	2,967,092.78	0.12	
		Base	78.406729	370,550.20	706.230000	3,337,642.98	2,967,092.78	0.12	
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
	62,226.000	Local	42.808756	2,663,817.68	28.990000	1,803,931.74	-859,885.94	0.06	
		Base	42.808756	2,663,817.68	28.990000	1,803,931.74	-859,885.94	0.06	
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
	9,176.000	Local	4.950000	45,421.20	12.610000	115,709.36	70,288.16	0.00	
		Base	4.950000	45,421.20	12.610000	115,709.36	70,288.16	0.00	
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
	6,534.000	Local	125.083552	817,295.93	358.380000	2,341,654.92	1,524,358.99	0.08	
		Base	125.083552	817,295.93	358.380000	2,341,654.92	1,524,358.99	0.08	
681919106	OMNICOM GROUP COMMON STOCK USD.15								
	14,908.000	Local	44.711427	666,557.96	73.270000	1,092,309.16	425,751.20	0.04	
		Base	44.711427	666,557.96	73.270000	1,092,309.16	425,751.20	0.04	
682680103	ONEOK INC COMMON STOCK USD.01								
	31,274.000	Local	39.083763	1,222,305.61	58.760000	1,837,660.24	615,354.63	0.06	
		Base	39.083763	1,222,305.61	58.760000	1,837,660.24	615,354.63	0.06	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	113,114.000	Local	23.692895	2,679,998.18	87.210000	9,864,671.94	7,184,673.76	0.34	
		Base	23.692895	2,679,998.18	87.210000	9,864,671.94	7,184,673.76	0.34	
68622V106	ORGANON + CO COMMON STOCK USD.01								
	17,781.000	Local	22.112557	393,183.38	30.450000	541,431.45	148,248.07	0.02	
		Base	22.112557	393,183.38	30.450000	541,431.45	148,248.07	0.02	

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68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01	29,790.000	Local 36.998837	1,102,195.36	87.070000	2,593,815.30	1,491,619.94	0.09
			Base 36.998837	1,102,195.36	87.070000	2,593,815.30	1,491,619.94	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	29,641.000	Local 84.279976	2,498,142.78	200.520000	5,943,613.32	3,445,470.54	0.21
			Base 84.279976	2,498,142.78	200.520000	5,943,613.32	3,445,470.54	0.21
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	16,649.000	Local 43.031771	716,435.95	172.440000	2,870,953.56	2,154,517.61	0.10
			Base 43.031771	716,435.95	172.440000	2,870,953.56	2,154,517.61	0.10
69351T106	PPL CORP COMMON STOCK USD.01	52,649.000	Local 26.741891	1,407,933.83	30.060000	1,582,628.94	174,695.11	0.05
			Base 26.741891	1,407,933.83	30.060000	1,582,628.94	174,695.11	0.05
693656100	PVH CORP COMMON STOCK USD1.0	4,983.000	Local 115.715428	576,609.98	106.650000	531,436.95	-45,173.03	0.02
			Base 115.715428	576,609.98	106.650000	531,436.95	-45,173.03	0.02
69370C100	PTC INC COMMON STOCK USD.01	7,408.000	Local 130.806890	969,017.44	121.150000	897,479.20	-71,538.24	0.03
			Base 130.806890	969,017.44	121.150000	897,479.20	-71,538.24	0.03
693718108	PACCAR INC COMMON STOCK USD1.0	24,348.000	Local 34.260743	834,180.58	88.260000	2,148,954.48	1,314,773.90	0.07
			Base 34.260743	834,180.58	88.260000	2,148,954.48	1,314,773.90	0.07
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	6,661.000	Local 109.760468	731,114.48	136.150000	906,895.15	175,780.67	0.03
			Base 109.760468	731,114.48	136.150000	906,895.15	175,780.67	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	9,054.000	Local 67.459661	610,779.77	318.120000	2,880,258.48	2,269,478.71	0.10
			Base 67.459661	610,779.77	318.120000	2,880,258.48	2,269,478.71	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01	22,507.000	Local 37.689742	848,283.02	136.500000	3,072,205.50	2,223,922.48	0.11
			Base 37.689742	848,283.02	136.500000	3,072,205.50	2,223,922.48	0.11

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70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,375.000	Local 316.389567	1,067,814.79	415.190000	1,401,266.25	333,451.46	0.05
			Base 316.389567	1,067,814.79	415.190000	1,401,266.25	333,451.46	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		82,399.000	Local 34.825406	2,869,578.62	188.580000	15,538,803.42	12,669,224.80	0.54
			Base 34.825406	2,869,578.62	188.580000	15,538,803.42	12,669,224.80	0.54
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		11,650.000	Local 98.279391	1,144,954.91	51.850000	604,052.50	-540,902.41	0.02
			Base 98.279391	1,144,954.91	51.850000	604,052.50	-540,902.41	0.02
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		30,017.000	Local 16.316843	489,782.69	17.820000	534,902.94	45,120.25	0.02
			Base 16.316843	489,782.69	17.820000	534,902.94	45,120.25	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
		96,967.000	Local 60.963793	5,911,476.11	173.710000	16,844,137.57	10,932,661.46	0.58
			Base 60.963793	5,911,476.11	173.710000	16,844,137.57	10,932,661.46	0.58
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		8,850.000	Local 54.873767	485,632.84	201.060000	1,779,381.00	1,293,748.16	0.06
			Base 54.873767	485,632.84	201.060000	1,779,381.00	1,293,748.16	0.06
717081103	PFIZER INC COMMON STOCK USD.05							
		393,638.000	Local 27.645200	10,882,201.24	59.050000	23,244,323.90	12,362,122.66	0.81
			Base 27.645200	10,882,201.24	59.050000	23,244,323.90	12,362,122.66	0.81
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		109,182.000	Local 44.370893	4,844,502.81	95.000000	10,372,290.00	5,527,787.19	0.36
			Base 44.370893	4,844,502.81	95.000000	10,372,290.00	5,527,787.19	0.36
718546104	PHILLIPS 66 COMMON STOCK							
		30,729.000	Local 37.695246	1,158,337.22	72.460000	2,226,623.34	1,068,286.12	0.08
			Base 37.695246	1,158,337.22	72.460000	2,226,623.34	1,068,286.12	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		7,912.000	Local 47.590125	376,533.07	70.590000	558,508.08	181,975.01	0.02
			Base 47.590125	376,533.07	70.590000	558,508.08	181,975.01	0.02

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723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		15,922.000	Local 108.760889	1,731,690.87	181.880000	2,895,893.36	1,164,202.49	0.10
			Base 108.760889	1,731,690.87	181.880000	2,895,893.36	1,164,202.49	0.10
73278L105	POOL CORP COMMON STOCK USD.001							
		2,811.000	Local 342.278413	962,144.62	566.000000	1,591,026.00	628,881.38	0.06
			Base 342.278413	962,144.62	566.000000	1,591,026.00	628,881.38	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		15,763.000	Local 47.882264	754,768.13	196.640000	3,099,636.32	2,344,868.19	0.11
			Base 47.882264	754,768.13	196.640000	3,099,636.32	2,344,868.19	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		17,289.000	Local 33.449931	578,315.86	72.330000	1,250,513.37	672,197.51	0.04
			Base 33.449931	578,315.86	72.330000	1,250,513.37	672,197.51	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		169,715.000	Local 60.898412	10,335,374.07	163.580000	27,761,979.70	17,426,605.63	0.96
			Base 60.898412	10,335,374.07	163.580000	27,761,979.70	17,426,605.63	0.96
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		41,031.000	Local 24.349181	999,071.24	102.650000	4,211,832.15	3,212,760.91	0.15
			Base 24.349181	999,071.24	102.650000	4,211,832.15	3,212,760.91	0.15
74340W103	PROLOGIS INC REIT USD.01							
		51,850.000	Local 56.181025	2,912,986.13	168.360000	8,729,466.00	5,816,479.87	0.30
			Base 56.181025	2,912,986.13	168.360000	8,729,466.00	5,816,479.87	0.30
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		26,510.000	Local 51.146590	1,355,896.11	108.240000	2,869,442.40	1,513,546.29	0.10
			Base 51.146590	1,355,896.11	108.240000	2,869,442.40	1,513,546.29	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		35,462.000	Local 32.031673	1,135,907.19	66.730000	2,366,379.26	1,230,472.07	0.08
			Base 32.031673	1,135,907.19	66.730000	2,366,379.26	1,230,472.07	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		10,699.000	Local 115.800994	1,238,954.83	374.560000	4,007,417.44	2,768,462.61	0.14
			Base 115.800994	1,238,954.83	374.560000	4,007,417.44	2,768,462.61	0.14

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745867101	PULTEGROUP INC COMMON STOCK USD.01							
		17,757.000	Local 20.544809	364,814.17	57.160000	1,014,990.12	650,175.95	0.04
			Base 20.544809	364,814.17	57.160000	1,014,990.12	650,175.95	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,731.000	Local 81.936642	633,452.18	156.390000	1,209,051.09	575,598.91	0.04
			Base 81.936642	633,452.18	156.390000	1,209,051.09	575,598.91	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		78,548.000	Local 49.839736	3,914,811.57	182.870000	14,364,072.76	10,449,261.19	0.50
			Base 49.839736	3,914,811.57	182.870000	14,364,072.76	10,449,261.19	0.50
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		9,993.000	Local 28.202020	281,822.79	114.660000	1,145,797.38	863,974.59	0.04
			Base 28.202020	281,822.79	114.660000	1,145,797.38	863,974.59	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,603.000	Local 51.734042	445,067.96	173.010000	1,488,405.03	1,043,337.07	0.05
			Base 51.734042	445,067.96	173.010000	1,488,405.03	1,043,337.07	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,417.000	Local 96.055320	328,221.03	118.860000	406,144.62	77,923.59	0.01
			Base 96.055320	328,221.03	118.860000	406,144.62	77,923.59	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		12,988.000	Local 52.562387	682,680.28	100.400000	1,303,995.20	621,314.92	0.05
			Base 52.562387	682,680.28	100.400000	1,303,995.20	621,314.92	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		104,972.000	Local 34.014991	3,570,621.61	86.060000	9,033,890.32	5,463,268.71	0.31
			Base 34.014991	3,570,621.61	86.060000	9,033,890.32	5,463,268.71	0.31
756109104	REALTY INCOME CORP REIT USD1.0							
		39,677.000	Local 60.739681	2,409,968.31	71.590000	2,840,476.43	430,508.12	0.10
			Base 60.739681	2,409,968.31	71.590000	2,840,476.43	430,508.12	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
		10,806.000	Local 66.518358	718,797.38	75.350000	814,232.10	95,434.72	0.03
			Base 66.518358	718,797.38	75.350000	814,232.10	95,434.72	0.03

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75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,414.000	Local 353.876493	2,623,640.32	631.520000	4,682,089.28	2,058,448.96	0.16
			Base 353.876493	2,623,640.32	631.520000	4,682,089.28	2,058,448.96	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		66,855.000	Local 12.864894	860,082.49	21.800000	1,457,439.00	597,356.51	0.05
			Base 12.864894	860,082.49	21.800000	1,457,439.00	597,356.51	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		14,678.000	Local 28.550538	419,064.80	139.450000	2,046,847.10	1,627,782.30	0.07
			Base 28.550538	419,064.80	139.450000	2,046,847.10	1,627,782.30	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		10,219.000	Local 87.351583	892,645.83	260.480000	2,661,845.12	1,769,199.29	0.09
			Base 87.351583	892,645.83	260.480000	2,661,845.12	1,769,199.29	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		7,808.000	Local 31.230722	243,849.48	111.520000	870,748.16	626,898.68	0.03
			Base 31.230722	243,849.48	111.520000	870,748.16	626,898.68	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,133.000	Local 56.584512	460,201.84	348.850000	2,837,197.05	2,376,995.21	0.10
			Base 56.584512	460,201.84	348.850000	2,837,197.05	2,376,995.21	0.10
775711104	ROLLINS INC COMMON STOCK USD1.0							
		15,873.000	Local 27.106977	430,269.04	34.210000	543,015.33	112,746.29	0.02
			Base 27.106977	430,269.04	34.210000	543,015.33	112,746.29	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,397.000	Local 105.790442	782,531.90	491.860000	3,638,288.42	2,855,756.52	0.13
			Base 105.790442	782,531.90	491.860000	3,638,288.42	2,855,756.52	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		24,923.000	Local 20.779646	517,891.12	114.280000	2,848,200.44	2,330,309.32	0.10
			Base 20.779646	517,891.12	114.280000	2,848,200.44	2,330,309.32	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		16,901.000	Local 66.922418	1,131,055.79	471.930000	7,976,088.93	6,845,033.14	0.28
			Base 66.922418	1,131,055.79	471.930000	7,976,088.93	6,845,033.14	0.28

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78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,629.000	Local 161.130662	1,229,265.82	389.020000	2,967,833.58	1,738,567.76	0.10
			Base 161.130662	1,229,265.82	389.020000	2,967,833.58	1,738,567.76	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		849.000	Local 307.298221	260,896.19	474.960000	403,241.04	142,344.85	0.01
			Base 307.298221	260,896.19	474.960000	403,241.04	142,344.85	0.01
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,115.000	Local 298.737060	1,229,303.00	678.240000	2,790,957.60	1,561,654.60	0.10
			Base 298.737060	1,229,303.00	678.240000	2,790,957.60	1,561,654.60	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		68,658.000	Local 85.635150	5,879,538.16	254.130000	17,448,057.54	11,568,519.38	0.60
			Base 85.635150	5,879,538.16	254.130000	17,448,057.54	11,568,519.38	0.60
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		9,726.000	Local 54.643876	531,466.34	77.530000	754,056.78	222,590.44	0.03
			Base 54.643876	531,466.34	77.530000	754,056.78	222,590.44	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		98,368.000	Local 79.412645	7,811,663.04	29.950000	2,946,121.60	-4,865,541.44	0.10
			Base 79.412645	7,811,663.04	29.950000	2,946,121.60	-4,865,541.44	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		105,434.000	Local 27.699479	2,920,466.82	84.100000	8,866,999.40	5,946,532.58	0.31
			Base 27.699479	2,920,466.82	84.100000	8,866,999.40	5,946,532.58	0.31
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		10,391.000	Local 24.523044	254,818.95	67.470000	701,080.77	446,261.82	0.02
			Base 24.523044	254,818.95	67.470000	701,080.77	446,261.82	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		22,395.000	Local 74.735791	1,673,708.05	132.280000	2,962,410.60	1,288,702.55	0.10
			Base 74.735791	1,673,708.05	132.280000	2,962,410.60	1,288,702.55	0.10
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		13,956.000	Local 312.808192	4,365,551.13	649.110000	9,058,979.16	4,693,428.03	0.31
			Base 312.808192	4,365,551.13	649.110000	9,058,979.16	4,693,428.03	0.31

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		16,918.000	39.646402	670,737.83	352.160000	5,957,842.88	5,287,105.05	0.21
		Local		39.646402	670,737.83	352.160000	5,957,842.88	5,287,105.05	0.21
82669G104	SIGNATURE BANK COMMON STOCK USD.01		4,252.000	320.157900	1,361,311.39	323.470000	1,375,394.44	14,083.05	0.05
		Local		320.157900	1,361,311.39	323.470000	1,375,394.44	14,083.05	0.05
828806109	SIMON PROPERTY GROUP INC REIT USD.0001		23,045.000	86.290783	1,988,571.09	159.770000	3,681,899.65	1,693,328.56	0.13
		Local		86.290783	1,988,571.09	159.770000	3,681,899.65	1,693,328.56	0.13
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		11,581.000	93.468586	1,082,459.69	155.140000	1,796,676.34	714,216.65	0.06
		Local		93.468586	1,082,459.69	155.140000	1,796,676.34	714,216.65	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0		9,340.000	53.442476	499,152.73	85.850000	801,839.00	302,686.27	0.03
		Local		53.442476	499,152.73	85.850000	801,839.00	302,686.27	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK		7,599.000	67.673579	514,251.53	135.820000	1,032,096.18	517,844.65	0.04
		Local		67.673579	514,251.53	135.820000	1,032,096.18	517,844.65	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0		3,768.000	55.105064	207,635.88	215.380000	811,551.84	603,915.96	0.03
		Local		55.105064	207,635.88	215.380000	811,551.84	603,915.96	0.03
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001		3,683.000	282.891700	1,041,890.13	280.570000	1,033,339.31	-8,550.82	0.04
		Local		282.891700	1,041,890.13	280.570000	1,033,339.31	-8,550.82	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0		74,325.000	37.015850	2,751,203.02	68.580000	5,097,208.50	2,346,005.48	0.18
		Local		37.015850	2,751,203.02	68.580000	5,097,208.50	2,346,005.48	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		41,512.000	19.298110	801,103.15	42.840000	1,778,374.08	977,270.93	0.06
		Local		19.298110	801,103.15	42.840000	1,778,374.08	977,270.93	0.06

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84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	50.000000	50.00	101.720000	101.72	51.72	0.00
			50.000000	50.00	101.720000	101.72	51.72	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,433.000	67.264589	769,036.05	188.620000	2,156,492.46	1,387,456.41	0.07
			67.264589	769,036.05	188.620000	2,156,492.46	1,387,456.41	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		82,755.000	20.435360	1,691,128.21	116.970000	9,679,852.35	7,988,724.14	0.34
			20.435360	1,691,128.21	116.970000	9,679,852.35	7,988,724.14	0.34
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		25,642.000	55.796544	1,430,734.97	93.000000	2,384,706.00	953,971.03	0.08
			55.796544	1,430,734.97	93.000000	2,384,706.00	953,971.03	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
		23,546.000	77.862004	1,833,338.74	267.420000	6,296,671.32	4,463,332.58	0.22
			77.862004	1,833,338.74	267.420000	6,296,671.32	4,463,332.58	0.22
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		10,695.000	79.256898	847,652.52	368.500000	3,941,107.50	3,093,454.98	0.14
			79.256898	847,652.52	368.500000	3,941,107.50	3,093,454.98	0.14
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		38,381.000	32.553881	1,249,450.52	46.390000	1,780,494.59	531,044.07	0.06
			32.553881	1,249,450.52	46.390000	1,780,494.59	531,044.07	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
		35,953.000	34.984058	1,257,781.82	78.550000	2,824,108.15	1,566,326.33	0.10
			34.984058	1,257,781.82	78.550000	2,824,108.15	1,566,326.33	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		84,336.000	13.101644	1,104,940.22	75.920000	6,402,789.12	5,297,848.90	0.22
			13.101644	1,104,940.22	75.920000	6,402,789.12	5,297,848.90	0.22
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		41,171.000	89.863455	3,699,768.32	115.980000	4,775,012.58	1,075,244.26	0.17
			89.863455	3,699,768.32	115.980000	4,775,012.58	1,075,244.26	0.17

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874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		8,087.000	Local 110.415461	892,929.83	177.720000	1,437,221.64	544,291.81	0.05
			Base 110.415461	892,929.83	177.720000	1,437,221.64	544,291.81	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
		19,297.000	Local 32.264240	622,603.03	40.600000	783,458.20	160,855.17	0.03
			Base 32.264240	622,603.03	40.600000	783,458.20	160,855.17	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
		34,227.000	Local 50.032292	1,712,455.25	231.440000	7,921,496.88	6,209,041.63	0.27
			Base 50.032292	1,712,455.25	231.440000	7,921,496.88	6,209,041.63	0.27
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,271.000	Local 340.417447	1,113,505.47	436.890000	1,429,067.19	315,561.72	0.05
			Base 340.417447	1,113,505.47	436.890000	1,429,067.19	315,561.72	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,285.000	Local 276.100986	906,991.74	328.480000	1,079,056.80	172,065.06	0.04
			Base 276.100986	906,991.74	328.480000	1,079,056.80	172,065.06	0.04
880770102	TERADYNE INC COMMON STOCK USD.125							
		11,432.000	Local 80.668446	922,201.68	163.530000	1,869,474.96	947,273.28	0.06
			Base 80.668446	922,201.68	163.530000	1,869,474.96	947,273.28	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
		57,048.000	Local 681.178651	38,859,879.67	1,056.780000	60,287,185.44	21,427,305.77	2.09
			Base 681.178651	38,859,879.67	1,056.780000	60,287,185.44	21,427,305.77	2.09
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		64,768.000	Local 44.802255	2,901,752.44	188.470000	12,206,824.96	9,305,072.52	0.42
			Base 44.802255	2,901,752.44	188.470000	12,206,824.96	9,305,072.52	0.42
883203101	TEXTRON INC COMMON STOCK USD.125							
		15,459.000	Local 32.615732	504,206.60	77.200000	1,193,434.80	689,228.20	0.04
			Base 32.615732	504,206.60	77.200000	1,193,434.80	689,228.20	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		27,635.000	Local 101.862456	2,814,968.97	667.240000	18,439,177.40	15,624,208.43	0.64
			Base 101.862456	2,814,968.97	667.240000	18,439,177.40	15,624,208.43	0.64

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88579Y101	3M CO COMMON STOCK USD.01	40,414.000	Local 81.368515	3,288,427.17	177.630000	7,178,738.82	3,890,311.65	0.25
			Base 81.368515	3,288,427.17	177.630000	7,178,738.82	3,890,311.65	0.25
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	7,983.000	Local 73.519628	586,907.19	238.600000	1,904,743.80	1,317,836.61	0.07
			Base 73.519628	586,907.19	238.600000	1,904,743.80	1,317,836.61	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01	3,671.000	Local 305.589025	1,121,817.31	636.280000	2,335,783.88	1,213,966.57	0.08
			Base 305.589025	1,121,817.31	636.280000	2,335,783.88	1,213,966.57	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	17,253.000	Local 49.638377	856,410.91	156.430000	2,698,886.79	1,842,475.88	0.09
			Base 49.638377	856,410.91	156.430000	2,698,886.79	1,842,475.88	0.09
896239100	TRIMBLE INC COMMON STOCK USD.001	17,604.000	Local 68.499985	1,205,873.73	87.190000	1,534,892.76	329,019.03	0.05
			Base 68.499985	1,205,873.73	87.190000	1,534,892.76	329,019.03	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0	93,617.000	Local 33.700787	3,154,966.61	58.550000	5,481,275.35	2,326,308.74	0.19
			Base 33.700787	3,154,966.61	58.550000	5,481,275.35	2,326,308.74	0.19
90184L102	TWITTER INC COMMON STOCK USD.000005	56,077.000	Local 38.284268	2,146,866.88	43.220000	2,423,647.94	276,781.06	0.08
			Base 38.284268	2,146,866.88	43.220000	2,423,647.94	276,781.06	0.08
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	2,873.000	Local 340.538054	978,365.83	537.950000	1,545,530.35	567,164.52	0.05
			Base 340.538054	978,365.83	537.950000	1,545,530.35	567,164.52	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1	20,675.000	Local 27.023647	558,713.91	87.160000	1,802,033.00	1,243,319.09	0.06
			Base 27.023647	558,713.91	87.160000	1,802,033.00	1,243,319.09	0.06
902653104	UDR INC REIT USD.01	20,382.000	Local 38.175677	778,096.64	59.990000	1,222,716.18	444,619.54	0.04
			Base 38.175677	778,096.64	59.990000	1,222,716.18	444,619.54	0.04

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902973304	US BANCORP COMMON STOCK USD.01							
		94,631.000	Local 27.497315	2,602,098.43	56.170000	5,315,423.27	2,713,324.84	0.18
			Base 27.497315	2,602,098.43	56.170000	5,315,423.27	2,713,324.84	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		3,813.000	Local 211.564141	806,694.07	412.340000	1,572,252.42	765,558.35	0.05
			Base 211.564141	806,694.07	412.340000	1,572,252.42	765,558.35	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		13,230.000	Local 27.009004	357,329.12	21.190000	280,343.70	-76,985.42	0.01
			Base 27.009004	357,329.12	21.190000	280,343.70	-76,985.42	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		15,082.000	Local 23.798961	358,935.93	18.040000	272,079.28	-86,856.65	0.01
			Base 23.798961	358,935.93	18.040000	272,079.28	-86,856.65	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		45,086.000	Local 37.071603	1,671,410.30	251.930000	11,358,515.98	9,687,105.68	0.39
			Base 37.071603	1,671,410.30	251.930000	11,358,515.98	9,687,105.68	0.39
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		22,709.000	Local 51.994525	1,180,743.67	43.780000	994,200.02	-186,543.65	0.03
			Base 51.994525	1,180,743.67	43.780000	994,200.02	-186,543.65	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		51,136.000	Local 79.115094	4,045,629.45	214.340000	10,960,490.24	6,914,860.79	0.38
			Base 79.115094	4,045,629.45	214.340000	10,960,490.24	6,914,860.79	0.38
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,077.000	Local 117.527213	596,685.66	332.290000	1,687,036.33	1,090,350.67	0.06
			Base 117.527213	596,685.66	332.290000	1,687,036.33	1,090,350.67	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		66,053.000	Local 64.536048	4,262,799.57	502.140000	33,167,853.42	28,905,053.85	1.15
			Base 64.536048	4,262,799.57	502.140000	33,167,853.42	28,905,053.85	1.15
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		5,129.000	Local 114.223683	585,853.27	129.660000	665,026.14	79,172.87	0.02
			Base 114.223683	585,853.27	129.660000	665,026.14	79,172.87	0.02

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918204108	VF CORP COMMON STOCK		22,863.000	Local	29.841509	682,266.41	73.220000	1,674,028.86	991,762.45	0.06
				Base	29.841509	682,266.41	73.220000	1,674,028.86	991,762.45	0.06
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01		28,672.000	Local	32.838853	941,555.60	75.110000	2,153,553.92	1,211,998.32	0.07
				Base	32.838853	941,555.60	75.110000	2,153,553.92	1,211,998.32	0.07
92276F100	VENTAS INC REIT USD.25		27,994.000	Local	45.178350	1,264,722.73	51.120000	1,431,053.28	166,330.55	0.05
				Base	45.178350	1,264,722.73	51.120000	1,431,053.28	166,330.55	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001		6,778.000	Local	61.754318	418,570.77	253.820000	1,720,391.96	1,301,821.19	0.06
				Base	61.754318	418,570.77	253.820000	1,720,391.96	1,301,821.19	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		290,355.000	Local	43.876451	12,739,746.82	51.960000	15,086,845.80	2,347,098.98	0.52
				Base	43.876451	12,739,746.82	51.960000	15,086,845.80	2,347,098.98	0.52
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001		11,302.000	Local	89.432626	1,010,767.54	228.730000	2,585,106.46	1,574,338.92	0.09
				Base	89.432626	1,010,767.54	228.730000	2,585,106.46	1,574,338.92	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		17,832.000	Local	97.840318	1,744,688.55	219.600000	3,915,907.20	2,171,218.65	0.14
				Base	97.840318	1,744,688.55	219.600000	3,915,907.20	2,171,218.65	0.14
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001		42,549.000	Local	49.333774	2,099,102.75	30.180000	1,284,128.82	-814,973.93	0.04
				Base	49.333774	2,099,102.75	30.180000	1,284,128.82	-814,973.93	0.04
92556V106	VIATRIS INC COMMON STOCK		123,867.000	Local	15.069570	1,866,622.45	13.530000	1,675,920.51	-190,701.94	0.06
				Base	15.069570	1,866,622.45	13.530000	1,675,920.51	-190,701.94	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001		117,611.000	Local	38.053897	4,475,556.83	216.710000	25,487,479.81	21,011,922.98	0.88
				Base	38.053897	4,475,556.83	216.710000	25,487,479.81	21,011,922.98	0.88

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929042109	VORNADO REALTY TRUST REIT USD.04	11,150.000	Local 58.431340	651,509.44	41.860000	466,739.00	-184,770.44	0.02
			Base 58.431340	651,509.44	41.860000	466,739.00	-184,770.44	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,306.000	Local 65.016904	605,047.31	207.580000	1,931,739.48	1,326,692.17	0.07
			Base 65.016904	605,047.31	207.580000	1,931,739.48	1,326,692.17	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,121.000	Local 41.009099	907,162.27	97.070000	2,147,285.47	1,240,123.20	0.07
			Base 41.009099	907,162.27	97.070000	2,147,285.47	1,240,123.20	0.07
929740108	WABTEC CORP COMMON STOCK USD.01	13,103.000	Local 73.111755	957,983.33	92.110000	1,206,917.33	248,934.00	0.04
			Base 73.111755	957,983.33	92.110000	1,206,917.33	248,934.00	0.04
931142103	WALMART INC COMMON STOCK USD.1	99,737.000	Local 62.861047	6,269,572.21	144.690000	14,430,946.53	8,161,374.32	0.50
			Base 62.861047	6,269,572.21	144.690000	14,430,946.53	8,161,374.32	0.50
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	50,386.000	Local 41.573672	2,094,731.03	52.160000	2,628,133.76	533,402.73	0.09
			Base 41.573672	2,094,731.03	52.160000	2,628,133.76	533,402.73	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	26,991.000	Local 36.855420	994,764.63	166.900000	4,504,797.90	3,510,033.27	0.16
			Base 36.855420	994,764.63	166.900000	4,504,797.90	3,510,033.27	0.16
941848103	WATERS CORP COMMON STOCK USD.01	4,281.000	Local 63.781462	273,048.44	372.600000	1,595,100.60	1,322,052.16	0.06
			Base 63.781462	273,048.44	372.600000	1,595,100.60	1,322,052.16	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	279,631.000	Local 37.183475	10,397,652.29	47.980000	13,416,695.38	3,019,043.09	0.46
			Base 37.183475	10,397,652.29	47.980000	13,416,695.38	3,019,043.09	0.46
95040Q104	WELLTOWER INC REIT USD1.0	30,526.000	Local 58.854585	1,796,595.06	85.770000	2,618,215.02	821,619.96	0.09
			Base 58.854585	1,796,595.06	85.770000	2,618,215.02	821,619.96	0.09

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955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,195.000	Local 207.442741	1,077,665.04	469.010000	2,436,506.95	1,358,841.91	0.08
			Base 207.442741	1,077,665.04	469.010000	2,436,506.95	1,358,841.91	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		21,854.000	Local 42.188204	921,981.00	65.210000	1,425,099.34	503,118.34	0.05
			Base 42.188204	921,981.00	65.210000	1,425,099.34	503,118.34	0.05
96145D105	WESTROCK CO COMMON STOCK							
		18,724.000	Local 43.585864	816,101.71	44.360000	830,596.64	14,494.93	0.03
			Base 43.585864	816,101.71	44.360000	830,596.64	14,494.93	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		52,531.000	Local 27.763603	1,458,449.81	41.180000	2,163,226.58	704,776.77	0.07
			Base 27.763603	1,458,449.81	41.180000	2,163,226.58	704,776.77	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,260.000	Local 95.418770	406,483.96	234.660000	999,651.60	593,167.64	0.03
			Base 95.418770	406,483.96	234.660000	999,651.60	593,167.64	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		85,211.000	Local 27.923331	2,379,374.94	26.040000	2,218,894.44	-160,480.50	0.08
			Base 27.923331	2,379,374.94	26.040000	2,218,894.44	-160,480.50	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	89.650000	800,484.85	630,514.64	0.03
			Base 19.035750	169,970.21	89.650000	800,484.85	630,514.64	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,381.000	Local 91.599279	676,094.28	85.040000	627,680.24	-48,414.04	0.02
			Base 91.599279	676,094.28	85.040000	627,680.24	-48,414.04	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		37,778.000	Local 29.138371	1,100,789.37	67.700000	2,557,570.60	1,456,781.23	0.09
			Base 29.138371	1,100,789.37	67.700000	2,557,570.60	1,456,781.23	0.09
983919101	XILINX INC COMMON STOCK USD.01							
		17,384.000	Local 44.412738	772,071.04	212.030000	3,685,929.52	2,913,858.48	0.13
			Base 44.412738	772,071.04	212.030000	3,685,929.52	2,913,858.48	0.13

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98419M100	XYLEM INC COMMON STOCK								
	12,646.000	Local	32.876496	415,756.17	119.920000	1,516,508.32	1,100,752.15	0.05	
		Base	32.876496	415,756.17	119.920000	1,516,508.32	1,100,752.15	0.05	
988498101	YUM BRANDS INC COMMON STOCK								
	20,558.000	Local	26.486857	544,516.80	138.860000	2,854,683.88	2,310,167.08	0.10	
		Base	26.486857	544,516.80	138.860000	2,854,683.88	2,310,167.08	0.10	
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
	3,747.000	Local	254.554291	953,814.93	595.200000	2,230,214.40	1,276,399.47	0.08	
		Base	254.554291	953,814.93	595.200000	2,230,214.40	1,276,399.47	0.08	
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
	14,651.000	Local	76.493118	1,120,700.67	127.040000	1,861,263.04	740,562.37	0.06	
		Base	76.493118	1,120,700.67	127.040000	1,861,263.04	740,562.37	0.06	
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
	10,973.000	Local	37.079651	406,875.01	63.160000	693,054.68	286,179.67	0.02	
		Base	37.079651	406,875.01	63.160000	693,054.68	286,179.67	0.02	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	33,181.000	Local	41.518342	1,377,620.09	244.030000	8,097,159.43	6,719,539.34	0.28	
		Base	41.518342	1,377,620.09	244.030000	8,097,159.43	6,719,539.34	0.28	
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
	6,290.000	Local	35.235878	221,633.67	132.440000	833,047.60	611,413.93	0.03	
		Base	35.235878	221,633.67	132.440000	833,047.60	611,413.93	0.03	
G0250X107	AMCOR PLC COMMON STOCK USD.01								
	107,524.000	Local	11.030862	1,186,082.45	12.010000	1,291,363.24	105,280.79	0.04	
		Base	11.030862	1,186,082.45	12.010000	1,291,363.24	105,280.79	0.04	
G0403H108	AON PLC CLASS A COMMON STOCK								
	15,453.000	Local	50.747907	784,207.41	300.560000	4,644,553.68	3,860,346.27	0.16	
		Base	50.747907	784,207.41	300.560000	4,644,553.68	3,860,346.27	0.16	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	44,298.000	Local	79.609223	3,526,529.36	414.550000	18,363,735.90	14,837,206.54	0.64	
		Base	79.609223	3,526,529.36	414.550000	18,363,735.90	14,837,206.54	0.64	

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	27,954.000	Local	40.878328	1,142,712.77	172.820000	4,831,010.28	3,688,297.51	0.17	
		Base	40.878328	1,142,712.77	172.820000	4,831,010.28	3,688,297.51	0.17	
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
	2,762.000	Local	251.074750	693,468.46	273.920000	756,567.04	63,098.58	0.03	
		Base	251.074750	693,468.46	273.920000	756,567.04	63,098.58	0.03	
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	27,971.000	Local	55.341286	1,547,951.12	132.920000	3,717,905.32	2,169,954.20	0.13	
		Base	55.341286	1,547,951.12	132.920000	3,717,905.32	2,169,954.20	0.13	
G491BT108	INVESCO LTD COMMON STOCK USD.2								
	23,935.000	Local	22.967717	549,732.31	23.020000	550,983.70	1,251.39	0.02	
		Base	22.967717	549,732.31	23.020000	550,983.70	1,251.39	0.02	
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	36,292.000	Local	36.835034	1,336,817.05	81.310000	2,950,902.52	1,614,085.47	0.10	
		Base	36.835034	1,336,817.05	81.310000	2,950,902.52	1,614,085.47	0.10	
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	35,947.000	Local	161.886492	5,819,333.72	346.430000	12,453,119.21	6,633,785.49	0.43	
		Base	161.886492	5,819,333.72	346.430000	12,453,119.21	6,633,785.49	0.43	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	94,383.000	Local	77.246954	7,290,799.29	103.450000	9,763,921.35	2,473,122.06	0.34	
		Base	77.246954	7,290,799.29	103.450000	9,763,921.35	2,473,122.06	0.34	
G6095L109	APTIV PLC COMMON STOCK USD.01								
	18,971.000	Local	41.064405	779,032.83	164.950000	3,129,266.45	2,350,233.62	0.11	
		Base	41.064405	779,032.83	164.950000	3,129,266.45	2,350,233.62	0.11	
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
	25,163.000	Local	36.492445	918,259.39	20.510000	516,093.13	-402,166.26	0.02	
		Base	36.492445	918,259.39	20.510000	516,093.13	-402,166.26	0.02	
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
	25,950.000	Local	41.684547	1,081,713.99	20.740000	538,203.00	-543,510.99	0.02	
		Base	41.684547	1,081,713.99	20.740000	538,203.00	-543,510.99	0.02	

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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
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		14,365.000	Local 32.787662	470,994.76	112.980000	1,622,957.70	1,151,962.94	0.06
			Base 32.787662	470,994.76	112.980000	1,622,957.70	1,151,962.94	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		11,606.000	Local 28.189675	327,169.37	73.030000	847,586.18	520,416.81	0.03
			Base 28.189675	327,169.37	73.030000	847,586.18	520,416.81	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,014.000	Local 158.693074	1,113,073.22	243.410000	1,707,277.74	594,204.52	0.06
			Base 158.693074	1,113,073.22	243.410000	1,707,277.74	594,204.52	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		16,659.000	Local 34.494212	574,639.07	202.030000	3,365,617.77	2,790,978.70	0.12
			Base 34.494212	574,639.07	202.030000	3,365,617.77	2,790,978.70	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		8,739.000	Local 131.832899	1,152,087.70	237.490000	2,075,425.11	923,337.41	0.07
			Base 131.832899	1,152,087.70	237.490000	2,075,425.11	923,337.41	0.07
H1467J104	CHUBB LTD COMMON STOCK							
		30,209.000	Local 82.491215	2,491,977.12	193.310000	5,839,701.79	3,347,724.67	0.20
			Base 82.491215	2,491,977.12	193.310000	5,839,701.79	3,347,724.67	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		10,655.000	Local 57.004489	607,382.83	136.170000	1,450,891.35	843,508.52	0.05
			Base 57.004489	607,382.83	136.170000	1,450,891.35	843,508.52	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		22,885.000	Local 40.346583	923,331.56	161.340000	3,692,265.90	2,768,934.34	0.13
			Base 40.346583	923,331.56	161.340000	3,692,265.90	2,768,934.34	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		18,438.000	Local 57.155267	1,053,828.81	92.230000	1,700,536.74	646,707.93	0.06
			Base 57.155267	1,053,828.81	92.230000	1,700,536.74	646,707.93	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		18,650.000	Local 195.440693	3,644,968.92	227.780000	4,248,097.00	603,128.08	0.15
			Base 195.440693	3,644,968.92	227.780000	4,248,097.00	603,128.08	0.15

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Holdings

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STATE OF ARIZONA
FUND: ATZ9



STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,724.000	Local	80.664155	1,268,363.18	76.900000	1,209,175.60	-59,187.58	0.04
			Base	80.664155	1,268,363.18	76.900000	1,209,175.60	-59,187.58	0.04
US DOLLAR Total									
		20,820,264.000	Local		1,008,056,099.16		2,843,045,974.48	1,834,989,875.32	98.53
			Base		1,008,056,099.16		2,843,045,974.48	1,834,989,875.32	98.53
EQUITY Total									
		20,820,264.000	Base		1,008,056,099.16		2,843,045,974.48	1,834,989,875.32	98.53

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		62,846,763.460	Base	1,050,102,646.47		2,885,085,158.07	1,834,982,511.60	100.00

Holdings

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

As of: December 31, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-50,650.040	Local	1.000000	-50,650.04	1.000000	-50,650.04	0.00	0.00
			Base	1.000000	-50,650.04	1.000000	-50,650.04	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-50,650.040	Local	-50,650.04		-50,650.04	0.00	0.00
		Base	-50,650.04		-50,650.04	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-50,650.040	Base	-50,650.04		-50,650.04	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796C31	TREASURY BILL 01/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.994511	24,998,627.78	99.994511	24,998,627.78	0.00	1.75
			Base	99.994511	24,998,627.78	99.994511	24,998,627.78	0.00	1.75

912796D30	TREASURY BILL 02/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.988600	19,997,720.00	99.988600	19,997,720.00	0.00	1.40
			Base	99.988600	19,997,720.00	99.988600	19,997,720.00	0.00	1.40

912796H44	TREASURY BILL 05/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.958792	39,983,516.67	99.958792	39,983,516.67	0.00	2.81
			Base	99.958792	39,983,516.67	99.958792	39,983,516.67	0.00	2.81

912796J42	TREASURY BILL 06/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.970950	39,988,380.00	99.930951	39,972,380.40	-15,999.60	2.80
			Base	99.970950	39,988,380.00	99.930951	39,972,380.40	-15,999.60	2.80

912796K57	TREASURY BILL 07/22 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		150,000,000.000	Local	99.961676	149,942,514.03	99.901847	149,879,896.99	-62,617.04	10.52
			Base	99.961676	149,942,514.03	99.901847	149,879,896.99	-62,617.04	10.52

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796M71	TREASURY BILL 09/22 0.00000				0.076500	08 Sep 2022		
	110,000,000.000	Local	99.949842	109,944,826.39	100.000000	109,978,750.00	33,923.61	7.72
		Base	99.949842	109,944,826.39	100.000000	109,978,750.00	33,923.61	7.72
912796M89	TREASURY BILL 10/22 0.00000				0.100000	06 Oct 2022		
	20,000,000.000	Local	99.922778	19,984,555.56	99.789358	19,957,871.60	-26,683.96	1.40
		Base	99.922778	19,984,555.56	99.789358	19,957,871.60	-26,683.96	1.40
912796N39	TREASURY BILL 03/22 0.00000				0.055000	31 Mar 2022		
	25,000,000.000	Local	99.986403	24,996,600.70	99.986403	24,996,600.70	0.00	1.75
		Base	99.986403	24,996,600.70	99.986403	24,996,600.70	0.00	1.75
912796P29	TREASURY BILL 04/22 0.00000				0.062500	14 Apr 2022		
	40,000,000.000	Local	99.982118	39,992,847.22	99.982118	39,992,847.22	0.00	2.81
		Base	99.982118	39,992,847.22	99.982118	39,992,847.22	0.00	2.81
912796P94	TREASURY BILL 12/22 0.00000				0.280000	01 Dec 2022		
	25,000,000.000	Local	99.740222	24,935,055.56	99.740222	24,935,055.56	0.00	1.75
		Base	99.740222	24,935,055.56	99.740222	24,935,055.56	0.00	1.75
912796Q51	TREASURY BILL 01/22 0.00000				0.050500	04 Jan 2022		
	40,000,000.000	Local	99.999579	39,999,831.67	99.999579	39,999,831.67	0.00	2.81
		Base	99.999579	39,999,831.67	99.999579	39,999,831.67	0.00	2.81
912796R43	TREASURY BILL 06/22 0.00000				0.167500	23 Jun 2022		
	40,000,000.000	Local	99.919507	39,967,802.77	99.919507	39,967,802.77	0.00	2.80
		Base	99.919507	39,967,802.77	99.919507	39,967,802.77	0.00	2.80
912796R50	TREASURY BILL 06/22 0.00000				0.200000	30 Jun 2022		
	35,000,000.000	Local	99.900000	34,965,000.00	99.900000	34,965,000.00	0.00	2.45
		Base	99.900000	34,965,000.00	99.900000	34,965,000.00	0.00	2.45
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.020000	03 Jan 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.51
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.51
978UHK000	DAIWA CAPITAL MARKETS REPO				0.040000	03 Jan 2022		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.54
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.54

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QRC005	BANK OF AMERICA REPO					0.010000	03 Jan 2022		
	2,100,855.700	Local		100.000000	2,100,855.70	100.000000	2,100,855.70	0.00	0.15
		Base		100.000000	2,100,855.70	100.000000	2,100,855.70	0.00	0.15
985FHY004	MITSUBISHI UFJ REPO					0.040000	03 Jan 2022		
	97,221,123.510	Local		100.000000	97,221,123.51	100.000000	97,221,123.51	0.00	6.82
		Base		100.000000	97,221,123.51	100.000000	97,221,123.51	0.00	6.82
US DOLLAR Total									
	1,009,321,979.210	Local			1,009,019,257.56		1,008,947,880.57	-71,376.99	70.79
		Base			1,009,019,257.56		1,008,947,880.57	-71,376.99	70.79
CASH EQUIVALENT Total									
	1,009,321,979.210	Base			1,009,019,257.56		1,008,947,880.57	-71,376.99	70.79
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
	649,267.800	Local		102.511592	665,574.76	104.032913	675,452.21	9,877.45	0.05
Original Face:	15,000,000.000	Base		102.511592	665,574.76	104.032913	675,452.21	9,877.45	0.05
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
	811,482.450	Local		100.347903	814,305.62	103.295698	838,226.46	23,920.84	0.06
Original Face:	5,000,000.000	Base		100.347903	814,305.62	103.295698	838,226.46	23,920.84	0.06
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
	80.600	Local		100.111663	80.69	100.941899	81.36	0.67	0.00
Original Face:	300,000.000	Base		100.111663	80.69	100.941899	81.36	0.67	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
	3,139,491.700	Local		99.858271	3,135,042.13	103.688219	3,255,283.03	120,240.90	0.23
Original Face:	10,000,000.000	Base		99.858271	3,135,042.13	103.688219	3,255,283.03	120,240.90	0.23
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
	364,764.580	Local		104.819023	382,342.67	105.590840	385,157.98	2,815.31	0.03
Original Face:	17,600,000.000	Base		104.819023	382,342.67	105.590840	385,157.98	2,815.31	0.03

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,203,940.500	Local	104.773744	1,261,413.54	105.926500	1,275,292.03	13,878.49	0.09
Original Face:	50,000,000.000	Base	104.773744	1,261,413.54	105.926500	1,275,292.03	13,878.49	0.09
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.491130	20 Jun 2042		
	604,375.160	Local	100.076350	604,836.60	100.846090	609,488.72	4,652.12	0.04
Original Face:	10,000,000.000	Base	100.076350	604,836.60	100.846090	609,488.72	4,652.12	0.04
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	7,675,881.790	Local	102.116958	7,838,376.99	101.700980	7,806,447.00	-31,929.99	0.55
Original Face:	41,570,000.000	Base	102.116958	7,838,376.99	101.700980	7,806,447.00	-31,929.99	0.55
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.407500	16 Jun 2037		
	1,006,516.880	Local	100.158603	1,008,113.25	100.306950	1,009,606.38	1,493.13	0.07
Original Face:	32,313,742.000	Base	100.158603	1,008,113.25	100.306950	1,009,606.38	1,493.13	0.07
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	100,939.930	Local	99.810253	100,748.40	100.781670	101,728.95	980.55	0.01
Original Face:	8,021,011.000	Base	99.810253	100,748.40	100.781670	101,728.95	980.55	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	44,892.380	Local	99.699860	44,757.64	100.513880	45,123.07	365.43	0.00
Original Face:	2,750,000.000	Base	99.699860	44,757.64	100.513880	45,123.07	365.43	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	504,386.260	Local	105.618230	532,723.84	108.415230	546,831.52	14,107.68	0.04
Original Face:	10,300,000.000	Base	105.618230	532,723.84	108.415230	546,831.52	14,107.68	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.295250	20 Apr 2067		
	21,602.700	Local	100.000000	21,602.70	99.885670	21,578.00	-24.70	0.00
Original Face:	2,754,386.000	Base	100.000000	21,602.70	99.885670	21,578.00	-24.70	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	272,171.820	Local	104.848555	285,368.22	105.989050	288,472.33	3,104.11	0.02
Original Face:	7,350,000.000	Base	104.848555	285,368.22	105.989050	288,472.33	3,104.11	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	92,093.600	Local	99.970791	92,066.70	100.653480	92,695.41	628.71	0.01
Original Face:	5,000,000.000	Base	99.970791	92,066.70	100.653480	92,695.41	628.71	0.01

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38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		92,730.400	Local 101.324593	93,958.70	105.083040	97,443.92	3,485.22	0.01
Original Face:		5,000,000.000	Base 101.324593	93,958.70	105.083040	97,443.92	3,485.22	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		589,396.800	Local 99.840958	588,459.41	103.029370	607,251.81	18,792.40	0.04
Original Face:		10,815,142.000	Base 99.840958	588,459.41	103.029370	607,251.81	18,792.40	0.04
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		274,056.450	Local 102.080944	279,759.41	105.391280	288,831.60	9,072.19	0.02
Original Face:		5,648,629.000	Base 102.080944	279,759.41	105.391280	288,831.60	9,072.19	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.391130	20 Nov 2042		
		6,245,800.680	Local 100.000000	6,245,800.68	100.201400	6,258,379.72	12,579.04	0.44
Original Face:		25,333,333.000	Base 100.000000	6,245,800.68	100.201400	6,258,379.72	12,579.04	0.44
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.457500	16 Nov 2041		
		1,690,563.250	Local 100.127298	1,692,715.30	100.385200	1,697,075.30	4,360.00	0.12
Original Face:		10,000,000.000	Base 100.127298	1,692,715.30	100.385200	1,697,075.30	4,360.00	0.12
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		600,244.260	Local 103.986194	624,171.16	104.148260	625,143.95	972.79	0.04
Original Face:		10,359,452.000	Base 103.986194	624,171.16	104.148260	625,143.95	972.79	0.04
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.457500	16 Dec 2041		
		3,159,012.900	Local 100.127466	3,163,039.58	100.496210	3,174,688.24	11,648.66	0.22
Original Face:		12,911,372.000	Base 100.127466	3,163,039.58	100.496210	3,174,688.24	11,648.66	0.22
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		2,279,721.800	Local 95.692736	2,181,528.17	99.819380	2,275,604.17	94,076.00	0.16
Original Face:		10,000,000.000	Base 95.692736	2,181,528.17	99.819380	2,275,604.17	94,076.00	0.16
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		1,652,914.750	Local 100.868013	1,667,262.26	100.636060	1,663,428.28	-3,833.98	0.12
Original Face:		25,000,000.000	Base 100.868013	1,667,262.26	100.636060	1,663,428.28	-3,833.98	0.12
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,784,998.000	Local 100.156937	1,787,799.32	100.755740	1,798,487.94	10,688.62	0.13
Original Face:		10,000,000.000	Base 100.156937	1,787,799.32	100.755740	1,798,487.94	10,688.62	0.13

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,784,998.000	Local	100.751644	1,798,414.83	101.626240	1,814,026.35	15,611.52	0.13
Original Face:	10,000,000.000	Base	100.751644	1,798,414.83	101.626240	1,814,026.35	15,611.52	0.13
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,763,538.320	Local	101.613178	1,791,987.34	101.491790	1,789,846.61	-2,140.73	0.13
Original Face:	18,249,312.000	Base	101.613178	1,791,987.34	101.491790	1,789,846.61	-2,140.73	0.13
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,617,709.800	Local	99.999999	1,617,709.78	98.987550	1,601,331.30	-16,378.48	0.11
Original Face:	10,000,000.000	Base	99.999999	1,617,709.78	98.987550	1,601,331.30	-16,378.48	0.11
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,617,709.800	Local	101.454588	1,641,240.81	101.170720	1,636,648.65	-4,592.16	0.11
Original Face:	10,000,000.000	Base	101.454588	1,641,240.81	101.170720	1,636,648.65	-4,592.16	0.11
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,000,705.400	Local	101.586577	2,032,448.13	101.196600	2,024,645.84	-7,802.29	0.14
Original Face:	10,000,000.000	Base	101.586577	2,032,448.13	101.196600	2,024,645.84	-7,802.29	0.14
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,663,714.160	Local	99.258114	2,643,952.44	100.294760	2,671,565.72	27,613.28	0.19
Original Face:	18,000,000.000	Base	99.258114	2,643,952.44	100.294760	2,671,565.72	27,613.28	0.19
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,859,345.000	Local	94.740463	3,656,361.32	99.556200	3,842,217.23	185,855.91	0.27
Original Face:	10,000,000.000	Base	94.740463	3,656,361.32	99.556200	3,842,217.23	185,855.91	0.27
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,133,175.650	Local	99.396916	5,102,218.29	100.222020	5,144,572.33	42,354.04	0.36
Original Face:	15,000,000.000	Base	99.396916	5,102,218.29	100.222020	5,144,572.33	42,354.04	0.36
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	210,842.900	Local	101.231490	213,439.41	100.066230	210,982.54	-2,456.87	0.01
Original Face:	1,000,000.000	Base	101.231490	213,439.41	100.066230	210,982.54	-2,456.87	0.01
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	633,502.700	Local	100.691391	637,882.68	102.681520	650,490.20	12,607.52	0.05
Original Face:	2,000,000.000	Base	100.691391	637,882.68	102.681520	650,490.20	12,607.52	0.05

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	222,690.680	Local	100.774882	224,416.27	101.843340	226,795.63	2,379.36	0.02	
Original Face:	1,000,000.000	Base	100.774882	224,416.27	101.843340	226,795.63	2,379.36	0.02	
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
	282,403.300	Local	101.001033	285,230.25	101.600720	286,923.79	1,693.54	0.02	
Original Face:	5,000,000.000	Base	101.001033	285,230.25	101.600720	286,923.79	1,693.54	0.02	
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	19,460.110	Local	100.712997	19,598.86	99.959530	19,452.23	-146.63	0.00	
Original Face:	5,985,000.000	Base	100.712997	19,598.86	99.959530	19,452.23	-146.63	0.00	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	1,798,625.400	Local	97.837474	1,759,729.65	101.477090	1,825,192.72	65,463.07	0.13	
Original Face:	5,000,000.000	Base	97.837474	1,759,729.65	101.477090	1,825,192.72	65,463.07	0.13	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,500,595.200	Local	100.768286	1,512,124.06	102.790710	1,542,472.46	30,348.40	0.11	
Original Face:	20,000,000.000	Base	100.768286	1,512,124.06	102.790710	1,542,472.46	30,348.40	0.11	
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	766,793.800	Local	100.211942	768,418.96	101.960410	781,826.10	13,407.14	0.05	
Original Face:	10,000,000.000	Base	100.211942	768,418.96	101.960410	781,826.10	13,407.14	0.05	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	1,789,085.360	Local	96.047284	1,718,367.90	99.936690	1,787,952.69	69,584.79	0.13	
Original Face:	4,000,000.000	Base	96.047284	1,718,367.90	99.936690	1,787,952.69	69,584.79	0.13	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,686,651.050	Local	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.19	
Original Face:	5,000,000.000	Base	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.19	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	604,631.800	Local	99.906790	604,068.22	101.110960	611,349.02	7,280.80	0.04	
Original Face:	10,000,000.000	Base	99.906790	604,068.22	101.110960	611,349.02	7,280.80	0.04	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,281,417.550	Local	100.081187	1,282,457.90	100.962870	1,293,755.94	11,298.04	0.09	
Original Face:	5,000,000.000	Base	100.081187	1,282,457.90	100.962870	1,293,755.94	11,298.04	0.09	

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38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049			
		625,689.600	Local	100.000000	625,689.60	102.761500	642,968.02	17,278.42	0.05
Original Face:		10,000,000.000	Base	100.000000	625,689.60	102.761500	642,968.02	17,278.42	0.05
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.472960	20 Jun 2036			
		7,042,922.480	Local	104.287393	7,344,880.23	101.816830	7,170,880.41	-173,999.82	0.50
Original Face:		8,000,000.000	Base	104.287393	7,344,880.23	101.816830	7,170,880.41	-173,999.82	0.50
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.090000	15 Mar 2030			
		20,625,000.000	Local	100.000000	20,625,000.00	100.000000	20,625,000.00	0.00	1.45
Original Face:		25,000,000.000	Base	100.000000	20,625,000.00	100.000000	20,625,000.00	0.00	1.45
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.090000	20 Jan 2027			
		13,125,000.000	Local	100.000000	13,125,000.01	100.000000	13,125,000.00	-0.01	0.92
Original Face:		15,000,000.000	Base	100.000000	13,125,000.01	100.000000	13,125,000.00	-0.01	0.92
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024			
		5,833,333.330	Local	100.000000	5,833,333.33	102.152283	5,958,883.17	125,549.84	0.42
Original Face:		7,000,000.000	Base	100.000000	5,833,333.33	102.152283	5,958,883.17	125,549.84	0.42
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027			
		8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.56
Original Face:		8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.56
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026			
		1,583,333.350	Local	100.000000	1,583,333.35	100.000000	1,583,333.35	0.00	0.11
Original Face:		2,000,000.000	Base	100.000000	1,583,333.35	100.000000	1,583,333.35	0.00	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		3,000,000.000	Local	99.923969	2,997,719.06	101.817370	3,054,521.10	56,802.04	0.21
			Base	99.923969	2,997,719.06	101.817370	3,054,521.10	56,802.04	0.21
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027			
		1,222,772.310	Local	105.306261	1,287,655.80	106.259090	1,299,306.73	11,650.93	0.09
Original Face:		28,600,000.000	Base	105.306261	1,287,655.80	106.259090	1,299,306.73	11,650.93	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024			
		344,558.780	Local	101.817565	350,821.36	100.061925	344,772.15	-6,049.21	0.02
Original Face:		4,240,960.000	Base	101.817565	350,821.36	100.061925	344,772.15	-6,049.21	0.02

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83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
	316,574.040	Local	101.705680	321,973.78	99.891360	316,230.11	-5,743.67	0.02	
Original Face:	6,113,646.000	Base	101.705680	321,973.78	99.891360	316,230.11	-5,743.67	0.02	
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
	369,488.210	Local	103.112156	380,987.26	100.821516	372,523.61	-8,463.65	0.03	
Original Face:	4,650,545.000	Base	103.112156	380,987.26	100.821516	372,523.61	-8,463.65	0.03	
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					4.289000	25 Nov 2024		
	479,406.710	Local	103.636931	496,842.40	102.456697	491,184.28	-5,658.12	0.03	
Original Face:	12,180,140.000	Base	103.636931	496,842.40	102.456697	491,184.28	-5,658.12	0.03	
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					3.974000	25 Jan 2025		
	851,457.500	Local	103.630940	882,373.41	100.570726	856,316.99	-26,056.42	0.06	
Original Face:	10,243,765.000	Base	103.630940	882,373.41	100.570726	856,316.99	-26,056.42	0.06	
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.592000	25 Jan 2029		
	1,425,791.140	Local	108.018561	1,540,119.07	105.150532	1,499,226.97	-40,892.10	0.11	
Original Face:	5,000,000.000	Base	108.018561	1,540,119.07	105.150532	1,499,226.97	-40,892.10	0.11	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local	100.837793	2,722,620.40	99.263550	2,680,115.85	-42,504.55	0.19	
		Base	100.837793	2,722,620.40	99.263550	2,680,115.85	-42,504.55	0.19	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
	3,000,000.000	Local	100.851728	3,025,551.85	99.514060	2,985,421.80	-40,130.05	0.21	
		Base	100.851728	3,025,551.85	99.514060	2,985,421.80	-40,130.05	0.21	
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000						23 Jul 2022		
	2,500,000.000	Local	100.266932	2,506,673.31	100.168887	2,504,222.18	-2,451.13	0.18	
		Base	100.266932	2,506,673.31	100.168887	2,504,222.18	-2,451.13	0.18	
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
	6,000,000.000	Local	100.278777	6,016,726.63	100.040000	6,002,400.00	-14,326.63	0.42	
		Base	100.278777	6,016,726.63	100.040000	6,002,400.00	-14,326.63	0.42	
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	3,104,531.470	Local	100.474666	3,119,267.62	98.502111	3,058,029.03	-61,238.59	0.21	
		Base	100.474666	3,119,267.62	98.502111	3,058,029.03	-61,238.59	0.21	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
		4,000,000.000	Local 100.166895	4,006,675.80	99.473213	3,978,928.52	-27,747.28	0.28
			Base 100.166895	4,006,675.80	99.473213	3,978,928.52	-27,747.28	0.28
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		7,000,000.000	Local 100.451077	7,031,575.40	98.224633	6,875,724.31	-155,851.09	0.48
			Base 100.451077	7,031,575.40	98.224633	6,875,724.31	-155,851.09	0.48
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
		6,500,000.000	Local 100.124341	6,508,082.14	99.305673	6,454,868.75	-53,213.39	0.45
			Base 100.124341	6,508,082.14	99.305673	6,454,868.75	-53,213.39	0.45
912796J42	TREASURY BILL 06/22 0.00000					16 Jun 2022		
		25,000,000.000	Local 99.940056	24,985,013.94	99.930951	24,982,737.75	-2,276.19	1.75
			Base 99.940056	24,985,013.94	99.930951	24,982,737.75	-2,276.19	1.75
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
		25,000,000.000	Local 99.934361	24,983,590.36	99.789358	24,947,339.50	-36,250.86	1.75
			Base 99.934361	24,983,590.36	99.789358	24,947,339.50	-36,250.86	1.75
912796R43	TREASURY BILL 06/22 0.00000					23 Jun 2022		
		40,000,000.000	Local 99.924313	39,969,725.00	99.918921	39,967,568.40	-2,156.60	2.80
			Base 99.924313	39,969,725.00	99.918921	39,967,568.40	-2,156.60	2.80
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
		0.000	Local 0.000000	-0.10	0.000000	0.00	0.10	0.00
			Base 0.000000	-0.10	0.000000	0.00	0.10	0.00
912828W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
		25,000,000.000	Local 101.294845	25,323,711.27	101.203125	25,300,781.25	-22,930.02	1.78
			Base 101.294845	25,323,711.27	101.203125	25,300,781.25	-22,930.02	1.78
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
		25,000,000.000	Local 100.426565	25,106,641.27	100.442889	25,110,722.25	4,080.98	1.76
			Base 100.426565	25,106,641.27	100.442889	25,110,722.25	4,080.98	1.76
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
		5,000,000.000	Local 100.100273	5,005,013.64	100.964844	5,048,242.20	43,228.56	0.35
			Base 100.100273	5,005,013.64	100.964844	5,048,242.20	43,228.56	0.35

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	20,000,000.000	Local		97.464325	19,492,865.05	97.250000	19,450,000.00	-42,865.05	1.36
		Base		97.464325	19,492,865.05	97.250000	19,450,000.00	-42,865.05	1.36
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	10,000,000.000	Local		97.295999	9,729,599.85	96.847656	9,684,765.60	-44,834.25	0.68
		Base		97.295999	9,729,599.85	96.847656	9,684,765.60	-44,834.25	0.68
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	25,000,000.000	Local		99.507498	24,876,874.54	99.011719	24,752,929.75	-123,944.79	1.74
		Base		99.507498	24,876,874.54	99.011719	24,752,929.75	-123,944.79	1.74
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		98.628448	19,725,689.66	97.148438	19,429,687.60	-296,002.06	1.36
		Base		98.628448	19,725,689.66	97.148438	19,429,687.60	-296,002.06	1.36
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
	10,000,000.000	Local		99.848232	9,984,823.22	99.429688	9,942,968.80	-41,854.42	0.70
		Base		99.848232	9,984,823.22	99.429688	9,942,968.80	-41,854.42	0.70
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	20,000,000.000	Local		99.985059	19,997,011.85	99.609375	19,921,875.00	-75,136.85	1.40
		Base		99.985059	19,997,011.85	99.609375	19,921,875.00	-75,136.85	1.40
US DOLLAR Total									
	416,748,782.340	Local			416,529,786.22		416,309,598.31	-220,187.91	29.21
Original Face:	664,290,435.000	Base			416,529,786.22		416,309,598.31	-220,187.91	29.21
FIXED INCOME Total									
	416,748,782.340	Base			416,529,786.22		416,309,598.31	-220,187.91	29.21
Original Face:	664,290,435.000								

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,426,020,111.510	Base	1,425,498,393.74		1,425,206,828.84	-291,564.90	100.00
Original Face:		664,290,435.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		117,500.000	Local	1.000000	117,500.00	1.000000	117,500.00	0.00	0.00
			Base	1.000000	117,500.00	1.000000	117,500.00	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.000	Local	117,500.00		117,500.00	0.00	0.00
		Base	117,500.00		117,500.00	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.000	Base	117,500.00		117,500.00	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3AK6	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.23
			Base	99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.23

0020A3BE9	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.974333	9,997,433.33	99.974333	9,997,433.33	0.00	0.15
			Base	99.974333	9,997,433.33	99.974333	9,997,433.33	0.00	0.15

0020A3D49	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,583,000.000	Local	99.896667	14,567,930.90	99.896667	14,567,930.90	0.00	0.22
			Base	99.896667	14,567,930.90	99.896667	14,567,930.90	0.00	0.22

0020A3DB3	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.888889	9,988,888.89	99.888889	9,988,888.89	0.00	0.15
			Base	99.888889	9,988,888.89	99.888889	9,988,888.89	0.00	0.15

0020A3DC1	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	99.896194	29,968,858.33	99.896194	29,968,858.33	0.00	0.46
			Base	99.896194	29,968,858.33	99.896194	29,968,858.33	0.00	0.46

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02079NZX2	ALPHABET INC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
02314QBP3	AMAZON COM INC DISC COML	25,000,000.000	Local	99.991167	24,997,791.67	99.991167	24,997,791.67	0.00	0.39
			Base	99.991167	24,997,791.67	99.991167	24,997,791.67	0.00	0.39
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	5,000,000.000	Local	99.988639	4,999,431.93	101.430033	5,071,501.65	72,069.72	0.08
			Base	99.988639	4,999,431.93	101.430033	5,071,501.65	72,069.72	0.08
03040MAE7	AMERICAN WATER CAPIT	25,000,000.000	Local	99.992778	24,998,194.45	99.992778	24,998,194.45	0.00	0.39
			Base	99.992778	24,998,194.45	99.992778	24,998,194.45	0.00	0.39
0347M3B11	ANGLESEA FDG PLC and ANG	25,000,000.000	Local	99.987083	24,996,770.83	99.987083	24,996,770.83	0.00	0.39
			Base	99.987083	24,996,770.83	99.987083	24,996,770.83	0.00	0.39
03785EAX2	APPLE INC	25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	0.39
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	0.39
05253CBJ4	AUST & NEW ZEA	10,000,000.000	Local	99.981333	9,998,133.33	99.981333	9,998,133.33	0.00	0.15
			Base	99.981333	9,998,133.33	99.981333	9,998,133.33	0.00	0.15
06367CFG7	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	99.650500	9,965,050.00	-34,950.00	0.15
			Base	100.000000	10,000,000.00	99.650500	9,965,050.00	-34,950.00	0.15
06367CJQ1	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	99.650500	9,965,050.00	-34,950.00	0.15
			Base	100.000000	10,000,000.00	99.650500	9,965,050.00	-34,950.00	0.15
06367KA33	BANK OF MONTREAL-	15,000,000.000	Local	99.999556	14,999,933.33	99.999556	14,999,933.33	0.00	0.23
			Base	99.999556	14,999,933.33	99.999556	14,999,933.33	0.00	0.23

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06417KCB3	BANK OF NOVA SCOTIA/THE					0.210000	11 Mar 2022		
	50,000,000.000	Local		99.959750	49,979,875.00	99.959750	49,979,875.00	0.00	0.77
		Base		99.959750	49,979,875.00	99.959750	49,979,875.00	0.00	0.77
06417KDN6	BANK OF NOVA SCOTIA/THE					0.200000	22 Apr 2022		
	25,000,000.000	Local		99.938333	24,984,583.33	99.938333	24,984,583.33	0.00	0.39
		Base		99.938333	24,984,583.33	99.938333	24,984,583.33	0.00	0.39
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
	14,000,000.000	Local		99.928333	13,989,966.67	99.702700	13,958,378.00	-31,588.67	0.22
		Base		99.928333	13,989,966.67	99.702700	13,958,378.00	-31,588.67	0.22
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
	25,000,000.000	Local		99.932444	24,983,111.11	99.895833	24,973,958.25	-9,152.86	0.39
		Base		99.932444	24,983,111.11	99.895833	24,973,958.25	-9,152.86	0.39
07010KAL2	BASIN ELEC PWR COOP					0.120000	20 Jan 2022		
	10,000,000.000	Local		99.993667	9,999,366.67	99.993667	9,999,366.67	0.00	0.15
		Base		99.993667	9,999,366.67	99.993667	9,999,366.67	0.00	0.15
07010KAR9	BASIN ELEC PWR COOP					0.120000	25 Jan 2022		
	10,000,000.000	Local		99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.15
		Base		99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.15
07010KB80	BASIN ELEC PWR COOP					0.140000	08 Feb 2022		
	15,000,000.000	Local		99.985222	14,997,783.33	99.985222	14,997,783.33	0.00	0.23
		Base		99.985222	14,997,783.33	99.985222	14,997,783.33	0.00	0.23
13608BG57	CANADIAN IMPERIAL BK					0.180000	05 Jul 2022		
	25,000,000.000	Local		99.907500	24,976,875.00	99.835300	24,958,825.00	-18,050.00	0.39
		Base		99.907500	24,976,875.00	99.835300	24,958,825.00	-18,050.00	0.39
138994009	CANTOR FITZGERALD REPO REPO					0.020000	03 Jan 2022		
	550,000,000.000	Local		100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	8.49
		Base		100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	8.49
138994009	CANTOR FITZGERALD REPO REPO					0.200000	05 Jan 2022		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.23
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.23

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.200000	12 Jan 2022		
	40,000,000.000	Local		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.62
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.62
138994009	CANTOR FITZGERALD REPO REPO					0.300000	18 Jan 2022		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.23
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.23
138994009	CANTOR FITZGERALD REPO REPO					0.300000	27 Jan 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.200000	28 Jan 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Feb 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.320000	01 Feb 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
138994009	CANTOR FITZGERALD REPO REPO					0.300000	07 Feb 2022		
	18,000,000.000	Local		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	0.28
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	0.28
14912EAR8	CATERPLR FIN SRV CO.					0.080000	25 Jan 2022		
	25,000,000.000	Local		99.994667	24,998,666.67	99.994667	24,998,666.67	0.00	0.39
		Base		99.994667	24,998,666.67	99.994667	24,998,666.67	0.00	0.39
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
	10,000,000.000	Local		99.786222	9,978,622.22	99.650500	9,965,050.00	-13,572.22	0.15
		Base		99.786222	9,978,622.22	99.650500	9,965,050.00	-13,572.22	0.15
19121BC80	COCA-COLA COMPANY					0.080000	08 Mar 2022		
	8,000,000.000	Local		99.985333	7,998,826.67	99.985333	7,998,826.67	0.00	0.12
		Base		99.985333	7,998,826.67	99.985333	7,998,826.67	0.00	0.12

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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: December 31, 2021

View Date: January 10, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121BH10	COCA-COLA COMPANY	10,000,000.000	Local	99.929333	9,992,933.33	0.120000	01 Aug 2022		0.15
			Base	99.929333	9,992,933.33	100.000000	10,000,000.00	7,066.67	0.15
19121BJD2	COCA-COLA COMPANY	40,000,000.000	Local	99.922083	39,968,833.33	0.110000	13 Sep 2022		0.62
			Base	99.922083	39,968,833.33	100.000000	40,000,000.00	31,166.67	0.62
2063C1AA8	CONCORD MIN CPTL CO	20,000,000.000	Local	99.996000	19,999,200.00	0.160000	10 Jan 2022		0.31
			Base	99.996000	19,999,200.00	99.996000	19,999,200.00	0.00	0.31
2546R3AJ3	DISNEY (WALT) CO THE	25,000,000.000	Local	99.990556	24,997,638.89	0.200000	18 Jan 2022		0.39
			Base	99.990556	24,997,638.89	99.990556	24,997,638.89	0.00	0.39
2546R3DL5	DISNEY (WALT) CO THE	8,000,000.000	Local	99.927333	7,994,186.66	0.240000	20 Apr 2022		0.12
			Base	99.927333	7,994,186.66	99.927333	7,994,186.66	0.00	0.12
2546R3DV3	DISNEY (WALT) CO THE	10,000,000.000	Local	99.911500	9,991,150.00	0.270000	29 Apr 2022		0.15
			Base	99.911500	9,991,150.00	100.000000	10,000,000.00	8,850.00	0.15
2546R3FW9	DISNEY (WALT) CO THE	20,000,000.000	Local	99.895000	19,979,000.00	0.210000	30 Jun 2022		0.31
			Base	99.895000	19,979,000.00	99.822989	19,964,597.80	-14,402.20	0.31
2546R3GF5	DISNEY (WALT) CO THE	20,000,000.000	Local	99.870000	19,974,000.00	0.240000	15 Jul 2022		0.31
			Base	99.870000	19,974,000.00	99.802175	19,960,435.00	-13,565.00	0.31
26244JAA7	DUKE ENERGY CORP	15,000,000.000	Local	99.995750	14,999,362.50	0.170000	10 Jan 2022		0.23
			Base	99.995750	14,999,362.50	99.995750	14,999,362.50	0.00	0.23
26244JB16	DUKE ENERGY CORP	10,000,000.000	Local	99.981056	9,998,105.55	0.220000	01 Feb 2022		0.15
			Base	99.981056	9,998,105.55	99.981056	9,998,105.55	0.00	0.15

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26244JB24	DUKE ENERGY CORP	20,000,000.000	Local	99.982222	19,996,444.45	99.982222	19,996,444.45	0.00	0.31
			Base	99.982222	19,996,444.45	99.982222	19,996,444.45	0.00	0.31
26244JB73	DUKE ENERGY CORP	15,000,000.000	Local	99.979444	14,996,916.67	99.979444	14,996,916.67	0.00	0.23
			Base	99.979444	14,996,916.67	99.979444	14,996,916.67	0.00	0.23
30229BC13	EXXON MOBIL CORP	10,000,000.000	Local	99.983611	9,998,361.11	99.983611	9,998,361.11	0.00	0.15
			Base	99.983611	9,998,361.11	99.983611	9,998,361.11	0.00	0.15
30601WAU3	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.31
			Base	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.31
30601WBB4	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.984056	9,998,405.56	99.984056	9,998,405.56	0.00	0.15
			Base	99.984056	9,998,405.56	99.984056	9,998,405.56	0.00	0.15
30601WE21	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.949583	9,994,958.33	99.910750	9,991,075.00	-3,883.33	0.15
			Base	99.949583	9,994,958.33	99.910750	9,991,075.00	-3,883.33	0.15
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST	10,057,818.870	Local	100.000000	10,057,818.87	100.000000	10,057,818.87	0.00	0.16
			Base	100.000000	10,057,818.87	100.000000	10,057,818.87	0.00	0.16
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	150,014,204.890	Local	100.000000	150,014,204.89	100.000000	150,014,204.89	0.00	2.31
			Base	100.000000	150,014,204.89	100.000000	150,014,204.89	0.00	2.31
38346MBH6	GOTHAM FDG CORP	15,000,000.000	Local	99.984333	14,997,650.00	99.984333	14,997,650.00	0.00	0.23
			Base	99.984333	14,997,650.00	99.984333	14,997,650.00	0.00	0.23
38346MBJ2	GOTHAM FDG CORP	25,000,000.000	Local	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	0.39
			Base	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	0.39

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38346MC85	GOTHAM FDG CORP	15,000,000.000	Local	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.23
			Base	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.23
41282KA73	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	0.23
			Base	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	0.23
41282KF11	HARLEY-DAVIDSON FND CP	15,300,000.000	Local	99.786083	15,267,270.75	99.786083	15,267,270.75	0.00	0.24
			Base	99.786083	15,267,270.75	99.786083	15,267,270.75	0.00	0.24
42786UBE4	HERSHEY FOODS CORP	34,000,000.000	Local	99.985333	33,995,013.33	99.985333	33,995,013.33	0.00	0.52
			Base	99.985333	33,995,013.33	99.985333	33,995,013.33	0.00	0.52
43851UEG4	HONEYWELL INTERNATN'	25,000,000.000	Local	99.940000	24,985,000.00	99.947169	24,986,792.25	1,792.25	0.39
			Base	99.940000	24,985,000.00	99.947169	24,986,792.25	1,792.25	0.39
43851UHK2	HONEYWELL INTERNATN'	20,000,000.000	Local	99.929722	19,985,944.44	99.857500	19,971,500.00	-14,444.44	0.31
			Base	99.929722	19,985,944.44	99.857500	19,971,500.00	-14,444.44	0.31
43851UK51	HONEYWELL INTERNATN'	10,000,000.000	Local	99.899972	9,989,997.22	99.800625	9,980,062.50	-9,934.72	0.15
			Base	99.899972	9,989,997.22	99.800625	9,980,062.50	-9,934.72	0.15
43851UK69	HONEYWELL INTERNATN'	20,000,000.000	Local	99.899611	19,979,922.22	99.799133	19,959,826.60	-20,095.62	0.31
			Base	99.899611	19,979,922.22	99.799133	19,959,826.60	-20,095.62	0.31
4523EMBP7	ILLINOIS TOOL WORKS INC	10,000,000.000	Local	99.983806	9,998,380.55	99.983806	9,998,380.55	0.00	0.15
			Base	99.983806	9,998,380.55	99.983806	9,998,380.55	0.00	0.15
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

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46590EG85	J.P. MORGAN SECURITIES	40,000,000.000	Local	99.895556	39,958,222.22	99.806767	39,922,706.80	-35,515.42	0.62
			Base	99.895556	39,958,222.22	99.806767	39,922,706.80	-35,515.42	0.62
46590EK56	J.P. MORGAN SECURITIES	10,000,000.000	Local	99.846111	9,984,611.11	99.797700	9,979,770.00	-4,841.11	0.15
			Base	99.846111	9,984,611.11	99.797700	9,979,770.00	-4,841.11	0.15
46640QF14	J.P. MORGAN SECURITIES	40,000,000.000	Local	99.899333	39,959,733.34	99.899333	39,959,733.34	0.00	0.62
			Base	99.899333	39,959,733.34	99.899333	39,959,733.34	0.00	0.62
47816GBB4	JOHNSON & JOHNSON	10,000,000.000	Local	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.15
			Base	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.15
47816GFD6	JOHNSON & JOHNSON	10,000,000.000	Local	99.954722	9,995,472.22	99.954722	9,995,472.22	0.00	0.15
			Base	99.954722	9,995,472.22	99.954722	9,995,472.22	0.00	0.15
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	150,069,654.260	Local	100.000000	150,069,654.26	100.000000	150,069,654.26	0.00	2.32
			Base	100.000000	150,069,654.26	100.000000	150,069,654.26	0.00	2.32
59157UBF6	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.982500	24,995,625.00	99.982500	24,995,625.00	0.00	0.39
			Base	99.982500	24,995,625.00	99.982500	24,995,625.00	0.00	0.39
59157UC16	METLIFE SHORT TERM FDG	28,000,000.000	Local	99.975417	27,993,116.67	99.975417	27,993,116.67	0.00	0.43
			Base	99.975417	27,993,116.67	99.975417	27,993,116.67	0.00	0.43
60689GAJ5	MIZUHO BANK LTD	25,000,000.000	Local	99.994806	24,998,701.39	99.994806	24,998,701.39	0.00	0.39
			Base	99.994806	24,998,701.39	99.994806	24,998,701.39	0.00	0.39
60689GC79	MIZUHO BANK LTD	25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.39
			Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.39

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61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	03 Jan 2022		
	100,006,222.880	Local	100.000000	100,006,222.88	100.000000	100,006,222.88	0.00	1.54
		Base	100.000000	100,006,222.88	100.000000	100,006,222.88	0.00	1.54
63254FC47	NATL AUSTRALIA BK LT				0.120000	04 Mar 2022		
	20,000,000.000	Local	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	0.31
		Base	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	0.31
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.907500	24,976,875.00	99.821575	24,955,393.75	-21,481.25	0.39
		Base	99.907500	24,976,875.00	99.821575	24,955,393.75	-21,481.25	0.39
64106HA50	NESTLE FIN FRANCE S.				0.060000	05 Jan 2022		
	10,000,000.000	Local	99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.15
		Base	99.999333	9,999,933.33	99.999333	9,999,933.33	0.00	0.15
64106HBE0	NESTLE FIN FRANCE S.				0.090000	14 Feb 2022		
	25,000,000.000	Local	99.989000	24,997,250.00	99.989000	24,997,250.00	0.00	0.39
		Base	99.989000	24,997,250.00	99.989000	24,997,250.00	0.00	0.39
67983UBN2	OLD LINE FUNDING LLC				0.140000	22 Feb 2022		
	8,000,000.000	Local	99.979778	7,998,382.22	99.979778	7,998,382.22	0.00	0.12
		Base	99.979778	7,998,382.22	99.979778	7,998,382.22	0.00	0.12
74271UAX8	PROCTOR GAMBLE AND CO				0.060000	31 Jan 2022		
	15,000,000.000	Local	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.23
		Base	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.23
74271UC16	PROCTOR GAMBLE AND CO				0.070000	01 Mar 2022		
	25,000,000.000	Local	99.988528	24,997,131.94	99.988528	24,997,131.94	0.00	0.39
		Base	99.988528	24,997,131.94	99.988528	24,997,131.94	0.00	0.39
78009BC18	ROYAL BK OF CANADA				0.120000	01 Mar 2022		
	25,000,000.000	Local	99.980333	24,995,083.33	99.980333	24,995,083.33	0.00	0.39
		Base	99.980333	24,995,083.33	99.980333	24,995,083.33	0.00	0.39
78012UY58	ROYAL BK OF CANADA				0.200000	09 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15

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78013WFU9	ROYAL BANK OF CANADA				0.160000	28 Jun 2022			
		20,000,000.000	Local	99.920889	19,984,177.78	99.847467	19,969,493.40	-14,684.38	0.31
			Base	99.920889	19,984,177.78	99.847467	19,969,493.40	-14,684.38	0.31
78013WG12	ROYAL BANK OF CANADA				0.150000	01 Jul 2022			
		25,000,000.000	Local	99.924583	24,981,145.83	99.841883	24,960,470.75	-20,675.08	0.39
			Base	99.924583	24,981,145.83	99.841883	24,960,470.75	-20,675.08	0.39
8085A3CA1	SCHWAB CHARLES CORP				0.170000	10 Mar 2022			
		25,000,000.000	Local	99.967889	24,991,972.22	99.967889	24,991,972.22	0.00	0.39
			Base	99.967889	24,991,972.22	99.967889	24,991,972.22	0.00	0.39
82124MBG4	SHEFFIELD RECEIVABLE				0.140000	16 Feb 2022			
		5,000,000.000	Local	99.982111	4,999,105.56	99.982111	4,999,105.56	0.00	0.08
			Base	99.982111	4,999,105.56	99.982111	4,999,105.56	0.00	0.08
83369X4B1	SOCIETE GENERALE NY				0.160000	21 Mar 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	06 Jan 2022			
		65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.00
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.00
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.300000	07 Feb 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.15
88602UC16	THUNDER BAY FNDNG LLC				0.150000	01 Mar 2022			
		25,000,000.000	Local	99.975417	24,993,854.17	99.975417	24,993,854.17	0.00	0.39
			Base	99.975417	24,993,854.17	99.975417	24,993,854.17	0.00	0.39
89114NZL2	TORONTO-DOMINION				0.210000	04 Mar 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
89114WNB7	TORONTO-DOMINION				0.010000	15 Mar 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39

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89119BCW4	TORONTO DOMINION BANK				0.150000	30 Mar 2022			
		20,000,000.000	Local	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	0.31
			Base	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	0.31
89119BD60	TORONTO DOMINION BANK				0.230000	06 Apr 2022			
		25,000,000.000	Local	99.939306	24,984,826.39	99.939306	24,984,826.39	0.00	0.39
			Base	99.939306	24,984,826.39	99.939306	24,984,826.39	0.00	0.39
89119BGJ9	TORONTO DOMINION BANK				0.250000	18 Jul 2022			
		20,000,000.000	Local	99.862500	19,972,500.00	99.862500	19,972,500.00	0.00	0.31
			Base	99.862500	19,972,500.00	99.862500	19,972,500.00	0.00	0.31
91411UAK1	RGTS OF UNIV OF CA				0.080000	19 Jan 2022			
		5,100,000.000	Local	99.996000	5,099,796.00	99.996000	5,099,796.00	0.00	0.08
			Base	99.996000	5,099,796.00	99.996000	5,099,796.00	0.00	0.08
91411UEA9	RGTS OF UNIV OF CA				0.010000	10 May 2022			
		3,000,000.000	Local	99.939083	2,998,172.50	99.939083	2,998,172.50	0.00	0.05
			Base	99.939083	2,998,172.50	99.939083	2,998,172.50	0.00	0.05
91512DBE0	BOARD OF RGTS UNVST TX				0.130000	14 Feb 2022			
		10,000,000.000	Local	99.984111	9,998,411.11	99.984111	9,998,411.11	0.00	0.15
			Base	99.984111	9,998,411.11	99.984111	9,998,411.11	0.00	0.15
91842KAR7	VW CR INC				0.210000	25 Jan 2022			
		20,000,000.000	Local	99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	0.31
			Base	99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	0.31
91842KHV1	VW CR INC				0.320000	29 Aug 2022			
		10,000,000.000	Local	99.786667	9,978,666.67	99.666139	9,966,613.90	-12,052.77	0.15
			Base	99.786667	9,978,666.67	99.666139	9,966,613.90	-12,052.77	0.15
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	03 Jan 2022			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.54
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.54
92646LC16	VICTORY RECEIVABLES				0.200000	01 Mar 2022			
		25,000,000.000	Local	99.967222	24,991,805.56	99.967222	24,991,805.56	0.00	0.39
			Base	99.967222	24,991,805.56	99.967222	24,991,805.56	0.00	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	
926NKW009	AMHERST PIERPONT 04/15 VAR	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.17
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.17
926NKW009	AMHERST PIERPONT 04/15 VAR	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.46
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.46
92780KAL2	VIRGINIA ELECT.& PWR	10,000,000.000	Local	99.989444	9,998,944.44	99.989444	9,998,944.44	0.00	0.15
			Base	99.989444	9,998,944.44	99.989444	9,998,944.44	0.00	0.15
93142XB42	WALGREENS BOOTS	25,000,000.000	Local	99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	0.39
			Base	99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	0.39
93142XBJ9	WALGREENS BOOTS	10,000,000.000	Local	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.15
			Base	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.15
93142XBR1	WALGREENS BOOTS	5,932,000.000	Local	99.949583	5,929,009.28	99.949583	5,929,009.28	0.00	0.09
			Base	99.949583	5,929,009.28	99.949583	5,929,009.28	0.00	0.09
94107NAE4	WASTE MANAGEMENT INC	20,000,000.000	Local	99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	0.31
			Base	99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	0.31
94107NC10	WASTE MANAGEMENT INC	20,000,000.000	Local	99.957389	19,991,477.78	99.957389	19,991,477.78	0.00	0.31
			Base	99.957389	19,991,477.78	99.957389	19,991,477.78	0.00	0.31
94107NH23	WASTE MANAGEMENT INC	15,000,000.000	Local	99.816583	14,972,487.50	99.718667	14,957,800.05	-14,687.45	0.23
			Base	99.816583	14,972,487.50	99.718667	14,957,800.05	-14,687.45	0.23
94107NKD5	WASTE MANAGEMENT INC	10,000,000.000	Local	99.754583	9,975,458.33	99.595153	9,959,515.30	-15,943.03	0.15
			Base	99.754583	9,975,458.33	99.595153	9,959,515.30	-15,943.03	0.15

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94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022			
		25,000,000.000	Local	99.889500	24,972,375.00	99.650500	24,912,625.00	-59,750.00	0.38
			Base	99.889500	24,972,375.00	99.650500	24,912,625.00	-59,750.00	0.38
9612C1ED5	WESTPAC BANKING CORP.				0.190000	13 May 2022			
		15,000,000.000	Local	99.930333	14,989,550.00	99.936083	14,990,412.45	862.45	0.23
			Base	99.930333	14,989,550.00	99.936083	14,990,412.45	862.45	0.23
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022			
		20,000,000.000	Local	99.897083	19,979,416.66	100.000000	20,000,000.00	20,583.34	0.31
			Base	99.897083	19,979,416.66	100.000000	20,000,000.00	20,583.34	0.31
979QHR003	SOUTH STREET REPO				0.010000	03 Jan 2022			
		175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	2.70
			Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	2.70
979QHR003	SOUTH STREET REPO				0.040000	03 Jan 2022			
		230,455,294.580	Local	100.000000	230,455,294.58	100.000000	230,455,294.58	0.00	3.56
			Base	100.000000	230,455,294.58	100.000000	230,455,294.58	0.00	3.56
985FHY004	MITSUBISHI UFJ REPO				0.040000	03 Jan 2022			
		536,885,604.880	Local	100.000000	536,885,604.88	100.000000	536,885,604.88	0.00	8.28
			Base	100.000000	536,885,604.88	100.000000	536,885,604.88	0.00	8.28
US DOLLAR Total									
	4,460,903,800.360	Local		4,460,046,665.02		4,459,770,836.57	-275,828.45	68.81	
		Base		4,460,046,665.02		4,459,770,836.57	-275,828.45	68.81	
CASH EQUIVALENT Total									
	4,460,903,800.360	Base		4,460,046,665.02		4,459,770,836.57	-275,828.45	68.81	
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	99.978515	6,998,496.05	99.541569	6,967,909.83	-30,586.22	0.11
			Base	99.978515	6,998,496.05	99.541569	6,967,909.83	-30,586.22	0.11

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00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
	7,000,000.000	Local	99.897792	6,992,845.46	99.483236	6,963,826.52	-29,018.94	0.11	
		Base	99.897792	6,992,845.46	99.483236	6,963,826.52	-29,018.94	0.11	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023			
	5,500,000.000	Local	105.542102	5,804,815.59	104.696571	5,758,311.41	-46,504.18	0.09	
		Base	105.542102	5,804,815.59	104.696571	5,758,311.41	-46,504.18	0.09	
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023			
	5,000,000.000	Local	99.623336	4,981,166.78	101.857045	5,092,852.25	111,685.47	0.08	
		Base	99.623336	4,981,166.78	101.857045	5,092,852.25	111,685.47	0.08	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
	10,000,000.000	Local	99.885172	9,988,517.15	98.865716	9,886,571.60	-101,945.55	0.15	
		Base	99.885172	9,988,517.15	98.865716	9,886,571.60	-101,945.55	0.15	
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025			
	3,000,000.000	Local	99.821937	2,994,658.12	98.223353	2,946,700.59	-47,957.53	0.05	
		Base	99.821937	2,994,658.12	98.223353	2,946,700.59	-47,957.53	0.05	
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.611630	01 Nov 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.007390	5,000,369.50	369.50	0.08	
		Base	100.000000	5,000,000.00	100.007390	5,000,369.50	369.50	0.08	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022			
	16,569,000.000	Local	100.390532	16,633,707.32	100.704054	16,685,654.71	51,947.39	0.26	
		Base	100.390532	16,633,707.32	100.704054	16,685,654.71	51,947.39	0.26	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
	10,000,000.000	Local	99.834153	9,983,415.32	103.249633	10,324,963.30	341,547.98	0.16	
		Base	99.834153	9,983,415.32	103.249633	10,324,963.30	341,547.98	0.16	
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024			
	4,500,000.000	Local	99.996967	4,499,863.53	100.693370	4,531,201.65	31,338.12	0.07	
	Original Face:	4,500,000.000	Base	99.996967	4,499,863.53	100.693370	4,531,201.65	31,338.12	0.07
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024			
	3,000,000.000	Local	99.991703	2,999,751.10	100.540070	3,016,202.10	16,451.00	0.05	
	Original Face:	3,000,000.000	Base	99.991703	2,999,751.10	100.540070	3,016,202.10	16,451.00	0.05

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0258M0EG0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/22 2.7				2.700000	03 Mar 2022			
		3,110,000.000	Local	100.211431	3,116,575.50	100.175089	3,115,445.27	-1,130.23	0.05
			Base	100.211431	3,116,575.50	100.175089	3,115,445.27	-1,130.23	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023			
		1,410,000.000	Local	107.916861	1,521,627.74	107.480085	1,515,469.20	-6,158.54	0.02
			Base	107.916861	1,521,627.74	107.480085	1,515,469.20	-6,158.54	0.02
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR				0.249500	21 Jan 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	100.002699	15,000,404.85	404.85	0.23
			Base	100.000000	15,000,000.00	100.002699	15,000,404.85	404.85	0.23
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023			
		30,000,000.000	Local	99.998646	29,999,593.71	99.780815	29,934,244.50	-65,349.21	0.46
			Base	99.998646	29,999,593.71	99.780815	29,934,244.50	-65,349.21	0.46
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		8,000,000.000	Local	99.940946	7,995,275.70	98.944490	7,915,559.20	-79,716.50	0.12
			Base	99.940946	7,995,275.70	98.944490	7,915,559.20	-79,716.50	0.12
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026			
		3,000,000.000	Local	99.507789	2,985,233.67	97.828746	2,934,862.38	-50,371.29	0.05
			Base	99.507789	2,985,233.67	97.828746	2,934,862.38	-50,371.29	0.05
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45				0.450000	15 Mar 2023			
		5,000,000.000	Local	99.984357	4,999,217.86	99.585207	4,979,260.35	-19,957.51	0.08
			Base	99.984357	4,999,217.86	99.585207	4,979,260.35	-19,957.51	0.08
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022			
		10,000,000.000	Local	100.202727	10,020,272.73	101.163348	10,116,334.80	96,062.07	0.16
			Base	100.202727	10,020,272.73	101.163348	10,116,334.80	96,062.07	0.16
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023			
		15,500,000.000	Local	99.877041	15,480,941.37	100.268620	15,541,636.10	60,694.73	0.24
			Base	99.877041	15,480,941.37	100.268620	15,541,636.10	60,694.73	0.24
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025			
		10,000,000.000	Local	99.829607	9,982,960.67	97.270636	9,727,063.60	-255,897.07	0.15
			Base	99.829607	9,982,960.67	97.270636	9,727,063.60	-255,897.07	0.15

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037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026			
		5,000,000.000	Local	99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.08
			Base	99.815989	4,990,799.44	97.910907	4,895,545.35	-95,254.09	0.08
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025			
		5,000,000.000	Local	107.295251	5,364,762.56	104.094478	5,204,723.90	-160,038.66	0.08
			Base	107.295251	5,364,762.56	104.094478	5,204,723.90	-160,038.66	0.08
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023			
		10,000,000.000	Local	99.975769	9,997,576.88	101.681988	10,168,198.80	170,621.92	0.16
			Base	99.975769	9,997,576.88	101.681988	10,168,198.80	170,621.92	0.16
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025			
		5,000,000.000	Local	99.758670	4,987,933.51	95.882850	4,794,142.50	-193,791.01	0.07
			Base	99.758670	4,987,933.51	95.882850	4,794,142.50	-193,791.01	0.07
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR				0.450000	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.012136	4,950,606.80	-49,393.20	0.08
			Base	100.000000	5,000,000.00	99.012136	4,950,606.80	-49,393.20	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR				0.300000	16 Feb 2024			
		25,000,000.000	Local	99.893699	24,973,424.66	97.638873	24,409,718.25	-563,706.41	0.38
			Base	99.893699	24,973,424.66	97.638873	24,409,718.25	-563,706.41	0.38
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026			
		5,371,000.000	Local	99.450442	5,341,483.26	95.989641	5,155,603.62	-185,879.64	0.08
			Base	99.450442	5,341,483.26	95.989641	5,155,603.62	-185,879.64	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75				0.750000	26 Sep 2024			
		15,000,000.000	Local	99.942466	14,991,369.86	97.051867	14,557,780.05	-433,589.81	0.22
			Base	99.942466	14,991,369.86	97.051867	14,557,780.05	-433,589.81	0.22
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65				0.650000	14 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.550822	9,855,082.20	-144,917.80	0.15
			Base	100.000000	10,000,000.00	98.550822	9,855,082.20	-144,917.80	0.15
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	99.919000	9,991,900.00	-8,100.00	0.15
			Base	100.000000	10,000,000.00	99.919000	9,991,900.00	-8,100.00	0.15

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06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.753000	10,075,300.00	75,300.00	0.16
		Base		100.000000	10,000,000.00	100.753000	10,075,300.00	75,300.00	0.16
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	98.047554	9,804,755.40	-195,244.60	0.15
		Base		100.000000	10,000,000.00	98.047554	9,804,755.40	-195,244.60	0.15
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000688	10,000,068.80	68.80	0.15
		Base		100.000000	10,000,000.00	100.000688	10,000,068.80	68.80	0.15
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
	10,000,000.000	Local		99.928488	9,992,848.84	99.272798	9,927,279.80	-65,569.04	0.15
		Base		99.928488	9,992,848.84	99.272798	9,927,279.80	-65,569.04	0.15
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	100.038650	20,007,730.00	7,730.00	0.31
		Base		100.000000	20,000,000.00	100.038650	20,007,730.00	7,730.00	0.31
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
	20,000,000.000	Local		100.040082	20,008,016.30	100.037511	20,007,502.20	-514.10	0.31
		Base		100.040082	20,008,016.30	100.037511	20,007,502.20	-514.10	0.31
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local		99.971196	6,997,983.73	103.554886	7,248,842.02	250,858.29	0.11
		Base		99.971196	6,997,983.73	103.554886	7,248,842.02	250,858.29	0.11
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local		99.901628	6,993,113.98	102.554170	7,178,791.90	185,677.92	0.11
		Base		99.901628	6,993,113.98	102.554170	7,178,791.90	185,677.92	0.11
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local		99.976056	4,998,802.80	101.378984	5,068,949.20	70,146.40	0.08
		Base		99.976056	4,998,802.80	101.378984	5,068,949.20	70,146.40	0.08
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	10,000,000.000	Local		99.932183	9,993,218.31	99.095194	9,909,519.40	-83,698.91	0.15
		Base		99.932183	9,993,218.31	99.095194	9,909,519.40	-83,698.91	0.15

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
	7,000,000.000	Local		99.825485	6,987,783.93	97.125207	6,798,764.49	-189,019.44	0.10
		Base		99.825485	6,987,783.93	97.125207	6,798,764.49	-189,019.44	0.10
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	10,000,000.000	Local		99.918117	9,991,811.74	98.755712	9,875,571.20	-116,240.54	0.15
		Base		99.918117	9,991,811.74	98.755712	9,875,571.20	-116,240.54	0.15
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
	8,000,000.000	Local		100.000000	8,000,000.00	99.950816	7,996,065.28	-3,934.72	0.12
		Base		100.000000	8,000,000.00	99.950816	7,996,065.28	-3,934.72	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local		100.456993	17,077,688.74	101.376854	17,234,065.18	156,376.44	0.27
		Base		100.456993	17,077,688.74	101.376854	17,234,065.18	156,376.44	0.27
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.991253	14,998,687.93	101.317455	15,197,618.25	198,930.32	0.23
		Base		99.991253	14,998,687.93	101.317455	15,197,618.25	198,930.32	0.23
071813CF4	BAXTER INTERNATIONAL INC SR UNSECURED 144A 11/24 1.322					1.322000	29 Nov 2024		
	25,000,000.000	Local		100.000000	25,000,000.00	99.704219	24,926,054.75	-73,945.25	0.38
		Base		100.000000	25,000,000.00	99.704219	24,926,054.75	-73,945.25	0.38
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local		99.901654	1,998,033.07	103.024094	2,060,481.88	62,448.81	0.03
		Base		99.901654	1,998,033.07	103.024094	2,060,481.88	62,448.81	0.03
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
	3,667,000.000	Local		101.058138	3,705,801.92	100.946232	3,701,698.33	-4,103.59	0.06
		Base		101.058138	3,705,801.92	100.946232	3,701,698.33	-4,103.59	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local		99.980603	4,999,030.14	100.592105	5,029,605.25	30,575.11	0.08
		Base		99.980603	4,999,030.14	100.592105	5,029,605.25	30,575.11	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	17,000,000.000	Local		99.912735	16,985,164.99	101.130487	17,192,182.79	207,017.80	0.27
		Base		99.912735	16,985,164.99	101.130487	17,192,182.79	207,017.80	0.27

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.012299	5,000,614.95	614.95	0.08
			Base 100.000000	5,000,000.00	100.012299	5,000,614.95	614.95	0.08
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		5,000,000.000	Local 99.966866	4,998,343.29	100.835130	5,041,756.50	43,413.21	0.08
			Base 99.966866	4,998,343.29	100.835130	5,041,756.50	43,413.21	0.08
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
		4,750,000.000	Local 102.550484	4,871,147.97	102.269369	4,857,795.03	-13,352.94	0.07
			Base 102.550484	4,871,147.97	102.269369	4,857,795.03	-13,352.94	0.07
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
		2,636,920.500	Local 99.997183	2,636,846.22	99.920540	2,634,825.20	-2,021.02	0.04
Original Face:		4,000,000.000	Base 99.997183	2,636,846.22	99.920540	2,634,825.20	-2,021.02	0.04
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		2,000,000.000	Local 99.734471	1,994,689.42	103.537717	2,070,754.34	76,064.92	0.03
			Base 99.734471	1,994,689.42	103.537717	2,070,754.34	76,064.92	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
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	97.997000	4,899,850.00	-100,150.00	0.08
			Base 100.000000	5,000,000.00	97.997000	4,899,850.00	-100,150.00	0.08
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	96.280645	14,442,096.75	-557,903.25	0.22
			Base 100.000000	15,000,000.00	96.280645	14,442,096.75	-557,903.25	0.22
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	97.051325	14,557,698.75	-442,301.25	0.22
			Base 100.000000	15,000,000.00	97.051325	14,557,698.75	-442,301.25	0.22
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	96.480723	9,648,072.30	-351,927.70	0.15
			Base 100.000000	10,000,000.00	96.480723	9,648,072.30	-351,927.70	0.15

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Holdings

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STATE OF ARIZONA

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13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.576748	9,757,674.80	-242,325.20	0.15	
		Base	100.000000	10,000,000.00	97.576748	9,757,674.80	-242,325.20	0.15	
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	99.763882	9,976,388.20	-23,611.80	0.15	
		Base	100.000000	10,000,000.00	99.763882	9,976,388.20	-23,611.80	0.15	
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	100.651958	20,130,391.60	130,391.60	0.31	
		Base	100.000000	20,000,000.00	100.651958	20,130,391.60	130,391.60	0.31	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.964380	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.273737	10,027,373.70	27,373.70	0.15	
		Base	100.000000	10,000,000.00	100.273737	10,027,373.70	27,373.70	0.15	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	8,000,000.000	Local	99.926488	7,994,119.02	98.997834	7,919,826.72	-74,292.30	0.12	
		Base	99.926488	7,994,119.02	98.997834	7,919,826.72	-74,292.30	0.12	
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
	0.020	Local	100.000000	0.02	100.000000	0.02	0.00	0.00	
	Original Face: 9,000,000.000	Base	100.000000	0.02	100.000000	0.02	0.00	0.00	
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
	5,000,000.000	Local	101.430429	5,071,521.44	101.361060	5,068,053.00	-3,468.44	0.08	
		Base	101.430429	5,071,521.44	101.361060	5,068,053.00	-3,468.44	0.08	
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
	5,000,000.000	Local	100.242535	5,012,126.73	100.230883	5,011,544.15	-582.58	0.08	
		Base	100.242535	5,012,126.73	100.230883	5,011,544.15	-582.58	0.08	
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.346630	06 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000597	10,000,059.70	59.70	0.15	
		Base	100.000000	10,000,000.00	100.000597	10,000,059.70	59.70	0.15	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	10,000,000.000	Local	99.877553	9,987,755.29	98.626223	9,862,622.30	-125,132.99	0.15	
		Base	99.877553	9,987,755.29	98.626223	9,862,622.30	-125,132.99	0.15	

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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	
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		5,000,000.000	Local	100.086124	5,004,306.18	99.703999	4,985,199.95	-19,106.23	0.08
			Base	100.086124	5,004,306.18	99.703999	4,985,199.95	-19,106.23	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5				4.500000	14 Jan 2022			
		4,585,000.000	Local	100.152297	4,591,982.83	100.128159	4,590,876.09	-1,106.74	0.07
			Base	100.152297	4,591,982.83	100.128159	4,590,876.09	-1,106.74	0.07
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.564445	10,056,444.50	56,444.50	0.16
			Base	100.000000	10,000,000.00	100.564445	10,056,444.50	56,444.50	0.16
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.730444	4,836,522.20	-163,477.80	0.07
			Base	100.000000	5,000,000.00	96.730444	4,836,522.20	-163,477.80	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.220184	9,822,018.40	-177,981.60	0.15
			Base	100.000000	10,000,000.00	98.220184	9,822,018.40	-177,981.60	0.15
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	96.697678	14,504,651.70	-495,348.30	0.22
			Base	100.000000	15,000,000.00	96.697678	14,504,651.70	-495,348.30	0.22
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	97.985688	4,899,284.40	-100,715.60	0.08
			Base	100.000000	5,000,000.00	97.985688	4,899,284.40	-100,715.60	0.08
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.637314	14,645,597.10	-354,402.90	0.23
			Base	100.000000	15,000,000.00	97.637314	14,645,597.10	-354,402.90	0.23
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.208925	9,920,892.50	-79,107.50	0.15
			Base	100.000000	10,000,000.00	99.208925	9,920,892.50	-79,107.50	0.15
189054AT6	CLOROX COMPANY SR UNSECURED 09/22 3.05				3.050000	15 Sep 2022			
		1,000,000.000	Local	101.289283	1,012,892.83	101.144115	1,011,441.15	-1,451.68	0.02
			Base	101.289283	1,012,892.83	101.144115	1,011,441.15	-1,451.68	0.02

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191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	10,000,000.000	Local	101.640025	10,164,002.46	102.040213	10,204,021.30	40,018.84	0.16
		Base	101.640025	10,164,002.46	102.040213	10,204,021.30	40,018.84	0.16
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
	7,000,000.000	Local	107.491893	7,524,432.52	106.410334	7,448,723.38	-75,709.14	0.11
		Base	107.491893	7,524,432.52	106.410334	7,448,723.38	-75,709.14	0.11
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15				2.150000	08 Sep 2022		
	2,000,000.000	Local	101.272441	2,025,448.81	101.148313	2,022,966.26	-2,482.55	0.03
		Base	101.272441	2,025,448.81	101.148313	2,022,966.26	-2,482.55	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95				1.950000	13 Jun 2022		
	3,000,000.000	Local	100.741832	3,022,254.97	100.702080	3,021,062.40	-1,192.57	0.05
		Base	100.741832	3,022,254.97	100.702080	3,021,062.40	-1,192.57	0.05
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7				0.700000	05 Jul 2023		
	5,000,000.000	Local	100.662259	5,033,112.97	99.961687	4,998,084.35	-35,028.62	0.08
		Base	100.662259	5,033,112.97	99.961687	4,998,084.35	-35,028.62	0.08
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	9,000,000.000	Local	99.949508	8,995,455.73	99.026101	8,912,349.09	-83,106.64	0.14
		Base	99.949508	8,995,455.73	99.026101	8,912,349.09	-83,106.64	0.14
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
	4,000,000.000	Local	99.999014	3,999,960.56	100.091380	4,003,655.20	3,694.64	0.06
Original Face:	4,000,000.000	Base	99.999014	3,999,960.56	100.091380	4,003,655.20	3,694.64	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65				1.650000	01 Sep 2022		
	1,675,000.000	Local	100.854079	1,689,305.83	100.819321	1,688,723.63	-582.20	0.03
		Base	100.854079	1,689,305.83	100.819321	1,688,723.63	-582.20	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
	7,000,000.000	Local	107.599126	7,531,938.83	106.450764	7,451,553.48	-80,385.35	0.11
		Base	107.599126	7,531,938.83	106.450764	7,451,553.48	-80,385.35	0.11
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55				2.550000	15 Feb 2022		
	2,200,000.000	Local	100.283115	2,206,228.52	100.264456	2,205,818.03	-410.49	0.03
		Base	100.283115	2,206,228.52	100.264456	2,205,818.03	-410.49	0.03

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278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
	2,000,000.000	Local		102.292705	2,045,854.10	101.123059	2,022,461.18	-23,392.92	0.03
		Base		102.292705	2,045,854.10	101.123059	2,022,461.18	-23,392.92	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
	5,000,000.000	Local		99.887082	4,994,354.12	98.482140	4,924,107.00	-70,247.12	0.08
		Base		99.887082	4,994,354.12	98.482140	4,924,107.00	-70,247.12	0.08
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	17,838,000.000	Local		101.163001	18,045,456.18	101.151371	18,043,381.56	-2,074.62	0.28
		Base		101.163001	18,045,456.18	101.151371	18,043,381.56	-2,074.62	0.28
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	98.576686	9,857,668.60	-142,331.40	0.15
		Base		100.000000	10,000,000.00	98.576686	9,857,668.60	-142,331.40	0.15
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
	7,000,000.000	Local		100.000000	7,000,000.00	98.798508	6,915,895.56	-84,104.44	0.11
		Base		100.000000	7,000,000.00	98.798508	6,915,895.56	-84,104.44	0.11
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	99.635722	9,963,572.20	-36,427.80	0.15
		Base		100.000000	10,000,000.00	99.635722	9,963,572.20	-36,427.80	0.15
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	99.430246	7,457,268.45	-42,731.55	0.12
		Base		100.000000	7,500,000.00	99.430246	7,457,268.45	-42,731.55	0.12
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
	15,000,000.000	Local		100.958164	15,143,724.65	100.878576	15,131,786.40	-11,938.25	0.23
		Base		100.958164	15,143,724.65	100.878576	15,131,786.40	-11,938.25	0.23
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.172500	21 Feb 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.054643	10,005,464.30	5,464.30	0.15
		Base		100.000000	10,000,000.00	100.054643	10,005,464.30	5,464.30	0.15
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	97.350807	14,602,621.05	-397,378.95	0.23
		Base		100.000000	15,000,000.00	97.350807	14,602,621.05	-397,378.95	0.23

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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	97.546090	4,877,304.50	-122,695.50	0.08
			Base	100.000000	5,000,000.00	97.546090	4,877,304.50	-122,695.50	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023			
		20,000,000.000	Local	99.969469	19,993,893.70	99.676167	19,935,233.40	-58,660.30	0.31
			Base	99.969469	19,993,893.70	99.676167	19,935,233.40	-58,660.30	0.31
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.984848	4,999,242.42	98.345387	4,917,269.35	-81,973.07	0.08
			Base	99.984848	4,999,242.42	98.345387	4,917,269.35	-81,973.07	0.08
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023			
		20,000,000.000	Local	99.944055	19,988,810.97	99.738470	19,947,694.00	-41,116.97	0.31
			Base	99.944055	19,988,810.97	99.738470	19,947,694.00	-41,116.97	0.31
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023			
		10,000,000.000	Local	99.860767	9,986,076.73	99.574196	9,957,419.60	-28,657.13	0.15
			Base	99.860767	9,986,076.73	99.574196	9,957,419.60	-28,657.13	0.15
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		8,824,358.000	Local	102.233720	9,021,469.47	100.201748	8,842,160.97	-179,308.50	0.14
		Original Face: 10,000,000.000	Base	102.233720	9,021,469.47	100.201748	8,842,160.97	-179,308.50	0.14
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.060988	9,906,098.80	-93,901.20	0.15
			Base	100.000000	10,000,000.00	99.060988	9,906,098.80	-93,901.20	0.15
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.067973	4,903,398.65	-96,601.35	0.08
			Base	100.000000	5,000,000.00	98.067973	4,903,398.65	-96,601.35	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.366149	4,868,307.45	-131,692.55	0.08
			Base	100.000000	5,000,000.00	97.366149	4,868,307.45	-131,692.55	0.08
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.068764	15,253,481.63	100.419974	15,307,016.64	53,535.01	0.24
			Base	100.068764	15,253,481.63	100.419974	15,307,016.64	53,535.01	0.24

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STATE OF ARIZONA

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3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	50,337.230	Local	102.564305	51,628.03	101.012940	50,847.12	-780.91	0.00
Original Face:	2,838,688.000	Base	102.564305	51,628.03	101.012940	50,847.12	-780.91	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	512,159.670	Local	101.376411	519,209.09	101.638650	520,552.17	1,343.08	0.01
Original Face:	5,677,376.000	Base	101.376411	519,209.09	101.638650	520,552.17	1,343.08	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	591,724.570	Local	101.291829	599,368.64	101.373720	599,853.21	484.57	0.01
Original Face:	5,677,376.000	Base	101.291829	599,368.64	101.373720	599,853.21	484.57	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	807,938.630	Local	100.736190	813,886.59	100.775650	814,205.41	318.82	0.01
Original Face:	6,713,909.000	Base	100.736190	813,886.59	100.775650	814,205.41	318.82	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	878,145.860	Local	99.802772	876,413.91	100.154160	879,499.61	3,085.70	0.01
Original Face:	5,677,376.000	Base	99.802772	876,413.91	100.154160	879,499.61	3,085.70	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,218,401.890	Local	101.399904	1,235,458.35	101.184690	1,232,836.18	-2,622.17	0.02
Original Face:	6,995,663.000	Base	101.399904	1,235,458.35	101.184690	1,232,836.18	-2,622.17	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	878,145.860	Local	100.190868	879,821.96	100.785370	885,042.55	5,220.59	0.01
Original Face:	5,677,376.000	Base	100.190868	879,821.96	100.785370	885,042.55	5,220.59	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,094,393.800	Local	100.636244	1,101,356.82	100.619410	1,101,172.58	-184.24	0.02
Original Face:	11,354,753.000	Base	100.636244	1,101,356.82	100.619410	1,101,172.58	-184.24	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	467,111.260	Local	98.710190	461,086.41	100.885490	471,247.48	10,161.07	0.01
Original Face:	2,000,000.000	Base	98.710190	461,086.41	100.885490	471,247.48	10,161.07	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,083,568.780	Local	101.465494	1,099,448.42	101.373720	1,098,453.98	-994.44	0.02
Original Face:	8,516,065.000	Base	101.465494	1,099,448.42	101.373720	1,098,453.98	-994.44	0.02

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3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		738,839.010	Local	99.905977	738,144.33	100.198450	740,305.24	2,160.91	0.01
Original Face:		5,677,376.000	Base	99.905977	738,144.33	100.198450	740,305.24	2,160.91	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		1,270,859.960	Local	98.740727	1,254,856.36	100.745510	1,280,334.35	25,477.99	0.02
Original Face:		6,060,416.000	Base	98.740727	1,254,856.36	100.745510	1,280,334.35	25,477.99	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		5,703,268.480	Local	99.749566	5,688,985.58	97.075360	5,536,468.41	-152,517.17	0.09
Original Face:		7,000,000.000	Base	99.749566	5,688,985.58	97.075360	5,536,468.41	-152,517.17	0.09
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.291185	9,829,118.50	-170,881.50	0.15
			Base	100.000000	10,000,000.00	98.291185	9,829,118.50	-170,881.50	0.15
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	97.956749	9,795,674.90	-204,325.10	0.15
			Base	100.000000	10,000,000.00	97.956749	9,795,674.90	-204,325.10	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		155,312.630	Local	98.405236	152,835.76	101.619000	157,827.14	4,991.38	0.00
Original Face:		2,838,688.000	Base	98.405236	152,835.76	101.619000	157,827.14	4,991.38	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		268,991.410	Local	100.120342	269,315.12	100.701420	270,878.17	1,563.05	0.00
Original Face:		5,946,910.000	Base	100.120342	269,315.12	100.701420	270,878.17	1,563.05	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		53,224.670	Local	102.353458	54,477.29	104.029990	55,369.62	892.33	0.00
Original Face:		500,000.000	Base	102.353458	54,477.29	104.029990	55,369.62	892.33	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		114,801.780	Local	101.259893	116,248.16	100.484010	115,357.43	-890.73	0.00
Original Face:		11,354,753.000	Base	101.259893	116,248.16	100.484010	115,357.43	-890.73	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		93,839.250	Local	99.453704	93,326.61	100.891860	94,676.16	1,349.55	0.00
Original Face:		2,838,688.000	Base	99.453704	93,326.61	100.891860	94,676.16	1,349.55	0.00

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		258,340.080	Local	99.979392	258,286.84	101.458320	262,107.51	3,820.67	0.00
Original Face:	2,838,688.000	Base	99.979392	258,286.84	101.458320	262,107.51	3,820.67	0.00	
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		203,973.520	Local	99.958916	203,889.72	101.921020	207,891.89	4,002.17	0.00
Original Face:	3,247,459.000	Base	99.958916	203,889.72	101.921020	207,891.89	4,002.17	0.00	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		537,223.800	Local	100.152253	538,041.74	103.527780	556,175.87	18,134.13	0.01
Original Face:	5,677,376.000	Base	100.152253	538,041.74	103.527780	556,175.87	18,134.13	0.01	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		430,452.000	Local	100.334279	431,890.91	100.801120	433,900.44	2,009.53	0.01
Original Face:	8,516,065.000	Base	100.334279	431,890.91	100.801120	433,900.44	2,009.53	0.01	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		1,126,819.470	Local	100.051318	1,127,397.73	100.470410	1,132,120.14	4,722.41	0.02
Original Face:	7,380,589.000	Base	100.051318	1,127,397.73	100.470410	1,132,120.14	4,722.41	0.02	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		1,706,005.330	Local	101.174230	1,726,037.76	99.589130	1,698,995.87	-27,041.89	0.03
Original Face:	5,677,376.000	Base	101.174230	1,726,037.76	99.589130	1,698,995.87	-27,041.89	0.03	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		956,837.640	Local	100.022103	957,049.13	99.498350	952,037.66	-5,011.47	0.01
Original Face:	5,677,376.000	Base	100.022103	957,049.13	99.498350	952,037.66	-5,011.47	0.01	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		2,392,094.280	Local	100.685262	2,408,486.39	100.534860	2,404,888.64	-3,597.75	0.04
Original Face:	14,193,441.000	Base	100.685262	2,408,486.39	100.534860	2,404,888.64	-3,597.75	0.04	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		1,220,382.860	Local	100.436906	1,225,714.78	101.212140	1,235,175.61	9,460.83	0.02
Original Face:	14,193,441.000	Base	100.436906	1,225,714.78	101.212140	1,235,175.61	9,460.83	0.02	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		579,457.740	Local	99.901917	578,889.39	101.202610	586,426.36	7,536.97	0.01
Original Face:	3,250,000.000	Base	99.901917	578,889.39	101.202610	586,426.36	7,536.97	0.01	

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3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		426,491.750	Local	100.477561	428,528.51	100.424350	428,301.57	-226.94	0.01
Original Face:		5,677,376.000	Base	100.477561	428,528.51	100.424350	428,301.57	-226.94	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		1,607,400.460	Local	99.911889	1,605,984.16	100.545070	1,616,161.92	10,177.76	0.02
Original Face:		8,516,065.000	Base	99.911889	1,605,984.16	100.545070	1,616,161.92	10,177.76	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
		393,208.500	Local	98.158829	385,968.86	100.819860	396,432.26	10,463.40	0.01
Original Face:		2,500,000.000	Base	98.158829	385,968.86	100.819860	396,432.26	10,463.40	0.01
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035			
		1,627,490.400	Local	102.463554	1,667,584.51	100.993790	1,643,664.24	-23,920.27	0.03
Original Face:		5,000,000.000	Base	102.463554	1,667,584.51	100.993790	1,643,664.24	-23,920.27	0.03
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051			
		4,968,739.500	Local	100.171072	4,977,239.64	97.606450	4,849,810.24	-127,429.40	0.07
Original Face:		5,000,000.000	Base	100.171072	4,977,239.64	97.606450	4,849,810.24	-127,429.40	0.07
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		396,605.780	Local	101.024713	400,669.85	105.030480	416,556.95	15,887.10	0.01
Original Face:		44,567,405.000	Base	101.024713	400,669.85	105.030480	416,556.95	15,887.10	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
		14,112.980	Local	105.627444	14,907.18	108.296260	15,283.83	376.65	0.00
Original Face:		1,000,000.000	Base	105.627444	14,907.18	108.296260	15,283.83	376.65	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		618,664.350	Local	105.485603	652,601.82	113.858120	704,399.60	51,797.78	0.01
Original Face:		24,898,134.000	Base	105.485603	652,601.82	113.858120	704,399.60	51,797.78	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		21,560.860	Local	99.292097	21,408.23	100.166030	21,596.66	188.43	0.00
Original Face:		5,677,376.000	Base	99.292097	21,408.23	100.166030	21,596.66	188.43	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		199,393.100	Local	104.595139	208,555.49	106.155450	211,666.64	3,111.15	0.00
Original Face:		8,516,065.000	Base	104.595139	208,555.49	106.155450	211,666.64	3,111.15	0.00

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STATE OF ARIZONA

FUND: ATZB



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	99.709810	14,956,471.50	-43,528.50	0.23
			Base	100.000000	15,000,000.00	99.709810	14,956,471.50	-43,528.50	0.23
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1				2.230000	15 Sep 2024			
		20,000,000.000	Local	102.128542	20,425,708.47	101.195350	20,239,070.00	-186,638.47	0.31
		Original Face: 20,000,000.000	Base	102.128542	20,425,708.47	101.195350	20,239,070.00	-186,638.47	0.31
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022			
		7,457,124.640	Local	100.000000	7,457,124.64	99.981850	7,455,771.17	-1,353.47	0.12
		Original Face: 20,000,000.000	Base	100.000000	7,457,124.64	99.981850	7,455,771.17	-1,353.47	0.12
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2				0.170000	15 Oct 2023			
		6,640,288.070	Local	99.999345	6,640,244.58	99.954230	6,637,248.81	-2,995.77	0.10
		Original Face: 12,500,000.000	Base	99.999345	6,640,244.58	99.954230	6,637,248.81	-2,995.77	0.10
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.197750	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.176793	20,035,358.60	35,358.60	0.31
			Base	100.000000	20,000,000.00	100.176793	20,035,358.60	35,358.60	0.31
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	102.130928	1,276,636.60	101.604616	1,270,057.70	-6,578.90	0.02
			Base	102.130928	1,276,636.60	101.604616	1,270,057.70	-6,578.90	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7				3.700000	17 Oct 2023			
		2,610,000.000	Local	105.415675	2,751,349.13	104.639167	2,731,082.26	-20,266.87	0.04
			Base	105.415675	2,751,349.13	104.639167	2,731,082.26	-20,266.87	0.04
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		7,500,000.000	Local	100.023333	7,501,750.00	99.515394	7,463,654.55	-38,095.45	0.12
			Base	100.023333	7,501,750.00	99.515394	7,463,654.55	-38,095.45	0.12
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.546610	4,977,330.50	-22,669.50	0.08
			Base	100.000000	5,000,000.00	99.546610	4,977,330.50	-22,669.50	0.08
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	99.543347	6,968,034.29	-31,965.71	0.11
			Base	100.000000	7,000,000.00	99.543347	6,968,034.29	-31,965.71	0.11

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38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	94.611513	18,922,302.60	-1,077,697.40	0.29
			Base	100.000000	20,000,000.00	94.611513	18,922,302.60	-1,077,697.40	0.29
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	96.824920	9,682,492.00	-317,508.00	0.15
			Base	100.000000	10,000,000.00	96.824920	9,682,492.00	-317,508.00	0.15
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.441844	4,922,092.20	-77,907.80	0.08
			Base	100.000000	5,000,000.00	98.441844	4,922,092.20	-77,907.80	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.881549	9,688,154.90	-311,845.10	0.15
			Base	100.000000	10,000,000.00	96.881549	9,688,154.90	-311,845.10	0.15
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	98.032319	9,803,231.90	-196,768.10	0.15
			Base	100.000000	10,000,000.00	98.032319	9,803,231.90	-196,768.10	0.15
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		41,612.550	Local	104.903881	43,653.18	108.714200	45,238.75	1,585.57	0.00
		Original Face: 877,500.000	Base	104.903881	43,653.18	108.714200	45,238.75	1,585.57	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		750,574.830	Local	98.945554	742,660.42	99.618060	747,708.08	5,047.66	0.01
		Original Face: 3,000,000.000	Base	98.945554	742,660.42	99.618060	747,708.08	5,047.66	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		2,279,721.800	Local	95.692736	2,181,528.17	99.819380	2,275,604.17	94,076.00	0.04
		Original Face: 10,000,000.000	Base	95.692736	2,181,528.17	99.819380	2,275,604.17	94,076.00	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,873,086.760	Local	101.919368	1,909,038.18	101.626240	1,903,547.65	-5,490.53	0.03
		Original Face: 10,493,495.000	Base	101.919368	1,909,038.18	101.626240	1,903,547.65	-5,490.53	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,686,651.050	Local	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.04
		Original Face: 5,000,000.000	Base	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.04

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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		302,315.900	Local 99.906786	302,034.10	101.110960	305,674.51	3,640.41	0.00
Original Face:		5,000,000.000	Base 99.906786	302,034.10	101.110960	305,674.51	3,640.41	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		565,746.700	Local 100.651627	569,433.26	100.086330	566,235.11	-3,198.15	0.01
Original Face:		5,000,000.000	Base 100.651627	569,433.26	100.086330	566,235.11	-3,198.15	0.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		3,915,431.300	Local 102.257372	4,003,817.14	97.749390	3,827,310.21	-176,506.93	0.06
Original Face:		5,000,000.000	Base 102.257372	4,003,817.14	97.749390	3,827,310.21	-176,506.93	0.06
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A				0.149440	17 Oct 2022		
		3,077,244.000	Local 100.000000	3,077,244.00	99.961880	3,076,070.95	-1,173.05	0.05
Original Face:		4,000,000.000	Base 100.000000	3,077,244.00	99.961880	3,076,070.95	-1,173.05	0.05
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		3,180,333.570	Local 99.992509	3,180,095.32	99.986870	3,179,915.99	-179.33	0.05
Original Face:		8,000,000.000	Base 99.992509	3,180,095.32	99.986870	3,179,915.99	-179.33	0.05
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		1,000,000.000	Local 99.951657	999,516.57	102.737935	1,027,379.35	27,862.78	0.02
			Base 99.951657	999,516.57	102.737935	1,027,379.35	27,862.78	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		2,000,000.000	Local 99.874674	1,997,493.48	98.673974	1,973,479.48	-24,014.00	0.03
			Base 99.874674	1,997,493.48	98.673974	1,973,479.48	-24,014.00	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
		15,680,000.000	Local 100.297167	15,726,595.84	100.877000	15,817,513.60	90,917.76	0.24
			Base 100.297167	15,726,595.84	100.877000	15,817,513.60	90,917.76	0.24
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		3,000,000.000	Local 99.993278	2,999,798.34	100.394424	3,011,832.72	12,034.38	0.05
			Base 99.993278	2,999,798.34	100.394424	3,011,832.72	12,034.38	0.05
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022		
		4,000,000.000	Local 100.156471	4,006,258.84	100.147930	4,005,917.20	-341.64	0.06
			Base 100.156471	4,006,258.84	100.147930	4,005,917.20	-341.64	0.06

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46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023			
		3,800,000.000	Local	100.000000	3,800,000.00	99.829871	3,793,535.10	-6,464.90	0.06
			Base	100.000000	3,800,000.00	99.829871	3,793,535.10	-6,464.90	0.06
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.830740	1,197,968.88	-2,031.12	0.02
			Base	100.000000	1,200,000.00	99.830740	1,197,968.88	-2,031.12	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	99.805731	4,990,286.55	-9,713.45	0.08
			Base	100.000000	5,000,000.00	99.805731	4,990,286.55	-9,713.45	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25				3.250000	23 Sep 2022			
		10,000,000.000	Local	102.206652	10,220,665.23	101.923916	10,192,391.60	-28,273.63	0.16
			Base	102.206652	10,220,665.23	101.923916	10,192,391.60	-28,273.63	0.16
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.920881	4,996,044.06	97.581517	4,879,075.85	-116,968.21	0.08
			Base	99.920881	4,996,044.06	97.581517	4,879,075.85	-116,968.21	0.08
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.192530	4,809,626.50	-190,373.50	0.07
			Base	100.000000	5,000,000.00	96.192530	4,809,626.50	-190,373.50	0.07
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.045745	4,852,287.25	-147,712.75	0.07
			Base	100.000000	5,000,000.00	97.045745	4,852,287.25	-147,712.75	0.07
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.981415	2,999,442.44	100.593613	3,017,808.39	18,365.95	0.05
			Base	99.981415	2,999,442.44	100.593613	3,017,808.39	18,365.95	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				0.423000	03 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.626468	4,981,323.40	-18,676.60	0.08
			Base	100.000000	5,000,000.00	99.626468	4,981,323.40	-18,676.60	0.08
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.787821	2,993,634.63	104.569928	3,137,097.84	143,463.21	0.05
			Base	99.787821	2,993,634.63	104.569928	3,137,097.84	143,463.21	0.05

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573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023			
		5,000,000.000	Local	99.993810	4,999,690.48	99.634374	4,981,718.70	-17,971.78	0.08
			Base	99.993810	4,999,690.48	99.634374	4,981,718.70	-17,971.78	0.08
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026			
		5,000,000.000	Local	99.783546	4,989,177.32	96.415873	4,820,793.65	-168,383.67	0.07
			Base	99.783546	4,989,177.32	96.415873	4,820,793.65	-168,383.67	0.07
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35				3.350000	01 Apr 2023			
		3,250,000.000	Local	103.237256	3,355,210.81	102.946173	3,345,750.62	-9,460.19	0.05
			Base	103.237256	3,355,210.81	102.946173	3,345,750.62	-9,460.19	0.05
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		10,000,000.000	Local	103.444596	10,344,459.60	102.942509	10,294,250.90	-50,208.70	0.16
			Base	103.444596	10,344,459.60	102.942509	10,294,250.90	-50,208.70	0.16
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027			
		4,250,000.000	Local	99.958452	4,248,234.20	100.672263	4,278,571.18	30,336.98	0.07
			Base	99.958452	4,248,234.20	100.672263	4,278,571.18	30,336.98	0.07
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		4,000,000.000	Local	99.991893	3,999,675.73	99.405477	3,976,219.08	-23,456.65	0.06
			Base	99.991893	3,999,675.73	99.405477	3,976,219.08	-23,456.65	0.06
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		10,354,000.000	Local	100.008280	10,354,857.31	100.018153	10,355,879.56	1,022.25	0.16
			Base	100.008280	10,354,857.31	100.018153	10,355,879.56	1,022.25	0.16
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125				2.125000	19 Sep 2022			
		1,341,000.000	Local	101.222475	1,357,393.39	101.052160	1,355,109.47	-2,283.92	0.02
			Base	101.222475	1,357,393.39	101.052160	1,355,109.47	-2,283.92	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024			
		4,000,000.000	Local	99.859898	3,994,395.92	98.313028	3,932,521.12	-61,874.80	0.06
			Base	99.859898	3,994,395.92	98.313028	3,932,521.12	-61,874.80	0.06
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022			
		8,867,000.000	Local	100.409758	8,903,333.24	100.474813	8,909,101.67	5,768.43	0.14
			Base	100.409758	8,903,333.24	100.474813	8,909,101.67	5,768.43	0.14

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63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
	1,000,000.000	Local	101.177517	1,011,775.17	101.076965	1,010,769.65	-1,005.52	0.02	
		Base	101.177517	1,011,775.17	101.076965	1,010,769.65	-1,005.52	0.02	
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	4,533,000.000	Local	100.083712	4,536,794.66	100.069930	4,536,169.93	-624.73	0.07	
		Base	100.083712	4,536,794.66	100.069930	4,536,169.93	-624.73	0.07	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	10,000,000.000	Local	99.951605	9,995,160.54	98.455437	9,845,543.70	-149,616.84	0.15	
		Base	99.951605	9,995,160.54	98.455437	9,845,543.70	-149,616.84	0.15	
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
	15,000,000.000	Local	99.784934	14,967,740.16	97.526826	14,629,023.90	-338,716.26	0.23	
		Base	99.784934	14,967,740.16	97.526826	14,629,023.90	-338,716.26	0.23	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	5,000,000.000	Local	99.914631	4,995,731.55	99.127214	4,956,360.70	-39,370.85	0.08	
		Base	99.914631	4,995,731.55	99.127214	4,956,360.70	-39,370.85	0.08	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	5,000,000.000	Local	99.920775	4,996,038.73	99.083705	4,954,185.25	-41,853.48	0.08	
		Base	99.920775	4,996,038.73	99.083705	4,954,185.25	-41,853.48	0.08	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	15,000,000.000	Local	99.852667	14,977,900.08	98.781418	14,817,212.70	-160,687.38	0.23	
		Base	99.852667	14,977,900.08	98.781418	14,817,212.70	-160,687.38	0.23	
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	10,000,000.000	Local	99.994062	9,999,406.16	99.793404	9,979,340.40	-20,065.76	0.15	
		Base	99.994062	9,999,406.16	99.793404	9,979,340.40	-20,065.76	0.15	
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
	7,000,000.000	Local	99.993449	6,999,541.45	98.801214	6,916,084.98	-83,456.47	0.11	
		Base	99.993449	6,999,541.45	98.801214	6,916,084.98	-83,456.47	0.11	
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local	100.000000	3,140,000.01	100.172768	3,145,424.92	5,424.91	0.05	
		Base	100.000000	3,140,000.01	100.172768	3,145,424.92	5,424.91	0.05	

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
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
	4,455,000.000	Local	112.219730	4,999,388.98	109.288755	4,868,814.04	-130,574.94	0.08	
		Base	112.219730	4,999,388.98	109.288755	4,868,814.04	-130,574.94	0.08	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.252876	19,850,575.20	-149,424.80	0.31	
		Base	100.000000	20,000,000.00	99.252876	19,850,575.20	-149,424.80	0.31	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	34,033,000.000	Local	100.438622	34,182,276.15	100.376074	34,160,989.26	-21,286.89	0.53	
		Base	100.438622	34,182,276.15	100.376074	34,160,989.26	-21,286.89	0.53	
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
	6,700,000.000	Local	103.044237	6,903,963.86	101.938858	6,829,903.49	-74,060.37	0.11	
		Base	103.044237	6,903,963.86	101.938858	6,829,903.49	-74,060.37	0.11	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	8,000,000.000	Local	99.959551	7,996,764.07	99.212502	7,937,000.16	-59,763.91	0.12	
		Base	99.959551	7,996,764.07	99.212502	7,937,000.16	-59,763.91	0.12	
70450YAB9	PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2					2.200000	26 Sep 2022		
	10,000,000.000	Local	101.473974	10,147,397.35	101.416605	10,141,660.50	-5,736.85	0.16	
		Base	101.473974	10,147,397.35	101.416605	10,141,660.50	-5,736.85	0.16	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	4,888,000.000	Local	100.566265	4,915,679.02	100.123691	4,894,046.02	-21,633.00	0.08	
		Base	100.566265	4,915,679.02	100.123691	4,894,046.02	-21,633.00	0.08	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	9,909,000.000	Local	100.123090	9,921,197.00	99.261755	9,835,847.30	-85,349.70	0.15	
		Base	100.123090	9,921,197.00	99.261755	9,835,847.30	-85,349.70	0.15	
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
	4,753,000.000	Local	106.767238	5,074,646.81	105.916297	5,034,201.60	-40,445.21	0.08	
		Base	106.767238	5,074,646.81	105.916297	5,034,201.60	-40,445.21	0.08	
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.999622	2,999,988.66	100.455830	3,013,674.90	13,686.24	0.05	
		Base	99.999622	2,999,988.66	100.455830	3,013,674.90	13,686.24	0.05	

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Holdings

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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	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.993140	11,999,176.79	98.404269	11,808,512.28	-190,664.51	0.18
			Base	99.993140	11,999,176.79	98.404269	11,808,512.28	-190,664.51	0.18
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.500000	12 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.022922	5,001,146.10	1,146.10	0.08
			Base	100.000000	5,000,000.00	100.022922	5,001,146.10	1,146.10	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
		15,000,000.000	Local	99.876060	14,981,409.03	97.556919	14,633,537.85	-347,871.18	0.23
			Base	99.876060	14,981,409.03	97.556919	14,633,537.85	-347,871.18	0.23
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.966404	5,498,152.20	98.856800	5,437,124.00	-61,028.20	0.08
			Base	99.966404	5,498,152.20	98.856800	5,437,124.00	-61,028.20	0.08
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.11
			Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.11
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR				2.300000	30 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.995903	9,999,590.30	-409.70	0.15
			Base	100.000000	10,000,000.00	99.995903	9,999,590.30	-409.70	0.15
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	99.882000	9,988,200.00	-11,800.00	0.15
			Base	100.000000	10,000,000.00	99.882000	9,988,200.00	-11,800.00	0.15
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	96.810000	4,840,500.00	-159,500.00	0.07
			Base	100.000000	5,000,000.00	96.810000	4,840,500.00	-159,500.00	0.07
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024			
		15,000,000.000	Local	99.997951	14,999,692.60	98.762577	14,814,386.55	-185,306.05	0.23
			Base	99.997951	14,999,692.60	98.762577	14,814,386.55	-185,306.05	0.23
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		15,000,000.000	Local	99.877371	14,981,605.62	98.977601	14,846,640.15	-134,965.47	0.23
			Base	99.877371	14,981,605.62	98.977601	14,846,640.15	-134,965.47	0.23

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Holdings

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STATE OF ARIZONA

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STATE STREET

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.792000	25 Jan 2029		
	790,798.450	Local	100.000000	790,798.45	97.624360	772,011.93	-18,786.52	0.01	
Original Face:	2,838,688.000	Base	100.000000	790,798.45	97.624360	772,011.93	-18,786.52	0.01	
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	5,000,000.000	Local	99.972976	4,998,648.78	99.061168	4,953,058.40	-45,590.38	0.08	
		Base	99.972976	4,998,648.78	99.061168	4,953,058.40	-45,590.38	0.08	
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
	10,000,000.000	Local	103.144417	10,314,441.67	102.410225	10,241,022.50	-73,419.17	0.16	
		Base	103.144417	10,314,441.67	102.410225	10,241,022.50	-73,419.17	0.16	
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
	15,000,000.000	Local	103.039130	15,455,869.52	102.083319	15,312,497.85	-143,371.67	0.24	
		Base	103.039130	15,455,869.52	102.083319	15,312,497.85	-143,371.67	0.24	
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
	9,055,000.000	Local	100.712990	9,119,561.22	100.646272	9,113,519.93	-6,041.29	0.14	
		Base	100.712990	9,119,561.22	100.646272	9,113,519.93	-6,041.29	0.14	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.840631	4,992,031.56	98.999536	4,949,976.80	-42,054.76	0.08	
		Base	99.840631	4,992,031.56	98.999536	4,949,976.80	-42,054.76	0.08	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.993672	9,999,367.15	100.724480	10,072,448.00	73,080.85	0.16	
		Base	99.993672	9,999,367.15	100.724480	10,072,448.00	73,080.85	0.16	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	107.595827	3,957,374.50	106.027658	3,899,697.26	-57,677.24	0.06	
		Base	107.595827	3,957,374.50	106.027658	3,899,697.26	-57,677.24	0.06	
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
	6,127,000.000	Local	101.083999	6,193,416.62	100.965084	6,186,130.70	-7,285.92	0.10	
		Base	101.083999	6,193,416.62	100.965084	6,186,130.70	-7,285.92	0.10	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	21,515,000.000	Local	106.562643	22,926,952.70	104.986870	22,587,925.08	-339,027.62	0.35	
		Base	106.562643	22,926,952.70	104.986870	22,587,925.08	-339,027.62	0.35	

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88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local		102.043492	1,530,652.38	101.638030	1,524,570.45	-6,081.93	0.02
		Base		102.043492	1,530,652.38	101.638030	1,524,570.45	-6,081.93	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.478250	22 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	99.992974	4,999,648.70	-351.30	0.08
		Base		100.000000	5,000,000.00	99.992974	4,999,648.70	-351.30	0.08
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	100.692811	10,069,281.10	69,281.10	0.16
		Base		100.000000	10,000,000.00	100.692811	10,069,281.10	69,281.10	0.16
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
	11,000,000.000	Local		100.000000	11,000,000.00	100.054656	11,006,012.16	6,012.16	0.17
		Base		100.000000	11,000,000.00	100.054656	11,006,012.16	6,012.16	0.17
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	22,000,000.000	Local		99.961704	21,991,574.81	99.368972	21,861,173.84	-130,400.97	0.34
		Base		99.961704	21,991,574.81	99.368972	21,861,173.84	-130,400.97	0.34
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local		99.994194	12,999,245.26	100.634496	13,082,484.48	83,239.22	0.20
		Base		99.994194	12,999,245.26	100.634496	13,082,484.48	83,239.22	0.20
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local		99.958230	9,995,823.04	101.497817	10,149,781.70	153,958.66	0.16
		Base		99.958230	9,995,823.04	101.497817	10,149,781.70	153,958.66	0.16
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	96.555556	4,827,777.80	-172,222.20	0.07
		Base		100.000000	5,000,000.00	96.555556	4,827,777.80	-172,222.20	0.07
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
	10,000,000.000	Local		99.965036	9,996,503.57	99.854081	9,985,408.10	-11,095.47	0.15
		Base		99.965036	9,996,503.57	99.854081	9,985,408.10	-11,095.47	0.15
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	96.402457	4,820,122.85	-179,877.15	0.07
		Base		100.000000	5,000,000.00	96.402457	4,820,122.85	-179,877.15	0.07

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89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.350000	13 Jun 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	100.022313	10,002,231.30	2,231.30	0.15
			Base 100.000000	10,000,000.00	100.022313	10,002,231.30	2,231.30	0.15
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
		12,000,000.000	Local 99.948748	11,993,849.79	99.744624	11,969,354.88	-24,494.91	0.18
			Base 99.948748	11,993,849.79	99.744624	11,969,354.88	-24,494.91	0.18
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				0.340000	13 Sep 2024		
		7,000,000.000	Local 100.000000	7,000,000.00	99.701618	6,979,113.26	-20,886.74	0.11
			Base 100.000000	7,000,000.00	99.701618	6,979,113.26	-20,886.74	0.11
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
		2,000,000.000	Local 99.869919	1,997,398.38	100.577825	2,011,556.50	14,158.12	0.03
			Base 99.869919	1,997,398.38	100.577825	2,011,556.50	14,158.12	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024		
		7,000,000.000	Local 100.000000	7,000,000.00	99.605066	6,972,354.62	-27,645.38	0.11
			Base 100.000000	7,000,000.00	99.605066	6,972,354.62	-27,645.38	0.11
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				0.450000	09 Jun 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	99.721660	14,958,249.00	-41,751.00	0.23
			Base 100.000000	15,000,000.00	99.721660	14,958,249.00	-41,751.00	0.23
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		2,000,000.000	Local 101.582107	2,031,642.13	100.983910	2,019,678.20	-11,963.93	0.03
			Base 101.582107	2,031,642.13	100.983910	2,019,678.20	-11,963.93	0.03
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
		2,775,000.000	Local 104.304501	2,894,449.91	103.979273	2,885,424.83	-9,025.08	0.04
			Base 104.304501	2,894,449.91	103.979273	2,885,424.83	-9,025.08	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		2,000,000.000	Local 99.949553	1,998,991.05	103.314073	2,066,281.46	67,290.41	0.03
			Base 99.949553	1,998,991.05	103.314073	2,066,281.46	67,290.41	0.03
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
		0.000	Local 0.000000	-0.30	0.000000	0.00	0.30	0.00
			Base 0.000000	-0.30	0.000000	0.00	0.30	0.00

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		98.777648	19,755,529.54	97.148438	19,429,687.60	-325,841.94	0.30
		Base		98.777648	19,755,529.54	97.148438	19,429,687.60	-325,841.94	0.30
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local		106.075172	10,607,517.18	105.232478	10,523,247.80	-84,269.38	0.16
		Base		106.075172	10,607,517.18	105.232478	10,523,247.80	-84,269.38	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
	12,000,000.000	Local		100.000000	12,000,000.00	101.187367	12,142,484.04	142,484.04	0.19
		Base		100.000000	12,000,000.00	101.187367	12,142,484.04	142,484.04	0.19
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	3,000,000.000	Local		99.995560	2,999,866.81	99.547521	2,986,425.63	-13,441.18	0.05
		Base		99.995560	2,999,866.81	99.547521	2,986,425.63	-13,441.18	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	8,000,000.000	Local		100.449652	8,035,972.16	99.470648	7,957,651.84	-78,320.32	0.12
		Base		100.449652	8,035,972.16	99.470648	7,957,651.84	-78,320.32	0.12
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,045,213.230	Local		99.992409	2,045,057.98	100.554520	2,056,554.35	11,496.37	0.03
	Original Face: 8,000,000.000	Base		99.992409	2,045,057.98	100.554520	2,056,554.35	11,496.37	0.03
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	20,000,000.000	Local		99.987999	19,997,599.83	99.544960	19,908,992.00	-88,607.83	0.31
	Original Face: 20,000,000.000	Base		99.987999	19,997,599.83	99.544960	19,908,992.00	-88,607.83	0.31
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local		99.993322	5,499,632.70	100.754260	5,541,484.30	41,851.60	0.09
	Original Face: 5,500,000.000	Base		99.993322	5,499,632.70	100.754260	5,541,484.30	41,851.60	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	17,031.580	Local		99.999530	17,031.50	100.166900	17,060.01	28.51	0.00
	Original Face: 5,000,000.000	Base		99.999530	17,031.50	100.166900	17,060.01	28.51	0.00
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
	5,000,000.000	Local		99.978088	4,998,904.39	99.983741	4,999,187.05	282.66	0.08
		Base		99.978088	4,998,904.39	99.983741	4,999,187.05	282.66	0.08

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	5,000,000.000	Local	99.905306	4,995,265.32	99.325092	4,966,254.60	-29,010.72	0.08	
		Base	99.905306	4,995,265.32	99.325092	4,966,254.60	-29,010.72	0.08	
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1					0.159460	21 Nov 2022		
	12,694,486.090	Local	100.000000	12,694,486.09	100.031470	12,698,481.04	3,994.95	0.20	
	Original Face: 20,000,000.000	Base	100.000000	12,694,486.09	100.031470	12,698,481.04	3,994.95	0.20	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	105.828777	1,058,287.77	104.823388	1,048,233.88	-10,053.89	0.02	
		Base	105.828777	1,058,287.77	104.823388	1,048,233.88	-10,053.89	0.02	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	20,000,000.000	Local	104.325586	20,865,117.16	104.201325	20,840,265.00	-24,852.16	0.32	
		Base	104.325586	20,865,117.16	104.201325	20,840,265.00	-24,852.16	0.32	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local	102.261777	4,996,510.41	104.447919	5,103,325.32	106,814.91	0.08	
		Base	102.261777	4,996,510.41	104.447919	5,103,325.32	106,814.91	0.08	
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local	99.821810	4,991,090.52	98.609982	4,930,499.10	-60,591.42	0.08	
		Base	99.821810	4,991,090.52	98.609982	4,930,499.10	-60,591.42	0.08	
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	6,682,000.000	Local	101.740520	6,798,301.52	101.709500	6,796,228.79	-2,072.73	0.10	
		Base	101.740520	6,798,301.52	101.709500	6,796,228.79	-2,072.73	0.10	
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
	3,000,000.000	Local	99.987979	2,999,639.37	99.941163	2,998,234.89	-1,404.48	0.05	
		Base	99.987979	2,999,639.37	99.941163	2,998,234.89	-1,404.48	0.05	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	101.002337	1,641,287.97	101.182629	1,644,217.72	2,929.75	0.03	
		Base	101.002337	1,641,287.97	101.182629	1,644,217.72	2,929.75	0.03	
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local	99.868102	4,993,405.10	97.391534	4,869,576.70	-123,828.40	0.08	
		Base	99.868102	4,993,405.10	97.391534	4,869,576.70	-123,828.40	0.08	

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
		5,000,000.000	99.925360	4,996,267.98	105.066754	5,253,337.70	257,069.72	0.08
			99.925360	4,996,267.98	105.066754	5,253,337.70	257,069.72	0.08
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR				0.805000	19 May 2025		
		7,000,000.000	100.000000	7,000,000.00	98.835953	6,918,516.71	-81,483.29	0.11
			100.000000	7,000,000.00	98.835953	6,918,516.71	-81,483.29	0.11
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
		0.030	100.000000	0.03	100.000000	0.03	0.00	0.00
Original Face:		8,750,000.000	100.000000	0.03	100.000000	0.03	0.00	0.00
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
		4,467,977.320	99.997291	4,467,856.28	99.862790	4,461,846.81	-6,009.47	0.07
Original Face:		5,250,000.000	99.997291	4,467,856.28	99.862790	4,461,846.81	-6,009.47	0.07
US DOLLAR Total								
		2,024,687,235.530		2,034,516,759.53		2,021,255,844.82	-13,260,914.71	31.19
Original Face:		504,059,328.000		2,034,516,759.53		2,021,255,844.82	-13,260,914.71	31.19
FIXED INCOME Total								
		2,024,687,235.530		2,034,516,759.53		2,021,255,844.82	-13,260,914.71	31.19
Original Face:		504,059,328.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		6,485,708,535.890	Base	6,494,680,924.55		6,481,144,181.39	-13,536,743.16	100.00
Original Face:		504,059,328.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030			
		973,870.220	Local	100.030003	974,162.41	100.030000	974,162.38	-0.03	0.86
			Base	100.030003	974,162.41	100.030000	974,162.38	-0.03	0.86

US DOLLAR Total		973,870.220	Local		974,162.41		974,162.38	-0.03	0.86
			Base		974,162.41		974,162.38	-0.03	0.86

CASH EQUIVALENT Total

		973,870.220	Base		974,162.41		974,162.38	-0.03	0.86
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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			
		345,000.000	Local	99.950409	344,828.91	101.102175	348,802.50	3,973.59	0.31
			Base	99.950409	344,828.91	101.102175	348,802.50	3,973.59	0.31

009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75				2.750000	03 Feb 2023			
		500,000.000	Local	102.670198	513,350.99	102.155504	510,777.52	-2,573.47	0.45
			Base	102.670198	513,350.99	102.155504	510,777.52	-2,573.47	0.45

023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5				2.500000	29 Nov 2022			
		930,000.000	Local	101.300174	942,091.62	101.500303	943,952.82	1,861.20	0.83
			Base	101.300174	942,091.62	101.500303	943,952.82	1,861.20	0.83

023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023			
		665,000.000	Local	99.933771	664,559.58	99.659479	662,735.54	-1,824.04	0.58
			Base	99.933771	664,559.58	99.659479	662,735.54	-1,824.04	0.58

023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		335,000.000	Local	99.990487	334,968.13	99.541782	333,464.97	-1,503.16	0.29
			Base	99.990487	334,968.13	99.541782	333,464.97	-1,503.16	0.29

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
	500,000.000	Local	99.990798	499,953.99	99.687029	498,435.15	-1,518.84	0.44	
		Base	99.990798	499,953.99	99.687029	498,435.15	-1,518.84	0.44	
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.992146	499,960.73	101.082460	505,412.30	5,451.57	0.45	
	Original Face: 500,000.000	Base	99.992146	499,960.73	101.082460	505,412.30	5,451.57	0.45	
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local	99.985004	794,880.78	99.243400	788,985.03	-5,895.75	0.70	
	Original Face: 795,000.000	Base	99.985004	794,880.78	99.243400	788,985.03	-5,895.75	0.70	
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
	850,000.000	Local	102.256681	869,181.79	100.693370	855,893.65	-13,288.14	0.75	
	Original Face: 850,000.000	Base	102.256681	869,181.79	100.693370	855,893.65	-13,288.14	0.75	
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local	106.566882	692,684.73	105.761318	687,448.57	-5,236.16	0.61	
		Base	106.566882	692,684.73	105.761318	687,448.57	-5,236.16	0.61	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.642750	09 Feb 2022		
	1,350,000.000	Local	100.017697	1,350,238.91	100.045740	1,350,617.49	378.58	1.19	
		Base	100.017697	1,350,238.91	100.045740	1,350,617.49	378.58	1.19	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local	99.877040	499,385.20	100.268620	501,343.10	1,957.90	0.44	
		Base	99.877040	499,385.20	100.268620	501,343.10	1,957.90	0.44	
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
	500,000.000	Local	106.283612	531,418.06	105.141033	525,705.17	-5,712.89	0.46	
		Base	106.283612	531,418.06	105.141033	525,705.17	-5,712.89	0.46	
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	158,693.190	Local	99.995022	158,685.29	100.575690	159,606.77	921.48	0.14	
	Original Face: 385,000.000	Base	99.995022	158,685.29	100.575690	159,606.77	921.48	0.14	
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.123880	24 Apr 2023		
	1,000,000.000	Local	100.261176	1,002,611.76	100.234800	1,002,348.00	-263.76	0.88	
		Base	100.261176	1,002,611.76	100.234800	1,002,348.00	-263.76	0.88	

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR						0.592990	28 May 2024		
	500,000.000	Local		100.000000	500,000.00	100.000500	500,002.50	2.50	0.44	
		Base		100.000000	500,000.00	100.000500	500,002.50	2.50	0.44	
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR						1.530000	06 Dec 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	100.160478	1,001,604.78	1,604.78	0.88	
		Base		100.000000	1,000,000.00	100.160478	1,001,604.78	1,604.78	0.88	
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95						2.950000	29 Jan 2023		
	750,000.000	Local		100.852515	756,393.86	102.209488	766,571.16	10,177.30	0.68	
		Base		100.852515	756,393.86	102.209488	766,571.16	10,177.30	0.68	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35						0.350000	07 Dec 2023		
	605,000.000	Local		99.932183	604,589.71	99.095194	599,525.92	-5,063.79	0.53	
		Base		99.932183	604,589.71	99.095194	599,525.92	-5,063.79	0.53	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR						0.310000	26 Apr 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.950816	999,508.16	-491.84	0.88	
		Base		100.000000	1,000,000.00	99.950816	999,508.16	-491.84	0.88	
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3						3.190000	15 Nov 2023		
	51,484.490	Local		99.995066	51,481.95	100.849740	51,921.97	440.02	0.05	
	Original Face: 270,000.000	Base		99.995066	51,481.95	100.849740	51,921.97	440.02	0.05	
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3						3.010000	15 Apr 2024		
	121,368.730	Local		99.990311	121,356.97	100.955860	122,528.85	1,171.88	0.11	
	Original Face: 445,000.000	Base		99.990311	121,356.97	100.955860	122,528.85	1,171.88	0.11	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3						0.400000	15 Dec 2025		
	305,000.000	Local		99.980551	304,940.68	98.994610	301,933.56	-3,007.12	0.27	
	Original Face: 305,000.000	Base		99.980551	304,940.68	98.994610	301,933.56	-3,007.12	0.27	
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2						0.330000	15 Jan 2025		
	300,000.000	Local		99.993337	299,980.01	99.795210	299,385.63	-594.38	0.26	
	Original Face: 300,000.000	Base		99.993337	299,980.01	99.795210	299,385.63	-594.38	0.26	
14041NFQ9	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6						2.290000	15 Jul 2025		
	1,000,000.000	Local		101.384184	1,013,841.84	101.315930	1,013,159.30	-682.54	0.89	
	Original Face: 1,000,000.000	Base		101.384184	1,013,841.84	101.315930	1,013,159.30	-682.54	0.89	

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278630	30 Jan 2023		
	625,000.000	Local	100.082235	625,513.97	100.063559	625,397.24	-116.73	0.55	
		Base	100.082235	625,513.97	100.063559	625,397.24	-116.73	0.55	
14042TCS4	CAPITAL ONE BANK USA NA SR UNSECURED 01/23 VAR					2.014000	27 Jan 2023		
	1,000,000.000	Local	100.118107	1,001,181.07	100.086635	1,000,866.35	-314.72	0.88	
		Base	100.118107	1,001,181.07	100.086635	1,000,866.35	-314.72	0.88	
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.770130	06 Jun 2022		
	500,000.000	Local	100.096008	500,480.04	100.174841	500,874.21	394.17	0.44	
		Base	100.096008	500,480.04	100.174841	500,874.21	394.17	0.44	
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
	600,000.000	Local	99.950048	599,700.29	99.561003	597,366.02	-2,334.27	0.53	
		Base	99.950048	599,700.29	99.561003	597,366.02	-2,334.27	0.53	
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					0.295000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.964166	999,641.66	-358.34	0.88	
		Base	100.000000	1,000,000.00	99.964166	999,641.66	-358.34	0.88	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local	99.877552	499,387.76	98.626223	493,131.12	-6,256.64	0.43	
		Base	99.877552	499,387.76	98.626223	493,131.12	-6,256.64	0.43	
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.704630	03 Mar 2022		
	500,000.000	Local	100.039572	500,197.86	100.065042	500,325.21	127.35	0.44	
		Base	100.039572	500,197.86	100.065042	500,325.21	127.35	0.44	
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local	100.058888	500,294.44	100.182333	500,911.67	617.23	0.44	
		Base	100.058888	500,294.44	100.182333	500,911.67	617.23	0.44	
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	100.627650	342,134.01	2,134.01	0.30	
		Base	100.000000	340,000.00	100.627650	342,134.01	2,134.01	0.30	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	1,100,000.000	Local	100.436025	1,104,796.28	100.408927	1,104,498.20	-298.08	0.97	
		Base	100.436025	1,104,796.28	100.408927	1,104,498.20	-298.08	0.97	

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172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.719000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	100.697082	503,485.41	3,485.41	0.44	
		Base	100.000000	500,000.00	100.697082	503,485.41	3,485.41	0.44	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.996347	899,967.12	100.089555	900,806.00	838.88	0.79	
		Base	99.996347	899,967.12	100.089555	900,806.00	838.88	0.79	
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.874130	14 Feb 2022		
	500,000.000	Local	100.000000	500,000.00	100.014102	500,070.51	70.51	0.44	
		Base	100.000000	500,000.00	100.014102	500,070.51	70.51	0.44	
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local	105.400352	527,001.76	103.809375	519,046.88	-7,954.88	0.46	
		Base	105.400352	527,001.76	103.809375	519,046.88	-7,954.88	0.46	
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.737630	07 Jun 2023		
	850,000.000	Local	100.027808	850,236.37	100.608962	855,176.18	4,939.81	0.75	
		Base	100.027808	850,236.37	100.608962	855,176.18	4,939.81	0.75	
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
	500,000.000	Local	104.452762	522,263.81	103.644030	518,220.15	-4,043.66	0.46	
		Base	104.452762	522,263.81	103.644030	518,220.15	-4,043.66	0.46	
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local	99.898442	189,807.04	98.750824	187,626.57	-2,180.47	0.17	
		Base	99.898442	189,807.04	98.750824	187,626.57	-2,180.47	0.17	
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local	99.978590	599,871.54	98.430880	590,585.28	-9,286.26	0.52	
	Original Face:	600,000.000	Base	99.978590	599,871.54	98.430880	590,585.28	-9,286.26	0.52
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local	101.494126	507,470.63	101.578979	507,894.90	424.27	0.45	
		Base	101.494126	507,470.63	101.578979	507,894.90	424.27	0.45	
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
	345,000.000	Local	99.934214	344,773.04	100.206061	345,710.91	937.87	0.30	
		Base	99.934214	344,773.04	100.206061	345,710.91	937.87	0.30	

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29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	580,000.000	Local	100.108733	580,630.65	101.151371	586,677.95	6,047.30	0.52	
		Base	100.108733	580,630.65	101.151371	586,677.95	6,047.30	0.52	
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.550130	06 Mar 2022		
	300,000.000	Local	100.012517	300,037.55	100.044460	300,133.38	95.83	0.26	
		Base	100.012517	300,037.55	100.044460	300,133.38	95.83	0.26	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	101.144306	920,413.18	10,413.18	0.81	
		Base	100.000000	910,000.00	101.144306	920,413.18	10,413.18	0.81	
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	35,489.030	Local	100.315506	35,601.00	102.370970	36,330.46	729.46	0.03	
	Original Face: 1,419,000.000	Base	100.315506	35,601.00	102.370970	36,330.46	729.46	0.03	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	941,018.260	Local	101.537381	955,485.30	103.870840	977,443.57	21,958.27	0.86	
	Original Face: 3,600,000.000	Base	101.537381	955,485.30	103.870840	977,443.57	21,958.27	0.86	
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.852232	998,522.32	-1,477.68	0.88	
		Base	100.000000	1,000,000.00	99.852232	998,522.32	-1,477.68	0.88	
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	98.729096	493,645.48	-6,354.52	0.43	
		Base	100.000000	500,000.00	98.729096	493,645.48	-6,354.52	0.43	
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.370000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.428570	461,971.42	1,971.42	0.41	
		Base	100.000000	460,000.00	100.428570	461,971.42	1,971.42	0.41	
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
	1,000,000.000	Local	99.925353	999,253.53	98.854630	988,546.30	-10,707.23	0.87	
		Base	99.925353	999,253.53	98.854630	988,546.30	-10,707.23	0.87	
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
	500,000.000	Local	100.000000	500,000.00	99.264976	496,324.88	-3,675.12	0.44	
		Base	100.000000	500,000.00	99.264976	496,324.88	-3,675.12	0.44	

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3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023			
		495,000.000	Local	99.860907	494,311.49	99.576330	492,902.83	-1,408.66	0.43
			Base	99.860907	494,311.49	99.576330	492,902.83	-1,408.66	0.43
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	97.669269	976,692.69	-23,307.31	0.86
			Base	100.000000	1,000,000.00	97.669269	976,692.69	-23,307.31	0.86
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.927776	499,638.88	99.135700	495,678.50	-3,960.38	0.44
			Base	99.927776	499,638.88	99.135700	495,678.50	-3,960.38	0.44
3137ATRW4	FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2				2.373000	25 May 2022			
		929,088.190	Local	100.518445	933,905.00	100.340700	932,253.59	-1,651.41	0.82
		Original Face: 1,000,000.000	Base	100.518445	933,905.00	100.340700	932,253.59	-1,651.41	0.82
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022			
		1,883,288.170	Local	99.775068	1,879,052.06	100.561450	1,893,861.89	14,809.83	1.67
		Original Face: 1,935,000.000	Base	99.775068	1,879,052.06	100.561450	1,893,861.89	14,809.83	1.67
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2				2.307000	25 Aug 2022			
		1,000,000.000	Local	101.186979	1,011,869.79	100.911800	1,009,118.00	-2,751.79	0.89
		Original Face: 1,000,000.000	Base	101.186979	1,011,869.79	100.911800	1,009,118.00	-2,751.79	0.89
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1				1.692000	25 Apr 2022			
		181,785.210	Local	99.953753	181,701.14	100.083100	181,936.27	235.13	0.16
		Original Face: 5,000,000.000	Base	99.953753	181,701.14	100.083100	181,936.27	235.13	0.16
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637000	25 Jan 2023			
		988,000.000	Local	102.210830	1,009,843.00	101.631500	1,004,119.22	-5,723.78	0.88
		Original Face: 988,000.000	Base	102.210830	1,009,843.00	101.631500	1,004,119.22	-5,723.78	0.88
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023			
		1,360,514.880	Local	102.712210	1,397,414.90	102.496530	1,394,480.54	-2,934.36	1.23
		Original Face: 1,400,000.000	Base	102.712210	1,397,414.90	102.496530	1,394,480.54	-2,934.36	1.23
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023			
		62,362.630	Local	101.214349	63,119.93	100.806090	62,865.33	-254.60	0.06
		Original Face: 500,000.000	Base	101.214349	63,119.93	100.806090	62,865.33	-254.60	0.06

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3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023			
		374,362.070	Local	101.464280	379,843.78	101.262900	379,089.89	-753.89	0.33
Original Face:		2,000,000.000	Base	101.464280	379,843.78	101.262900	379,089.89	-753.89	0.33
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024			
		311,316.420	Local	100.740186	313,620.74	102.228590	318,254.39	4,633.65	0.28
Original Face:		700,000.000	Base	100.740186	313,620.74	102.228590	318,254.39	4,633.65	0.28
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023			
		500,000.000	Local	100.092282	500,461.41	99.773364	498,866.82	-1,594.59	0.44
			Base	100.092282	500,461.41	99.773364	498,866.82	-1,594.59	0.44
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023			
		1,000,000.000	Local	99.944262	999,442.62	99.358075	993,580.75	-5,861.87	0.88
			Base	99.944262	999,442.62	99.358075	993,580.75	-5,861.87	0.88
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023			
		580,000.000	Local	99.981533	579,892.89	99.317048	576,038.88	-3,854.01	0.51
			Base	99.981533	579,892.89	99.317048	576,038.88	-3,854.01	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023			
		1,000,000.000	Local	99.777562	997,775.62	99.005568	990,055.68	-7,719.94	0.87
			Base	99.777562	997,775.62	99.005568	990,055.68	-7,719.94	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023			
		500,000.000	Local	99.944652	499,723.26	99.109983	495,549.92	-4,173.34	0.44
			Base	99.944652	499,723.26	99.109983	495,549.92	-4,173.34	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023			
		15,045.460	Local	100.293776	15,089.66	103.326768	15,545.99	456.33	0.01
Original Face:		485,000.000	Base	100.293776	15,089.66	103.326768	15,545.99	456.33	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023			
		151,469.450	Local	100.302893	151,928.24	102.337523	155,010.08	3,081.84	0.14
Original Face:		5,000,000.000	Base	100.302893	151,928.24	102.337523	155,010.08	3,081.84	0.14
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022			
		600,000.000	Local	100.123515	600,741.09	100.782982	604,697.89	3,956.80	0.53
			Base	100.123515	600,741.09	100.782982	604,697.89	3,956.80	0.53

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316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	500,000.000	Local		105.904372	529,521.86	104.805443	524,027.22	-5,494.64	0.46
		Base		105.904372	529,521.86	104.805443	524,027.22	-5,494.64	0.46
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.771630	01 Feb 2022		
	1,000,000.000	Local		100.021355	1,000,213.55	100.000000	1,000,000.00	-213.55	0.88
		Base		100.021355	1,000,213.55	100.000000	1,000,000.00	-213.55	0.88
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	148,900.560	Local		99.990463	148,886.36	100.588660	149,777.08	890.72	0.13
	Original Face: 515,000.000	Base		99.990463	148,886.36	100.588660	149,777.08	890.72	0.13
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	300,140.660	Local		99.996958	300,131.53	100.665970	302,139.51	2,007.98	0.27
	Original Face: 515,000.000	Base		99.996958	300,131.53	100.665970	302,139.51	2,007.98	0.27
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
	280,747.180	Local		100.894385	283,258.14	100.570860	282,349.85	-908.29	0.25
	Original Face: 840,000.000	Base		100.894385	283,258.14	100.570860	282,349.85	-908.29	0.25
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
	495,000.000	Local		99.993507	494,967.86	99.342720	491,746.46	-3,221.40	0.43
	Original Face: 495,000.000	Base		99.993507	494,967.86	99.342720	491,746.46	-3,221.40	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
	108,103.450	Local		99.993340	108,096.25	100.566240	108,715.57	619.32	0.10
	Original Face: 400,000.000	Base		99.993340	108,096.25	100.566240	108,715.57	619.32	0.10
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
	108,494.230	Local		99.998654	108,492.77	99.995300	108,489.13	-3.64	0.10
	Original Face: 270,000.000	Base		99.998654	108,492.77	99.995300	108,489.13	-3.64	0.10
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
	600,000.000	Local		99.994358	599,966.15	99.776960	598,661.76	-1,304.39	0.53
	Original Face: 600,000.000	Base		99.994358	599,966.15	99.776960	598,661.76	-1,304.39	0.53
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	381,241.050	Local		99.986347	381,189.00	100.828820	384,400.85	3,211.85	0.34
	Original Face: 595,000.000	Base		99.986347	381,189.00	100.828820	384,400.85	3,211.85	0.34

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Holdings

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

FUND: ATZD



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	185,000.000	Local		99.988114	184,978.01	99.366930	183,828.82	-1,149.19	0.16
Original Face:	185,000.000	Base		99.988114	184,978.01	99.366930	183,828.82	-1,149.19	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
	975,000.000	Local		99.991965	974,921.66	99.873360	973,765.26	-1,156.40	0.86
Original Face:	975,000.000	Base		99.991965	974,921.66	99.873360	973,765.26	-1,156.40	0.86
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
	409,887.750	Local		99.995606	409,869.74	99.964670	409,742.94	-126.80	0.36
Original Face:	575,000.000	Base		99.995606	409,869.74	99.964670	409,742.94	-126.80	0.36
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.914000	23 Feb 2023		
	500,000.000	Local		100.487932	502,439.66	100.418427	502,092.14	-347.52	0.44
		Base		100.487932	502,439.66	100.418427	502,092.14	-347.52	0.44
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local		106.109852	530,549.26	104.906496	524,532.48	-6,016.78	0.46
		Base		106.109852	530,549.26	104.906496	524,532.48	-6,016.78	0.46
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
	500,000.000	Local		100.005592	500,027.96	99.737212	498,686.06	-1,341.90	0.44
		Base		100.005592	500,027.96	99.737212	498,686.06	-1,341.90	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
	800,000.000	Local		100.000000	800,000.00	99.643368	797,146.94	-2,853.06	0.70
		Base		100.000000	800,000.00	99.643368	797,146.94	-2,853.06	0.70
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.480880	01 Mar 2022		
	1,000,000.000	Local		99.997970	999,979.70	100.031668	1,000,316.68	336.98	0.88
		Base		99.997970	999,979.70	100.031668	1,000,316.68	336.98	0.88
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
	403,142.920	Local		99.999070	403,139.17	99.889550	402,697.65	-441.52	0.35
Original Face:	445,000.000	Base		99.999070	403,139.17	99.889550	402,697.65	-441.52	0.35
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	300,000.000	Local		99.998650	299,995.95	99.467860	298,403.58	-1,592.37	0.26
Original Face:	300,000.000	Base		99.998650	299,995.95	99.467860	298,403.58	-1,592.37	0.26

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



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43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
	130,141.890	Local		99.995628	130,136.20	99.984970	130,122.33	-13.87	0.11
Original Face:	500,000.000	Base		99.995628	130,136.20	99.984970	130,122.33	-13.87	0.11
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	301,368.720	Local		99.991087	301,341.86	100.734170	303,581.28	2,239.42	0.27
Original Face:	445,000.000	Base		99.991087	301,341.86	100.734170	303,581.28	2,239.42	0.27
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	116,088.700	Local		99.998768	116,087.27	100.690160	116,889.90	802.63	0.10
Original Face:	500,000.000	Base		99.998768	116,087.27	100.690160	116,889.90	802.63	0.10
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
	465,000.000	Local		99.990041	464,953.69	99.815000	464,139.75	-813.94	0.41
Original Face:	465,000.000	Base		99.990041	464,953.69	99.815000	464,139.75	-813.94	0.41
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
	800,000.000	Local		99.997558	799,980.46	99.895680	799,165.44	-815.02	0.70
Original Face:	800,000.000	Base		99.997558	799,980.46	99.895680	799,165.44	-815.02	0.70
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local		99.926196	244,819.18	100.877000	247,148.65	2,329.47	0.22
		Base		99.926196	244,819.18	100.877000	247,148.65	2,329.47	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.514380	08 Aug 2022		
	1,000,000.000	Local		100.216069	1,002,160.69	100.140960	1,001,409.60	-751.09	0.88
		Base		100.216069	1,002,160.69	100.140960	1,001,409.60	-751.09	0.88
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
	171,000.000	Local		100.000000	171,000.00	100.011304	171,019.33	19.33	0.15
		Base		100.000000	171,000.00	100.011304	171,019.33	19.33	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	125,000.000	Local		99.992456	124,990.57	99.078931	123,848.66	-1,141.91	0.11
		Base		99.992456	124,990.57	99.078931	123,848.66	-1,141.91	0.11
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	1,015,000.000	Local		100.148621	1,016,508.50	100.416434	1,019,226.81	2,718.31	0.90
		Base		100.148621	1,016,508.50	100.416434	1,019,226.81	2,718.31	0.90

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US BANCORP PIPER JAFFRAY VENTURES

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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
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	196,747.400	Local	99.997611	196,742.70	100.647750	198,021.83	1,279.13	0.17	
Original Face:	370,000.000	Base	99.997611	196,742.70	100.647750	198,021.83	1,279.13	0.17	
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
	29,061.340	Local	100.546878	29,220.27	100.048050	29,075.30	-144.97	0.03	
Original Face:	545,000.000	Base	100.546878	29,220.27	100.048050	29,075.30	-144.97	0.03	
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
	165,623.220	Local	99.998533	165,620.79	99.993700	165,612.79	-8.00	0.15	
Original Face:	400,000.000	Base	99.998533	165,620.79	99.993700	165,612.79	-8.00	0.15	
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
	296,721.770	Local	99.991635	296,696.95	99.936140	296,532.28	-164.67	0.26	
Original Face:	360,000.000	Base	99.991635	296,696.95	99.936140	296,532.28	-164.67	0.26	
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
	755,000.000	Local	99.993348	754,949.78	99.882600	754,113.63	-836.15	0.66	
Original Face:	755,000.000	Base	99.993348	754,949.78	99.882600	754,113.63	-836.15	0.66	
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
	520,000.000	Local	99.994181	519,969.74	99.803720	518,979.34	-990.40	0.46	
Original Face:	520,000.000	Base	99.994181	519,969.74	99.803720	518,979.34	-990.40	0.46	
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local	101.986210	509,931.05	102.048180	510,240.90	309.85	0.45	
		Base	101.986210	509,931.05	102.048180	510,240.90	309.85	0.45	
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.477250	11 May 2022		
	1,500,000.000	Local	100.017035	1,500,255.52	100.076946	1,501,154.19	898.67	1.32	
		Base	100.017035	1,500,255.52	100.076946	1,501,154.19	898.67	1.32	
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local	100.299974	501,499.87	100.922094	504,610.47	3,110.60	0.44	
		Base	100.299974	501,499.87	100.922094	504,610.47	3,110.60	0.44	
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	940,000.000	Local	100.241952	942,274.35	99.681650	937,007.51	-5,266.84	0.83	
		Base	100.241952	942,274.35	99.681650	937,007.51	-5,266.84	0.83	

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local		102.714950	513,574.75	102.270263	511,351.32	-2,223.43	0.45
		Base		102.714950	513,574.75	102.270263	511,351.32	-2,223.43	0.45
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
	500,000.000	Local		100.690532	503,452.66	100.601917	503,009.59	-443.07	0.44
		Base		100.690532	503,452.66	100.601917	503,009.59	-443.07	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local		100.347359	782,709.40	99.524625	776,292.08	-6,417.32	0.68
		Base		100.347359	782,709.40	99.524625	776,292.08	-6,417.32	0.68
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local		100.000000	215,000.00	98.544160	211,869.94	-3,130.06	0.19
		Base		100.000000	215,000.00	98.544160	211,869.94	-3,130.06	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.630000	16 Mar 2024		
	225,000.000	Local		100.000000	225,000.00	100.158162	225,355.86	355.86	0.20
		Base		100.000000	225,000.00	100.158162	225,355.86	355.86	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
	26,363.740	Local		100.019762	26,368.95	100.004730	26,364.99	-3.96	0.02
	Original Face: 400,000.000	Base		100.019762	26,368.95	100.004730	26,364.99	-3.96	0.02
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	85,000.000	Local		99.984235	84,986.60	99.193940	84,314.85	-671.75	0.07
	Original Face: 85,000.000	Base		99.984235	84,986.60	99.193940	84,314.85	-671.75	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
	515,000.000	Local		99.998278	514,991.13	99.799220	513,965.98	-1,025.15	0.45
	Original Face: 515,000.000	Base		99.998278	514,991.13	99.799220	513,965.98	-1,025.15	0.45
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
	300,000.000	Local		101.814817	305,444.45	101.444980	304,334.94	-1,109.51	0.27
		Base		101.814817	305,444.45	101.444980	304,334.94	-1,109.51	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	641,000.000	Local		100.153115	641,981.47	100.175203	642,123.05	141.58	0.57
		Base		100.153115	641,981.47	100.175203	642,123.05	141.58	0.57

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49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local	99.982352	499,911.76	101.243880	506,219.40	6,307.64	0.45	
		Base	99.982352	499,911.76	101.243880	506,219.40	6,307.64	0.45	
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
	589,000.000	Local	103.141954	607,506.11	103.070658	607,086.18	-419.93	0.53	
		Base	103.141954	607,506.11	103.070658	607,086.18	-419.93	0.53	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	805,000.000	Local	100.689374	810,549.46	100.593613	809,778.58	-770.88	0.71	
		Base	100.689374	810,549.46	100.593613	809,778.58	-770.88	0.71	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	100.277552	1,002,775.52	100.355617	1,003,556.17	780.65	0.88	
		Base	100.277552	1,002,775.52	100.355617	1,003,556.17	780.65	0.88	
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
	475,000.000	Local	103.021781	489,353.46	102.306583	485,956.27	-3,397.19	0.43	
		Base	103.021781	489,353.46	102.306583	485,956.27	-3,397.19	0.43	
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.770000	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.202527	1,803,645.49	3,645.49	1.59	
		Base	100.000000	1,800,000.00	100.202527	1,803,645.49	3,645.49	1.59	
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	500,000.000	Local	101.253410	506,267.05	101.040740	505,203.70	-1,063.35	0.45	
		Base	101.253410	506,267.05	101.040740	505,203.70	-1,063.35	0.45	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	596,248.410	Local	100.023593	596,389.08	100.575440	599,679.46	3,290.38	0.53	
	Original Face: 1,175,000.000	Base	100.023593	596,389.08	100.575440	599,679.46	3,290.38	0.53	
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
	630,000.000	Local	99.991763	629,948.11	99.820880	628,871.54	-1,076.57	0.55	
	Original Face: 630,000.000	Base	99.991763	629,948.11	99.820880	628,871.54	-1,076.57	0.55	
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
	500,000.000	Local	105.060478	525,302.39	104.432673	522,163.37	-3,139.02	0.46	
		Base	105.060478	525,302.39	104.432673	522,163.37	-3,139.02	0.46	

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6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR					0.750000	20 Jan 2023		
	500,000.000	Local	100.020876	500,104.38	100.016500	500,082.50	-21.88	0.44	
		Base	100.020876	500,104.38	100.016500	500,082.50	-21.88	0.44	
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
	445,000.000	Local	100.006097	445,027.13	99.857859	444,367.47	-659.66	0.39	
		Base	100.006097	445,027.13	99.857859	444,367.47	-659.66	0.39	
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.651941	498,259.71	-1,740.29	0.44	
		Base	100.000000	500,000.00	99.651941	498,259.71	-1,740.29	0.44	
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
	500,000.000	Local	105.912856	529,564.28	106.009555	530,047.78	483.50	0.47	
		Base	105.912856	529,564.28	106.009555	530,047.78	483.50	0.47	
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
	500,000.000	Local	100.000000	500,000.00	99.685133	498,425.67	-1,574.33	0.44	
		Base	100.000000	500,000.00	99.685133	498,425.67	-1,574.33	0.44	
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local	99.814551	484,100.57	101.834909	493,899.31	9,798.74	0.44	
		Base	99.814551	484,100.57	101.834909	493,899.31	9,798.74	0.44	
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local	101.439577	1,014,395.77	101.833594	1,018,335.94	3,940.17	0.90	
		Base	101.439577	1,014,395.77	101.833594	1,018,335.94	3,940.17	0.90	
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
	533,715.380	Local	100.283837	535,230.26	100.024990	533,848.76	-1,381.50	0.47	
	Original Face: 608,000.000	Base	100.283837	535,230.26	100.024990	533,848.76	-1,381.50	0.47	
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
	1,082,224.220	Local	100.652344	1,089,284.05	100.519960	1,087,851.35	-1,432.70	0.96	
	Original Face: 1,200,000.000	Base	100.652344	1,089,284.05	100.519960	1,087,851.35	-1,432.70	0.96	
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
	674,799.790	Local	99.997607	674,783.64	99.915980	674,232.82	-550.82	0.59	
	Original Face: 705,000.000	Base	99.997607	674,783.64	99.915980	674,232.82	-550.82	0.59	

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	965,000.000	Local		100.000000	965,000.00	99.252876	957,790.25	-7,209.75	0.84
		Base		100.000000	965,000.00	99.252876	957,790.25	-7,209.75	0.84
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
	385,000.000	Local		100.000000	385,000.00	99.165128	381,785.74	-3,214.26	0.34
		Base		100.000000	385,000.00	99.165128	381,785.74	-3,214.26	0.34
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625					2.625000	17 Feb 2022		
	560,000.000	Local		100.112182	560,628.22	100.164211	560,919.58	291.36	0.49
		Base		100.112182	560,628.22	100.164211	560,919.58	291.36	0.49
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
	500,000.000	Local		100.980136	504,900.68	100.971628	504,858.14	-42.54	0.44
		Base		100.980136	504,900.68	100.971628	504,858.14	-42.54	0.44
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.494630	24 Feb 2023		
	500,000.000	Local		99.966950	499,834.75	100.037571	500,187.86	353.11	0.44
		Base		99.966950	499,834.75	100.037571	500,187.86	353.11	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.051544	250,128.86	101.142912	252,857.28	2,728.42	0.22
		Base		100.051544	250,128.86	101.142912	252,857.28	2,728.42	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
	280,000.000	Local		99.919275	279,773.97	98.676220	276,293.42	-3,480.55	0.24
		Base		99.919275	279,773.97	98.676220	276,293.42	-3,480.55	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.953047	589,722.98	98.329961	580,146.77	-9,576.21	0.51
		Base		99.953047	589,722.98	98.329961	580,146.77	-9,576.21	0.51
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	420,000.000	Local		99.994295	419,976.04	99.440265	417,649.11	-2,326.93	0.37
		Base		99.994295	419,976.04	99.440265	417,649.11	-2,326.93	0.37
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.497250	02 May 2022		
	525,000.000	Local		100.063084	525,331.19	100.154814	525,812.77	481.58	0.46
		Base		100.063084	525,331.19	100.154814	525,812.77	481.58	0.46

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.912300	489,570.27	100.123691	490,606.09	1,035.82	0.43
		Base		99.912300	489,570.27	100.123691	490,606.09	1,035.82	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.966475	279,906.13	99.261755	277,932.91	-1,973.22	0.24
		Base		99.966475	279,906.13	99.261755	277,932.91	-1,973.22	0.24
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
	500,000.000	Local		101.303746	506,518.73	101.194862	505,974.31	-544.42	0.45
		Base		101.303746	506,518.73	101.194862	505,974.31	-544.42	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
	1,231,000.000	Local		100.032965	1,231,405.80	99.873289	1,229,440.19	-1,965.61	1.08
		Base		100.032965	1,231,405.80	99.873289	1,229,440.19	-1,965.61	1.08
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	500,000.000	Local		103.058304	515,291.52	103.150000	515,750.00	458.48	0.45
		Base		103.058304	515,291.52	103.150000	515,750.00	458.48	0.45
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local		99.972975	999,729.75	99.061168	990,611.68	-9,118.07	0.87
		Base		99.972975	999,729.75	99.061168	990,611.68	-9,118.07	0.87
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local		102.475930	614,855.58	101.773732	610,642.39	-4,213.19	0.54
		Base		102.475930	614,855.58	101.773732	610,642.39	-4,213.19	0.54
857477AZ6	STATE STREET CORP SR UNSECURED 05/23 VAR					2.653000	15 May 2023		
	1,000,000.000	Local		100.832994	1,008,329.94	100.729397	1,007,293.97	-1,035.97	0.89
		Base		100.832994	1,008,329.94	100.729397	1,007,293.97	-1,035.97	0.89
857477BL6	STATE STREET CORP SR UNSECURED 03/23 VAR					2.825000	30 Mar 2023		
	400,000.000	Local		100.594858	402,379.43	100.517888	402,071.55	-307.88	0.35
		Base		100.594858	402,379.43	100.517888	402,071.55	-307.88	0.35
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local		105.735689	1,057,356.89	104.811051	1,048,110.51	-9,246.38	0.92
		Base		105.735689	1,057,356.89	104.811051	1,048,110.51	-9,246.38	0.92

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
	600,000.000	Local		100.000000	600,000.00	99.449260	596,695.56	-3,304.44	0.53
		Base		100.000000	600,000.00	99.449260	596,695.56	-3,304.44	0.53
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	600,000.000	Local		99.993670	599,962.02	100.724480	604,346.88	4,384.86	0.53
		Base		99.993670	599,962.02	100.724480	604,346.88	4,384.86	0.53
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85					1.850000	15 May 2022		
	400,000.000	Local		100.484015	401,936.06	100.375000	401,500.00	-436.06	0.35
		Base		100.484015	401,936.06	100.375000	401,500.00	-436.06	0.35
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
	500,000.000	Local		99.891486	499,457.43	99.644222	498,221.11	-1,236.32	0.44
		Base		99.891486	499,457.43	99.644222	498,221.11	-1,236.32	0.44
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.827862	998,278.62	-1,721.38	0.88
		Base		100.000000	1,000,000.00	99.827862	998,278.62	-1,721.38	0.88
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
	755,000.000	Local		99.883575	754,120.99	101.076395	763,126.78	9,005.79	0.67
		Base		99.883575	754,120.99	101.076395	763,126.78	9,005.79	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
	515,101.280	Local		99.998160	515,091.80	99.889640	514,532.81	-558.99	0.45
Original Face:	570,000.000	Base		99.998160	515,091.80	99.889640	514,532.81	-558.99	0.45
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
	233,298.830	Local		99.996772	233,291.30	100.714100	234,964.82	1,673.52	0.21
Original Face:	345,000.000	Base		99.996772	233,291.30	100.714100	234,964.82	1,673.52	0.21
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
	224,103.020	Local		99.997613	224,097.67	99.999210	224,101.25	3.58	0.20
Original Face:	1,000,000.000	Base		99.997613	224,097.67	99.999210	224,101.25	3.58	0.20
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
	250,000.000	Local		99.999296	249,998.24	99.859030	249,647.58	-350.66	0.22
Original Face:	250,000.000	Base		99.999296	249,998.24	99.859030	249,647.58	-350.66	0.22

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	158,897.410	Local	99.993493	158,887.07	100.787590	160,148.87	1,261.80	0.14	
Original Face:	550,000.000	Base	99.993493	158,887.07	100.787590	160,148.87	1,261.80	0.14	
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
	310,000.000	Local	99.992439	309,976.56	99.820390	309,443.21	-533.35	0.27	
Original Face:	310,000.000	Base	99.992439	309,976.56	99.820390	309,443.21	-533.35	0.27	
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
	415,000.000	Local	99.985851	414,941.28	99.498200	412,917.53	-2,023.75	0.36	
Original Face:	415,000.000	Base	99.985851	414,941.28	99.498200	412,917.53	-2,023.75	0.36	
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
	1,000,000.000	Local	99.973495	999,734.95	100.543616	1,005,436.16	5,701.21	0.89	
		Base	99.973495	999,734.95	100.543616	1,005,436.16	5,701.21	0.89	
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					1.000000	17 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	99.605066	498,025.33	-1,974.67	0.44	
		Base	100.000000	500,000.00	99.605066	498,025.33	-1,974.67	0.44	
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	800,000.000	Local	99.648963	797,191.70	98.679688	789,437.50	-7,754.20	0.70	
		Base	99.648963	797,191.70	98.679688	789,437.50	-7,754.20	0.70	
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	1,000,000.000	Local	99.529282	995,292.82	98.582031	985,820.31	-9,472.51	0.87	
		Base	99.529282	995,292.82	98.582031	985,820.31	-9,472.51	0.87	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local	100.256480	501,282.40	101.422348	507,111.74	5,829.34	0.45	
		Base	100.256480	501,282.40	101.422348	507,111.74	5,829.34	0.45	
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
	295,000.000	Local	99.961397	294,886.12	99.078572	292,281.79	-2,604.33	0.26	
		Base	99.961397	294,886.12	99.078572	292,281.79	-2,604.33	0.26	
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR					1.210880	16 Mar 2022		
	1,000,000.000	Local	100.205720	1,002,057.20	100.175128	1,001,751.28	-305.92	0.88	
		Base	100.205720	1,002,057.20	100.175128	1,001,751.28	-305.92	0.88	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				0.550000	22 Mar 2024			
		1,000,000.000	Local 100.000000	1,000,000.00	100.386721	1,003,867.21	3,867.21		0.88
			Base 100.000000	1,000,000.00	100.386721	1,003,867.21	3,867.21		0.88
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		500,000.000	Local 100.210802	501,054.01	99.547521	497,737.61	-3,316.40		0.44
			Base 100.210802	501,054.01	99.547521	497,737.61	-3,316.40		0.44
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2				0.490000	21 Oct 2024			
		715,000.000	Local 99.991962	714,942.53	99.942400	714,588.16	-354.37		0.63
Original Face:		715,000.000	Base 99.991962	714,942.53	99.942400	714,588.16	-354.37		0.63
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		1,000,000.000	Local 103.832588	1,038,325.88	104.201325	1,042,013.25	3,687.37		0.92
			Base 103.832588	1,038,325.88	104.201325	1,042,013.25	3,687.37		0.92
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025			
		1,100,000.000	Local 105.818384	1,164,002.22	104.404247	1,148,446.72	-15,555.50		1.01
			Base 105.818384	1,164,002.22	104.404247	1,148,446.72	-15,555.50		1.01
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5				0.500000	15 Oct 2023			
		1,000,000.000	Local 99.501944	995,019.44	99.229258	992,292.58	-2,726.86		0.87
			Base 99.501944	995,019.44	99.229258	992,292.58	-2,726.86		0.87
US DOLLAR Total									
		111,938,449.100	Local	112,669,668.91		112,523,430.20	-146,238.71		99.14
Original Face:		52,320,000.000	Base	112,669,668.91		112,523,430.20	-146,238.71		99.14
FIXED INCOME Total									
		111,938,449.100	Base	112,669,668.91		112,523,430.20	-146,238.71		99.14
Original Face:		52,320,000.000							

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		112,912,319.320	Base	113,643,831.32		113,497,592.58	-146,238.74	100.00
Original Face:		52,320,000.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00

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

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	05 Jan 2022 5,000,000.00	0.00	0.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	12 Jan 2022 30,000,000.00	0.00	2.76
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.76

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	18 Jan 2022 10,000,000.00	0.00	0.92
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	01 Feb 2022 5,000,000.00	0.00	0.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	07 Feb 2022 15,000,000.00	0.00	1.38
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.38

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	03 Jan 2022		
	10,003,570.560	Local	100.000000	10,003,570.56	100.000000	10,003,570.56	0.00	0.92	
		Base	100.000000	10,003,570.56	100.000000	10,003,570.56	0.00	0.92	
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	03 Jan 2022		
	15,001,638.050	Local	100.000000	15,001,638.05	100.000000	15,001,638.05	0.00	1.38	
		Base	100.000000	15,001,638.05	100.000000	15,001,638.05	0.00	1.38	
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
	25,000,000.000	Local	99.994872	24,998,718.05	99.994872	24,998,718.05	0.00	2.30	
		Base	99.994872	24,998,718.05	99.994872	24,998,718.05	0.00	2.30	
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
	35,000,000.000	Local	99.959583	34,985,854.16	99.901847	34,965,646.45	-20,207.71	3.22	
		Base	99.959583	34,985,854.16	99.901847	34,965,646.45	-20,207.71	3.22	
912796M71	TREASURY BILL 09/22 0.00000					0.068000	08 Sep 2022		
	25,000,000.000	Local	99.952778	24,988,194.44	100.000000	25,000,000.00	11,805.56	2.30	
		Base	99.952778	24,988,194.44	100.000000	25,000,000.00	11,805.56	2.30	
926NKW009	AMHERST PIERPONT 04/15 VAR					0.120000	14 Jan 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.76	
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.76	
979QHR003	SOUTH STREET REPO					0.040000	03 Jan 2022		
	364,403,838.510	Local	100.000000	364,403,838.51	100.000000	364,403,838.51	0.00	33.56	
		Base	100.000000	364,403,838.51	100.000000	364,403,838.51	0.00	33.56	
US DOLLAR Total									
	569,409,047.120	Local		569,381,813.77		569,373,411.62	-8,402.15	52.44	
		Base		569,381,813.77		569,373,411.62	-8,402.15	52.44	
CASH EQUIVALENT Total									
	569,409,047.120	Base		569,381,813.77		569,373,411.62	-8,402.15	52.44	
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		3,804,265.570	Local 100.893424	3,838,253.79	104.038395	3,957,896.84	119,643.05	0.36
Original Face:		20,540,000.000	Base 100.893424	3,838,253.79	104.038395	3,957,896.84	119,643.05	0.36
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.140000	15 Sep 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	100.042655	10,004,265.50	4,265.50	0.92
			Base 100.000000	10,000,000.00	100.042655	10,004,265.50	4,265.50	0.92
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
		15,000,000.000	Local 100.000000	15,000,000.00	99.172523	14,875,878.45	-124,121.55	1.37
			Base 100.000000	15,000,000.00	99.172523	14,875,878.45	-124,121.55	1.37
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	98.955243	19,791,048.60	-208,951.40	1.82
			Base 100.000000	20,000,000.00	98.955243	19,791,048.60	-208,951.40	1.82
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
		7,500,000.000	Local 100.000000	7,500,000.00	99.208267	7,440,620.03	-59,379.97	0.69
			Base 100.000000	7,500,000.00	99.208267	7,440,620.03	-59,379.97	0.69
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	99.381908	9,938,190.80	-61,809.20	0.92
			Base 100.000000	10,000,000.00	99.381908	9,938,190.80	-61,809.20	0.92
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	98.309793	6,881,685.51	-118,314.49	0.63
			Base 100.000000	7,000,000.00	98.309793	6,881,685.51	-118,314.49	0.63
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	98.798508	2,963,955.24	-36,044.76	0.27
			Base 100.000000	3,000,000.00	98.798508	2,963,955.24	-36,044.76	0.27
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	99.819449	9,981,944.90	-18,055.10	0.92
			Base 100.000000	10,000,000.00	99.819449	9,981,944.90	-18,055.10	0.92
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	99.607723	9,960,772.30	-39,227.70	0.92
			Base 100.000000	10,000,000.00	99.607723	9,960,772.30	-39,227.70	0.92

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	99.920582	9,992,058.20	-7,941.80	0.92	
		Base	100.000000	10,000,000.00	99.920582	9,992,058.20	-7,941.80	0.92	
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	99.941408	14,991,211.20	-8,788.80	1.38	
		Base	100.000000	15,000,000.00	99.941408	14,991,211.20	-8,788.80	1.38	
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	99.973795	4,998,689.75	-1,310.25	0.46	
		Base	100.000000	5,000,000.00	99.973795	4,998,689.75	-1,310.25	0.46	
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	99.975384	4,998,769.20	-1,230.80	0.46	
		Base	100.000000	5,000,000.00	99.975384	4,998,769.20	-1,230.80	0.46	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	5,712,081.250	Local	104.325338	5,959,148.09	108.057861	6,172,352.82	213,204.73	0.57	
	Original Face: 24,487,993.000	Base	104.325338	5,959,148.09	108.057861	6,172,352.82	213,204.73	0.57	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,697,527.800	Local	104.246452	1,769,612.51	108.025985	1,833,771.13	64,158.62	0.17	
	Original Face: 10,000,000.000	Base	104.246452	1,769,612.51	108.025985	1,833,771.13	64,158.62	0.17	
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.210130	03 Jan 2022		
	5,000,000.000	Local	100.000435	5,000,021.76	99.999966	4,999,998.30	-23.46	0.46	
		Base	100.000435	5,000,021.76	99.999966	4,999,998.30	-23.46	0.46	
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00	
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00	
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.195000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.078966	5,003,948.30	3,948.30	0.46	
		Base	100.000000	5,000,000.00	100.078966	5,003,948.30	3,948.30	0.46	
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	98.211546	9,821,154.60	-178,845.40	0.90	
		Base	100.000000	10,000,000.00	98.211546	9,821,154.60	-178,845.40	0.90	

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



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	
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.302978	9,930,297.80	-69,702.20	0.91
			Base	100.000000	10,000,000.00	99.302978	9,930,297.80	-69,702.20	0.91
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	97.909573	4,895,478.65	-104,521.35	0.45
			Base	100.000000	5,000,000.00	97.909573	4,895,478.65	-104,521.35	0.45
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125				0.125000	23 Nov 2022			
		3,451,000.000	Local	99.795534	3,443,943.87	99.798687	3,444,052.69	108.82	0.32
			Base	99.795534	3,443,943.87	99.798687	3,444,052.69	108.82	0.32
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.105000	09 Feb 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.016915	5,000,845.75	845.75	0.46
			Base	100.000000	5,000,000.00	100.016915	5,000,845.75	845.75	0.46
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	98.833556	4,941,677.80	-58,322.20	0.46
			Base	100.000000	5,000,000.00	98.833556	4,941,677.80	-58,322.20	0.46
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022			
		40,000,000.000	Local	100.000000	40,000,000.00	99.782699	39,913,079.60	-86,920.40	3.68
			Base	100.000000	40,000,000.00	99.782699	39,913,079.60	-86,920.40	3.68
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023			
		10,000,000.000	Local	99.977802	9,997,780.24	99.738470	9,973,847.00	-23,933.24	0.92
			Base	99.977802	9,997,780.24	99.738470	9,973,847.00	-23,933.24	0.92
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				0.100000	09 Nov 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000257	5,000,012.85	12.85	0.46
			Base	100.000000	5,000,000.00	100.000257	5,000,012.85	12.85	0.46
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				0.100000	22 Aug 2023			
		7,000,000.000	Local	100.000000	7,000,000.00	100.001036	7,000,072.52	72.52	0.64
			Base	100.000000	7,000,000.00	100.001036	7,000,072.52	72.52	0.64
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.587031	9,858,703.10	-141,296.90	0.91
			Base	100.000000	10,000,000.00	98.587031	9,858,703.10	-141,296.90	0.91

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

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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	
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		16,000,000.000	Local	99.999343	15,999,894.88	100.070910	16,011,345.60	11,450.72	1.47
			Base	99.999343	15,999,894.88	100.070910	16,011,345.60	11,450.72	1.47
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,973,414.660	Local	99.785943	1,969,190.43	100.782590	1,988,858.41	19,667.98	0.18
		Original Face: 11,452,445.000	Base	99.785943	1,969,190.43	100.782590	1,988,858.41	19,667.98	0.18
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		2,310,000.430	Local	100.264213	2,316,103.74	100.435670	2,320,064.41	3,960.67	0.21
		Original Face: 11,058,708.000	Base	100.264213	2,316,103.74	100.435670	2,320,064.41	3,960.67	0.21
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.409395	4,920,469.75	-79,530.25	0.45
			Base	100.000000	5,000,000.00	98.409395	4,920,469.75	-79,530.25	0.45
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		910,068.600	Local	99.979400	909,881.13	101.458320	923,340.31	13,459.18	0.09
		Original Face: 10,000,000.000	Base	99.979400	909,881.13	101.458320	923,340.31	13,459.18	0.09
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		958,132.810	Local	100.675140	964,601.55	101.292080	970,512.65	5,911.10	0.09
		Original Face: 12,022,600.000	Base	100.675140	964,601.55	101.292080	970,512.65	5,911.10	0.09
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		776,571.330	Local	100.334277	779,167.23	100.801120	782,792.60	3,625.37	0.07
		Original Face: 15,363,692.000	Base	100.334277	779,167.23	100.801120	782,792.60	3,625.37	0.07
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		2,788,965.360	Local	101.023745	2,817,517.25	102.013350	2,845,116.99	27,599.74	0.26
		Original Face: 24,000,000.000	Base	101.023745	2,817,517.25	102.013350	2,845,116.99	27,599.74	0.26
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		683,309.410	Local	101.514803	693,660.20	101.677380	694,771.11	1,110.91	0.06
		Original Face: 9,815,000.000	Base	101.514803	693,660.20	101.677380	694,771.11	1,110.91	0.06
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		509,550.900	Local	101.414887	516,760.47	102.687340	523,244.27	6,483.80	0.05
		Original Face: 10,000,000.000	Base	101.414887	516,760.47	102.687340	523,244.27	6,483.80	0.05

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
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	663,071.230	Local	107.634957	713,696.43	111.549210	739,650.72	25,954.29	0.07
Original Face:	12,777,000.000	Base	107.634957	713,696.43	111.549210	739,650.72	25,954.29	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	248,478.200	Local	105.485608	262,108.74	113.858120	282,912.61	20,803.87	0.03
Original Face:	10,000,000.000	Base	105.485608	262,108.74	113.858120	282,912.61	20,803.87	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	196,215.550	Local	103.836617	203,743.59	108.497800	212,889.56	9,145.97	0.02
Original Face:	5,000,000.000	Base	103.836617	203,743.59	108.497800	212,889.56	9,145.97	0.02
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029		
	86,875.200	Local	102.099011	88,698.72	101.806760	88,444.83	-253.89	0.01
Original Face:	16,000,000.000	Base	102.099011	88,698.72	101.806760	88,444.83	-253.89	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	117,068.800	Local	104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.01
Original Face:	5,000,000.000	Base	104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR				0.120000	25 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.020431	20,004,086.20	4,086.20	1.84
		Base	100.000000	20,000,000.00	100.020431	20,004,086.20	4,086.20	1.84
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	427,470.340	Local	102.511552	438,206.48	104.032913	444,709.85	6,503.37	0.04
Original Face:	9,875,825.000	Base	102.511552	438,206.48	104.032913	444,709.85	6,503.37	0.04
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	299,683.850	Local	99.950525	299,535.58	104.634976	313,574.12	14,038.54	0.03
Original Face:	5,000,000.000	Base	99.950525	299,535.58	104.634976	313,574.12	14,038.54	0.03
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	1,452,772.600	Local	100.909232	1,465,981.67	101.254510	1,470,997.78	5,016.11	0.14
Original Face:	10,000,000.000	Base	100.909232	1,465,981.67	101.254510	1,470,997.78	5,016.11	0.14
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	32,649.000	Local	99.699899	32,551.02	100.513880	32,816.78	265.76	0.00
Original Face:	2,000,000.000	Base	99.699899	32,551.02	100.513880	32,816.78	265.76	0.00

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,279,721.800	Local	95.692736	2,181,528.17	99.819380	2,275,604.17		94,076.00	0.21
Original Face:	10,000,000.000	Base	95.692736	2,181,528.17	99.819380	2,275,604.17		94,076.00	0.21
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,859,345.000	Local	94.740463	3,656,361.32	99.556200	3,842,217.23		185,855.91	0.35
Original Face:	10,000,000.000	Base	94.740463	3,656,361.32	99.556200	3,842,217.23		185,855.91	0.35
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	1,798,625.400	Local	97.837474	1,759,729.65	101.477090	1,825,192.72		65,463.07	0.17
Original Face:	5,000,000.000	Base	97.837474	1,759,729.65	101.477090	1,825,192.72		65,463.07	0.17
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	750,297.600	Local	100.768284	756,062.02	102.790710	771,236.23		15,174.21	0.07
Original Face:	10,000,000.000	Base	100.768284	756,062.02	102.790710	771,236.23		15,174.21	0.07
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	766,793.800	Local	100.211942	768,418.96	101.960410	781,826.10		13,407.14	0.07
Original Face:	10,000,000.000	Base	100.211942	768,418.96	101.960410	781,826.10		13,407.14	0.07
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	1,789,085.360	Local	96.047284	1,718,367.90	99.936690	1,787,952.69		69,584.79	0.16
Original Face:	4,000,000.000	Base	96.047284	1,718,367.90	99.936690	1,787,952.69		69,584.79	0.16
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,686,651.050	Local	96.566691	2,594,410.02	100.134930	2,690,276.15		95,866.13	0.25
Original Face:	5,000,000.000	Base	96.566691	2,594,410.02	100.134930	2,690,276.15		95,866.13	0.25
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	604,631.800	Local	99.906790	604,068.22	101.110960	611,349.02		7,280.80	0.06
Original Face:	10,000,000.000	Base	99.906790	604,068.22	101.110960	611,349.02		7,280.80	0.06
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,281,417.550	Local	100.066428	1,282,268.77	100.962870	1,293,755.94		11,487.17	0.12
Original Face:	5,000,000.000	Base	100.066428	1,282,268.77	100.962870	1,293,755.94		11,487.17	0.12
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	2,801,730.650	Local	99.638870	2,791,612.77	103.759030	2,907,048.55		115,435.78	0.27
Original Face:	5,000,000.000	Base	99.638870	2,791,612.77	103.759030	2,907,048.55		115,435.78	0.27

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	730,990.480	Local	99.875354	730,079.33	103.425380	756,029.68	25,950.35	0.07	
Original Face:	10,000,000.000	Base	99.875354	730,079.33	103.425380	756,029.68	25,950.35	0.07	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
	5,000,000.000	Local	111.745598	5,587,279.92	110.214120	5,510,706.00	-76,573.92	0.51	
		Base	111.745598	5,587,279.92	110.214120	5,510,706.00	-76,573.92	0.51	
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
	1,730,000.000	Local	100.127221	1,732,200.93	100.965084	1,746,695.95	14,495.02	0.16	
		Base	100.127221	1,732,200.93	100.965084	1,746,695.95	14,495.02	0.16	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	10,000,000.000	Local	106.685522	10,668,552.19	104.986870	10,498,687.00	-169,865.19	0.97	
		Base	106.685522	10,668,552.19	104.986870	10,498,687.00	-169,865.19	0.97	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	20,000,000.000	Local	99.861677	19,972,335.32	98.731386	19,746,277.20	-226,058.12	1.82	
		Base	99.861677	19,972,335.32	98.731386	19,746,277.20	-226,058.12	1.82	
912796ZC6	CASH MGMT BILL 11/21 0.00000						01 Nov 2021		
	0.000	Local	0.000000	-0.12	0.000000	0.00	0.12	0.00	
		Base	0.000000	-0.12	0.000000	0.00	0.12	0.00	
912828W9	US TREASURY N/B 09/22 1.875					1.875000	30 Sep 2022		
	40,000,000.000	Local	101.302017	40,520,806.77	101.203125	40,481,250.00	-39,556.77	3.73	
		Base	101.302017	40,520,806.77	101.203125	40,481,250.00	-39,556.77	3.73	
912828YF1	US TREASURY N/B 09/22 1.5					1.500000	15 Sep 2022		
	20,000,000.000	Local	100.966706	20,193,341.20	100.882812	20,176,562.40	-16,778.80	1.86	
		Base	100.966706	20,193,341.20	100.882812	20,176,562.40	-16,778.80	1.86	
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
	20,000,000.000	Local	99.993427	19,998,685.44	100.109977	20,021,995.40	23,309.96	1.84	
		Base	99.993427	19,998,685.44	100.109977	20,021,995.40	23,309.96	1.84	
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	20,000,000.000	Local	99.990412	19,998,082.38	99.964844	19,992,968.80	-5,113.58	1.84	
		Base	99.990412	19,998,082.38	99.964844	19,992,968.80	-5,113.58	1.84	

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ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		10,000,000.000	98.811976	9,881,197.57	97.148438	9,714,843.80	-166,353.77	0.89
			98.811976	9,881,197.57	97.148438	9,714,843.80	-166,353.77	0.89
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
		35,000,000.000	99.852170	34,948,259.60	99.312500	34,759,375.00	-188,884.60	3.20
			99.852170	34,948,259.60	99.312500	34,759,375.00	-188,884.60	3.20
US DOLLAR Total								
		515,678,463.380		517,446,155.93		516,453,002.92	-993,153.01	47.56
Original Face:		318,393,263.000		517,446,155.93		516,453,002.92	-993,153.01	47.56
FIXED INCOME Total								
		515,678,463.380		517,446,155.93		516,453,002.92	-993,153.01	47.56
Original Face:		318,393,263.000						

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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
FUND Total								
		1,085,087,510.510	Base	1,086,827,969.71		1,085,826,414.55	-1,001,555.16	100.00
Original Face:		318,393,263.000						

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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00
US DOLLAR Total								
		-0.020	Local		-0.02		-0.02	0.00
			Base		-0.02		-0.02	0.00
CASH Total								
		-0.020	Base		-0.02		-0.02	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03040MA31	AMERICAN WATER CAPIT				0.130000	03 Jan 2022		
		10,000,000.000	Local	99.985194	9,998,519.44	99.985194	9,998,519.44	0.45
			Base	99.985194	9,998,519.44	99.985194	9,998,519.44	0.45
03040MA72	AMERICAN WATER CAPIT				0.140000	07 Jan 2022		
		20,000,000.000	Local	99.997667	19,999,533.33	99.997667	19,999,533.33	0.90
			Base	99.997667	19,999,533.33	99.997667	19,999,533.33	0.90
03040MAE7	AMERICAN WATER CAPIT				0.160000	14 Jan 2022		
		17,000,000.000	Local	99.994222	16,999,017.78	99.994222	16,999,017.78	0.77
			Base	99.994222	16,999,017.78	99.994222	16,999,017.78	0.77
0347M3A46	ANGLESEA FDG PLC and ANG				0.130000	04 Jan 2022		
		25,000,000.000	Local	99.998917	24,999,729.17	99.998917	24,999,729.17	1.13
			Base	99.998917	24,999,729.17	99.998917	24,999,729.17	1.13
0347M3CX0	ANGLESEA FDG PLC and ANG				0.200000	31 Mar 2022		
		25,000,000.000	Local	99.950556	24,987,638.89	99.950556	24,987,638.89	1.13
			Base	99.950556	24,987,638.89	99.950556	24,987,638.89	1.13

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
04821UAB8	ATLANTIC ASSET SECUR	9,748,000.000	Local	99.996667	9,747,675.07	99.996667	9,747,675.07	0.00	0.44
			Base	99.996667	9,747,675.07	99.996667	9,747,675.07	0.00	0.44
04821UBA9	ATLANTIC ASSET SECUR	20,000,000.000	Local	99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	0.90
			Base	99.984444	19,996,888.89	99.984444	19,996,888.89	0.00	0.90
04821UC34	ATLANTIC ASSET SECUR	15,000,000.000	Local	99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	0.68
			Base	99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	0.68
04821UC75	ATLANTIC ASSET SECUR	5,000,000.000	Local	99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	0.23
			Base	99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	0.23
05253CA48	AUST & NEW ZEA	15,000,000.000	Local	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.68
			Base	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.68
05253CAR7	AUST & NEW ZEA	10,000,000.000	Local	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.45
			Base	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.45
05253CC12	AUST & NEW ZEA	10,000,000.000	Local	99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.45
			Base	99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.45
05253CCW4	AUST & NEW ZEA	15,000,000.000	Local	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.68
			Base	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.68
06367CFG7	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
06367CJQ1	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45

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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	
06367KA74	BANK OF MONTREAL-				0.090000	07 Jan 2022			
		25,000,000.000	Local	99.998500	24,999,625.00	99.998500	24,999,625.00	0.00	1.13
			Base	99.998500	24,999,625.00	99.998500	24,999,625.00	0.00	1.13
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022			
		10,000,000.000	Local	100.003616	10,000,361.57	100.003616	10,000,361.57	0.00	0.45
			Base	100.003616	10,000,361.57	100.003616	10,000,361.57	0.00	0.45
06417MQC2	BANK OF NOVA SCOTIA				0.210000	07 Jun 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
06417MTD7	BANK OF NOVA SCOTIA				0.150000	24 Feb 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
06417MTQ8	BANK OF NOVA SCOTIA				0.180000	15 Mar 2022			
		15,000,000.000	Local	99.993920	14,999,087.94	99.993920	14,999,087.94	0.00	0.68
			Base	99.993920	14,999,087.94	99.993920	14,999,087.94	0.00	0.68
07010KAJ7	BASIN ELEC PWR COOP				0.120000	18 Jan 2022			
		15,000,000.000	Local	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	0.68
			Base	99.994333	14,999,150.00	99.994333	14,999,150.00	0.00	0.68
07010KAU2	BASIN ELEC PWR COOP				0.120000	28 Jan 2022			
		15,000,000.000	Local	99.991000	14,998,650.00	99.991000	14,998,650.00	0.00	0.68
			Base	99.991000	14,998,650.00	99.991000	14,998,650.00	0.00	0.68
07010KB31	BASIN ELEC PWR COOP				0.150000	03 Feb 2022			
		15,000,000.000	Local	99.986250	14,997,937.50	99.986250	14,997,937.50	0.00	0.68
			Base	99.986250	14,997,937.50	99.986250	14,997,937.50	0.00	0.68
07010KBF4	BASIN ELEC PWR COOP				0.210000	15 Feb 2022			
		7,200,000.000	Local	99.973750	7,198,110.00	99.973750	7,198,110.00	0.00	0.32
			Base	99.973750	7,198,110.00	99.973750	7,198,110.00	0.00	0.32
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022			
		5,000,000.000	Local	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.23
			Base	99.998833	4,999,941.66	99.998833	4,999,941.66	0.00	0.23

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ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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07644BBA9	BEDFORD ROW FDG CORP				0.120000	10 Feb 2022			
		25,000,000.000	Local	99.986667	24,996,666.66	99.986667	24,996,666.66	0.00	1.13
			Base	99.986667	24,996,666.66	99.986667	24,996,666.66	0.00	1.13
07644BCM2	BEDFORD ROW FDG CORP				0.140000	21 Mar 2022			
		10,000,000.000	Local	99.969278	9,996,927.78	99.969278	9,996,927.78	0.00	0.45
			Base	99.969278	9,996,927.78	99.969278	9,996,927.78	0.00	0.45
13606CSH8	CANADIAN IMPERIAL BK				0.240000	04 May 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
13606CYJ7	CANADIAN IMPERIAL BK				0.110000	05 Jan 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
13738KAE7	CAN AST & CAN LTD JT				0.120000	14 Jan 2022			
		5,000,000.000	Local	99.995667	4,999,783.33	99.995667	4,999,783.33	0.00	0.23
			Base	99.995667	4,999,783.33	99.995667	4,999,783.33	0.00	0.23
13738KC88	CAN AST & CAN LTD JT				0.210000	08 Mar 2022			
		20,000,000.000	Local	99.961500	19,992,300.00	99.961500	19,992,300.00	0.00	0.90
			Base	99.961500	19,992,300.00	99.961500	19,992,300.00	0.00	0.90
13738KD87	CAN AST & CAN LTD JT				0.240000	08 Apr 2022			
		5,000,000.000	Local	99.935333	4,996,766.67	99.935333	4,996,766.67	0.00	0.23
			Base	99.935333	4,996,766.67	99.935333	4,996,766.67	0.00	0.23
15060YC73	CEDAR SPRING CPTL CO				0.210000	07 Mar 2022			
		25,000,000.000	Local	99.962083	24,990,520.83	99.962083	24,990,520.83	0.00	1.13
			Base	99.962083	24,990,520.83	99.962083	24,990,520.83	0.00	1.13
15060YCJ7	CEDAR SPRING CPTL CO				0.220000	18 Mar 2022			
		25,000,000.000	Local	99.953556	24,988,388.89	99.953556	24,988,388.89	0.00	1.13
			Base	99.953556	24,988,388.89	99.953556	24,988,388.89	0.00	1.13
15963UAQ9	CHARIOT FNDG LLC				0.130000	24 Jan 2022			
		12,000,000.000	Local	99.991694	11,999,003.33	99.991694	11,999,003.33	0.00	0.54
			Base	99.991694	11,999,003.33	99.991694	11,999,003.33	0.00	0.54

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15963UBP0	CHARIOT FNDG LLC	25,000,000.000	Local	99.974972	24,993,743.05	99.974972	24,993,743.05	0.00	1.13
			Base	99.974972	24,993,743.05	99.974972	24,993,743.05	0.00	1.13
15963UCG9	CHARIOT FNDG LLC	13,000,000.000	Local	99.956833	12,994,388.33	99.956833	12,994,388.33	0.00	0.59
			Base	99.956833	12,994,388.33	99.956833	12,994,388.33	0.00	0.59
19121BH10	COCA-COLA COMPANY	15,000,000.000	Local	99.929333	14,989,400.00	99.929333	14,989,400.00	0.00	0.68
			Base	99.929333	14,989,400.00	99.929333	14,989,400.00	0.00	0.68
2063C1A59	CONCORD MIN CPTL CO	10,000,000.000	Local	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00	0.45
			Base	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00	0.45
2063C1AX8	CONCORD MIN CPTL CO	15,000,000.000	Local	99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	0.68
			Base	99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	0.68
2063C1B74	CONCORD MIN CPTL CO	25,000,000.000	Local	99.983556	24,995,888.89	99.983556	24,995,888.89	0.00	1.13
			Base	99.983556	24,995,888.89	99.983556	24,995,888.89	0.00	1.13
24422MAC5	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	1.13
			Base	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	1.13
24422MAS0	JOHN DEERE CAPITAL C	10,000,000.000	Local	99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.45
			Base	99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.45
30229BAQ0	EXXON MOBIL CORP	10,000,000.000	Local	99.996806	9,999,680.55	99.996806	9,999,680.55	0.00	0.45
			Base	99.996806	9,999,680.55	99.996806	9,999,680.55	0.00	0.45
30229BC13	EXXON MOBIL CORP	15,000,000.000	Local	99.983611	14,997,541.67	99.983611	14,997,541.67	0.00	0.68
			Base	99.983611	14,997,541.67	99.983611	14,997,541.67	0.00	0.68

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30601WAM1	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.45
			Base	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.45
30601WAT6	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.991333	14,998,700.00	99.991333	14,998,700.00	0.00	0.68
			Base	99.991333	14,998,700.00	99.991333	14,998,700.00	0.00	0.68
30601WBB4	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.984056	14,997,608.33	99.984056	14,997,608.33	0.00	0.68
			Base	99.984056	14,997,608.33	99.984056	14,997,608.33	0.00	0.68
30601WE21	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	0.45
			Base	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	0.45
38346MBA1	GOTHAM FDG CORP	10,000,000.000	Local	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.45
			Base	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.45
38346MBJ2	GOTHAM FDG CORP	10,000,000.000	Local	99.976000	9,997,600.00	99.976000	9,997,600.00	0.00	0.45
			Base	99.976000	9,997,600.00	99.976000	9,997,600.00	0.00	0.45
38346MC77	GOTHAM FDG CORP	10,000,000.000	Local	99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.45
			Base	99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.45
38346MCE2	GOTHAM FDG CORP	20,000,000.000	Local	99.956000	19,991,200.00	99.956000	19,991,200.00	0.00	0.90
			Base	99.956000	19,991,200.00	99.956000	19,991,200.00	0.00	0.90
40060XAA8	GTA FDG LLC DISC	5,000,000.000	Local	99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.23
			Base	99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.23
40060XAE0	GTA FDG LLC DISC	10,000,000.000	Local	99.994222	9,999,422.22	99.994222	9,999,422.22	0.00	0.45
			Base	99.994222	9,999,422.22	99.994222	9,999,422.22	0.00	0.45

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40060XAU4	GTA FDG LLC DISC	25,000,000.000	Local	99.991750	24,997,937.50	99.991750	24,997,937.50	0.00	1.13
			Base	99.991750	24,997,937.50	99.991750	24,997,937.50	0.00	1.13
40060XB33	GTA FDG LLC DISC	10,000,000.000	Local	99.989000	9,998,900.00	99.989000	9,998,900.00	0.00	0.45
			Base	99.989000	9,998,900.00	99.989000	9,998,900.00	0.00	0.45
40588MAR8	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.45
			Base	99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.45
40588MB48	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.983000	24,995,750.00	99.983000	24,995,750.00	0.00	1.13
			Base	99.983000	24,995,750.00	99.983000	24,995,750.00	0.00	1.13
40588MC13	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.967222	14,995,083.33	99.967222	14,995,083.33	0.00	0.68
			Base	99.967222	14,995,083.33	99.967222	14,995,083.33	0.00	0.68
45779QA55	INSTITUTIONAL SECURED	21,500,000.000	Local	99.998333	21,499,641.66	99.998333	21,499,641.66	0.00	0.97
			Base	99.998333	21,499,641.66	99.998333	21,499,641.66	0.00	0.97
45779QAK2	INSTITUTIONAL SECURED	25,000,000.000	Local	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.13
			Base	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.13
47816GBB4	JOHNSON & JOHNSON	10,000,000.000	Local	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.45
			Base	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.45
4820P3B10	JUPITER SECT CO LLC	25,000,000.000	Local	99.989667	24,997,416.66	99.989667	24,997,416.66	0.00	1.13
			Base	99.989667	24,997,416.66	99.989667	24,997,416.66	0.00	1.13
4820P3BJ1	JUPITER SECT CO LLC	5,000,000.000	Local	99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.23
			Base	99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.23

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4820P3CB7	JUPITER SECT CO LLC	20,000,000.000	Local	99.969333	19,993,866.67	99.969333	11 Mar 2022	19,993,866.67	0.00	0.90
			Base	99.969333	19,993,866.67	99.969333	19,993,866.67	0.00	0.90	
52953BA52	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.998111	4,999,905.56	99.998111	05 Jan 2022	4,999,905.56	0.00	0.23
			Base	99.998111	4,999,905.56	99.998111	4,999,905.56	0.00	0.23	
52953BAK9	LEXINGTN PKR CAP CO LL	5,150,000.000	Local	99.993500	5,149,665.25	99.993500	19 Jan 2022	5,149,665.25	0.00	0.23
			Base	99.993500	5,149,665.25	99.993500	5,149,665.25	0.00	0.23	
52953BAT0	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.989889	14,998,483.33	99.989889	27 Jan 2022	14,998,483.33	0.00	0.68
			Base	99.989889	14,998,483.33	99.989889	14,998,483.33	0.00	0.68	
52953BB36	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.986250	4,999,312.50	99.986250	03 Feb 2022	4,999,312.50	0.00	0.23
			Base	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.23	
52953BBQ5	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.970000	19,994,000.00	99.970000	24 Feb 2022	19,994,000.00	0.00	0.90
			Base	99.970000	19,994,000.00	99.970000	19,994,000.00	0.00	0.90	
53127UBU3	LIBERTY FUNDING LLC	25,000,000.000	Local	99.977444	24,994,361.11	99.977444	28 Feb 2022	24,994,361.11	0.00	1.13
			Base	99.977444	24,994,361.11	99.977444	24,994,361.11	0.00	1.13	
56274MA69	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.998056	14,999,708.33	99.998056	06 Jan 2022	14,999,708.33	0.00	0.68
			Base	99.998056	14,999,708.33	99.998056	14,999,708.33	0.00	0.68	
56274MAX0	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.983333	19,996,666.67	99.983333	31 Jan 2022	19,996,666.67	0.00	0.90
			Base	99.983333	19,996,666.67	99.983333	19,996,666.67	0.00	0.90	
56274MBH4	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.979111	14,996,866.67	99.979111	17 Feb 2022	14,996,866.67	0.00	0.68
			Base	99.979111	14,996,866.67	99.979111	14,996,866.67	0.00	0.68	

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57576KAK5	MASSACHUSETTS MUT LIFE INS CO				0.080000	19 Jan 2022			
		10,000,000.000	Local	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.45
			Base	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.45
59157UAM2	METLIFE SHORT TERM FDG				0.120000	21 Jan 2022			
		15,000,000.000	Local	99.993333	14,999,000.00	99.993333	14,999,000.00	0.00	0.68
			Base	99.993333	14,999,000.00	99.993333	14,999,000.00	0.00	0.68
59157UDB3	METLIFE SHORT TERM FDG				0.120000	11 Apr 2022			
		10,000,000.000	Local	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.45
			Base	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.45
59157UEG1	METLIFE SHORT TERM FDG				0.155000	16 May 2022			
		10,000,000.000	Local	99.941875	9,994,187.50	99.941875	9,994,187.50	0.00	0.45
			Base	99.941875	9,994,187.50	99.941875	9,994,187.50	0.00	0.45
62455BB20	MOUNTCLIFF				0.150000	02 Feb 2022			
		15,000,000.000	Local	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.68
			Base	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.68
62455BC11	MOUNTCLIFF				0.200000	01 Mar 2022			
		20,000,000.000	Local	99.967222	19,993,444.45	99.967222	19,993,444.45	0.00	0.90
			Base	99.967222	19,993,444.45	99.967222	19,993,444.45	0.00	0.90
62455BC94	MOUNTCLIFF				0.250000	09 Mar 2022			
		15,000,000.000	Local	99.953472	14,993,020.84	99.953472	14,993,020.84	0.00	0.68
			Base	99.953472	14,993,020.84	99.953472	14,993,020.84	0.00	0.68
63307MCU1	NATIONAL BK OF CANAD				0.210000	28 Mar 2022			
		25,000,000.000	Local	99.949833	24,987,458.33	99.949833	24,987,458.33	0.00	1.13
			Base	99.949833	24,987,458.33	99.949833	24,987,458.33	0.00	1.13
63763QAK3	NATIONAL SECS CLEARING				0.090000	19 Jan 2022			
		25,000,000.000	Local	99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.13
			Base	99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.13
63763QB22	NATIONAL SECS CLEARING				0.090000	02 Feb 2022			
		25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.13
			Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.13

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64951XB19	NEW YORK LFE CAP COR	20,000,000.000	Local	99.993972	19,998,794.45	99.993972	19,998,794.45	0.00	0.90
			Base	99.993972	19,998,794.45	99.993972	19,998,794.45	0.00	0.90
64951XC34	NEW YORK LFE CAP COR	15,000,000.000	Local	99.984750	14,997,712.50	99.984750	14,997,712.50	0.00	0.68
			Base	99.984750	14,997,712.50	99.984750	14,997,712.50	0.00	0.68
64951XCU4	NEW YORK LFE CAP COR	9,513,000.000	Local	99.980889	9,511,181.96	99.980889	9,511,181.96	0.00	0.43
			Base	99.980889	9,511,181.96	99.980889	9,511,181.96	0.00	0.43
6698M5CE7	NOVARTIS FNC CRP	10,000,000.000	Local	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.45
			Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.45
67983UAK9	OLD LINE FUNDING LLC	5,000,000.000	Local	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.23
			Base	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.23
67983UBN2	OLD LINE FUNDING LLC	7,575,000.000	Local	99.979778	7,573,468.17	99.979778	7,573,468.17	0.00	0.34
			Base	99.979778	7,573,468.17	99.979778	7,573,468.17	0.00	0.34
67983UCF8	OLD LINE FUNDING LLC	20,000,000.000	Local	99.969583	19,993,916.66	99.969583	19,993,916.66	0.00	0.90
			Base	99.969583	19,993,916.66	99.969583	19,993,916.66	0.00	0.90
67983UCW1	OLD LINE FUNDING LLC	20,000,000.000	Local	99.946222	19,989,244.45	99.946222	19,989,244.45	0.00	0.90
			Base	99.946222	19,989,244.45	99.946222	19,989,244.45	0.00	0.90
74271UAX8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.13
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.13
74271UC16	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.988528	24,997,131.94	99.988528	24,997,131.94	0.00	1.13
			Base	99.988528	24,997,131.94	99.988528	24,997,131.94	0.00	1.13

& 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

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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	
78009BCU4	ROYAL BK OF CANADA	20,000,000.000	Local	99.964167	19,992,833.33	99.964167	19,992,833.33	0.00	0.90
			Base	99.964167	19,992,833.33	99.964167	19,992,833.33	0.00	0.90
78012U2C8	ROYAL BK OF CANADA	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
8085A3AB1	SCHWAB CHARLES CORP	15,000,000.000	Local	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.68
			Base	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.68
82124MBG4	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.982111	24,995,527.78	99.982111	24,995,527.78	0.00	1.13
			Base	99.982111	24,995,527.78	99.982111	24,995,527.78	0.00	1.13
82124MBJ8	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	1.13
			Base	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	1.13
86562LB92	SUMITOMO MTSU BKG CORP	15,075,000.000	Local	99.984833	15,072,713.63	99.984833	15,072,713.63	0.00	0.68
			Base	99.984833	15,072,713.63	99.984833	15,072,713.63	0.00	0.68
86564G6V8	SUMITOMO MITSUI TRUST NY	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.13
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.13
88602UB90	THUNDER BAY FNDNG LLC	8,337,000.000	Local	99.985917	8,335,825.87	99.985917	8,335,825.87	0.00	0.38
			Base	99.985917	8,335,825.87	99.985917	8,335,825.87	0.00	0.38
88602UBQ2	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.976000	14,996,400.03	99.976000	14,996,400.03	0.00	0.68
			Base	99.976000	14,996,400.03	99.976000	14,996,400.03	0.00	0.68
88602UD64	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.960417	14,994,062.50	99.960417	14,994,062.50	0.00	0.68
			Base	99.960417	14,994,062.50	99.960417	14,994,062.50	0.00	0.68

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ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

As of: December 31, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
88602UE30	THUNDER BAY FNDNG LLC				0.200000	03 May 2022			
		10,000,000.000	Local	99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	0.45
			Base	99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	0.45
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022			
		23,000,000.000	Local	99.969444	22,992,972.22	99.969444	22,992,972.22	0.00	1.04
			Base	99.969444	22,992,972.22	99.969444	22,992,972.22	0.00	1.04
89119BD45	TORONTO DOMINION BANK				0.220000	04 Apr 2022			
		10,000,000.000	Local	99.943167	9,994,316.67	99.943167	9,994,316.67	0.00	0.45
			Base	99.943167	9,994,316.67	99.943167	9,994,316.67	0.00	0.45
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022			
		10,000,000.000	Local	99.942861	9,994,286.11	99.942861	9,994,286.11	0.00	0.45
			Base	99.942861	9,994,286.11	99.942861	9,994,286.11	0.00	0.45
89119BFV3	TORONTO DOMINION BANK				0.205000	29 Jun 2022			
		7,500,000.000	Local	99.898069	7,492,355.21	99.898069	7,492,355.21	0.00	0.34
			Base	99.898069	7,492,355.21	99.898069	7,492,355.21	0.00	0.34
89233HA38	TOYOTA MOTOR CREDIT				0.210000	03 Jan 2022			
		25,000,000.000	Local	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.13
			Base	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.13
89233HCR3	TOYOTA MOTOR CREDIT				0.170000	25 Mar 2022			
		25,000,000.000	Local	99.960806	24,990,201.39	99.960806	24,990,201.39	0.00	1.13
			Base	99.960806	24,990,201.39	99.960806	24,990,201.39	0.00	1.13
91058TZX7	UNITED HEALTHCARE CO				0.120000	31 Dec 2021			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
912796M97	TREASURY BILL 03/22 0.00000				0.062500	10 Mar 2022			
		10,000,000.000	Local	99.988195	9,998,819.45	99.988195	9,998,819.45	0.00	0.45
			Base	99.988195	9,998,819.45	99.988195	9,998,819.45	0.00	0.45
92646LA34	VICTORY RECEIVABLES				0.100000	03 Jan 2022			
		10,000,000.000	Local	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.45
			Base	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.45

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Books Closed

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646LAA8	VICTORY RECEIVABLES	20,000,000.000	Local	99.997750	19,999,550.00	99.997750	19,999,550.00	0.00	0.90
			Base	99.997750	19,999,550.00	99.997750	19,999,550.00	0.00	0.90
92646LC16	VICTORY RECEIVABLES	20,000,000.000	Local	99.968861	19,993,772.22	99.968861	19,993,772.22	0.00	0.90
			Base	99.968861	19,993,772.22	99.968861	19,993,772.22	0.00	0.90
927WWR006	TD SECURITIES TD SECURITIES	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.77
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.77
9612C1EK9	WESTPAC BANKING CORP.	15,000,000.000	Local	99.927167	14,989,075.00	99.927167	14,989,075.00	0.00	0.68
			Base	99.927167	14,989,075.00	99.927167	14,989,075.00	0.00	0.68
9612C1L13	WESTPAC BANKING CORP.	10,000,000.000	Local	99.712889	9,971,288.89	99.712889	9,971,288.89	0.00	0.45
			Base	99.712889	9,971,288.89	99.712889	9,971,288.89	0.00	0.45
96130AKF4	WESTPAC BKING CORP N	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.68
979QRC005	BANK OF AMERICA REPO	97,899,144.290	Local	100.000000	97,899,144.29	100.000000	97,899,144.29	0.00	4.42
			Base	100.000000	97,899,144.29	100.000000	97,899,144.29	0.00	4.42
US DOLLAR Total									
		2,074,497,144.290	Local		2,074,118,255.33		2,074,118,255.33	0.00	93.64
			Base		2,074,118,255.33		2,074,118,255.33	0.00	93.64
CASH EQUIVALENT Total									
		2,074,497,144.290	Base		2,074,118,255.33		2,074,118,255.33	0.00	93.64
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022			
		0.010	Local	100.000000	0.01	100.000000	0.01	0.00	0.00
Original Face:		10,000,000.000	Base	100.000000	0.01	100.000000	0.01	0.00	0.00
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1				0.157880	15 Aug 2022			
		768,927.510	Local	100.000000	768,927.51	99.994790	768,887.45	-40.06	0.03
Original Face:		13,000,000.000	Base	100.000000	768,927.51	99.994790	768,887.45	-40.06	0.03
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022			
		1,677,853.040	Local	100.000000	1,677,853.04	99.981850	1,677,548.51	-304.53	0.08
Original Face:		4,500,000.000	Base	100.000000	1,677,853.04	99.981850	1,677,548.51	-304.53	0.08
36262XAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1				0.129450	22 Aug 2022			
		2,771,198.890	Local	100.000000	2,771,198.89	99.983000	2,770,727.79	-471.10	0.13
Original Face:		11,325,000.000	Base	100.000000	2,771,198.89	99.983000	2,770,727.79	-471.10	0.13
912796C31	TREASURY BILL 01/22 0.00000					27 Jan 2022			
		10,000,000.000	Local	99.995992	9,999,599.17	99.999625	9,999,962.50	363.33	0.45
			Base	99.995992	9,999,599.17	99.999625	9,999,962.50	363.33	0.45
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022			
		20,000,000.000	Local	99.984625	19,996,925.00	99.988760	19,997,752.00	827.00	0.90
			Base	99.984625	19,996,925.00	99.988760	19,997,752.00	827.00	0.90
912796L98	TREASURY BILL 03/22 0.00000					03 Mar 2022			
		10,000,000.000	Local	99.990647	9,999,064.69	99.993972	9,999,397.20	332.51	0.45
			Base	99.990647	9,999,064.69	99.993972	9,999,397.20	332.51	0.45
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022			
		10,000,000.000	Local	99.935906	9,993,590.57	99.809931	9,980,993.10	-12,597.47	0.45
			Base	99.935906	9,993,590.57	99.809931	9,980,993.10	-12,597.47	0.45
912796N39	TREASURY BILL 03/22 0.00000					31 Mar 2022			
		10,000,000.000	Local	99.982447	9,998,244.74	99.990000	9,999,000.00	755.26	0.45
			Base	99.982447	9,998,244.74	99.990000	9,999,000.00	755.26	0.45
912796N47	TREASURY BILL 04/22 0.00000					07 Apr 2022			
		10,000,000.000	Local	99.978261	9,997,826.10	99.983833	9,998,383.30	557.20	0.45
			Base	99.978261	9,997,826.10	99.983833	9,998,383.30	557.20	0.45

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Books Closed

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796N96	TREASURY BILL 11/22 0.00000				0.010000	03 Nov 2022			
	10,000,000.000	Local	99.864000	9,986,399.98	99.790643	9,979,064.30	-7,335.68		0.45
		Base	99.864000	9,986,399.98	99.790643	9,979,064.30	-7,335.68		0.45
912796Q69	TREASURY BILL 01/22 0.00000					11 Jan 2022			
	10,000,000.000	Local	99.998361	9,999,836.11	100.000649	10,000,064.90	228.79		0.45
		Base	99.998361	9,999,836.11	100.000649	10,000,064.90	228.79		0.45
912796Q77	TREASURY BILL 01/22 0.00000					18 Jan 2022			
	10,000,000.000	Local	99.997285	9,999,728.49	100.000187	10,000,018.70	290.21		0.45
		Base	99.997285	9,999,728.49	100.000187	10,000,018.70	290.21		0.45
912796S26	TREASURY BILL 03/22 0.00000					01 Mar 2022			
	10,000,000.000	Local	99.991600	9,999,160.00	99.995000	9,999,500.00	340.00		0.45
		Base	99.991600	9,999,160.00	99.995000	9,999,500.00	340.00		0.45
912796U23	CASH MGMT BILL 04/22 0.00000					26 Apr 2022			
	10,000,000.000	Local	99.966458	9,996,645.84	99.979056	9,997,905.60	1,259.76		0.45
		Base	99.966458	9,996,645.84	99.979056	9,997,905.60	1,259.76		0.45
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022			
	10,000,000.000	Local	100.007517	10,000,751.74	99.914062	9,991,406.20	-9,345.54		0.45
		Base	100.007517	10,000,751.74	99.914062	9,991,406.20	-9,345.54		0.45
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1				0.159460	21 Nov 2022			
	5,712,518.740	Local	100.000000	5,712,518.74	100.031470	5,714,316.47	1,797.73		0.26
Original Face:	9,000,000.000	Base	100.000000	5,712,518.74	100.031470	5,714,316.47	1,797.73		0.26
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022			
	0.030	Local	100.000000	0.03	100.000000	0.03	0.00		0.00
Original Face:	10,000,000.000	Base	100.000000	0.03	100.000000	0.03	0.00		0.00
US DOLLAR Total	140,930,498.220	Local		140,898,270.65		140,874,928.06	-23,342.59		6.36
Original Face:	57,825,000.000	Base		140,898,270.65		140,874,928.06	-23,342.59		6.36
FIXED INCOME Total	140,930,498.220	Base		140,898,270.65		140,874,928.06	-23,342.59		6.36

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		57,825,000.000						

Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,215,427,642.490	Base	2,215,016,525.96		2,214,993,183.37	-23,342.59	100.00
Original Face:		57,825,000.000						

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: January 10, 2022



STATE STREET

As of: December 31, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-3,084.930	Local	1.000000	-3,084.93	1.000000	-3,084.93	0.00	0.00
			Base	1.000000	-3,084.93	1.000000	-3,084.93	0.00	0.00

US DOLLAR Total									
		-3,084.930	Local		-3,084.93		-3,084.93	0.00	0.00
			Base		-3,084.93		-3,084.93	0.00	0.00

CASH Total									
		-3,084.930	Base		-3,084.93		-3,084.93	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				0.030000	03 Jan 2022		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	10.55
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	10.55

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.010074	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.26
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.26

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	03 Jan 2022		
	329,996,387.830	Local	100.000000	329,996,387.83	100.000000	329,996,387.83	0.00	13.92
		Base	100.000000	329,996,387.83	100.000000	329,996,387.83	0.00	13.92

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	06 Jan 2022		
	225,000,000.000	Local	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	9.49
		Base	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	9.49

912796C31	TREASURY BILL 01/22 0.00000				0.045000	27 Jan 2022		
	20,000,000.000	Local	99.996750	19,999,350.00	99.996750	19,999,350.00	0.00	0.84
		Base	99.996750	19,999,350.00	99.996750	19,999,350.00	0.00	0.84

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



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
912796D30	TREASURY BILL 02/22 0.00000					0.065000	24 Feb 2022		
	10,000,000.000	Local		99.990250	9,999,025.00	99.990250	9,999,025.00	0.00	0.42
		Base		99.990250	9,999,025.00	99.990250	9,999,025.00	0.00	0.42
912796J42	TREASURY BILL 06/22 0.00000					0.067500	16 Jun 2022		
	10,000,000.000	Local		99.968875	9,996,887.50	99.968875	9,996,887.50	0.00	0.42
		Base		99.968875	9,996,887.50	99.968875	9,996,887.50	0.00	0.42
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
	10,000,000.000	Local		99.960931	9,996,093.05	99.960931	9,996,093.05	0.00	0.42
		Base		99.960931	9,996,093.05	99.960931	9,996,093.05	0.00	0.42
912796K65	TREASURY BILL 01/22 0.00000					0.061500	06 Jan 2022		
	20,000,000.000	Local		99.999146	19,999,829.17	99.999146	19,999,829.17	0.00	0.84
		Base		99.999146	19,999,829.17	99.999146	19,999,829.17	0.00	0.84
912796L64	TREASURY BILL 08/22 0.00000					0.107500	11 Aug 2022		
	20,000,000.000	Local		99.942958	19,988,591.66	99.942958	19,988,591.66	0.00	0.84
		Base		99.942958	19,988,591.66	99.942958	19,988,591.66	0.00	0.84
912796L98	TREASURY BILL 03/22 0.00000					0.057000	03 Mar 2022		
	30,000,000.000	Local		99.990511	29,997,153.34	99.990511	29,997,153.34	0.00	1.27
		Base		99.990511	29,997,153.34	99.990511	29,997,153.34	0.00	1.27
912796M71	TREASURY BILL 09/22 0.00000					0.090000	08 Sep 2022		
	20,000,000.000	Local		99.943403	19,988,680.55	99.943403	19,988,680.55	0.00	0.84
		Base		99.943403	19,988,680.55	99.943403	19,988,680.55	0.00	0.84
912796M97	TREASURY BILL 03/22 0.00000					0.062500	10 Mar 2022		
	50,000,000.000	Local		99.988950	49,994,475.01	99.988950	49,994,475.01	0.00	2.11
		Base		99.988950	49,994,475.01	99.988950	49,994,475.01	0.00	2.11
912796N39	TREASURY BILL 03/22 0.00000					0.058600	31 Mar 2022		
	20,000,000.000	Local		99.985514	19,997,102.86	99.985514	19,997,102.86	0.00	0.84
		Base		99.985514	19,997,102.86	99.985514	19,997,102.86	0.00	0.84
912796Q28	TREASURY BILL 05/22 0.00000					0.060000	12 May 2022		
	10,000,000.000	Local		99.978167	9,997,816.67	99.978167	9,997,816.67	0.00	0.42
		Base		99.978167	9,997,816.67	99.978167	9,997,816.67	0.00	0.42

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912796Q69	TREASURY BILL 01/22 0.00000	30,000,000.000	Local	99.998569	29,999,570.83	99.998569	29,999,570.83	0.00	1.27
			Base	99.998569	29,999,570.83	99.998569	29,999,570.83	0.00	1.27
912796Q93	TREASURY BILL 02/22 0.00000	30,000,000.000	Local	99.995479	29,998,643.75	99.995479	29,998,643.75	0.00	1.27
			Base	99.995479	29,998,643.75	99.995479	29,998,643.75	0.00	1.27
912796R92	TREASURY BILL 02/22 0.00000	20,000,000.000	Local	99.993356	19,998,671.11	99.993356	19,998,671.11	0.00	0.84
			Base	99.993356	19,998,671.11	99.993356	19,998,671.11	0.00	0.84
926NKW009	AMHERST PIERPONT 04/15 VAR	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.69
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.69
926NKW009	AMHERST PIERPONT 04/15 VAR	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
926NKW009	AMHERST PIERPONT 04/15 VAR	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
935MUR901	WESTERN ALLIANCE BANK	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.21
			Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.21
942PVK008	WAM AZ 1 WAM AZR 1	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.21
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.21
942PVKII0	WAM AZ 2 WAM AZR 2	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.21
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.21
942PVL006	WAM AZ 4 WAM AZR 4	40,040,617.280	Local	100.000000	40,040,617.28	100.000000	40,040,617.28	0.00	1.69
			Base	100.000000	40,040,617.28	100.000000	40,040,617.28	0.00	1.69

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942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
	8,012,465.830	Local	100.000000	8,012,465.83	100.000000	8,012,465.83	0.00	0.34	
		Base	100.000000	8,012,465.83	100.000000	8,012,465.83	0.00	0.34	
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
	5,004,983.720	Local	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.21	
		Base	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.21	
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.050000	01 Jan 2022		
	3,084.960	Local	100.000000	3,084.96	100.000000	3,084.96	0.00	0.00	
		Base	100.000000	3,084.96	100.000000	3,084.96	0.00	0.00	
985FHY004	MITSUBISHI UFJ REPO					0.040000	03 Jan 2022		
	15,893,271.590	Local	100.000000	15,893,271.59	100.000000	15,893,271.59	0.00	0.67	
		Base	100.000000	15,893,271.59	100.000000	15,893,271.59	0.00	0.67	
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002					0.250000	07 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42	
US DOLLAR Total									
	1,345,189,382.670	Local		1,345,141,273.17		1,345,141,273.17	0.00	56.76	
		Base		1,345,141,273.17		1,345,141,273.17	0.00	56.76	
CASH EQUIVALENT Total									
	1,345,189,382.670	Base		1,345,141,273.17		1,345,141,273.17	0.00	56.76	
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796A90	TREASURY BILL 12/21 0.00000					0.010000	30 Dec 2021		
	0.000	Local	0.000000	10,860.00	0.000000	0.00	-10,860.00	0.00	
		Base	0.000000	10,860.00	0.000000	0.00	-10,860.00	0.00	
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
	30,000,000.000	Local	99.994981	29,998,494.18	99.999625	29,999,887.50	1,393.32	1.27	
		Base	99.994981	29,998,494.18	99.999625	29,999,887.50	1,393.32	1.27	

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912796F38	TREASURY BILL 03/22 0.00000					0.010000	24 Mar 2022		
	90,000,000.000	Local		99.985966	89,987,369.61	99.988760	89,989,884.00	2,514.39	3.80
		Base		99.985966	89,987,369.61	99.988760	89,989,884.00	2,514.39	3.80
912796H44	TREASURY BILL 05/22 0.00000						19 May 2022		
	10,000,000.000	Local		99.974700	9,997,469.97	99.964767	9,996,476.70	-993.27	0.42
		Base		99.974700	9,997,469.97	99.964767	9,996,476.70	-993.27	0.42
912796L98	TREASURY BILL 03/22 0.00000						03 Mar 2022		
	20,000,000.000	Local		99.990596	19,998,119.19	99.993972	19,998,794.40	675.21	0.84
		Base		99.990596	19,998,119.19	99.993972	19,998,794.40	675.21	0.84
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
	10,000,000.000	Local		99.935906	9,993,590.57	99.809931	9,980,993.10	-12,597.47	0.42
		Base		99.935906	9,993,590.57	99.809931	9,980,993.10	-12,597.47	0.42
912796M97	TREASURY BILL 03/22 0.00000						10 Mar 2022		
	20,000,000.000	Local		99.989328	19,997,865.56	99.991375	19,998,275.00	409.44	0.84
		Base		99.989328	19,997,865.56	99.991375	19,998,275.00	409.44	0.84
912796N21	TREASURY BILL 03/22 0.00000						17 Mar 2022		
	20,000,000.000	Local		99.987396	19,997,479.18	99.990975	19,998,195.00	715.82	0.84
		Base		99.987396	19,997,479.18	99.990975	19,998,195.00	715.82	0.84
912796N39	TREASURY BILL 03/22 0.00000					0.010000	31 Mar 2022		
	50,000,000.000	Local		99.981458	49,990,729.23	99.990000	49,995,000.00	4,270.77	2.11
		Base		99.981458	49,990,729.23	99.990000	49,995,000.00	4,270.77	2.11
912796N47	TREASURY BILL 04/22 0.00000					0.010000	07 Apr 2022		
	80,000,000.000	Local		99.980568	79,984,454.00	99.983833	79,987,066.40	2,612.40	3.37
		Base		99.980568	79,984,454.00	99.983833	79,987,066.40	2,612.40	3.37
912796N54	TREASURY BILL 11/21 0.00000					0.010000	09 Nov 2021		
	0.000	Local		0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
912796N88	TREASURY BILL 11/21 0.00000						30 Nov 2021		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00

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912796P45	WI TREASURY SEC. 05/22 0	10,000,000.000	Local	99.979332	9,997,933.16	99.969250	9,996,925.00	-1,008.16	0.42
			Base	99.979332	9,997,933.16	99.969250	9,996,925.00	-1,008.16	0.42
912796P86	TREASURY BILL 12/21 0.00000	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
			Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912796Q36	TREASURY BILL 05/22 0.00000	10,000,000.000	Local	99.973417	9,997,341.69	99.959400	9,995,940.00	-1,401.69	0.42
			Base	99.973417	9,997,341.69	99.959400	9,995,940.00	-1,401.69	0.42
912796Q44	TREASURY BILL 06/22 0.00000	10,000,000.000	Local	99.959889	9,995,988.87	99.955375	9,995,537.50	-451.37	0.42
			Base	99.959889	9,995,988.87	99.955375	9,995,537.50	-451.37	0.42
912796Q51	TREASURY BILL 01/22 0.00000	90,000,000.000	Local	99.999521	89,999,568.75	100.000714	90,000,642.60	1,073.85	3.80
			Base	99.999521	89,999,568.75	100.000714	90,000,642.60	1,073.85	3.80
912796Q69	TREASURY BILL 01/22 0.00000	70,000,000.000	Local	99.998421	69,998,894.49	100.000649	70,000,454.30	1,559.81	2.95
			Base	99.998421	69,998,894.49	100.000649	70,000,454.30	1,559.81	2.95
912796Q77	TREASURY BILL 01/22 0.00000	50,000,000.000	Local	99.997365	49,998,682.53	100.000187	50,000,093.50	1,410.97	2.11
			Base	99.997365	49,998,682.53	100.000187	50,000,093.50	1,410.97	2.11
912796Q93	TREASURY BILL 02/22 0.00000	40,000,000.000	Local	99.996079	39,998,431.60	99.998222	39,999,288.80	857.20	1.69
			Base	99.996079	39,998,431.60	99.998222	39,999,288.80	857.20	1.69
912796R50	TREASURY BILL 06/22 0.00000	10,000,000.000	Local	99.910500	9,991,050.04	99.902040	9,990,204.00	-846.04	0.42
			Base	99.910500	9,991,050.04	99.902040	9,990,204.00	-846.04	0.42
912796R76	TREASURY BILL 02/22 0.00000	20,000,000.000	Local	99.994828	19,998,965.59	99.999187	19,999,837.40	871.81	0.84
			Base	99.994828	19,998,965.59	99.999187	19,999,837.40	871.81	0.84

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912796R84	TREASURY BILL 02/22 0.00000					15 Feb 2022			
		20,000,000.000	Local	99.993750	19,998,749.96	99.997338	19,999,467.60	717.64	0.84
			Base	99.993750	19,998,749.96	99.997338	19,999,467.60	717.64	0.84
912796S26	TREASURY BILL 03/22 0.00000				0.010000	01 Mar 2022			
		60,000,000.000	Local	99.992222	59,995,333.20	99.995000	59,997,000.00	1,666.80	2.53
			Base	99.992222	59,995,333.20	99.995000	59,997,000.00	1,666.80	2.53
912796T25	CASH MGMT BILL 03/22 0.00000				0.010000	29 Mar 2022			
		40,000,000.000	Local	99.985379	39,994,151.66	99.988267	39,995,306.80	1,155.14	1.69
			Base	99.985379	39,994,151.66	99.988267	39,995,306.80	1,155.14	1.69
912796T74	CASH MGMT BILL 04/22 0.00000					05 Apr 2022			
		10,000,000.000	Local	99.982375	9,998,237.50	99.985486	9,998,548.60	311.10	0.42
			Base	99.982375	9,998,237.50	99.985486	9,998,548.60	311.10	0.42
912796T82	CASH MGMT BILL 04/22 0.00000					12 Apr 2022			
		10,000,000.000	Local	99.974750	9,997,475.00	99.987250	9,998,725.00	1,250.00	0.42
			Base	99.974750	9,997,475.00	99.987250	9,998,725.00	1,250.00	0.42
912796T90	CASH MGMT BILL 04/22 0.00000					19 Apr 2022			
		10,000,000.000	Local	99.975400	9,997,540.00	99.983953	9,998,395.30	855.30	0.42
			Base	99.975400	9,997,540.00	99.983953	9,998,395.30	855.30	0.42
912796U23	CASH MGMT BILL 04/22 0.00000					26 Apr 2022			
		10,000,000.000	Local	99.968024	9,996,802.36	99.979056	9,997,905.60	1,103.24	0.42
			Base	99.968024	9,996,802.36	99.979056	9,997,905.60	1,103.24	0.42
912796U72	CASH MGMT BILL 05/22 0.00000					03 May 2022			
		10,000,000.000	Local	99.964465	9,996,446.53	99.960994	9,996,099.40	-347.13	0.42
			Base	99.964465	9,996,446.53	99.960994	9,996,099.40	-347.13	0.42
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.84
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021			
		0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
			Base	0.000000	-0.18	0.000000	0.00	0.18	0.00

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912828W55	US TREASURY N/B 02/22 1.875	10,000,000.000	Local	100.285755	10,028,575.45	1.875000	28 Feb 2022	
			Base	100.285755	10,028,575.45	100.297698	10,029,769.80	1,194.35
912828W89	US TREASURY N/B 03/22 1.875	10,000,000.000	Local	100.438306	10,043,830.59	1.875000	31 Mar 2022	
			Base	100.438306	10,043,830.59	100.442889	10,044,288.90	458.31
912828WZ9	US TREASURY N/B 04/22 1.75	10,000,000.000	Local	100.555039	10,055,503.87	1.750000	30 Apr 2022	
			Base	100.555039	10,055,503.87	100.542338	10,054,233.80	-1,270.07
912828ZR4	US TREASURY N/B 05/22 0.125	10,000,000.000	Local	100.014885	10,001,488.53	0.125000	31 May 2022	
			Base	100.014885	10,001,488.53	100.000000	10,000,000.00	-1,488.53
912828ZX1	US TREASURY N/B 06/22 0.125	20,000,000.000	Local	100.015943	20,003,188.60	0.125000	30 Jun 2022	
			Base	100.015943	20,003,188.60	99.964844	19,992,968.80	-10,219.80
91282CAA9	US TREASURY FRN 07/22 VAR	5,000,000.000	Local	99.997073	4,999,853.65	0.140018	31 Jul 2022	
			Base	99.997073	4,999,853.65	100.034133	5,001,706.65	1,853.00
91282CAC5	US TREASURY N/B 07/22 0.125	10,000,000.000	Local	100.012224	10,001,222.36	0.125000	31 Jul 2022	
			Base	100.012224	10,001,222.36	99.941406	9,994,140.60	-7,081.76
91282CAG6	US TREASURY N/B 08/22 0.125	20,000,000.000	Local	100.012548	20,002,509.56	0.125000	31 Aug 2022	
			Base	100.012548	20,002,509.56	99.914062	19,982,812.40	-19,697.16
91282CAN1	US TREASURY N/B 09/22 0.125	20,000,000.000	Local	100.010196	20,002,039.14	0.125000	30 Sep 2022	
			Base	100.010196	20,002,039.14	99.890625	19,978,125.00	-23,914.14
91282CAR2	US TREASURY N/B 10/22 0.125	20,000,000.000	Local	99.980803	19,996,160.51	0.125000	31 Oct 2022	
			Base	99.980803	19,996,160.51	99.851562	19,970,312.40	-25,848.11

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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	
91282CAS0	US TREASURY FRN 10/22 VAR				0.140018	31 Oct 2022			
		5,000,000.000	Local	100.000839	5,000,041.95	100.044890	5,002,244.50	2,202.55	0.21
			Base	100.000839	5,000,041.95	100.044890	5,002,244.50	2,202.55	0.21
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022			
		20,000,000.000	Local	99.988924	19,997,784.73	99.796875	19,959,375.00	-38,409.73	0.84
			Base	99.988924	19,997,784.73	99.796875	19,959,375.00	-38,409.73	0.84
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022			
		25,000,000.000	Local	99.970130	24,992,532.42	99.714844	24,928,711.00	-63,821.42	1.05
			Base	99.970130	24,992,532.42	99.714844	24,928,711.00	-63,821.42	1.05
91282CDE8	US TREASURY FRN 10/23 VAR				0.120018	31 Oct 2023			
		10,000,000.000	Local	99.914835	9,991,483.45	100.014161	10,001,416.10	9,932.65	0.42
			Base	99.914835	9,991,483.45	100.014161	10,001,416.10	9,932.65	0.42
US DOLLAR Total									
		1,025,000,000.000	Local		1,025,024,238.86		1,024,845,048.45	-179,190.41	43.24
			Base		1,025,024,238.86		1,024,845,048.45	-179,190.41	43.24
FIXED INCOME Total									
		1,025,000,000.000	Base		1,025,024,238.86		1,024,845,048.45	-179,190.41	43.24

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,370,186,297.740	Base	2,370,162,427.10		2,369,983,236.69	-179,190.41	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				0.010001	31 Dec 2030		
		1,698.680	Local	99.989992		1,698.51	0.00	0.00
			Base	99.989992		1,698.51	0.00	0.00

US DOLLAR Total		1,698.680	Local			1,698.51	0.00	0.00
			Base			1,698.51	0.00	0.00

CASH EQUIVALENT Total

		1,698.680	Base			1,698.51	0.00	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST							
		312,133,727.364	Local	1.000213		312,200,109.47	1.000100	312,164,940.74
			Base	1.000213		312,200,109.47	1.000100	312,164,940.74

US DOLLAR Total		312,133,727.364	Local			312,200,109.47		312,164,940.74
			Base			312,200,109.47		312,164,940.74

EQUITY Total

		312,133,727.364	Base			312,200,109.47		312,164,940.74
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.120000	15 May 2031		
		17,305,000.000	Local	100.000000		17,305,000.00	100.000000	17,305,000.00
Original Face:		17,305,000.000	Base	100.000000		17,305,000.00	100.000000	17,305,000.00

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
160075ZNO	CHARLESTON CNTY SC SCH DIST CHASCD 03/22 FIXED 2					2.000000	01 Mar 2022		
	18,320,000.000	Local	100.311296	18,377,029.36	100.325950	18,379,714.04	2,684.68	3.17	
		Base	100.311296	18,377,029.36	100.325950	18,379,714.04	2,684.68	3.17	
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.100000	01 Jul 2029		
	11,720,000.000	Local	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.02	
Original Face:	11,720,000.000	Base	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.02	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	100.823221	5,041,161.05	101.420260	5,071,013.00	29,851.95	0.87	
		Base	100.823221	5,041,161.05	101.420260	5,071,013.00	29,851.95	0.87	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.100000	01 Apr 2038		
	9,280,000.000	Local	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.60	
		Base	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.60	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.100000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.13	
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.13	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local	100.315817	4,840,238.18	100.380760	4,843,371.67	3,133.49	0.83	
		Base	100.315817	4,840,238.18	100.380760	4,843,371.67	3,133.49	0.83	
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.100000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.89	
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.89	
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.090000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.45	
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.45	
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4					4.000000	01 Dec 2022		
	3,650,000.000	Local	103.517062	3,778,372.75	103.480910	3,777,053.22	-1,319.53	0.65	
		Base	103.517062	3,778,372.75	103.480910	3,777,053.22	-1,319.53	0.65	
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local	101.511260	3,852,352.31	102.000490	3,870,918.60	18,566.29	0.67	
		Base	101.511260	3,852,352.31	102.000490	3,870,918.60	18,566.29	0.67	

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.080000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.42
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.42
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.100000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.16
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.16
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	107.238459	1,528,148.04	107.089560	1,526,026.23	-2,121.81	0.26
		Base	107.238459	1,528,148.04	107.089560	1,526,026.23	-2,121.81	0.26
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	111.693902	3,630,051.81	111.517200	3,624,309.00	-5,742.81	0.62
		Base	111.693902	3,630,051.81	111.517200	3,624,309.00	-5,742.81	0.62
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	102.757300	6,422,331.25	103.620370	6,476,273.13	53,941.88	1.12
		Base	102.757300	6,422,331.25	103.620370	6,476,273.13	53,941.88	1.12
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.100000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.58
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.58
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.100000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.70
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.70
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.100000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.76
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.76
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.080000	15 Nov 2034		
	5,600,000.000	Local	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.97
Original Face:	5,600,000.000	Base	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.97
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.110000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.57

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
		2,715,000.000	Local 100.463500	2,727,584.02	100.571900	2,730,527.09	2,943.07	0.47
			Base 100.463500	2,727,584.02	100.571900	2,730,527.09	2,943.07	0.47
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.090000	01 Jan 2039		
		7,970,000.000	Local 100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.37
Original Face:		7,970,000.000	Base 100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.37
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.100000	01 Dec 2038		
		9,000,000.000	Local 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.55
			Base 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.55
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.090000	01 Dec 2044		
		25,250,000.000	Local 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.35
			Base 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.35
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
		2,535,000.000	Local 100.312316	2,542,917.22	100.378360	2,544,591.43	1,674.21	0.44
			Base 100.312316	2,542,917.22	100.378360	2,544,591.43	1,674.21	0.44
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.100000	15 Nov 2035		
		20,185,000.000	Local 100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.48
Original Face:		20,185,000.000	Base 100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.48
924166BT7	VERMONT ST EDUCNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.110000	01 Dec 2030		
		4,170,000.000	Local 100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.72
Original Face:		4,170,000.000	Base 100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.72
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
		1,420,000.000	Local 100.000000	1,420,000.00	100.000000	1,420,000.00	0.00	0.24
			Base 100.000000	1,420,000.00	100.000000	1,420,000.00	0.00	0.24
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.100000	01 Jun 2034		
		6,790,000.000	Local 100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.17
Original Face:		6,790,000.000	Base 100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.17
US DOLLAR Total								
		267,050,000.000	Local	268,025,185.99		268,128,797.41	103,611.42	46.21
Original Face:		155,335,000.000	Base	268,025,185.99		268,128,797.41	103,611.42	46.21

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

	267,050,000.000	Base		268,025,185.99		268,128,797.41	103,611.42	46.21
Original Face:	155,335,000.000							

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		579,185,426.044	Base	580,226,993.97		580,295,436.66	68,442.69	100.00
Original Face:		155,335,000.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		270,230.380	Local	1.000000	270,230.38	1.000000	270,230.38	0.00	0.04
			Base	1.000000	270,230.38	1.000000	270,230.38	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,230.380	Local	270,230.38		270,230.38	0.00	0.04
		Base	270,230.38		270,230.38	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,230.380	Base	270,230.38		270,230.38	0.00	0.04

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3AL4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	0.81
			Base	99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	0.81

0020A3BG4	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.973167	4,998,658.33	99.973167	4,998,658.33	0.00	0.81
			Base	99.973167	4,998,658.33	99.973167	4,998,658.33	0.00	0.81

02665KAQ0	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	0.81
			Base	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	0.81

0347M3FT6	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.865444	4,993,272.22	99.865444	4,993,272.22	0.00	0.80
			Base	99.865444	4,993,272.22	99.865444	4,993,272.22	0.00	0.80

07644BDR0	BEDFORD ROW FDG CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.946167	9,994,616.67	99.946167	9,994,616.67	0.00	1.61
			Base	99.946167	9,994,616.67	99.946167	9,994,616.67	0.00	1.61

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
17327BKH7	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	99.815361	4,990,768.05	99.815361	4,990,768.05	0.00	0.80
			Base	99.815361	4,990,768.05	99.815361	4,990,768.05	0.00	0.80
2063C1AM2	CONCORD MIN CPTL CO	10,000,000.000	Local	99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	1.61
			Base	99.991111	9,999,111.11	99.991111	9,999,111.11	0.00	1.61
2063C1B33	CONCORD MIN CPTL CO	5,000,000.000	Local	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.81
			Base	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.81
2284K1KC6	CROWN POINT CAP CO.	5,000,000.000	Local	99.779111	4,988,955.56	99.779111	4,988,955.56	0.00	0.80
			Base	99.779111	4,988,955.56	99.779111	4,988,955.56	0.00	0.80
2546R3JF2	DISNEY (WALT) CO THE	5,000,000.000	Local	99.835806	4,991,790.28	99.835806	4,991,790.28	0.00	0.80
			Base	99.835806	4,991,790.28	99.835806	4,991,790.28	0.00	0.80
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.997470	4,999,873.49	99.997470	4,999,873.49	0.00	0.81
			Base	99.997470	4,999,873.49	99.997470	4,999,873.49	0.00	0.81
41282KC14	HARLEY-DAVIDSON FND CP	5,000,000.000	Local	99.947556	4,997,377.78	99.947556	4,997,377.78	0.00	0.81
			Base	99.947556	4,997,377.78	99.947556	4,997,377.78	0.00	0.81
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.998444	4,999,922.22	99.998444	4,999,922.22	0.00	0.81
			Base	99.998444	4,999,922.22	99.998444	4,999,922.22	0.00	0.81

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FUND: ATZI



STATE STREET

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52953BB36	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.980750	4,999,037.50	0.210000	03 Feb 2022		
			Base	99.980750	4,999,037.50	99.980750	4,999,037.50	0.00	0.81
67983UDT7	OLD LINE FUNDING LLC	5,000,000.000	Local	99.946833	4,997,341.67	0.165000	27 Apr 2022		
			Base	99.946833	4,997,341.67	99.946833	4,997,341.67	0.00	0.81
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	10,000,000.000	Local	100.000000	10,000,000.00	0.300000	07 Feb 2022		
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.61
88602UDS6	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.948889	4,997,444.44	0.160000	26 Apr 2022		
			Base	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.81
979QHR003	SOUTH STREET REPO	93,000,000.000	Local	100.000000	93,000,000.00	0.040000	03 Jan 2022		
			Base	100.000000	93,000,000.00	100.000000	93,000,000.00	0.00	14.99
US DOLLAR Total		213,000,000.000	Local		212,946,379.04		212,946,379.04	0.00	34.31
			Base		212,946,379.04		212,946,379.04	0.00	34.31
CASH EQUIVALENT Total		213,000,000.000	Base		212,946,379.04		212,946,379.04	0.00	34.31

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	5,000,000.000	Local	99.919068	4,995,953.41	1.125000	15 Mar 2026	
			Base	99.919068	4,995,953.41	98.170527	4,908,526.35	-87,427.06
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45	5,000,000.000	Local	99.606686	4,980,334.28	1.450000	15 Sep 2030	
			Base	99.606686	4,980,334.28	94.078083	4,703,904.15	-276,430.13

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020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.988327	4,999,416.34	97.441301	4,872,065.05	-127,351.29	0.79
			Base	99.988327	4,999,416.34	97.441301	4,872,065.05	-127,351.29	0.79
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.729764	7,479,732.33	96.872218	7,265,416.35	-214,315.98	1.17
			Base	99.729764	7,479,732.33	96.872218	7,265,416.35	-214,315.98	1.17
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		5,000,000.000	Local	99.990488	4,999,524.38	99.541782	4,977,089.10	-22,435.28	0.80
			Base	99.990488	4,999,524.38	99.541782	4,977,089.10	-22,435.28	0.80
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				0.700003	04 Nov 2026			
		6,000,000.000	Local	100.000000	6,000,000.00	100.208940	6,012,536.40	12,536.40	0.97
			Base	100.000000	6,000,000.00	100.208940	6,012,536.40	12,536.40	0.97
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	98.085945	5,207,382.81	96.568260	5,126,808.92	-80,573.89	0.83
			Base	98.085945	5,207,382.81	96.568260	5,126,808.92	-80,573.89	0.83
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.827021	4,991,351.06	109.543918	5,477,195.90	485,844.84	0.88
			Base	99.827021	4,991,351.06	109.543918	5,477,195.90	485,844.84	0.88
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.624011	3,486,840.39	102.494844	3,587,319.54	100,479.15	0.58
			Base	99.624011	3,486,840.39	102.494844	3,587,319.54	100,479.15	0.58
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	97.233329	2,430,833.23	-69,166.77	0.39
			Base	100.000000	2,500,000.00	97.233329	2,430,833.23	-69,166.77	0.39
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	109.277564	2,731,939.11	107.520675	2,688,016.88	-43,922.23	0.43
			Base	109.277564	2,731,939.11	107.520675	2,688,016.88	-43,922.23	0.43
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000688	5,000,034.40	34.40	0.81
			Base	100.000000	5,000,000.00	100.000688	5,000,034.40	34.40	0.81

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064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.123880	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.123015	5,006,150.75	6,150.75	0.81	
		Base	100.000000	5,000,000.00	100.123015	5,006,150.75	6,150.75	0.81	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.991253	4,999,562.64	101.317455	5,065,872.75	66,310.11	0.82	
		Base	99.991253	4,999,562.64	101.317455	5,065,872.75	66,310.11	0.82	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.917119	4,995,855.93	108.198902	5,409,945.10	414,089.17	0.87	
		Base	99.917119	4,995,855.93	108.198902	5,409,945.10	414,089.17	0.87	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.935426	2,498,385.66	102.937688	2,573,442.20	75,056.54	0.41	
		Base	99.935426	2,498,385.66	102.937688	2,573,442.20	75,056.54	0.41	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.909979	4,995,498.94	101.821648	5,091,082.40	95,583.46	0.82	
		Base	99.909979	4,995,498.94	101.821648	5,091,082.40	95,583.46	0.82	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	4,408,699.600	Local	95.428196	4,207,142.51	94.985340	4,187,618.30	-19,524.21	0.67	
Original Face:	5,000,000.000	Base	95.428196	4,207,142.51	94.985340	4,187,618.30	-19,524.21	0.67	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	4,971,745.580	Local	98.095333	4,877,050.36	96.595570	4,802,485.98	-74,564.38	0.77	
Original Face:	5,000,000.000	Base	98.095333	4,877,050.36	96.595570	4,802,485.98	-74,564.38	0.77	
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	0.79	
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.79	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.964380	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.273737	5,013,686.85	13,686.85	0.81	
		Base	100.000000	5,000,000.00	100.273737	5,013,686.85	13,686.85	0.81	
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local	99.554989	4,977,749.43	104.207215	5,210,360.75	232,611.32	0.84	
		Base	99.554989	4,977,749.43	104.207215	5,210,360.75	232,611.32	0.84	

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14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local 99.971744	4,998,587.20	99.988088	4,999,404.40	817.20		0.81
			Base 99.971744	4,998,587.20	99.988088	4,999,404.40	817.20		0.81
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		5,000,000.000	Local 100.199860	5,009,992.98	99.703999	4,985,199.95	-24,793.03		0.80
			Base 100.199860	5,009,992.98	99.703999	4,985,199.95	-24,793.03		0.80
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025			
		1,240,000.000	Local 122.736912	1,521,937.71	120.006117	1,488,075.85	-33,861.86		0.24
			Base 122.736912	1,521,937.71	120.006117	1,488,075.85	-33,861.86		0.24
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				0.690003	06 Oct 2028			
		5,000,000.000	Local 100.000000	5,000,000.00	98.605137	4,930,256.85	-69,743.15		0.79
			Base 100.000000	5,000,000.00	98.605137	4,930,256.85	-69,743.15		0.79
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local 99.259496	2,481,487.41	96.911557	2,422,788.93	-58,698.48		0.39
			Base 99.259496	2,481,487.41	96.911557	2,422,788.93	-58,698.48		0.39
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.709750	15 Dec 2026			
		4,000,000.000	Local 100.000000	4,000,000.00	101.040920	4,041,636.80	41,636.80		0.65
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	101.040920	4,041,636.80	41,636.80		0.65
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local 99.668364	2,990,050.93	102.785747	3,083,572.41	93,521.48		0.50
			Base 99.668364	2,990,050.93	102.785747	3,083,572.41	93,521.48		0.50
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	103.303794	2,582,594.85	82,594.85		0.42
			Base 100.000000	2,500,000.00	103.303794	2,582,594.85	82,594.85		0.42
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		808,693.300	Local 101.172487	818,175.12	102.123756	825,867.97	7,692.85		0.13
Original Face:		5,000,000.000	Base 101.172487	818,175.12	102.123756	825,867.97	7,692.85		0.13
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
		1,165,494.150	Local 102.462264	1,194,191.69	105.348341	1,227,828.75	33,637.06		0.20
Original Face:		5,000,000.000	Base 102.462264	1,194,191.69	105.348341	1,227,828.75	33,637.06		0.20

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3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	123.553384	7,413,203.01	117.075794	7,024,547.64	-388,655.37	1.13
			Base	123.553384	7,413,203.01	117.075794	7,024,547.64	-388,655.37	1.13
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	120.523003	4,820,920.11	115.414142	4,616,565.68	-204,354.43	0.74
			Base	120.523003	4,820,920.11	115.414142	4,616,565.68	-204,354.43	0.74
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034			
		2,070,000.000	Local	126.199094	2,612,321.25	119.921886	2,482,383.04	-129,938.21	0.40
			Base	126.199094	2,612,321.25	119.921886	2,482,383.04	-129,938.21	0.40
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.434130	07 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.064113	5,003,205.65	3,205.65	0.81
			Base	100.000000	5,000,000.00	100.064113	5,003,205.65	3,205.65	0.81
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.882130	2,497,053.25	96.611151	2,415,278.78	-81,774.47	0.39
			Base	99.882130	2,497,053.25	96.611151	2,415,278.78	-81,774.47	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.723587	3,988,943.48	97.525192	3,901,007.68	-87,935.80	0.63
			Base	99.723587	3,988,943.48	97.525192	3,901,007.68	-87,935.80	0.63
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		893,119.600	Local	102.382762	914,400.51	104.528610	933,565.50	19,164.99	0.15
		Original Face: 5,100,000.000	Base	102.382762	914,400.51	104.528610	933,565.50	19,164.99	0.15
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.602750	25 Jun 2022			
		570,433.950	Local	100.000000	570,433.95	100.074420	570,858.47	424.52	0.09
		Original Face: 3,000,000.000	Base	100.000000	570,433.95	100.074420	570,858.47	424.52	0.09
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042			
		0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
		Original Face: 1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		463,558.490	Local	98.789436	457,946.82	101.725750	471,558.35	13,611.53	0.08
		Original Face: 2,025,000.000	Base	98.789436	457,946.82	101.725750	471,558.35	13,611.53	0.08

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3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	1,280,854.800	Local		98.785571	1,265,299.73	102.391960	1,311,492.33	46,192.60	0.21
Original Face:	5,000,000.000	Base		98.785571	1,265,299.73	102.391960	1,311,492.33	46,192.60	0.21
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	948,720.870	Local		101.226781	960,359.60	103.909670	985,812.73	25,453.13	0.16
Original Face:	3,000,000.000	Base		101.226781	960,359.60	103.909670	985,812.73	25,453.13	0.16
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	948,720.870	Local		99.872204	947,508.44	104.108150	987,695.75	40,187.31	0.16
Original Face:	3,000,000.000	Base		99.872204	947,508.44	104.108150	987,695.75	40,187.31	0.16
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	716,995.250	Local		102.439716	734,487.90	100.096680	717,688.44	-16,799.46	0.12
Original Face:	5,000,000.000	Base		102.439716	734,487.90	100.096680	717,688.44	-16,799.46	0.12
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
	788.450	Local		101.618365	801.21	99.886820	787.56	-13.65	0.00
Original Face:	2,500,000.000	Base		101.618365	801.21	99.886820	787.56	-13.65	0.00
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,640,581.700	Local		104.438920	3,802,184.20	101.318720	3,688,590.78	-113,593.42	0.59
Original Face:	4,036,000.000	Base		104.438920	3,802,184.20	101.318720	3,688,590.78	-113,593.42	0.59
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	4,509,886.400	Local		104.764475	4,724,758.81	101.782750	4,590,286.40	-134,472.41	0.74
Original Face:	5,000,000.000	Base		104.764475	4,724,758.81	101.782750	4,590,286.40	-134,472.41	0.74
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	2,370,577.640	Local		100.424267	2,380,635.23	97.114790	2,302,181.50	-78,453.73	0.37
Original Face:	3,015,000.000	Base		100.424267	2,380,635.23	97.114790	2,302,181.50	-78,453.73	0.37
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local		99.967174	4,998,358.72	95.971197	4,798,559.85	-199,798.87	0.77
		Base		99.967174	4,998,358.72	95.971197	4,798,559.85	-199,798.87	0.77
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	273,564.100	Local		98.405248	269,201.43	101.619000	277,993.10	8,791.67	0.04
Original Face:	5,000,000.000	Base		98.405248	269,201.43	101.619000	277,993.10	8,791.67	0.04

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	212,898.680	Local		101.282573	215,629.26	104.029990	221,478.48	5,849.22	0.04
Original Face:	2,000,000.000	Base		101.282573	215,629.26	104.029990	221,478.48	5,849.22	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	66,114.520	Local		99.453736	65,753.36	100.891860	66,704.17	950.81	0.01
Original Face:	2,000,000.000	Base		99.453736	65,753.36	100.891860	66,704.17	950.81	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	914,773.720	Local		102.169725	934,621.79	104.918860	959,770.16	25,148.37	0.15
Original Face:	2,000,000.000	Base		102.169725	934,621.79	104.918860	959,770.16	25,148.37	0.15
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	189,250.740	Local		100.152264	189,538.90	103.527780	195,927.09	6,388.19	0.03
Original Face:	2,000,000.000	Base		100.152264	189,538.90	103.527780	195,927.09	6,388.19	0.03
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	1,029,540.820	Local		98.760305	1,016,777.65	101.415540	1,044,114.38	27,336.73	0.17
Original Face:	5,500,000.000	Base		98.760305	1,016,777.65	101.415540	1,044,114.38	27,336.73	0.17
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	0.010	Local		-63,100.000000	-6.31	100.000000	0.01	6.32	0.00
Original Face:	2,500,000.000	Base		-63,100.000000	-6.31	100.000000	0.01	6.32	0.00
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	49,530.670	Local		101.001460	50,026.70	104.977526	51,996.07	1,969.37	0.01
Original Face:	500,000.000	Base		101.001460	50,026.70	104.977526	51,996.07	1,969.37	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	1,354,493.950	Local		100.492253	1,361,161.49	103.951814	1,408,021.03	46,859.54	0.23
Original Face:	5,000,000.000	Base		100.492253	1,361,161.49	103.951814	1,408,021.03	46,859.54	0.23
3138XMR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,851,306.870	Local		103.999811	1,925,355.65	108.861213	2,015,355.12	89,999.47	0.32
Original Face:	7,000,000.000	Base		103.999811	1,925,355.65	108.861213	2,015,355.12	89,999.47	0.32
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	2,228,358.230	Local		102.075624	2,274,610.57	107.565420	2,396,942.89	122,332.32	0.39
Original Face:	7,000,000.000	Base		102.075624	2,274,610.57	107.565420	2,396,942.89	122,332.32	0.39

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	11,393.040	Local		99.292024	11,312.38	100.166030	11,411.96	99.58	0.00
Original Face:	3,000,000.000	Base		99.292024	11,312.38	100.166030	11,411.96	99.58	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	117,068.800	Local		104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.02
Original Face:	5,000,000.000	Base		104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	1,245,032.880	Local		102.103131	1,271,217.55	107.004514	1,332,241.38	61,023.83	0.21
Original Face:	7,000,000.000	Base		102.103131	1,271,217.55	107.004514	1,332,241.38	61,023.83	0.21
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.709810	4,985,490.50	-14,509.50	0.80
		Base		100.000000	5,000,000.00	99.709810	4,985,490.50	-14,509.50	0.80
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
	5,750,000.000	Local		99.781073	5,737,411.70	97.990900	5,634,476.75	-102,934.95	0.91
Original Face:	5,750,000.000	Base		99.781073	5,737,411.70	97.990900	5,634,476.75	-102,934.95	0.91
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local		102.283797	6,137,027.79	105.360820	6,321,649.20	184,621.41	1.02
Original Face:	6,000,000.000	Base		102.283797	6,137,027.79	105.360820	6,321,649.20	184,621.41	1.02
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
	5,000,000.000	Local		99.928964	4,996,448.19	96.651795	4,832,589.75	-163,858.44	0.78
		Base		99.928964	4,996,448.19	96.651795	4,832,589.75	-163,858.44	0.78
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.546610	4,977,330.50	-22,669.50	0.80
		Base		100.000000	5,000,000.00	99.546610	4,977,330.50	-22,669.50	0.80
38141GXC4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local		105.506836	1,266,082.03	101.556100	1,218,673.20	-47,408.83	0.20
		Base		105.506836	1,266,082.03	101.556100	1,218,673.20	-47,408.83	0.20
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.550000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.865056	4,993,252.80	-6,747.20	0.80
		Base		100.000000	5,000,000.00	99.865056	4,993,252.80	-6,747.20	0.80

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38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.956000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.495620	4,974,781.00	-25,219.00	0.80	
		Base	100.000000	5,000,000.00	99.495620	4,974,781.00	-25,219.00	0.80	
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	96.840529	4,842,026.45	-157,973.55	0.78	
		Base	100.000000	5,000,000.00	96.840529	4,842,026.45	-157,973.55	0.78	
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	92,093.600	Local	99.970769	92,066.68	100.653480	92,695.41	628.73	0.01	
	Original Face: 5,000,000.000	Base	99.970769	92,066.68	100.653480	92,695.41	628.73	0.01	
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	163,492.110	Local	99.840922	163,232.03	103.029370	168,444.89	5,212.86	0.03	
	Original Face: 3,000,000.000	Base	99.840922	163,232.03	103.029370	168,444.89	5,212.86	0.03	
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	277,565.900	Local	96.525395	267,921.58	100.015880	277,609.98	9,688.40	0.04	
	Original Face: 675,000.000	Base	96.525395	267,921.58	100.015880	277,609.98	9,688.40	0.04	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	375,148.800	Local	100.768284	378,031.01	102.790710	385,618.12	7,587.11	0.06	
	Original Face: 5,000,000.000	Base	100.768284	378,031.01	102.790710	385,618.12	7,587.11	0.06	
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	820,045.250	Local	96.185823	788,767.27	100.367390	823,058.01	34,290.74	0.13	
	Original Face: 1,600,000.000	Base	96.185823	788,767.27	100.367390	823,058.01	34,290.74	0.13	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,366,042.700	Local	101.319902	3,410,471.15	101.814414	3,427,116.65	16,645.50	0.55	
	Original Face: 5,000,000.000	Base	101.319902	3,410,471.15	101.814414	3,427,116.65	16,645.50	0.55	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	5,406,883.440	Local	101.921623	5,510,783.35	101.458544	5,485,745.21	-25,038.14	0.88	
	Original Face: 10,465,550.000	Base	101.921623	5,510,783.35	101.458544	5,485,745.21	-25,038.14	0.88	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	6,189,651.490	Local	100.567536	6,224,780.00	99.781722	6,176,140.84	-48,639.16	1.00	
	Original Face: 7,878,829.000	Base	100.567536	6,224,780.00	99.781722	6,176,140.84	-48,639.16	1.00	

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.091130	20 Aug 2070		
		4,146,616.210	Local 103.740610	4,301,724.94	103.628710	4,297,084.89	-4,640.05	0.69
Original Face:		5,000,000.000	Base 103.740610	4,301,724.94	103.628710	4,297,084.89	-4,640.05	0.69
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.241130	20 Aug 2070		
		4,147,671.880	Local 104.778873	4,345,883.85	104.494100	4,334,072.40	-11,811.45	0.70
Original Face:		5,000,000.000	Base 104.778873	4,345,883.85	104.494100	4,334,072.40	-11,811.45	0.70
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
		4,674,939.340	Local 100.678776	4,706,671.69	102.552310	4,794,258.28	87,586.59	0.77
Original Face:		6,180,040.000	Base 100.678776	4,706,671.69	102.552310	4,794,258.28	87,586.59	0.77
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
		1,623,408.660	Local 100.532129	1,632,047.29	100.697350	1,634,729.50	2,682.21	0.26
Original Face:		6,993,000.000	Base 100.532129	1,632,047.29	100.697350	1,634,729.50	2,682.21	0.26
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.874674	1,498,120.11	98.673974	1,480,109.61	-18,010.50	0.24
			Base 99.874674	1,498,120.11	98.673974	1,480,109.61	-18,010.50	0.24
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
		5,000,000.000	Local 99.637415	4,981,870.73	104.287750	5,214,387.50	232,516.77	0.84
			Base 99.637415	4,981,870.73	104.287750	5,214,387.50	232,516.77	0.84
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
		1,000,000.000	Local 145.566837	1,455,668.37	135.473531	1,354,735.31	-100,933.06	0.22
			Base 145.566837	1,455,668.37	135.473531	1,354,735.31	-100,933.06	0.22
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				1.000000	10 Dec 2025		
		5,000,000.000	Local 100.147000	5,007,350.00	100.147000	5,007,350.00	0.00	0.81
			Base 100.147000	5,007,350.00	100.147000	5,007,350.00	0.00	0.81
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		5,000,000.000	Local 99.381087	4,969,054.36	94.479325	4,723,966.25	-245,088.11	0.76
			Base 99.381087	4,969,054.36	94.479325	4,723,966.25	-245,088.11	0.76
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local 99.713520	4,985,675.99	101.550742	5,077,537.10	91,861.11	0.82
			Base 99.713520	4,985,675.99	101.550742	5,077,537.10	91,861.11	0.82

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494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	99.975498	99,754.98	100.355617	1,003,556.17	3,801.19	0.16	
		Base	99.975498	99,754.98	100.355617	1,003,556.17	3,801.19	0.16	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.833601	4,941,680.06	90.808549	4,540,427.45	-401,252.61	0.73	
		Base	98.833601	4,941,680.06	90.808549	4,540,427.45	-401,252.61	0.73	
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
	5,000,000.000	Local	103.444596	5,172,229.80	102.942509	5,147,125.45	-25,104.35	0.83	
		Base	103.444596	5,172,229.80	102.942509	5,147,125.45	-25,104.35	0.83	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.689162	4,984,458.12	102.595464	5,129,773.20	145,315.08	0.83	
		Base	99.689162	4,984,458.12	102.595464	5,129,773.20	145,315.08	0.83	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.771750	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.064994	5,003,249.70	3,249.70	0.81	
		Base	100.000000	5,000,000.00	100.064994	5,003,249.70	3,249.70	0.81	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.685886	3,489,006.02	99.013111	3,465,458.89	-23,547.13	0.56	
		Base	99.685886	3,489,006.02	99.013111	3,465,458.89	-23,547.13	0.56	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.252876	9,925,287.60	-74,712.40	1.60	
		Base	100.000000	10,000,000.00	99.252876	9,925,287.60	-74,712.40	1.60	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local	99.959551	4,997,977.54	99.212502	4,960,625.10	-37,352.44	0.80	
		Base	99.959551	4,997,977.54	99.212502	4,960,625.10	-37,352.44	0.80	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local	109.212807	5,460,640.36	105.562694	5,278,134.70	-182,505.66	0.85	
		Base	109.212807	5,460,640.36	105.562694	5,278,134.70	-182,505.66	0.85	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local	99.746460	9,974,646.01	96.236738	9,623,673.80	-350,972.21	1.55	
		Base	99.746460	9,974,646.01	96.236738	9,623,673.80	-350,972.21	1.55	

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75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.893055	4,994,652.76	99.716565	4,985,828.25	-8,824.51	0.80	
		Base	99.893055	4,994,652.76	99.716565	4,985,828.25	-8,824.51	0.80	
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.548000	2,010,960.00	10,960.00	0.32	
		Base	100.000000	2,000,000.00	100.548000	2,010,960.00	10,960.00	0.32	
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.656000	2,516,400.00	16,400.00	0.41	
		Base	100.000000	2,500,000.00	100.656000	2,516,400.00	16,400.00	0.41	
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					0.724000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40	
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
	5,000,000.000	Local	99.894324	4,994,716.18	96.956914	4,847,845.70	-146,870.48	0.78	
		Base	99.894324	4,994,716.18	96.956914	4,847,845.70	-146,870.48	0.78	
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.449260	4,972,463.00	-27,537.00	0.80	
		Base	100.000000	5,000,000.00	99.449260	4,972,463.00	-27,537.00	0.80	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	5,000,000.000	Local	99.993671	4,999,683.57	100.724480	5,036,224.00	36,540.43	0.81	
		Base	99.993671	4,999,683.57	100.724480	5,036,224.00	36,540.43	0.81	
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
	3,000,000.000	Local	99.715163	2,991,454.88	100.294126	3,008,823.78	17,368.90	0.48	
		Base	99.715163	2,991,454.88	100.294126	3,008,823.78	17,368.90	0.48	
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	103.038907	4,121,556.28	121,556.28	0.66	
		Base	100.000000	4,000,000.00	103.038907	4,121,556.28	121,556.28	0.66	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local	99.961841	2,499,046.03	96.016619	2,400,415.48	-98,630.55	0.39	
		Base	99.961841	2,499,046.03	96.016619	2,400,415.48	-98,630.55	0.39	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
	3,000,000.000	Local	99.955244	2,998,657.32	102.912262	3,087,367.86	88,710.54	0.50	
		Base	99.955244	2,998,657.32	102.912262	3,087,367.86	88,710.54	0.50	
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
	2,000,000.000	Local	99.903655	1,998,073.09	93.648363	1,872,967.26	-125,105.83	0.30	
		Base	99.903655	1,998,073.09	93.648363	1,872,967.26	-125,105.83	0.30	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	101.187367	5,059,368.35	59,368.35	0.82	
		Base	100.000000	5,000,000.00	101.187367	5,059,368.35	59,368.35	0.82	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	639,129.140	Local	99.992407	639,080.61	100.554520	642,673.24	3,592.63	0.10	
Original Face:	2,500,000.000	Base	99.992407	639,080.61	100.554520	642,673.24	3,592.63	0.10	
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	5,000,000.000	Local	99.987999	4,999,399.95	99.544960	4,977,248.00	-22,151.95	0.80	
Original Face:	5,000,000.000	Base	99.987999	4,999,399.95	99.544960	4,977,248.00	-22,151.95	0.80	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local	99.988178	1,999,763.55	101.254460	2,025,089.20	25,325.65	0.33	
Original Face:	2,000,000.000	Base	99.988178	1,999,763.55	101.254460	2,025,089.20	25,325.65	0.33	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	5,000,000.000	Local	104.255194	5,212,759.68	101.164072	5,058,203.60	-154,556.08	0.82	
		Base	104.255194	5,212,759.68	101.164072	5,058,203.60	-154,556.08	0.82	
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
	5,000,000.000	Local	99.912949	4,995,647.43	95.859380	4,792,969.00	-202,678.43	0.77	
		Base	99.912949	4,995,647.43	95.859380	4,792,969.00	-202,678.43	0.77	
US DOLLAR Total									
	404,233,886.240	Local		409,435,824.50		407,357,410.19	-2,078,414.31	65.64	
Original Face:	204,663,419.000	Base		409,435,824.50		407,357,410.19	-2,078,414.31	65.64	

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

	404,233,886.240	Base		409,435,824.50		407,357,410.19	-2,078,414.31	65.64
Original Face:	204,663,419.000							

Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		617,504,116.620	Base	622,652,433.92		620,574,019.61	-2,078,414.31	100.00
Original Face:		204,663,419.000						

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		432,140.020	Local	1.000000	432,140.02	1.000000	432,140.02	0.00	0.03
			Base	1.000000	432,140.02	1.000000	432,140.02	0.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	432,140.020	Local	432,140.02		432,140.02	0.00	0.03
		Base	432,140.02		432,140.02	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	432,140.020	Base	432,140.02		432,140.02	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3CF5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.933083	19,986,616.66	99.933083	19,986,616.66	0.00	1.16
			Base	99.933083	19,986,616.66	99.933083	19,986,616.66	0.00	1.16

0020A3CH1	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,443,000.000	Local	99.920833	10,434,732.63	99.920833	10,434,732.63	0.00	0.61
			Base	99.920833	10,434,732.63	99.920833	10,434,732.63	0.00	0.61

0020A3DC1	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.896194	9,989,619.44	99.896194	9,989,619.44	0.00	0.58
			Base	99.896194	9,989,619.44	99.896194	9,989,619.44	0.00	0.58

03040MA31	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.985194	19,997,038.89	99.985194	19,997,038.89	0.00	1.16
			Base	99.985194	19,997,038.89	99.985194	19,997,038.89	0.00	1.16

03040MA72	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		7,000,000.000	Local	99.997667	6,999,836.67	99.997667	6,999,836.67	0.00	0.41
			Base	99.997667	6,999,836.67	99.997667	6,999,836.67	0.00	0.41

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03785EAL8	APPLE INC	12,500,000.000	Local	99.997361	12,499,670.14	99.997361	12,499,670.14	0.00	0.73
			Base	99.997361	12,499,670.14	99.997361	12,499,670.14	0.00	0.73
04821UA44	ATLANTIC ASSET SECUR	25,000,000.000	Local	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.45
			Base	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.45
04821UC75	ATLANTIC ASSET SECUR	10,000,000.000	Local	99.962083	9,996,208.33	99.962083	9,996,208.33	0.00	0.58
			Base	99.962083	9,996,208.33	99.962083	9,996,208.33	0.00	0.58
06367CG35	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
06367CNA1	BANK OF MONTREAL-	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
06367KA33	BANK OF MONTREAL-	10,000,000.000	Local	99.999556	9,999,955.56	99.999556	9,999,955.56	0.00	0.58
			Base	99.999556	9,999,955.56	99.999556	9,999,955.56	0.00	0.58
06417KG60	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	99.917333	4,995,866.67	99.917333	4,995,866.67	0.00	0.29
			Base	99.917333	4,995,866.67	99.917333	4,995,866.67	0.00	0.29
06417MTD7	BANK OF NOVA SCOTIA	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
13606CYJ7	CANADIAN IMPERIAL BK	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
13738KD87	CAN AST & CAN LTD JT	10,000,000.000	Local	99.935333	9,993,533.33	99.935333	9,993,533.33	0.00	0.58
			Base	99.935333	9,993,533.33	99.935333	9,993,533.33	0.00	0.58

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO				0.020000	03 Jan 2022		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	17.42
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	17.42
138994009	CANTOR FITZGERALD REPO REPO				0.200000	05 Jan 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
138994009	CANTOR FITZGERALD REPO REPO				0.200000	12 Jan 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
138994009	CANTOR FITZGERALD REPO REPO				0.300000	07 Feb 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.87
14912EAJ6	CATERPLR FIN SRV CO.				0.080000	18 Jan 2022		
	4,000,000.000	Local	99.996222	3,999,848.89	99.996222	3,999,848.89	0.00	0.23
		Base	99.996222	3,999,848.89	99.996222	3,999,848.89	0.00	0.23
14912EAR8	CATERPLR FIN SRV CO.				0.090000	25 Jan 2022		
	25,000,000.000	Local	99.994000	24,998,500.00	99.994000	24,998,500.00	0.00	1.45
		Base	99.994000	24,998,500.00	99.994000	24,998,500.00	0.00	1.45
18905MB16	CLOROX COMPANY THE				0.260000	01 Feb 2022		
	7,000,000.000	Local	99.977611	6,998,432.77	99.977611	6,998,432.77	0.00	0.41
		Base	99.977611	6,998,432.77	99.977611	6,998,432.77	0.00	0.41
19121BBG3	COCA-COLA COMPANY				0.070000	16 Feb 2022		
	20,000,000.000	Local	99.991056	19,998,211.11	99.991056	19,998,211.11	0.00	1.16
		Base	99.991056	19,998,211.11	99.991056	19,998,211.11	0.00	1.16
24422MAS0	JOHN DEERE CAPITAL C				0.090000	26 Jan 2022		
	25,000,000.000	Local	99.993750	24,998,437.50	99.993750	24,998,437.50	0.00	1.45
		Base	99.993750	24,998,437.50	99.993750	24,998,437.50	0.00	1.45
2546R3DL5	DISNEY (WALT) CO THE				0.240000	20 Apr 2022		
	10,000,000.000	Local	99.927333	9,992,733.33	99.927333	9,992,733.33	0.00	0.58
		Base	99.927333	9,992,733.33	99.927333	9,992,733.33	0.00	0.58

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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: December 31, 2021

View Date: January 10, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R3JW5	DISNEY (WALT) CO THE	10,000,000.000	Local	99.826222	9,982,622.22	99.826222	9,982,622.22	0.00	0.58
			Base	99.826222	9,982,622.22	99.826222	9,982,622.22	0.00	0.58
26244JA58	DUKE ENERGY CORP	30,000,000.000	Local	99.997444	29,999,233.33	99.997444	29,999,233.33	0.00	1.74
			Base	99.997444	29,999,233.33	99.997444	29,999,233.33	0.00	1.74
30601WAT6	FAIRWAY FINANCE CORP	6,600,000.000	Local	99.991333	6,599,428.00	99.991333	6,599,428.00	0.00	0.38
			Base	99.991333	6,599,428.00	99.991333	6,599,428.00	0.00	0.38
30601WAU3	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.45
			Base	99.990250	24,997,562.50	99.990250	24,997,562.50	0.00	1.45
30601WBN8	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.981222	4,999,061.11	99.981222	4,999,061.11	0.00	0.29
			Base	99.981222	4,999,061.11	99.981222	4,999,061.11	0.00	0.29
30601WE21	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	0.58
			Base	99.949583	9,994,958.33	99.949583	9,994,958.33	0.00	0.58
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST	100,014,526.470	Local	100.000000	100,014,526.47	100.000000	100,014,526.47	0.00	5.81
			Base	100.000000	100,014,526.47	100.000000	100,014,526.47	0.00	5.81
38346MBJ2	GOTHAM FDG CORP	10,000,000.000	Local	99.976000	9,997,600.00	99.976000	9,997,600.00	0.00	0.58
			Base	99.976000	9,997,600.00	99.976000	9,997,600.00	0.00	0.58
43851UK69	HONEYWELL INTERNATN'	20,000,000.000	Local	99.876444	19,975,288.89	99.876444	19,975,288.89	0.00	1.16
			Base	99.876444	19,975,288.89	99.876444	19,975,288.89	0.00	1.16
45779QA55	INSTITUTIONAL SECURED	20,000,000.000	Local	99.998333	19,999,666.67	99.998333	19,999,666.67	0.00	1.16
			Base	99.998333	19,999,666.67	99.998333	19,999,666.67	0.00	1.16

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
47816GBB4	JOHNSON & JOHNSON				0.070000	11 Feb 2022			
		10,000,000.000	Local	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.58
			Base	99.992028	9,999,202.78	99.992028	9,999,202.78	0.00	0.58
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	03 Jan 2022			
		50,014,429.800	Local	100.000000	50,014,429.80	100.000000	50,014,429.80	0.00	2.90
			Base	100.000000	50,014,429.80	100.000000	50,014,429.80	0.00	2.90
52953BA52	LEXINGTN PKR CAP CO LL				0.170000	05 Jan 2022			
		15,000,000.000	Local	99.998111	14,999,716.67	99.998111	14,999,716.67	0.00	0.87
			Base	99.998111	14,999,716.67	99.998111	14,999,716.67	0.00	0.87
57576KA74	MASSACHUSETTS MUT LIFE INS CO				0.090000	07 Jan 2022			
		15,000,000.000	Local	99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.87
			Base	99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.87
57576KAK5	MASSACHUSETTS MUT LIFE INS CO				0.080000	19 Jan 2022			
		15,000,000.000	Local	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.87
			Base	99.996000	14,999,400.00	99.996000	14,999,400.00	0.00	0.87
59157UC16	METLIFE SHORT TERM FDG				0.150000	01 Mar 2022			
		25,000,000.000	Local	99.975417	24,993,854.17	99.975417	24,993,854.17	0.00	1.45
			Base	99.975417	24,993,854.17	99.975417	24,993,854.17	0.00	1.45
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	03 Jan 2022			
		145,008,654.660	Local	100.000000	145,008,654.66	100.000000	145,008,654.66	0.00	8.42
			Base	100.000000	145,008,654.66	100.000000	145,008,654.66	0.00	8.42
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022			
		25,000,000.000	Local	99.907500	24,976,875.00	99.907500	24,976,875.00	0.00	1.45
			Base	99.907500	24,976,875.00	99.907500	24,976,875.00	0.00	1.45
63763QAK3	NATIONAL SECS CLEARING				0.090000	19 Jan 2022			
		25,000,000.000	Local	99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.45
			Base	99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	1.45
7426M5G57	PRIVATE EXP. FUNDING				0.120000	05 Jul 2022			
		25,000,000.000	Local	99.938333	24,984,583.34	99.938333	24,984,583.34	0.00	1.45
			Base	99.938333	24,984,583.34	99.938333	24,984,583.34	0.00	1.45

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74271UAX8	PROCTOR GAMBLE AND CO				0.060000	31 Jan 2022			
		10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.58
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.58
78009BFQ0	ROYAL BK OF CANADA				0.160000	24 Jun 2022			
		25,000,000.000	Local	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.45
			Base	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.45
8085A3AB1	SCHWAB CHARLES CORP				0.120000	11 Jan 2022			
		14,700,000.000	Local	99.996667	14,699,510.00	99.996667	14,699,510.00	0.00	0.85
			Base	99.996667	14,699,510.00	99.996667	14,699,510.00	0.00	0.85
82124MB90	SHEFFIELD RECEIVABLE				0.180000	09 Feb 2022			
		11,000,000.000	Local	99.980500	10,997,855.00	99.980500	10,997,855.00	0.00	0.64
			Base	99.980500	10,997,855.00	99.980500	10,997,855.00	0.00	0.64
82124MC24	SHEFFIELD RECEIVABLE				0.210000	02 Mar 2022			
		15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.87
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.87
86564G6V8	SUMITOMO MITSUI TRUST NY				0.230000	31 Mar 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
86565CT66	SUMITOMO MITSUI BKG CORP				0.180000	01 Mar 2022			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	06 Jan 2022			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.90
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.90
88602UBQ2	THUNDER BAY FNDNG LLC				0.010000	24 Feb 2022			
		15,000,000.000	Local	99.976000	14,996,400.03	99.976000	14,996,400.03	0.00	0.87
			Base	99.976000	14,996,400.03	99.976000	14,996,400.03	0.00	0.87
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022			
		25,000,000.000	Local	99.942861	24,985,715.28	99.942861	24,985,715.28	0.00	1.45
			Base	99.942861	24,985,715.28	99.942861	24,985,715.28	0.00	1.45

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89233HE67	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.940972	24,985,243.06	99.940972	24,985,243.06	0.00	1.45
			Base	99.940972	24,985,243.06	99.940972	24,985,243.06	0.00	1.45
89233HG57	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.928056	24,982,013.89	99.928056	24,982,013.89	0.00	1.45
			Base	99.928056	24,982,013.89	99.928056	24,982,013.89	0.00	1.45
91842KAR7	VW CR INC	10,000,000.000	Local	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.58
			Base	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.58
91842KCF1	VW CR INC	7,000,000.000	Local	99.949306	6,996,451.39	99.949306	6,996,451.39	0.00	0.41
			Base	99.949306	6,996,451.39	99.949306	6,996,451.39	0.00	0.41
92646LC16	VICTORY RECEIVABLES	25,000,000.000	Local	99.967222	24,991,805.56	99.967222	24,991,805.56	0.00	1.45
			Base	99.967222	24,991,805.56	99.967222	24,991,805.56	0.00	1.45
926NKW009	AMHERST PIERPONT 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
926NKW009	AMHERST PIERPONT 04/15 VAR	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
94107NL36	WASTE MANAGEMENT INC	5,000,000.000	Local	99.668500	4,983,425.00	99.668500	4,983,425.00	0.00	0.29
			Base	99.668500	4,983,425.00	99.668500	4,983,425.00	0.00	0.29
94107PAE9	WASTE MANAGEMENT INC	11,000,000.000	Local	99.805056	10,978,556.11	99.805056	10,978,556.11	0.00	0.64
			Base	99.805056	10,978,556.11	99.805056	10,978,556.11	0.00	0.64
979QHR003	SOUTH STREET REPO	120,500,000.000	Local	100.000000	120,500,000.00	100.000000	120,500,000.00	0.00	7.00
			Base	100.000000	120,500,000.00	100.000000	120,500,000.00	0.00	7.00

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,721,780,610.930	Local	1,721,484,772.85		1,721,484,772.85	0.00	99.97
			Base	1,721,484,772.85		1,721,484,772.85	0.00	99.97
CASH EQUIVALENT Total								
		1,721,780,610.930	Base	1,721,484,772.85		1,721,484,772.85	0.00	99.97

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,722,212,750.950	Base	1,721,916,912.87		1,721,916,912.87	0.00	100.00

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL
View Date: January 10, 2022



STATE STREET

As of: December 31, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		127,756.920	Local	1.000000	127,756.92	1.000000	127,756.92	0.00	0.05
			Base	1.000000	127,756.92	1.000000	127,756.92	0.00	0.05
US DOLLAR Total									
		127,756.920	Local		127,756.92		127,756.92	0.00	0.05
			Base		127,756.92		127,756.92	0.00	0.05
CASH Total									
		127,756.920	Base		127,756.92		127,756.92	0.00	0.05
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
0020A3AL4	AT&T INC				0.200000	20 Jan 2022			
		5,000,000.000	Local	99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	2.01
			Base	99.989444	4,999,472.22	99.989444	4,999,472.22	0.00	2.01
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022			
		5,000,000.000	Local	99.835806	4,991,790.28	99.835806	4,991,790.28	0.00	2.01
			Base	99.835806	4,991,790.28	99.835806	4,991,790.28	0.00	2.01
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022			
		5,000,000.000	Local	99.997470	4,999,873.49	99.997470	4,999,873.49	0.00	2.01
			Base	99.997470	4,999,873.49	99.997470	4,999,873.49	0.00	2.01
979QHR003	SOUTH STREET REPO				0.040000	03 Jan 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.03
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.03
US DOLLAR Total									
		25,000,000.000	Local		24,991,135.99		24,991,135.99	0.00	10.07
			Base		24,991,135.99		24,991,135.99	0.00	10.07

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR

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

25,000,000.000	Base			24,991,135.99		24,991,135.99	0.00	10.07
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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	99.988327	4,999,416.34	97.441301	4,872,065.05	-127,351.29	1.96
		Base	99.988327	4,999,416.34	97.441301	4,872,065.05	-127,351.29	1.96
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.729764	4,986,488.22	96.872218	4,843,610.90	-142,877.32	1.95
		Base	99.729764	4,986,488.22	96.872218	4,843,610.90	-142,877.32	1.95
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	98.085945	4,904,297.24	96.568260	4,828,413.00	-75,884.24	1.95
		Base	98.085945	4,904,297.24	96.568260	4,828,413.00	-75,884.24	1.95
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.827021	4,991,351.06	109.543918	5,477,195.90	485,844.84	2.21
		Base	99.827021	4,991,351.06	109.543918	5,477,195.90	485,844.84	2.21
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.624011	3,486,840.39	102.494844	3,587,319.54	100,479.15	1.45
		Base	99.624011	3,486,840.39	102.494844	3,587,319.54	100,479.15	1.45
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	97.233329	2,430,833.23	-69,166.77	0.98
		Base	100.000000	2,500,000.00	97.233329	2,430,833.23	-69,166.77	0.98
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	109.277564	2,731,939.11	107.520675	2,688,016.88	-43,922.23	1.08
		Base	109.277564	2,731,939.11	107.520675	2,688,016.88	-43,922.23	1.08
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000688	5,000,034.40	34.40	2.01
		Base	100.000000	5,000,000.00	100.000688	5,000,034.40	34.40	2.01

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



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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	5,000,000.000	Local		99.971196	4,998,559.80	103.554886	5,177,744.30	179,184.50	2.09
		Base		99.971196	4,998,559.80	103.554886	5,177,744.30	179,184.50	2.09
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.123880	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.123015	5,006,150.75	6,150.75	2.02
		Base		100.000000	5,000,000.00	100.123015	5,006,150.75	6,150.75	2.02
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.991253	4,999,562.64	101.317455	5,065,872.75	66,310.11	2.04
		Base		99.991253	4,999,562.64	101.317455	5,065,872.75	66,310.11	2.04
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.917119	4,995,855.93	108.198902	5,409,945.10	414,089.17	2.18
		Base		99.917119	4,995,855.93	108.198902	5,409,945.10	414,089.17	2.18
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.935426	2,498,385.66	102.937688	2,573,442.20	75,056.54	1.04
		Base		99.935426	2,498,385.66	102.937688	2,573,442.20	75,056.54	1.04
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.909979	4,995,498.94	101.821648	5,091,082.40	95,583.46	2.05
		Base		99.909979	4,995,498.94	101.821648	5,091,082.40	95,583.46	2.05
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	4,408,699.600	Local		95.428196	4,207,142.51	94.985340	4,187,618.30	-19,524.21	1.69
Original Face:	5,000,000.000	Base		95.428196	4,207,142.51	94.985340	4,187,618.30	-19,524.21	1.69
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	2,983,047.350	Local		98.095333	2,926,230.22	96.595570	2,881,491.59	-44,738.63	1.16
Original Face:	3,000,000.000	Base		98.095333	2,926,230.22	96.595570	2,881,491.59	-44,738.63	1.16
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local		99.811238	4,990,561.90	104.641136	5,232,056.80	241,494.90	2.11
		Base		99.811238	4,990,561.90	104.641136	5,232,056.80	241,494.90	2.11
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
	3,522,266.000	Local		103.396211	3,641,889.57	100.996080	3,557,350.59	-84,538.98	1.43
Original Face:	3,522,266.000	Base		103.396211	3,641,889.57	100.996080	3,557,350.59	-84,538.98	1.43

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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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.964380	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.273737	5,013,686.85	13,686.85	2.02
		Base	100.000000	5,000,000.00	100.273737	5,013,686.85	13,686.85	2.02
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.971744	4,998,587.20	99.988088	4,999,404.40	817.20	2.01
		Base	99.971744	4,998,587.20	99.988088	4,999,404.40	817.20	2.01
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.259496	2,481,487.41	96.911557	2,422,788.93	-58,698.48	0.98
		Base	99.259496	2,481,487.41	96.911557	2,422,788.93	-58,698.48	0.98
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.709750	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	101.040920	4,774,183.47	49,183.47	1.92
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	101.040920	4,774,183.47	49,183.47	1.92
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	103.303794	2,582,594.85	82,594.85	1.04
		Base	100.000000	2,500,000.00	103.303794	2,582,594.85	82,594.85	1.04
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.459750	15 May 2036		
	187,922.880	Local	99.915024	187,763.19	100.941658	189,692.47	1,929.28	0.08
Original Face:	16,000,000.000	Base	99.915024	187,763.19	100.941658	189,692.47	1,929.28	0.08
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	808,693.300	Local	101.172487	818,175.12	102.123756	825,867.97	7,692.85	0.33
Original Face:	5,000,000.000	Base	101.172487	818,175.12	102.123756	825,867.97	7,692.85	0.33
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,598,450.900	Local	104.145328	1,664,711.94	102.312981	1,635,422.77	-29,289.17	0.66
Original Face:	10,000,000.000	Base	104.145328	1,664,711.94	102.312981	1,635,422.77	-29,289.17	0.66
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	108.859172	2,721,479.29	119.388161	2,984,704.03	263,224.74	1.20
		Base	108.859172	2,721,479.29	119.388161	2,984,704.03	263,224.74	1.20
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	108.498195	2,712,454.87	119.620156	2,990,503.90	278,049.03	1.20
		Base	108.498195	2,712,454.87	119.620156	2,990,503.90	278,049.03	1.20

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3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local 120.523003	4,820,920.11	115.414142	4,616,565.68	-204,354.43		1.86
			Base 120.523003	4,820,920.11	115.414142	4,616,565.68	-204,354.43		1.86
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local 99.882130	2,497,053.25	96.611151	2,415,278.78	-81,774.47		0.97
			Base 99.882130	2,497,053.25	96.611151	2,415,278.78	-81,774.47		0.97
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.602750	25 Jun 2022			
		570,433.950	Local 100.000000	570,433.95	100.074420	570,858.47	424.52		0.23
Original Face:		3,000,000.000	Base 100.000000	570,433.95	100.074420	570,858.47	424.52		0.23
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022			
		753,736.840	Local 100.092122	754,431.20	100.864590	760,253.57	5,822.37		0.31
Original Face:		2,000,000.000	Base 100.092122	754,431.20	100.864590	760,253.57	5,822.37		0.31
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		632,480.580	Local 99.872202	631,672.28	104.108150	658,463.83	26,791.55		0.27
Original Face:		2,000,000.000	Base 99.872202	631,672.28	104.108150	658,463.83	26,791.55		0.27
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
		788.450	Local 101.618365	801.21	99.886820	787.56	-13.65		0.00
Original Face:		2,500,000.000	Base 101.618365	801.21	99.886820	787.56	-13.65		0.00
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local 99.967174	2,699,113.71	95.971197	2,591,222.32	-107,891.39		1.04
			Base 99.967174	2,699,113.71	95.971197	2,591,222.32	-107,891.39		1.04
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		466,582.800	Local 100.679877	469,754.99	102.159830	476,660.20	6,905.21		0.19
Original Face:		5,000,000.000	Base 100.679877	469,754.99	102.159830	476,660.20	6,905.21		0.19
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021			
		0.000	Local 0.000000	-5,715.40	0.000000	0.00	5,715.40		0.00
			Base 0.000000	-5,715.40	0.000000	0.00	5,715.40		0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		1,372,160.580	Local 102.171703	1,401,959.83	104.918860	1,439,655.24	37,695.41		0.58
Original Face:		3,000,000.000	Base 102.171703	1,401,959.83	104.918860	1,439,655.24	37,695.41		0.58

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3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	3,211,748.210	Local	101.083185	3,246,537.38	104.995720	3,372,198.16	125,660.78		1.36
Original Face:	5,565,000.000	Base	101.083185	3,246,537.38	104.995720	3,372,198.16	125,660.78		1.36
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	3,993,926.200	Local	105.085119	4,197,022.09	103.003750	4,113,893.76	-83,128.33		1.66
Original Face:	4,494,000.000	Base	105.085119	4,197,022.09	103.003750	4,113,893.76	-83,128.33		1.66
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	189,250.740	Local	100.152264	189,538.90	103.527780	195,927.09	6,388.19		0.08
Original Face:	2,000,000.000	Base	100.152264	189,538.90	103.527780	195,927.09	6,388.19		0.08
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	494,816.800	Local	100.337778	496,488.18	101.228730	500,896.76	4,408.58		0.20
Original Face:	5,000,000.000	Base	100.337778	496,488.18	101.228730	500,896.76	4,408.58		0.20
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	764,148.660	Local	100.340767	766,752.63	99.812370	762,714.89	-4,037.74		0.31
Original Face:	14,878,168.000	Base	100.340767	766,752.63	99.812370	762,714.89	-4,037.74		0.31
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.183481	4,959,174.05	101.555570	5,077,778.50	118,604.45		2.05
Original Face:	5,000,000.000	Base	99.183481	4,959,174.05	101.555570	5,077,778.50	118,604.45		2.05
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	429,910.850	Local	99.657829	428,439.82	101.212140	435,121.97	6,682.15		0.18
Original Face:	5,000,000.000	Base	99.657829	428,439.82	101.212140	435,121.97	6,682.15		0.18
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
	0.010	Local	-63,100.000000	-6.31	100.000000	0.01	6.32		0.00
Original Face:	2,500,000.000	Base	-63,100.000000	-6.31	100.000000	0.01	6.32		0.00
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	1,149,012.900	Local	103.297091	1,186,896.90	107.987038	1,240,785.00	53,888.10		0.50
Original Face:	5,000,000.000	Base	103.297091	1,186,896.90	107.987038	1,240,785.00	53,888.10		0.50
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	1,354,493.950	Local	100.492253	1,361,161.49	103.951814	1,408,021.03	46,859.54		0.57
Original Face:	5,000,000.000	Base	100.492253	1,361,161.49	103.951814	1,408,021.03	46,859.54		0.57

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		248,478.200	Local	105.485202	262,107.73	113.858120	282,912.61	20,804.88	0.11
Original Face:	10,000,000.000		Base	105.485202	262,107.73	113.858120	282,912.61	20,804.88	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		2,413,062.240	Local	106.367999	2,566,726.01	105.128170	2,536,808.17	-29,917.84	1.02
Original Face:	6,000,000.000		Base	106.367999	2,566,726.01	105.128170	2,536,808.17	-29,917.84	1.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		117,068.800	Local	104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.05
Original Face:	5,000,000.000		Base	104.595161	122,448.30	106.155450	124,274.91	1,826.61	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.550000	10 Sep 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	99.865056	4,993,252.80	-6,747.20	2.01
			Base	100.000000	5,000,000.00	99.865056	4,993,252.80	-6,747.20	2.01
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.956000	15 Aug 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	99.495620	4,974,781.00	-25,219.00	2.00
			Base	100.000000	5,000,000.00	99.495620	4,974,781.00	-25,219.00	2.00
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		1,929,672.500	Local	94.740462	1,828,180.65	99.556200	1,921,108.61	92,927.96	0.77
Original Face:	5,000,000.000		Base	94.740462	1,828,180.65	99.556200	1,921,108.61	92,927.96	0.77
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		432,578.780	Local	99.963010	432,418.77	101.652960	439,729.13	7,310.36	0.18
Original Face:	1,238,000.000		Base	99.963010	432,418.77	101.652960	439,729.13	7,310.36	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		375,148.800	Local	100.768284	378,031.01	102.790710	385,618.12	7,587.11	0.16
Original Face:	5,000,000.000		Base	100.768284	378,031.01	102.790710	385,618.12	7,587.11	0.16
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		2,692,834.160	Local	101.319902	2,728,376.92	101.814414	2,741,693.32	13,316.40	1.10
Original Face:	4,000,000.000		Base	101.319902	2,728,376.92	101.814414	2,741,693.32	13,316.40	1.10
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		1,500,000.000	Local	99.874674	1,498,120.11	98.673974	1,480,109.61	-18,010.50	0.60
			Base	99.874674	1,498,120.11	98.673974	1,480,109.61	-18,010.50	0.60

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46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				1.000000	10 Dec 2025			
		2,000,000.000	Local	100.147000	2,002,940.00	100.147000	2,002,940.00	0.00	0.81
			Base	100.147000	2,002,940.00	100.147000	2,002,940.00	0.00	0.81
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022			
		3,500,000.000	Local	99.990913	3,499,681.97	100.175203	3,506,132.11	6,450.14	1.41
			Base	99.990913	3,499,681.97	100.175203	3,506,132.11	6,450.14	1.41
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		2,500,000.000	Local	99.381087	2,484,527.18	94.479325	2,361,983.13	-122,544.05	0.95
			Base	99.381087	2,484,527.18	94.479325	2,361,983.13	-122,544.05	0.95
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.713520	4,985,675.99	101.550742	5,077,537.10	91,861.11	2.05
			Base	99.713520	4,985,675.99	101.550742	5,077,537.10	91,861.11	2.05
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.833601	4,941,680.06	90.808549	4,540,427.45	-401,252.61	1.83
			Base	98.833601	4,941,680.06	90.808549	4,540,427.45	-401,252.61	1.83
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.689162	4,984,458.12	102.595464	5,129,773.20	145,315.08	2.07
			Base	99.689162	4,984,458.12	102.595464	5,129,773.20	145,315.08	2.07
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.771750	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.064994	5,003,249.70	3,249.70	2.02
			Base	100.000000	5,000,000.00	100.064994	5,003,249.70	3,249.70	2.02
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.685886	3,489,006.02	99.013111	3,465,458.89	-23,547.13	1.40
			Base	99.685886	3,489,006.02	99.013111	3,465,458.89	-23,547.13	1.40
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	2.00
			Base	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	2.00
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022			
		3,000,000.000	Local	99.997000	2,999,910.01	100.436885	3,013,106.55	13,196.54	1.21
			Base	99.997000	2,999,910.01	100.436885	3,013,106.55	13,196.54	1.21

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local	109.212807	1,680,785.10	105.562694	1,624,609.86	-56,175.24	0.65	
		Base	109.212807	1,680,785.10	105.562694	1,624,609.86	-56,175.24	0.65	
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local	99.993032	2,999,790.97	100.194533	3,005,835.99	6,045.02	1.21	
		Base	99.993032	2,999,790.97	100.194533	3,005,835.99	6,045.02	1.21	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.893055	4,994,652.76	99.716565	4,985,828.25	-8,824.51	2.01	
		Base	99.893055	4,994,652.76	99.716565	4,985,828.25	-8,824.51	2.01	
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.548000	3,016,440.00	16,440.00	1.22	
		Base	100.000000	3,000,000.00	100.548000	3,016,440.00	16,440.00	1.22	
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.656000	2,516,400.00	16,400.00	1.01	
		Base	100.000000	2,500,000.00	100.656000	2,516,400.00	16,400.00	1.01	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local	99.961841	2,499,046.03	96.016619	2,400,415.48	-98,630.55	0.97	
		Base	99.961841	2,499,046.03	96.016619	2,400,415.48	-98,630.55	0.97	
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local	99.997653	3,999,906.11	100.364807	4,014,592.28	14,686.17	1.62	
		Base	99.997653	3,999,906.11	100.364807	4,014,592.28	14,686.17	1.62	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	639,129.140	Local	99.992407	639,080.61	100.554520	642,673.24	3,592.63	0.26	
Original Face:	2,500,000.000	Base	99.992407	639,080.61	100.554520	642,673.24	3,592.63	0.26	
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	3,000,000.000	Local	99.987999	2,999,639.97	99.544960	2,986,348.80	-13,291.17	1.20	
Original Face:	3,000,000.000	Base	99.987999	2,999,639.97	99.544960	2,986,348.80	-13,291.17	1.20	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local	99.988178	1,999,763.55	101.254460	2,025,089.20	25,325.65	0.82	
Original Face:	2,000,000.000	Base	99.988178	1,999,763.55	101.254460	2,025,089.20	25,325.65	0.82	

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		220,204,544.170	Local	221,853,062.76		223,127,949.45	1,274,886.69	89.88
Original Face:		162,922,434.000	Base	221,853,062.76		223,127,949.45	1,274,886.69	89.88
FIXED INCOME Total								
		220,204,544.170	Base	221,853,062.76		223,127,949.45	1,274,886.69	89.88
Original Face:		162,922,434.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		245,332,301.090	Base	246,971,955.67		248,246,842.36	1,274,886.69	100.00
Original Face:		162,922,434.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	1,739,356.140	Local	1.000000	1,739,356.14	1.000000	1,739,356.14	0.00	0.36
		Base	1.000000	1,739,356.14	1.000000	1,739,356.14	0.00	0.36
US DOLLAR Total								
	1,739,356.140	Local		1,739,356.14		1,739,356.14	0.00	0.36
		Base		1,739,356.14		1,739,356.14	0.00	0.36
CASH Total								
	1,739,356.140	Base		1,739,356.14		1,739,356.14	0.00	0.36
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
04821UC75	ATLANTIC ASSET SECUR				0.210000	07 Mar 2022		
	5,000,000.000	Local	99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	1.03
		Base	99.962083	4,998,104.17	99.962083	4,998,104.17	0.00	1.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.142401	5,057,120.05	101.142401	5,057,120.05	0.00	1.04
		Base	101.142401	5,057,120.05	101.142401	5,057,120.05	0.00	1.04
06367CJQ1	BANK OF MONTREAL-				0.200000	02 Sep 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
06367CNA1	BANK OF MONTREAL-				0.220000	05 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	2,000,000.000	Local	100.003616	2,000,072.32	100.003616	2,000,072.32	0.00	0.41
		Base	100.003616	2,000,072.32	100.003616	2,000,072.32	0.00	0.41

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO				0.200000	05 Jan 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
138994009	CANTOR FITZGERALD REPO REPO				0.200000	12 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Feb 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
138994009	CANTOR FITZGERALD REPO REPO				0.300000	07 Feb 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
15963UCG9	CHARIOT FNDG LLC				0.210000	16 Mar 2022		
	3,000,000.000	Local	99.956833	2,998,705.00	99.956833	2,998,705.00	0.00	0.62
		Base	99.956833	2,998,705.00	99.956833	2,998,705.00	0.00	0.62
19121BH10	COCA-COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.929333	2,997,880.00	99.929333	2,997,880.00	0.00	0.62
		Base	99.929333	2,997,880.00	99.929333	2,997,880.00	0.00	0.62
19121BJD2	COCA-COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	2.06
		Base	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	2.06
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	2,000,000.000	Local	99.911500	1,998,230.00	99.911500	1,998,230.00	0.00	0.41
		Base	99.911500	1,998,230.00	99.911500	1,998,230.00	0.00	0.41
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	3,000,000.000	Local	99.895000	2,996,850.00	99.895000	2,996,850.00	0.00	0.62
		Base	99.895000	2,996,850.00	99.895000	2,996,850.00	0.00	0.62
26244JAU3	DUKE ENERGY CORP				0.180000	28 Jan 2022		
	10,000,000.000	Local	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	2.06
		Base	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	2.06

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30229BC13	EXXON MOBIL CORP	5,000,000.000	Local	99.983611	4,999,180.55	99.983611	4,999,180.55	1.03
			Base	99.983611	4,999,180.55	99.983611	4,999,180.55	1.03
30601WAU3	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.990250	4,999,512.50	99.990250	4,999,512.50	1.03
			Base	99.990250	4,999,512.50	99.990250	4,999,512.50	1.03
30601WBN8	FAIRWAY FINANCE CORP	3,700,000.000	Local	99.981222	3,699,305.22	99.981222	3,699,305.22	0.76
			Base	99.981222	3,699,305.22	99.981222	3,699,305.22	0.76
30601WE21	FAIRWAY FINANCE CORP	3,000,000.000	Local	99.949583	2,998,487.50	99.949583	2,998,487.50	0.62
			Base	99.949583	2,998,487.50	99.949583	2,998,487.50	0.62
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.997470	4,999,873.49	99.997470	4,999,873.49	1.03
			Base	99.997470	4,999,873.49	99.997470	4,999,873.49	1.03
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.72
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.72
47816GBB4	JOHNSON & JOHNSON	5,000,000.000	Local	99.992028	4,999,601.39	99.992028	4,999,601.39	1.03
			Base	99.992028	4,999,601.39	99.992028	4,999,601.39	1.03
56274MA69	MANHATTAN ASSET FDG.	4,027,000.000	Local	99.998056	4,026,921.70	99.998056	4,026,921.70	0.83
			Base	99.998056	4,026,921.70	99.998056	4,026,921.70	0.83
59157UC16	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.975417	4,998,770.83	99.975417	4,998,770.83	1.03
			Base	99.975417	4,998,770.83	99.975417	4,998,770.83	1.03
62455BC11	MOUNTCLIFF	5,000,000.000	Local	99.967222	4,998,361.11	99.967222	4,998,361.11	1.03
			Base	99.967222	4,998,361.11	99.967222	4,998,361.11	1.03

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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	
63307MAQ2	NATIONAL BK OF CANAD	5,000,000.000	Local	99.991056	4,999,552.78	99.991056	4,999,552.78	0.00	1.03
			Base	99.991056	4,999,552.78	99.991056	4,999,552.78	0.00	1.03
63307MEJ4	NATIONAL BK OF CANAD	4,500,000.000	Local	99.893444	4,495,205.00	99.893444	4,495,205.00	0.00	0.93
			Base	99.893444	4,495,205.00	99.893444	4,495,205.00	0.00	0.93
63763QB22	NATIONAL SECS CLEARING	5,000,000.000	Local	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.03
			Base	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.03
67983UCF8	OLD LINE FUNDING LLC	5,000,000.000	Local	99.969583	4,998,479.16	99.969583	4,998,479.16	0.00	1.03
			Base	99.969583	4,998,479.16	99.969583	4,998,479.16	0.00	1.03
78009BCU4	ROYAL BK OF CANADA	5,000,000.000	Local	99.964167	4,998,208.33	99.964167	4,998,208.33	0.00	1.03
			Base	99.964167	4,998,208.33	99.964167	4,998,208.33	0.00	1.03
86565C3Y3	SUMITOMO MITSUI BKG CORP	2,100,000.000	Local	99.999999	2,099,999.97	99.999999	2,099,999.97	0.00	0.43
			Base	99.999999	2,099,999.97	99.999999	2,099,999.97	0.00	0.43
88602UE30	THUNDER BAY FNDNG LLC	2,743,000.000	Local	99.932222	2,741,140.85	99.932222	2,741,140.85	0.00	0.57
			Base	99.932222	2,741,140.85	99.932222	2,741,140.85	0.00	0.57
89119BAQ9	TORONTO DOMINION BANK	5,010,000.000	Local	99.991055	5,009,551.88	99.991055	5,009,551.88	0.00	1.03
			Base	99.991055	5,009,551.88	99.991055	5,009,551.88	0.00	1.03
89233HE67	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.940972	4,997,048.61	99.940972	4,997,048.61	0.00	1.03
			Base	99.940972	4,997,048.61	99.940972	4,997,048.61	0.00	1.03
912796J42	TREASURY BILL 06/22 0.00000	25,000,000.000	Local	99.975792	24,993,947.92	99.975792	24,993,947.92	0.00	5.16
			Base	99.975792	24,993,947.92	99.975792	24,993,947.92	0.00	5.16

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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	
92646LC16	VICTORY RECEIVABLES	5,000,000.000	Local	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	1.03
			Base	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	1.03
926NKW009	AMHERST PIERPONT 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
94107NH23	WASTE MANAGEMENT INC	5,000,000.000	Local	99.816583	4,990,829.16	99.816583	4,990,829.16	0.00	1.03
			Base	99.816583	4,990,829.16	99.816583	4,990,829.16	0.00	1.03
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.889500	4,994,475.00	99.889500	4,994,475.00	0.00	1.03
			Base	99.889500	4,994,475.00	99.889500	4,994,475.00	0.00	1.03
9612C1G19	WESTPAC BANKING CORP.	3,000,000.000	Local	99.914528	2,997,435.83	99.914528	2,997,435.83	0.00	0.62
			Base	99.914528	2,997,435.83	99.914528	2,997,435.83	0.00	0.62
9612C1GF8	WESTPAC BANKING CORP.	3,250,000.000	Local	99.897083	3,246,655.21	99.897083	3,246,655.21	0.00	0.67
			Base	99.897083	3,246,655.21	99.897083	3,246,655.21	0.00	0.67
979QHR003	SOUTH STREET REPO	118,640,866.890	Local	100.000000	118,640,866.89	100.000000	118,640,866.89	0.00	24.49
			Base	100.000000	118,640,866.89	100.000000	118,640,866.89	0.00	24.49
US DOLLAR Total		336,470,866.890	Local		336,459,191.86		336,459,191.86	0.00	69.44
	Base				336,459,191.86		336,459,191.86	0.00	69.44
CASH EQUIVALENT Total		336,470,866.890	Base		336,459,191.86		336,459,191.86	0.00	69.44

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

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02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.41
			Base	99.940947	1,998,818.93	98.944490	1,978,889.80	-19,929.13	0.41
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	99.919000	1,998,380.00	-1,620.00	0.41
			Base	100.000000	2,000,000.00	99.919000	1,998,380.00	-1,620.00	0.41
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.918118	1,998,362.35	98.755712	1,975,114.24	-23,248.11	0.41
			Base	99.918118	1,998,362.35	98.755712	1,975,114.24	-23,248.11	0.41
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.310000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.950816	1,999,016.32	-983.68	0.41
			Base	100.000000	2,000,000.00	99.950816	1,999,016.32	-983.68	0.41
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		10,000,000.000	Local	99.991253	9,999,125.28	101.317455	10,131,745.50	132,620.22	2.09
			Base	99.991253	9,999,125.28	101.317455	10,131,745.50	132,620.22	2.09
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	100.651958	2,013,039.16	13,039.16	0.42
			Base	100.000000	2,000,000.00	100.651958	2,013,039.16	13,039.16	0.42
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.877553	1,997,551.06	98.626223	1,972,524.46	-25,026.60	0.41
			Base	99.877553	1,997,551.06	98.626223	1,972,524.46	-25,026.60	0.41
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	99.130316	1,982,606.32	-17,393.68	0.41
			Base	100.000000	2,000,000.00	99.130316	1,982,606.32	-17,393.68	0.41
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local	99.941709	2,998,251.28	98.866905	2,966,007.15	-32,244.13	0.61
			Base	99.941709	2,998,251.28	98.866905	2,966,007.15	-32,244.13	0.61
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024			
		10,000,000.000	Local	99.984153	9,998,415.32	100.084700	10,008,470.00	10,054.68	2.07
		Original Face:	10,000,000.000	Base	99.984153	9,998,415.32	100.084700	10,008,470.00	10,054.68

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30231GGB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022			
		5,924,000.000	Local 101.093357	5,988,770.44	100.968499	5,981,373.88	-7,396.56		1.23
			Base 101.093357	5,988,770.44	100.968499	5,981,373.88	-7,396.56		1.23
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		213,469.270	Local 101.018451	215,643.35	104.902108	223,933.76	8,290.41		0.05
Original Face:		2,096,032.000	Base 101.018451	215,643.35	104.902108	223,933.76	8,290.41		0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		1,416,976.800	Local 100.872335	1,429,337.59	105.304865	1,492,145.51	62,807.92		0.31
Original Face:		5,000,000.000	Base 100.872335	1,429,337.59	105.304865	1,492,145.51	62,807.92		0.31
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		2,000,000.000	Local 100.000000	2,000,000.00	99.819449	1,996,388.98	-3,611.02		0.41
			Base 100.000000	2,000,000.00	99.819449	1,996,388.98	-3,611.02		0.41
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		2,016,594.550	Local 104.325338	2,103,819.09	108.057861	2,179,088.94	75,269.85		0.45
Original Face:		8,645,247.000	Base 104.325338	2,103,819.09	108.057861	2,179,088.94	75,269.85		0.45
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		733,777.440	Local 104.246454	764,936.96	108.025985	792,670.31	27,733.35		0.16
Original Face:		4,322,624.000	Base 104.246454	764,936.96	108.025985	792,670.31	27,733.35		0.16
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023			
		10,000,000.000	Local 100.000000	10,000,000.00	99.771093	9,977,109.30	-22,890.70		2.06
			Base 100.000000	10,000,000.00	99.771093	9,977,109.30	-22,890.70		2.06
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		38,325.620	Local 102.564290	39,308.40	101.012940	38,713.84	-594.56		0.01
Original Face:		2,161,312.000	Base 102.564290	39,308.40	101.012940	38,713.84	-594.56		0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		389,946.630	Local 101.376414	395,313.91	101.638650	396,336.49	1,022.58		0.08
Original Face:		4,322,624.000	Base 101.376414	395,313.91	101.638650	396,336.49	1,022.58		0.08
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		0.010	Local -13,000.000000	-1.30	100.000000	0.01	1.31		0.00
Original Face:		8,584,720.000	Base -13,000.000000	-1.30	100.000000	0.01	1.31		0.00

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3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		450,525.530	Local	101.291829	456,345.55	101.373720	456,714.49	368.94	0.09
Original Face:		4,322,624.000	Base	101.291829	456,345.55	101.373720	456,714.49	368.94	0.09
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		615,145.920	Local	100.736191	619,674.57	100.775650	619,917.30	242.73	0.13
Original Face:		5,111,816.000	Base	100.736191	619,674.57	100.775650	619,917.30	242.73	0.13
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		668,600.140	Local	99.802772	667,281.47	100.154160	669,630.85	2,349.38	0.14
Original Face:		4,322,624.000	Base	99.802772	667,281.47	100.154160	669,630.85	2,349.38	0.14
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		927,663.190	Local	101.399907	940,649.61	101.184690	938,653.12	-1,996.49	0.19
Original Face:		5,326,337.000	Base	101.399907	940,649.61	101.184690	938,653.12	-1,996.49	0.19
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		668,600.140	Local	100.190867	669,876.28	100.785370	673,851.12	3,974.84	0.14
Original Face:		4,322,624.000	Base	100.190867	669,876.28	100.785370	673,851.12	3,974.84	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		833,246.200	Local	100.636245	838,547.69	100.619410	838,407.41	-140.28	0.17
Original Face:		8,645,247.000	Base	100.636245	838,547.69	100.619410	838,407.41	-140.28	0.17
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		825,004.220	Local	101.465494	837,094.61	101.373720	836,337.47	-757.14	0.17
Original Face:		6,483,935.000	Base	101.465494	837,094.61	101.373720	836,337.47	-757.14	0.17
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		562,535.090	Local	99.905974	562,006.16	100.198450	563,651.44	1,645.28	0.12
Original Face:		4,322,624.000	Base	99.905974	562,006.16	100.198450	563,651.44	1,645.28	0.12
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		709,422.910	Local	99.663717	707,037.24	104.216650	739,336.79	32,299.55	0.15
Original Face:		4,507,221.000	Base	99.663717	707,037.24	104.216650	739,336.79	32,299.55	0.15
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		1,280,854.800	Local	98.785571	1,265,299.73	102.391960	1,311,492.33	46,192.60	0.27
Original Face:		5,000,000.000	Base	98.785571	1,265,299.73	102.391960	1,311,492.33	46,192.60	0.27

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	118,251.470	Local		98.405238	116,365.64	101.619000	120,165.96	3,800.32	0.02
Original Face:	2,161,312.000	Base		98.405238	116,365.64	101.619000	120,165.96	3,800.32	0.02
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	204,803.850	Local		100.120344	205,050.32	100.701420	206,240.39	1,190.07	0.04
Original Face:	4,527,840.000	Base		100.120344	205,050.32	100.701420	206,240.39	1,190.07	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	87,407.420	Local		101.259904	88,508.67	100.484010	87,830.48	-678.19	0.02
Original Face:	8,645,247.000	Base		101.259904	88,508.67	100.484010	87,830.48	-678.19	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	71,447.050	Local		99.453693	71,056.73	100.891860	72,084.26	1,027.53	0.01
Original Face:	2,161,312.000	Base		99.453693	71,056.73	100.891860	72,084.26	1,027.53	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	196,694.220	Local		99.979384	196,653.67	101.458320	199,562.65	2,908.98	0.04
Original Face:	2,161,312.000	Base		99.979384	196,653.67	101.458320	199,562.65	2,908.98	0.04
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	155,300.770	Local		99.958925	155,236.98	101.921020	158,284.13	3,047.15	0.03
Original Face:	2,472,541.000	Base		99.958925	155,236.98	101.921020	158,284.13	3,047.15	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	409,029.900	Local		100.152248	409,652.64	103.527780	423,459.58	13,806.94	0.09
Original Face:	4,322,624.000	Base		100.152248	409,652.64	103.527780	423,459.58	13,806.94	0.09
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	327,736.200	Local		100.334272	328,831.73	100.801120	330,361.76	1,530.03	0.07
Original Face:	6,483,935.000	Base		100.334272	328,831.73	100.801120	330,361.76	1,530.03	0.07
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	857,934.470	Local		100.051320	858,374.76	100.470410	861,970.28	3,595.52	0.18
Original Face:	5,619,411.000	Base		100.051320	858,374.76	100.470410	861,970.28	3,595.52	0.18
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,298,913.370	Local		101.174232	1,314,165.63	99.589130	1,293,576.52	-20,589.11	0.27
Original Face:	4,322,624.000	Base		101.174232	1,314,165.63	99.589130	1,293,576.52	-20,589.11	0.27

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3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	728,514.260	Local	100.022105	728,675.30	99.498350	724,859.67	-3,815.63		0.15
Original Face:	4,322,624.000	Base	100.022105	728,675.30	99.498350	724,859.67	-3,815.63		0.15
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	1,821,285.470	Local	100.685262	1,833,766.04	100.534860	1,831,026.80	-2,739.24		0.38
Original Face:	10,806,559.000	Base	100.685262	1,833,766.04	100.534860	1,831,026.80	-2,739.24		0.38
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	929,171.390	Local	100.436905	933,230.99	101.212140	940,434.25	7,203.26		0.19
Original Face:	10,806,559.000	Base	100.436905	933,230.99	101.212140	940,434.25	7,203.26		0.19
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	324,721.050	Local	100.477564	326,271.80	100.424350	326,099.00	-172.80		0.07
Original Face:	4,322,624.000	Base	100.477564	326,271.80	100.424350	326,099.00	-172.80		0.07
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	1,223,837.540	Local	99.911887	1,222,759.18	100.545070	1,230,508.31	7,749.13		0.25
Original Face:	6,483,935.000	Base	99.911887	1,222,759.18	100.545070	1,230,508.31	7,749.13		0.25
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	943,700.400	Local	102.098069	963,499.89	104.210030	983,430.47	19,930.58		0.20
Original Face:	6,000,000.000	Base	102.098069	963,499.89	104.210030	983,430.47	19,930.58		0.20
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	3,897,159.750	Local	100.492252	3,916,343.60	103.951814	4,051,168.25	134,824.65		0.84
Original Face:	14,386,036.000	Base	100.492252	3,916,343.60	103.951814	4,051,168.25	134,824.65		0.84
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	1,392,465.890	Local	102.057128	1,421,110.70	103.835990	1,445,880.74	24,770.04		0.30
Original Face:	6,483,935.000	Base	102.057128	1,421,110.70	103.835990	1,445,880.74	24,770.04		0.30
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	301,966.500	Local	101.024716	305,060.80	105.030480	317,156.86	12,096.06		0.07
Original Face:	33,932,595.000	Base	101.024716	305,060.80	105.030480	317,156.86	12,096.06		0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	471,036.790	Local	105.485603	496,876.00	113.858120	536,313.63	39,437.63		0.11
Original Face:	18,956,866.000	Base	105.485603	496,876.00	113.858120	536,313.63	39,437.63		0.11

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31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		16,415.940	Local	99.292090	16,299.73	100.166030	16,443.20	143.47	0.00
Original Face:		4,322,624.000	Base	99.292090	16,299.73	100.166030	16,443.20	143.47	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		151,813.300	Local	104.595151	158,789.35	106.155450	161,158.09	2,368.74	0.03
Original Face:		6,483,935.000	Base	104.595151	158,789.35	106.155450	161,158.09	2,368.74	0.03
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	99.709810	1,994,196.20	-5,803.80	0.41
			Base	100.000000	2,000,000.00	99.709810	1,994,196.20	-5,803.80	0.41
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.543347	1,990,866.94	-9,133.06	0.41
			Base	100.000000	2,000,000.00	99.543347	1,990,866.94	-9,133.06	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,426,125.040	Local	101.919368	1,453,497.63	101.626240	1,449,317.26	-4,180.37	0.30
Original Face:		7,989,505.000	Base	101.919368	1,453,497.63	101.626240	1,449,317.26	-4,180.37	0.30
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		3,859,345.000	Local	94.740463	3,656,361.32	99.556200	3,842,217.23	185,855.91	0.79
Original Face:		10,000,000.000	Base	94.740463	3,656,361.32	99.556200	3,842,217.23	185,855.91	0.79
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		1,798,625.400	Local	97.837474	1,759,729.65	101.477090	1,825,192.72	65,463.07	0.38
Original Face:		5,000,000.000	Base	97.837474	1,759,729.65	101.477090	1,825,192.72	65,463.07	0.38
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		750,297.600	Local	100.768284	756,062.02	102.790710	771,236.23	15,174.21	0.16
Original Face:		10,000,000.000	Base	100.768284	756,062.02	102.790710	771,236.23	15,174.21	0.16
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,686,651.050	Local	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.56
Original Face:		5,000,000.000	Base	96.566691	2,594,410.02	100.134930	2,690,276.15	95,866.13	0.56
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022			
		3,500,000.000	Local	99.990913	3,499,681.97	100.175203	3,506,132.11	6,450.14	0.72
			Base	99.990913	3,499,681.97	100.175203	3,506,132.11	6,450.14	0.72

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48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.045745	4,852,287.25	-147,712.75	1.00
			Base	100.000000	5,000,000.00	97.045745	4,852,287.25	-147,712.75	1.00
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		1,000,000.000	Local	99.994061	999,940.61	99.793404	997,934.04	-2,006.57	0.21
			Base	99.994061	999,940.61	99.793404	997,934.04	-2,006.57	0.21
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	1.02
			Base	100.000000	5,000,000.00	99.252876	4,962,643.80	-37,356.20	1.02
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022			
		7,000,000.000	Local	99.999610	6,999,972.67	100.201507	7,014,105.49	14,132.82	1.45
			Base	99.999610	6,999,972.67	100.201507	7,014,105.49	14,132.82	1.45
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.877371	2,996,321.12	98.977601	2,969,328.03	-26,993.09	0.61
			Base	99.877371	2,996,321.12	98.977601	2,969,328.03	-26,993.09	0.61
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.792000	25 Jan 2029			
		602,095.820	Local	100.000002	602,095.83	97.624360	587,792.19	-14,303.64	0.12
		Original Face: 2,161,312.000	Base	100.000002	602,095.83	97.624360	587,792.19	-14,303.64	0.12
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	106.685522	3,200,565.66	104.986870	3,149,606.10	-50,959.56	0.65
			Base	106.685522	3,200,565.66	104.986870	3,149,606.10	-50,959.56	0.65
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	100.054656	6,003,279.36	3,279.36	1.24
			Base	100.000000	6,000,000.00	100.054656	6,003,279.36	3,279.36	1.24
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		1,000,000.000	Local	99.948748	999,487.48	99.744624	997,446.24	-2,041.24	0.21
			Base	99.948748	999,487.48	99.744624	997,446.24	-2,041.24	0.21
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.605066	2,988,151.98	-11,848.02	0.62
			Base	100.000000	3,000,000.00	99.605066	2,988,151.98	-11,848.02	0.62

& 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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		0.000	Local	0.000000	-0.01	0.00	0.01	0.00	
			Base	0.000000	-0.01	0.00	0.01	0.00	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		8,000,000.000	Local	104.254474	8,340,357.90	104.201325	8,336,106.00	-4,251.90	1.72
			Base	104.254474	8,340,357.90	104.201325	8,336,106.00	-4,251.90	1.72
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022			
		1,328,000.000	Local	101.368666	1,346,175.88	101.241380	1,344,485.53	-1,690.35	0.28
			Base	101.368666	1,346,175.88	101.241380	1,344,485.53	-1,690.35	0.28
US DOLLAR Total									
		145,155,435.370	Local		145,762,705.47		146,342,162.42	579,456.95	30.20
Original Face:		307,834,878.000	Base		145,762,705.47		146,342,162.42	579,456.95	30.20
FIXED INCOME Total									
		145,155,435.370	Base		145,762,705.47		146,342,162.42	579,456.95	30.20
Original Face:		307,834,878.000							

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		483,365,658.400	Base	483,961,253.47		484,540,710.42	579,456.95	100.00
Original Face:		307,834,878.000						

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A3AL4	AT&T INC				0.200000	20 Jan 2022		
	15,000,000.000	Local	99.989444	14,998,416.67	99.989444	14,998,416.67	0.00	3.79
		Base	99.989444	14,998,416.67	99.989444	14,998,416.67	0.00	3.79
0020A3BG4	AT&T INC				0.210000	16 Feb 2022		
	10,000,000.000	Local	99.973167	9,997,316.67	99.973167	9,997,316.67	0.00	2.52
		Base	99.973167	9,997,316.67	99.973167	9,997,316.67	0.00	2.52
0020A3CN8	AT&T INC				0.300000	22 Mar 2022		
	5,000,000.000	Local	99.933333	4,996,666.66	99.933333	4,996,666.66	0.00	1.26
		Base	99.933333	4,996,666.66	99.933333	4,996,666.66	0.00	1.26
0020A3FG0	AT&T INC				0.440000	16 Jun 2022		
	5,000,000.000	Local	99.797111	4,989,855.56	99.797111	4,989,855.56	0.00	1.26
		Base	99.797111	4,989,855.56	99.797111	4,989,855.56	0.00	1.26
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	62,278,770.580	Local	100.033972	62,299,927.62	100.030000	62,297,454.21	-2,473.41	15.73
		Base	100.033972	62,299,927.62	100.030000	62,297,454.21	-2,473.41	15.73
0347M3A53	ANGLESEA FDG PLC and ANG				0.120000	05 Jan 2022		
	15,000,000.000	Local	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	3.79
		Base	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	3.79
0347M3ET7	ANGLESEA FDG PLC and ANG				0.250000	27 May 2022		
	15,000,000.000	Local	99.898611	14,984,791.67	99.898611	14,984,791.67	0.00	3.78
		Base	99.898611	14,984,791.67	99.898611	14,984,791.67	0.00	3.78
0347M3FT6	ANGLESEA FDG PLC and ANG				0.280000	27 Jun 2022		
	15,000,000.000	Local	99.865444	14,979,816.67	99.865444	14,979,816.67	0.00	3.78
		Base	99.865444	14,979,816.67	99.865444	14,979,816.67	0.00	3.78
05253CKB1	AUST & NEW ZEA				0.230000	11 Oct 2022		
	10,000,000.000	Local	99.819195	9,981,919.45	99.819195	9,981,919.45	0.00	2.52
		Base	99.819195	9,981,919.45	99.819195	9,981,919.45	0.00	2.52

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
07644BDR0	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.946167	9,994,616.67	99.946167	9,994,616.67	0.00	2.52
			Base	99.946167	9,994,616.67	99.946167	9,994,616.67	0.00	2.52
17327BKH7	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.815361	9,981,536.11	99.815361	9,981,536.11	0.00	2.52
			Base	99.815361	9,981,536.11	99.815361	9,981,536.11	0.00	2.52
2063C1AM2	CONCORD MIN CPTL CO	5,000,000.000	Local	99.991111	4,999,555.56	99.991111	4,999,555.56	0.00	1.26
			Base	99.991111	4,999,555.56	99.991111	4,999,555.56	0.00	1.26
2063C1B33	CONCORD MIN CPTL CO	20,000,000.000	Local	99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	5.05
			Base	99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	5.05
2284K1KC6	CROWN POINT CAP CO.	5,000,000.000	Local	99.779111	4,988,955.56	99.779111	4,988,955.56	0.00	1.26
			Base	99.779111	4,988,955.56	99.779111	4,988,955.56	0.00	1.26
2546R3JF2	DISNEY (WALT) CO THE	15,000,000.000	Local	99.835806	14,975,370.83	99.835806	14,975,370.83	0.00	3.78
			Base	99.835806	14,975,370.83	99.835806	14,975,370.83	0.00	3.78
40588MF36	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.872500	14,980,875.00	99.872500	14,980,875.00	0.00	3.78
			Base	99.872500	14,980,875.00	99.872500	14,980,875.00	0.00	3.78
40588MFV4	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.816028	14,972,404.16	99.816028	14,972,404.16	0.00	3.78
			Base	99.816028	14,972,404.16	99.816028	14,972,404.16	0.00	3.78
41282KC14	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.947556	14,992,133.33	99.947556	14,992,133.33	0.00	3.79
			Base	99.947556	14,992,133.33	99.947556	14,992,133.33	0.00	3.79
41282KDM7	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.896111	9,989,611.11	99.896111	9,989,611.11	0.00	2.52
			Base	99.896111	9,989,611.11	99.896111	9,989,611.11	0.00	2.52

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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: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
43851UL76	HONEYWELL INTERNATN'	15,000,000.000	Local	99.823472	14,973,520.83	99.823472	14,973,520.83	0.00	3.78
			Base	99.823472	14,973,520.83	99.823472	14,973,520.83	0.00	3.78
45779QA48	INSTITUTIONAL SECURED	10,000,000.000	Local	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	2.53
			Base	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	2.53
45779QA55	INSTITUTIONAL SECURED	5,000,000.000	Local	99.998444	4,999,922.22	99.998444	4,999,922.22	0.00	1.26
			Base	99.998444	4,999,922.22	99.998444	4,999,922.22	0.00	1.26
52953BB36	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.980750	19,996,150.00	99.980750	19,996,150.00	0.00	5.05
			Base	99.980750	19,996,150.00	99.980750	19,996,150.00	0.00	5.05
52953BBG7	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	3.79
			Base	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	3.79
62455BJD8	MOUNTCLIFF	15,000,000.000	Local	99.674167	14,951,125.00	99.674167	14,951,125.00	0.00	3.78
			Base	99.674167	14,951,125.00	99.674167	14,951,125.00	0.00	3.78
67983UDT7	OLD LINE FUNDING LLC	8,550,000.000	Local	99.946833	8,545,454.25	99.946833	8,545,454.25	0.00	2.16
			Base	99.946833	8,545,454.25	99.946833	8,545,454.25	0.00	2.16
67983UJC8	OLD LINE FUNDING LLC	6,100,000.000	Local	99.767167	6,085,797.16	99.767167	6,085,797.16	0.00	1.54
			Base	99.767167	6,085,797.16	99.767167	6,085,797.16	0.00	1.54
82124MC73	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.963889	14,994,583.34	99.963889	14,994,583.34	0.00	3.79
			Base	99.963889	14,994,583.34	99.963889	14,994,583.34	0.00	3.79
US DOLLAR Total		381,928,770.580	Local		381,644,188.76		381,641,715.35	-2,473.41	96.37
			Base		381,644,188.76		381,641,715.35	-2,473.41	96.37

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

	381,928,770.580	Base		381,644,188.76		381,641,715.35	-2,473.41	96.37
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	14,367,269.890	Local	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.63
		Base	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.63

US DOLLAR Total

	14,367,269.890	Local		14,366,983.37		14,367,269.89	286.52	3.63
		Base		14,366,983.37		14,367,269.89	286.52	3.63

EQUITY Total

	14,367,269.890	Base		14,366,983.37		14,367,269.89	286.52	3.63
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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912796ZX0	CASH MGMT BILL 12/21 0.00000					15 Dec 2021		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00

US DOLLAR Total

		Local		-0.07		0.00	0.07	0.00
		Base		-0.07		0.00	0.07	0.00

FIXED INCOME Total

	0.000	Base		-0.07		0.00	0.07	0.00
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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		396,296,040.470	Base	396,011,172.06		396,008,985.24	-2,186.82	100.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		9,824.510	Local	100.000000				
			Base	100.000000				
				9,824.51	100.000000	9,824.51	0.00	0.07
				9,824.51	100.000000	9,824.51	0.00	0.07

US DOLLAR Total								
		9,824.510	Local			9,824.51	0.00	0.07
			Base			9,824.51	0.00	0.07

CASH EQUIVALENT Total

		9,824.510	Base			9,824.51	0.00	0.07
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		860.000	Local	323.236302				
			Base	323.236302				
				277,983.22	476.990000	410,211.40	132,228.18	2.88
				277,983.22	476.990000	410,211.40	132,228.18	2.88

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		29,083.000	Local	387.677800				
			Base	387.677800				
				11,274,833.46	474.960000	13,813,261.68	2,538,428.22	97.05
				11,274,833.46	474.960000	13,813,261.68	2,538,428.22	97.05

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

US DOLLAR Total								
		30,148.510	Local			14,223,678.59	2,670,657.18	99.93
			Base			14,223,678.59	2,670,657.18	99.93

EQUITY Total

		30,148.510	Base			14,223,678.59	2,670,657.18	99.93
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		39,973.020	Base	11,562,845.92		14,233,503.10	2,670,657.18	100.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		2,959.730	Local	100.000000				
			Base	100.000000				
				2,959.73	100.000000	2,959.73	0.00	0.05
				2,959.73	100.000000	2,959.73	0.00	0.05

US DOLLAR Total								
		2,959.730	Local			2,959.73	0.00	0.05
			Base			2,959.73	0.00	0.05

CASH EQUIVALENT Total

		2,959.730	Base			2,959.73	0.00	0.05
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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							
		11,068.000	Local	440.973279		4,880,692.25	517.680000	5,729,682.24
			Base	440.973279		4,880,692.25	517.680000	5,729,682.24
								848,989.99
								99.95

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		148.450	Local	0.996228		147.89	1.000000	148.45
			Base	0.996228		147.89	1.000000	148.45
								0.56
								0.00

US DOLLAR Total								
		11,216.450	Local			4,880,840.14		5,729,830.69
			Base			4,880,840.14		5,729,830.69
								848,990.55
								99.95

EQUITY Total

		11,216.450	Base			4,880,840.14		5,729,830.69
								848,990.55
								99.95

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		14,176.180	Base	4,883,799.87		5,732,790.42	848,990.55	100.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.730	Local	1.000000	0.73	1.000000	0.73	0.00	0.00
			Base	1.000000	0.73	1.000000	0.73	0.00	0.00

US DOLLAR Total		0.730	Local		0.73		0.73	0.00	0.00
			Base		0.73		0.73	0.00	0.00

CASH Total		0.730	Base		0.73		0.73	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030			
		25,170.650	Local	100.000000	25,170.65	100.000000	25,170.65	0.00	0.66
			Base	100.000000	25,170.65	100.000000	25,170.65	0.00	0.66

US DOLLAR Total		25,170.650	Local		25,170.65		25,170.65	0.00	0.66
			Base		25,170.65		25,170.65	0.00	0.66

CASH EQUIVALENT Total		25,170.650	Base		25,170.65		25,170.65	0.00	0.66
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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	33,009.000	Local	99.014661	3,268,374.96	114.510000	3,779,860.59	511,485.63	99.33
			Base	99.014661	3,268,374.96	114.510000	3,779,860.59	511,485.63	99.33

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		235.520	Local 0.997580	234.95	1.000000	235.52	0.57	0.01
			Base 0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total								
		33,244.520	Local	3,268,609.91		3,780,096.11	511,486.20	99.34
			Base	3,268,609.91		3,780,096.11	511,486.20	99.34
EQUITY Total								
		33,244.520	Base	3,268,609.91		3,780,096.11	511,486.20	99.34

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		58,415.900	Base	3,293,781.29		3,805,267.49	511,486.20	100.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
	2,158,169.240	Local	100.000000	2,158,169.24	100.000000	2,158,169.24	0.00	14.49
		Base	100.000000	2,158,169.24	100.000000	2,158,169.24	0.00	14.49

US DOLLAR Total	2,158,169.240	Local		2,158,169.24		2,158,169.24	0.00	14.49
		Base		2,158,169.24		2,158,169.24	0.00	14.49

CASH EQUIVALENT Total

	2,158,169.240	Base		2,158,169.24		2,158,169.24	0.00	14.49
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	111,664.000	Local	114.761278	12,814,703.36	114.080000	12,738,629.12	-76,074.24	85.51
		Base	114.761278	12,814,703.36	114.080000	12,738,629.12	-76,074.24	85.51

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

US DOLLAR Total	111,953.810	Local		12,814,992.08		12,738,918.93	-76,073.15	85.51
		Base		12,814,992.08		12,738,918.93	-76,073.15	85.51

EQUITY Total

	111,953.810	Base		12,814,992.08		12,738,918.93	-76,073.15	85.51
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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 10, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		2,270,123.050	Base	14,973,161.32		14,897,088.17	-76,073.15	100.00

Holdings

Currency Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	12,104,900.970	Local	12,108,696.91	12,108,532.44	1.00	-164.47		-164.47
		Base	12,108,696.91	12,108,532.44	1.00	-164.47	0.00	-164.47
EQUITY								
	20,804,437.000	Local	779,403,575.72	1,199,991,023.74	99.00	420,587,448.02		420,587,448.02
		Base	779,403,575.72	1,199,991,023.74	99.00	420,587,448.02	0.00	420,587,448.02
US DOLLAR Total								
	32,909,337.970	Local	791,512,272.63	1,212,099,556.18	100.00	420,587,283.55		420,587,283.55
		Base	791,512,272.63	1,212,099,556.18	100.00	420,587,283.55	0.00	420,587,283.55
FUND Total								
	32,909,337.970	Base	791,512,272.63	1,212,099,556.18	100.00	420,587,283.55	0.00	420,587,283.55

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-5,817,099.320	Local	-5,817,099.32	-5,817,099.32	0.72	0.00		0.00
		Base	-5,817,099.32	-5,817,099.32	0.72	0.00	0.00	0.00
CASH EQUIVALENT								
	14,262,211.850	Local	14,267,172.88	14,266,490.51	1.76	-682.37		-682.37
		Base	14,267,172.88	14,266,490.51	1.76	-682.37	0.00	-682.37
EQUITY								
	22,798,073.000	Local	530,708,334.58	792,133,309.22	97.53	261,424,974.64		261,424,974.64
		Base	530,708,334.58	792,133,309.22	97.53	261,424,974.64	0.00	261,424,974.64
US DOLLAR Total								
	31,243,185.530	Local	539,158,408.14	800,582,700.41	100.00	261,424,292.27		261,424,292.27
		Base	539,158,408.14	800,582,700.41	100.00	261,424,292.27	0.00	261,424,292.27
FUND Total								
	31,243,185.530	Base	539,158,408.14	800,582,700.41	100.00	261,424,292.27	0.00	261,424,292.27

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	11,156,374.420	Local	11,156,374.42	11,156,374.42	0.42	0.00		0.00
		Base	11,156,374.42	11,156,374.42	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	445,256,782.730	Local	444,896,985.04	444,891,876.92	16.88	-5,108.12		-5,108.12
		Base	444,896,985.04	444,891,876.92	16.88	-5,108.12	0.00	-5,108.12
EQUITY								
	6,358,422.000	Local	50,913,564.29	51,171,098.40	1.94	257,534.11		257,534.11
		Base	50,913,564.29	51,171,098.40	1.94	257,534.11	0.00	257,534.11
FIXED INCOME								
	2,012,522,059.030	Local	2,069,953,426.55	2,128,214,734.14	80.75	58,261,307.59		58,261,307.59
Original Face:	1,892,224,336.000	Base	2,069,953,426.55	2,128,214,734.14	80.75	58,261,307.59	0.00	58,261,307.59
US DOLLAR Total								
	2,475,293,638.180	Local	2,576,920,350.30	2,635,434,083.88	100.00	58,513,733.58		58,513,733.58
Original Face:	1,892,224,336.000	Base	2,576,920,350.30	2,635,434,083.88	100.00	58,513,733.58	0.00	58,513,733.58
FUND Total								
	2,475,293,638.180	Base	2,576,920,350.30	2,635,434,083.88	100.00	58,513,733.58	0.00	58,513,733.58
Original Face:	1,892,224,336.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	152,797.670	Local	152,797.67	152,797.67	0.02	0.00		0.00
		Base	152,797.67	152,797.67	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	253,288,000.000	Local	253,117,858.13	253,051,670.96	37.68	-66,187.17		-66,187.17
		Base	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17
FIXED INCOME								
	418,936,437.720	Local	419,234,519.20	418,332,905.91	62.29	-901,613.29		-901,613.29
Original Face:	185,011,032.000	Base	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29
US DOLLAR Total								
	672,377,235.390	Local	672,505,175.00	671,537,374.54	100.00	-967,800.46		-967,800.46
Original Face:	185,011,032.000	Base	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46
FUND Total								
	672,377,235.390	Base	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46
Original Face:	185,011,032.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	142,518.860	Local	142,518.86	142,518.86	0.05	0.00		0.00
		Base	142,518.86	142,518.86	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	57,037,624.130	Local	57,035,089.41	57,029,733.83	18.10	-5,355.58		-5,355.58
		Base	57,035,089.41	57,029,733.83	18.10	-5,355.58	0.00	-5,355.58
FIXED INCOME								
	258,696,698.710	Local	259,549,186.36	257,892,710.92	81.85	-1,656,475.44		-1,656,475.44
Original Face:	110,514,553.000	Base	259,549,186.36	257,892,710.92	81.85	-1,656,475.44	0.00	-1,656,475.44
US DOLLAR Total								
	315,876,841.700	Local	316,726,794.63	315,064,963.61	100.00	-1,661,831.02		-1,661,831.02
Original Face:	110,514,553.000	Base	316,726,794.63	315,064,963.61	100.00	-1,661,831.02	0.00	-1,661,831.02
FUND Total								
	315,876,841.700	Base	316,726,794.63	315,064,963.61	100.00	-1,661,831.02	0.00	-1,661,831.02
Original Face:	110,514,553.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-253,941.040	Local	-253,941.04	-253,941.04	0.01	0.00		0.00
		Base	-253,941.04	-253,941.04	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	42,280,440.500	Local	42,300,488.35	42,293,124.63	1.47	-7,363.72		-7,363.72
		Base	42,300,488.35	42,293,124.63	1.47	-7,363.72	0.00	-7,363.72
EQUITY								
	20,820,264.000	Local	1,008,056,099.16	2,843,045,974.48	98.53	1,834,989,875.32		1,834,989,875.32
		Base	1,008,056,099.16	2,843,045,974.48	98.53	1,834,989,875.32	0.00	1,834,989,875.32
US DOLLAR Total								
	62,846,763.460	Local	1,050,102,646.47	2,885,085,158.07	100.00	1,834,982,511.60		1,834,982,511.60
		Base	1,050,102,646.47	2,885,085,158.07	100.00	1,834,982,511.60	0.00	1,834,982,511.60
FUND Total								
	62,846,763.460	Base	1,050,102,646.47	2,885,085,158.07	100.00	1,834,982,511.60	0.00	1,834,982,511.60

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-50,650.040	Local	-50,650.04	-50,650.04	0.00	0.00		0.00
		Base	-50,650.04	-50,650.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,009,321,979.210	Local	1,009,019,257.56	1,008,947,880.57	70.79	-71,376.99		-71,376.99
		Base	1,009,019,257.56	1,008,947,880.57	70.79	-71,376.99	0.00	-71,376.99
FIXED INCOME								
	416,748,782.340	Local	416,529,786.22	416,309,598.31	29.21	-220,187.91		-220,187.91
Original Face:	664,290,435.000	Base	416,529,786.22	416,309,598.31	29.21	-220,187.91	0.00	-220,187.91
US DOLLAR Total								
	1,426,020,111.510	Local	1,425,498,393.74	1,425,206,828.84	100.00	-291,564.90		-291,564.90
Original Face:	664,290,435.000	Base	1,425,498,393.74	1,425,206,828.84	100.00	-291,564.90	0.00	-291,564.90
FUND Total								
	1,426,020,111.510	Base	1,425,498,393.74	1,425,206,828.84	100.00	-291,564.90	0.00	-291,564.90
Original Face:	664,290,435.000							

Holdings

Currency Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	117,500.000	Local	117,500.00	117,500.00	0.00	0.00		0.00
		Base	117,500.00	117,500.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,460,903,800.360	Local	4,460,046,665.02	4,459,770,836.57	68.81	-275,828.45		-275,828.45
		Base	4,460,046,665.02	4,459,770,836.57	68.81	-275,828.45	0.00	-275,828.45
FIXED INCOME								
	2,024,687,235.530	Local	2,034,516,759.53	2,021,255,844.82	31.19	-13,260,914.71		-13,260,914.71
Original Face:	504,059,328.000	Base	2,034,516,759.53	2,021,255,844.82	31.19	-13,260,914.71	0.00	-13,260,914.71
US DOLLAR Total								
	6,485,708,535.890	Local	6,494,680,924.55	6,481,144,181.39	100.00	-13,536,743.16		-13,536,743.16
Original Face:	504,059,328.000	Base	6,494,680,924.55	6,481,144,181.39	100.00	-13,536,743.16	0.00	-13,536,743.16
FUND Total								
	6,485,708,535.890	Base	6,494,680,924.55	6,481,144,181.39	100.00	-13,536,743.16	0.00	-13,536,743.16
Original Face:	504,059,328.000							

Holdings

Currency Summary

As of: December 31, 2021

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

FUND: ATZD

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	973,870.220	Local	974,162.41	974,162.38	0.86	-0.03		-0.03
		Base	974,162.41	974,162.38	0.86	-0.03	0.00	-0.03
FIXED INCOME								
	111,938,449.100	Local	112,669,668.91	112,523,430.20	99.14	-146,238.71		-146,238.71
Original Face:	52,320,000.000	Base	112,669,668.91	112,523,430.20	99.14	-146,238.71	0.00	-146,238.71
US DOLLAR Total								
	112,912,319.320	Local	113,643,831.32	113,497,592.58	100.00	-146,238.74		-146,238.74
Original Face:	52,320,000.000	Base	113,643,831.32	113,497,592.58	100.00	-146,238.74	0.00	-146,238.74
FUND Total								
	112,912,319.320	Base	113,643,831.32	113,497,592.58	100.00	-146,238.74	0.00	-146,238.74
Original Face:	52,320,000.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	569,409,047.120	Local	569,381,813.77	569,373,411.62	52.44	-8,402.15		-8,402.15
		Base	569,381,813.77	569,373,411.62	52.44	-8,402.15	0.00	-8,402.15
FIXED INCOME								
	515,678,463.380	Local	517,446,155.93	516,453,002.92	47.56	-993,153.01		-993,153.01
Original Face:	318,393,263.000	Base	517,446,155.93	516,453,002.92	47.56	-993,153.01	0.00	-993,153.01
US DOLLAR Total								
	1,085,087,510.510	Local	1,086,827,969.71	1,085,826,414.55	100.00	-1,001,555.16		-1,001,555.16
Original Face:	318,393,263.000	Base	1,086,827,969.71	1,085,826,414.55	100.00	-1,001,555.16	0.00	-1,001,555.16
FUND Total								
	1,085,087,510.510	Base	1,086,827,969.71	1,085,826,414.55	100.00	-1,001,555.16	0.00	-1,001,555.16
Original Face:	318,393,263.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,074,497,144.290	Local	2,074,118,255.33	2,074,118,255.33	93.64	0.00		0.00
		Base	2,074,118,255.33	2,074,118,255.33	93.64	0.00	0.00	0.00
FIXED INCOME								
	140,930,498.220	Local	140,898,270.65	140,874,928.06	6.36	-23,342.59		-23,342.59
Original Face:	57,825,000.000	Base	140,898,270.65	140,874,928.06	6.36	-23,342.59	0.00	-23,342.59
US DOLLAR Total								
	2,215,427,642.490	Local	2,215,016,525.96	2,214,993,183.37	100.00	-23,342.59		-23,342.59
Original Face:	57,825,000.000	Base	2,215,016,525.96	2,214,993,183.37	100.00	-23,342.59	0.00	-23,342.59
FUND Total								
	2,215,427,642.490	Base	2,215,016,525.96	2,214,993,183.37	100.00	-23,342.59	0.00	-23,342.59
Original Face:	57,825,000.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,084.930	Local	-3,084.93	-3,084.93	0.00	0.00		0.00
		Base	-3,084.93	-3,084.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,345,189,382.670	Local	1,345,141,273.17	1,345,141,273.17	56.76	0.00		0.00
		Base	1,345,141,273.17	1,345,141,273.17	56.76	0.00	0.00	0.00
FIXED INCOME								
	1,025,000,000.000	Local	1,025,024,238.86	1,024,845,048.45	43.24	-179,190.41		-179,190.41
		Base	1,025,024,238.86	1,024,845,048.45	43.24	-179,190.41	0.00	-179,190.41
US DOLLAR Total								
	2,370,186,297.740	Local	2,370,162,427.10	2,369,983,236.69	100.00	-179,190.41		-179,190.41
		Base	2,370,162,427.10	2,369,983,236.69	100.00	-179,190.41	0.00	-179,190.41
FUND Total								
	2,370,186,297.740	Base	2,370,162,427.10	2,369,983,236.69	100.00	-179,190.41	0.00	-179,190.41

Holdings

Currency Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,698.680	Local	1,698.51	1,698.51	0.00	0.00		0.00
		Base	1,698.51	1,698.51	0.00	0.00	0.00	0.00
EQUITY								
	312,133,727.364	Local	312,200,109.47	312,164,940.74	53.79	-35,168.73		-35,168.73
		Base	312,200,109.47	312,164,940.74	53.79	-35,168.73	0.00	-35,168.73
FIXED INCOME								
	267,050,000.000	Local	268,025,185.99	268,128,797.41	46.21	103,611.42		103,611.42
Original Face:	155,335,000.000	Base	268,025,185.99	268,128,797.41	46.21	103,611.42	0.00	103,611.42
US DOLLAR Total								
	579,185,426.044	Local	580,226,993.97	580,295,436.66	100.00	68,442.69		68,442.69
Original Face:	155,335,000.000	Base	580,226,993.97	580,295,436.66	100.00	68,442.69	0.00	68,442.69
FUND Total								
	579,185,426.044	Base	580,226,993.97	580,295,436.66	100.00	68,442.69	0.00	68,442.69
Original Face:	155,335,000.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	270,230.380	Local	270,230.38	270,230.38	0.04	0.00		0.00
		Base	270,230.38	270,230.38	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	213,000,000.000	Local	212,946,379.04	212,946,379.04	34.31	0.00		0.00
		Base	212,946,379.04	212,946,379.04	34.31	0.00	0.00	0.00
FIXED INCOME								
	404,233,886.240	Local	409,435,824.50	407,357,410.19	65.64	-2,078,414.31		-2,078,414.31
Original Face:	204,663,419.000	Base	409,435,824.50	407,357,410.19	65.64	-2,078,414.31	0.00	-2,078,414.31
US DOLLAR Total								
	617,504,116.620	Local	622,652,433.92	620,574,019.61	100.00	-2,078,414.31		-2,078,414.31
Original Face:	204,663,419.000	Base	622,652,433.92	620,574,019.61	100.00	-2,078,414.31	0.00	-2,078,414.31
FUND Total								
	617,504,116.620	Base	622,652,433.92	620,574,019.61	100.00	-2,078,414.31	0.00	-2,078,414.31
Original Face:	204,663,419.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
						Exchange Rate:	1.000000	
CASH								
	432,140.020	Local	432,140.02	432,140.02	0.03	0.00		0.00
		Base	432,140.02	432,140.02	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	1,721,780,610.930	Local	1,721,484,772.85	1,721,484,772.85	99.97	0.00		0.00
		Base	1,721,484,772.85	1,721,484,772.85	99.97	0.00	0.00	0.00
US DOLLAR Total								
	1,722,212,750.950	Local	1,721,916,912.87	1,721,916,912.87	100.00	0.00		0.00
		Base	1,721,916,912.87	1,721,916,912.87	100.00	0.00	0.00	0.00
FUND Total								
	1,722,212,750.950	Base	1,721,916,912.87	1,721,916,912.87	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL
 View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	127,756.920	Local	127,756.92	127,756.92	0.05	0.00		0.00
		Base	127,756.92	127,756.92	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	25,000,000.000	Local	24,991,135.99	24,991,135.99	10.07	0.00		0.00
		Base	24,991,135.99	24,991,135.99	10.07	0.00	0.00	0.00
FIXED INCOME								
	220,204,544.170	Local	221,853,062.76	223,127,949.45	89.88	1,274,886.69		1,274,886.69
Original Face:	162,922,434.000	Base	221,853,062.76	223,127,949.45	89.88	1,274,886.69	0.00	1,274,886.69
US DOLLAR Total								
	245,332,301.090	Local	246,971,955.67	248,246,842.36	100.00	1,274,886.69		1,274,886.69
Original Face:	162,922,434.000	Base	246,971,955.67	248,246,842.36	100.00	1,274,886.69	0.00	1,274,886.69
FUND Total								
	245,332,301.090	Base	246,971,955.67	248,246,842.36	100.00	1,274,886.69	0.00	1,274,886.69
Original Face:	162,922,434.000							

Holdings

Currency Summary

As of: December 31, 2021

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	1,739,356.140	Local	1,739,356.14	1,739,356.14	0.36	0.00		0.00
		Base	1,739,356.14	1,739,356.14	0.36	0.00	0.00	0.00
CASH EQUIVALENT								
	336,470,866.890	Local	336,459,191.86	336,459,191.86	69.44	0.00		0.00
		Base	336,459,191.86	336,459,191.86	69.44	0.00	0.00	0.00
FIXED INCOME								
	145,155,435.370	Local	145,762,705.47	146,342,162.42	30.20	579,456.95		579,456.95
Original Face:	307,834,878.000	Base	145,762,705.47	146,342,162.42	30.20	579,456.95	0.00	579,456.95
US DOLLAR Total								
	483,365,658.400	Local	483,961,253.47	484,540,710.42	100.00	579,456.95		579,456.95
Original Face:	307,834,878.000	Base	483,961,253.47	484,540,710.42	100.00	579,456.95	0.00	579,456.95
FUND Total								
	483,365,658.400	Base	483,961,253.47	484,540,710.42	100.00	579,456.95	0.00	579,456.95
Original Face:	307,834,878.000							

Holdings

Currency Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	381,928,770.580	Local	381,644,188.76	381,641,715.35	96.37	-2,473.41		-2,473.41
		Base	381,644,188.76	381,641,715.35	96.37	-2,473.41	0.00	-2,473.41
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	3.63	286.52		286.52
		Base	14,366,983.37	14,367,269.89	3.63	286.52	0.00	286.52
FIXED INCOME								
	0.000	Local	-0.07	0.00	0.00	0.07		0.07
		Base	-0.07	0.00	0.00	0.07	0.00	0.07
US DOLLAR Total								
	396,296,040.470	Local	396,011,172.06	396,008,985.24	100.00	-2,186.82		-2,186.82
		Base	396,011,172.06	396,008,985.24	100.00	-2,186.82	0.00	-2,186.82
FUND Total								
	396,296,040.470	Base	396,011,172.06	396,008,985.24	100.00	-2,186.82	0.00	-2,186.82

Holdings

Currency Summary

As of: December 31, 2021

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	9,824.510	Local	9,824.51	9,824.51	0.07	0.00		0.00
		Base	9,824.51	9,824.51	0.07	0.00	0.00	0.00
EQUITY								
	30,148.510	Local	11,553,021.41	14,223,678.59	99.93	2,670,657.18		2,670,657.18
		Base	11,553,021.41	14,223,678.59	99.93	2,670,657.18	0.00	2,670,657.18
US DOLLAR Total								
	39,973.020	Local	11,562,845.92	14,233,503.10	100.00	2,670,657.18		2,670,657.18
		Base	11,562,845.92	14,233,503.10	100.00	2,670,657.18	0.00	2,670,657.18
FUND Total								
	39,973.020	Base	11,562,845.92	14,233,503.10	100.00	2,670,657.18	0.00	2,670,657.18

Holdings

Currency Summary

As of: December 31, 2021

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH EQUIVALENT								
	2,959.730	Local	2,959.73	2,959.73	0.05	0.00		0.00
		Base	2,959.73	2,959.73	0.05	0.00	0.00	0.00
EQUITY								
	11,216.450	Local	4,880,840.14	5,729,830.69	99.95	848,990.55		848,990.55
		Base	4,880,840.14	5,729,830.69	99.95	848,990.55	0.00	848,990.55
US DOLLAR Total								
	14,176.180	Local	4,883,799.87	5,732,790.42	100.00	848,990.55		848,990.55
		Base	4,883,799.87	5,732,790.42	100.00	848,990.55	0.00	848,990.55
FUND Total								
	14,176.180	Base	4,883,799.87	5,732,790.42	100.00	848,990.55	0.00	848,990.55

Holdings

Currency Summary

As of: December 31, 2021

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	0.730	Local	0.73	0.73	0.00	0.00		0.00
		Base	0.73	0.73	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	25,170.650	Local	25,170.65	25,170.65	0.66	0.00		0.00
		Base	25,170.65	25,170.65	0.66	0.00	0.00	0.00
EQUITY								
	33,244.520	Local	3,268,609.91	3,780,096.11	99.34	511,486.20		511,486.20
		Base	3,268,609.91	3,780,096.11	99.34	511,486.20	0.00	511,486.20
US DOLLAR Total								
	58,415.900	Local	3,293,781.29	3,805,267.49	100.00	511,486.20		511,486.20
		Base	3,293,781.29	3,805,267.49	100.00	511,486.20	0.00	511,486.20
FUND Total								
	58,415.900	Base	3,293,781.29	3,805,267.49	100.00	511,486.20	0.00	511,486.20

Holdings

Currency Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,158,169.240	Local	2,158,169.24	2,158,169.24	14.49	0.00		0.00
		Base	2,158,169.24	2,158,169.24	14.49	0.00	0.00	0.00
EQUITY								
	111,953.810	Local	12,814,992.08	12,738,918.93	85.51	-76,073.15		-76,073.15
		Base	12,814,992.08	12,738,918.93	85.51	-76,073.15	0.00	-76,073.15
US DOLLAR Total								
	2,270,123.050	Local	14,973,161.32	14,897,088.17	100.00	-76,073.15		-76,073.15
		Base	14,973,161.32	14,897,088.17	100.00	-76,073.15	0.00	-76,073.15
FUND Total								
	2,270,123.050	Base	14,973,161.32	14,897,088.17	100.00	-76,073.15	0.00	-76,073.15

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,104,900.970	12,108,696.91	12,108,532.44	1.00	-164.47	0.00	-164.47
CASH EQUIVALENT Total	12,104,900.970	12,108,696.91	12,108,532.44	1.00	-164.47	0.00	-164.47

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,804,437.000	779,403,575.72	1,199,991,023.74	99.00	420,587,448.02	0.00	420,587,448.02
EQUITY Total	20,804,437.000	779,403,575.72	1,199,991,023.74	99.00	420,587,448.02	0.00	420,587,448.02

Holdings

Asset Summary

As of: *December 31, 2021*

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

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	32,909,337.970	791,512,272.63	1,212,099,556.18	100.00	420,587,283.55	0.00	420,587,283.55

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-5,817,099.320	-5,817,099.32	-5,817,099.32	0.72	0.00	0.00	0.00
CASH Total	-5,817,099.320	-5,817,099.32	-5,817,099.32	0.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,262,211.850	14,267,172.88	14,266,490.51	1.76	-682.37	0.00	-682.37
CASH EQUIVALENT Total	14,262,211.850	14,267,172.88	14,266,490.51	1.76	-682.37	0.00	-682.37

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,798,073.000	530,708,334.58	792,133,309.22	97.53	261,424,974.64	0.00	261,424,974.64
EQUITY Total	22,798,073.000	530,708,334.58	792,133,309.22	97.53	261,424,974.64	0.00	261,424,974.64

Holdings

Asset Summary

As of: *December 31, 2021*

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

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	31,243,185.530	539,158,408.14	800,582,700.41	100.00	261,424,292.27	0.00	261,424,292.27

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	11,156,374.420	11,156,374.42	11,156,374.42	0.42	0.00	0.00	0.00
CASH Total	11,156,374.420	11,156,374.42	11,156,374.42	0.42	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	445,256,782.730	444,896,985.04	444,891,876.92	16.88	-5,108.12	0.00	-5,108.12
CASH EQUIVALENT Total							
	445,256,782.730	444,896,985.04	444,891,876.92	16.88	-5,108.12	0.00	-5,108.12

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,358,422.000	50,913,564.29	51,171,098.40	1.94	257,534.11	0.00	257,534.11
EQUITY Total	6,358,422.000	50,913,564.29	51,171,098.40	1.94	257,534.11	0.00	257,534.11

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,012,522,059.030	2,069,953,426.55	2,128,214,734.14	80.75	58,261,307.59	0.00	58,261,307.59
FIXED INCOME Total	2,012,522,059.030	2,069,953,426.55	2,128,214,734.14	80.75	58,261,307.59	0.00	58,261,307.59

Holdings

Asset Summary

As of: *December 31, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,475,293,638.180	2,576,920,350.30	2,635,434,083.88	100.00	58,513,733.58	0.00	58,513,733.58

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	152,797.670	152,797.67	152,797.67	0.02	0.00	0.00	0.00
CASH Total	152,797.670	152,797.67	152,797.67	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17
CASH EQUIVALENT Total							
	253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17	0.00	-66,187.17

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29
FIXED INCOME Total	418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29	0.00	-901,613.29

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	672,377,235.390	672,505,175.00	671,537,374.54	100.00	-967,800.46	0.00	-967,800.46

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	142,518.860	142,518.86	142,518.86	0.05	0.00	0.00	0.00
CASH Total	142,518.860	142,518.86	142,518.86	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	57,037,624.130	57,035,089.41	57,029,733.83	18.10	-5,355.58	0.00	-5,355.58
CASH EQUIVALENT Total							
	57,037,624.130	57,035,089.41	57,029,733.83	18.10	-5,355.58	0.00	-5,355.58

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	258,696,698.710	259,549,186.36	257,892,710.92	81.85	-1,656,475.44	0.00	-1,656,475.44
FIXED INCOME Total							
	258,696,698.710	259,549,186.36	257,892,710.92	81.85	-1,656,475.44	0.00	-1,656,475.44

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	315,876,841.700	316,726,794.63	315,064,963.61	100.00	-1,661,831.02	0.00	-1,661,831.02

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-253,941.040	-253,941.04	-253,941.04	0.01	0.00	0.00	0.00
CASH Total	-253,941.040	-253,941.04	-253,941.04	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	42,280,440.500	42,300,488.35	42,293,124.63	1.47	-7,363.72	0.00	-7,363.72
CASH EQUIVALENT Total	42,280,440.500	42,300,488.35	42,293,124.63	1.47	-7,363.72	0.00	-7,363.72

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,820,264.000	1,008,056,099.16	2,843,045,974.48	98.53	1,834,989,875.32	0.00	1,834,989,875.32
EQUITY Total	20,820,264.000	1,008,056,099.16	2,843,045,974.48	98.53	1,834,989,875.32	0.00	1,834,989,875.32

Holdings

Asset Summary

As of: *December 31, 2021*

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

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	62,846,763.460	1,050,102,646.47	2,885,085,158.07	100.00	1,834,982,511.60	0.00	1,834,982,511.60

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-50,650.040	-50,650.04	-50,650.04	0.00	0.00	0.00	0.00
CASH Total	-50,650.040	-50,650.04	-50,650.04	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,009,321,979.210	1,009,019,257.56	1,008,947,880.57	70.79	-71,376.99	0.00	-71,376.99
CASH EQUIVALENT Total							
	1,009,321,979.210	1,009,019,257.56	1,008,947,880.57	70.79	-71,376.99	0.00	-71,376.99

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	416,748,782.340	416,529,786.22	416,309,598.31	29.21	-220,187.91	0.00	-220,187.91
FIXED INCOME Total							
	416,748,782.340	416,529,786.22	416,309,598.31	29.21	-220,187.91	0.00	-220,187.91

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,426,020,111.510	1,425,498,393.74	1,425,206,828.84	100.00	-291,564.90	0.00	-291,564.90

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	117,500.000	117,500.00	117,500.00	0.00	0.00	0.00	0.00
CASH Total	117,500.000	117,500.00	117,500.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	4,460,903,800.360	4,460,046,665.02	4,459,770,836.57	68.81	-275,828.45	0.00	-275,828.45
CASH EQUIVALENT Total							
	4,460,903,800.360	4,460,046,665.02	4,459,770,836.57	68.81	-275,828.45	0.00	-275,828.45

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,024,687,235.530	2,034,516,759.53	2,021,255,844.82	31.19	-13,260,914.71	0.00	-13,260,914.71
FIXED INCOME Total	2,024,687,235.530	2,034,516,759.53	2,021,255,844.82	31.19	-13,260,914.71	0.00	-13,260,914.71

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,485,708,535.890	6,494,680,924.55	6,481,144,181.39	100.00	-13,536,743.16	0.00	-13,536,743.16

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZD

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	973,870.220	974,162.41	974,162.38	0.86	-0.03	0.00	-0.03
CASH EQUIVALENT Total	973,870.220	974,162.41	974,162.38	0.86	-0.03	0.00	-0.03

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZD

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	111,938,449.100	112,669,668.91	112,523,430.20	99.14	-146,238.71	0.00	-146,238.71
FIXED INCOME Total	111,938,449.100	112,669,668.91	112,523,430.20	99.14	-146,238.71	0.00	-146,238.71

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZD

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	112,912,319.320	113,643,831.32	113,497,592.58	100.00	-146,238.74	0.00	-146,238.74

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	569,409,047.120	569,381,813.77	569,373,411.62	52.44	-8,402.15	0.00	-8,402.15
CASH EQUIVALENT Total	569,409,047.120	569,381,813.77	569,373,411.62	52.44	-8,402.15	0.00	-8,402.15

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	515,678,463.380	517,446,155.93	516,453,002.92	47.56	-993,153.01	0.00	-993,153.01
FIXED INCOME Total	515,678,463.380	517,446,155.93	516,453,002.92	47.56	-993,153.01	0.00	-993,153.01

Holdings

Asset Summary

As of: *December 31, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,085,087,510.510	1,086,827,969.71	1,085,826,414.55	100.00	-1,001,555.16	0.00	-1,001,555.16

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,074,497,144.290	2,074,118,255.33	2,074,118,255.33	93.64	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,074,497,144.290	2,074,118,255.33	2,074,118,255.33	93.64	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	140,930,498.220	140,898,270.65	140,874,928.06	6.36	-23,342.59	0.00	-23,342.59
FIXED INCOME Total							
	140,930,498.220	140,898,270.65	140,874,928.06	6.36	-23,342.59	0.00	-23,342.59

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,215,427,642.490	2,215,016,525.96	2,214,993,183.37	100.00	-23,342.59	0.00	-23,342.59

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,084.930	-3,084.93	-3,084.93	0.00	0.00	0.00	0.00
CASH Total	-3,084.930	-3,084.93	-3,084.93	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,345,189,382.670	1,345,141,273.17	1,345,141,273.17	56.76	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,345,189,382.670	1,345,141,273.17	1,345,141,273.17	56.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,025,000,000.000	1,025,024,238.86	1,024,845,048.45	43.24	-179,190.41	0.00	-179,190.41
FIXED INCOME Total							
	1,025,000,000.000	1,025,024,238.86	1,024,845,048.45	43.24	-179,190.41	0.00	-179,190.41

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,370,186,297.740	2,370,162,427.10	2,369,983,236.69	100.00	-179,190.41	0.00	-179,190.41

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.680	1,698.51	1,698.51	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.680	1,698.51	1,698.51	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	312,133,727.364	312,200,109.47	312,164,940.74	53.79	-35,168.73	0.00	-35,168.73
EQUITY Total	312,133,727.364	312,200,109.47	312,164,940.74	53.79	-35,168.73	0.00	-35,168.73

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	267,050,000.000	268,025,185.99	268,128,797.41	46.21	103,611.42	0.00	103,611.42
FIXED INCOME Total							
	267,050,000.000	268,025,185.99	268,128,797.41	46.21	103,611.42	0.00	103,611.42

Holdings

Asset Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	579,185,426.044	580,226,993.97	580,295,436.66	100.00	68,442.69	0.00	68,442.69

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	270,230.380	270,230.38	270,230.38	0.04	0.00	0.00	0.00
CASH Total	270,230.380	270,230.38	270,230.38	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	213,000,000.000	212,946,379.04	212,946,379.04	34.31	0.00	0.00	0.00
CASH EQUIVALENT Total							
	213,000,000.000	212,946,379.04	212,946,379.04	34.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	404,233,886.240	409,435,824.50	407,357,410.19	65.64	-2,078,414.31	0.00	-2,078,414.31
FIXED INCOME Total	404,233,886.240	409,435,824.50	407,357,410.19	65.64	-2,078,414.31	0.00	-2,078,414.31

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	617,504,116.620	622,652,433.92	620,574,019.61	100.00	-2,078,414.31	0.00	-2,078,414.31

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	432,140.020	432,140.02	432,140.02	0.03	0.00	0.00	0.00
CASH Total	432,140.020	432,140.02	432,140.02	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,721,780,610.930	1,721,484,772.85	1,721,484,772.85	99.97	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,721,780,610.930	1,721,484,772.85	1,721,484,772.85	99.97	0.00	0.00	0.00

Holdings

Asset Summary

As of: *December 31, 2021*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,722,212,750.950	1,721,916,912.87	1,721,916,912.87	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	127,756.920	127,756.92	127,756.92	0.05	0.00	0.00	0.00
CASH Total	127,756.920	127,756.92	127,756.92	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	25,000,000.000	24,991,135.99	24,991,135.99	10.07	0.00	0.00	0.00
CASH EQUIVALENT Total							
	25,000,000.000	24,991,135.99	24,991,135.99	10.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	220,204,544.170	221,853,062.76	223,127,949.45	89.88	1,274,886.69	0.00	1,274,886.69
FIXED INCOME Total	220,204,544.170	221,853,062.76	223,127,949.45	89.88	1,274,886.69	0.00	1,274,886.69

Holdings

Asset Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	245,332,301.090	246,971,955.67	248,246,842.36	100.00	1,274,886.69	0.00	1,274,886.69

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,739,356.140	1,739,356.14	1,739,356.14	0.36	0.00	0.00	0.00
CASH Total	1,739,356.140	1,739,356.14	1,739,356.14	0.36	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	336,470,866.890	336,459,191.86	336,459,191.86	69.44	0.00	0.00	0.00
CASH EQUIVALENT Total	336,470,866.890	336,459,191.86	336,459,191.86	69.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	145,155,435.370	145,762,705.47	146,342,162.42	30.20	579,456.95	0.00	579,456.95
FIXED INCOME Total	145,155,435.370	145,762,705.47	146,342,162.42	30.20	579,456.95	0.00	579,456.95

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	483,365,658.400	483,961,253.47	484,540,710.42	100.00	579,456.95	0.00	579,456.95

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	381,928,770.580	381,644,188.76	381,641,715.35	96.37	-2,473.41	0.00	-2,473.41
CASH EQUIVALENT Total	381,928,770.580	381,644,188.76	381,641,715.35	96.37	-2,473.41	0.00	-2,473.41

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,367,269.890	14,366,983.37	14,367,269.89	3.63	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	3.63	286.52	0.00	286.52

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
FIXED INCOME Total	0.000	-0.07	0.00	0.00	0.07	0.00	0.07

Holdings

Asset Summary

As of: *December 31, 2021*

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

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	396,296,040.470	396,011,172.06	396,008,985.24	100.00	-2,186.82	0.00	-2,186.82

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,824.510	9,824.51	9,824.51	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	9,824.510	9,824.51	9,824.51	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	30,148.510	11,553,021.41	14,223,678.59	99.93	2,670,657.18	0.00	2,670,657.18
EQUITY Total	30,148.510	11,553,021.41	14,223,678.59	99.93	2,670,657.18	0.00	2,670,657.18

Holdings

Asset Summary

As of: December 31, 2021

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	39,973.020	11,562,845.92	14,233,503.10	100.00	2,670,657.18	0.00	2,670,657.18

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,959.730	2,959.73	2,959.73	0.05	0.00	0.00	0.00
CASH EQUIVALENT Total	2,959.730	2,959.73	2,959.73	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	11,216.450	4,880,840.14	5,729,830.69	99.95	848,990.55	0.00	848,990.55
EQUITY Total	11,216.450	4,880,840.14	5,729,830.69	99.95	848,990.55	0.00	848,990.55

Holdings

Asset Summary

As of: *December 31, 2021*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	14,176.180	4,883,799.87	5,732,790.42	100.00	848,990.55	0.00	848,990.55

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.730	0.73	0.73	0.00	0.00	0.00	0.00
CASH Total	0.730	0.73	0.73	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	25,170.650	25,170.65	25,170.65	0.66	0.00	0.00	0.00
CASH EQUIVALENT Total	25,170.650	25,170.65	25,170.65	0.66	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	33,244.520	3,268,609.91	3,780,096.11	99.34	511,486.20	0.00	511,486.20
EQUITY Total	33,244.520	3,268,609.91	3,780,096.11	99.34	511,486.20	0.00	511,486.20

Holdings

Asset Summary

As of: *December 31, 2021*

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

View Date: *January 10, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	58,415.900	3,293,781.29	3,805,267.49	100.00	511,486.20	0.00	511,486.20

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,158,169.240	2,158,169.24	2,158,169.24	14.49	0.00	0.00	0.00
CASH EQUIVALENT Total	2,158,169.240	2,158,169.24	2,158,169.24	14.49	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	111,953.810	12,814,992.08	12,738,918.93	85.51	-76,073.15	0.00	-76,073.15
EQUITY Total	111,953.810	12,814,992.08	12,738,918.93	85.51	-76,073.15	0.00	-76,073.15

Holdings

Asset Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,270,123.050	14,973,161.32	14,897,088.17	100.00	-76,073.15	0.00	-76,073.15

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	12,104,900.970	12,108,696.91	12,108,532.44	1.00	-164.47	0.00	-164.47
					0.00 GN	0.00 GN	0.00 GN
					-164.47 LS	0.00 LS	-164.47 LS
EQUITY							
	20,804,437.000	779,403,575.72	1,199,991,023.74	99.00	420,587,448.02	0.00	420,587,448.02
					450,094,900.85 GN	0.00 GN	450,094,900.85 GN
					-29,507,452.83 LS	0.00 LS	-29,507,452.83 LS
<hr/>							
FUND Total							
0.000	32,909,337.970	791,512,272.63	1,212,099,556.18	100.00	420,587,283.55	0.00	420,587,283.55
					450,094,900.85 GN	0.00 GN	450,094,900.85 GN
					-29,507,617.30 LS	0.00 LS	-29,507,617.30 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-5,817,099.320	-5,817,099.32	-5,817,099.32	0.72	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		14,262,211.850	14,267,172.88	14,266,490.51	1.76	-682.37 0.00 GN -682.37 LS	0.00 0.00 GN 0.00 LS	-682.37 0.00 GN -682.37 LS
EQUITY		22,798,073.000	530,708,334.58	792,133,309.22	97.53	261,424,974.64 292,197,394.47 GN -30,772,419.83 LS	0.00 0.00 GN 0.00 LS	261,424,974.64 292,197,394.47 GN -30,772,419.83 LS
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FUND Total	0.000	31,243,185.530	539,158,408.14	800,582,700.41	100.00	261,424,292.27 292,197,394.47 GN -30,773,102.20 LS	0.00 0.00 GN 0.00 LS	261,424,292.27 292,197,394.47 GN -30,773,102.20 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		11,156,374.420	11,156,374.42	11,156,374.42	0.42	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		445,256,782.730	444,896,985.04	444,891,876.92	16.88	-5,108.12 44,289.46 GN -49,397.58 LS	0.00 0.00 GN 0.00 LS	-5,108.12 44,289.46 GN -49,397.58 LS
EQUITY		6,358,422.000	50,913,564.29	51,171,098.40	1.94	257,534.11 297,282.43 GN -39,748.32 LS	0.00 0.00 GN 0.00 LS	257,534.11 297,282.43 GN -39,748.32 LS
FIXED INCOME		2,012,522,059.030	2,069,953,426.55	2,128,214,734.14	80.75	58,261,307.59 74,245,595.34 GN -15,984,287.75 LS	0.00 0.00 GN 0.00 LS	58,261,307.59 74,245,595.34 GN -15,984,287.75 LS
Original Face:	1,892,224,336.000							
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FUND Total	0.000	2,475,293,638.180	2,576,920,350.30	2,635,434,083.88	100.00	58,513,733.58 74,587,167.23 GN -16,073,433.65 LS	0.00 0.00 GN 0.00 LS	58,513,733.58 74,587,167.23 GN -16,073,433.65 LS
Original Face:	1,892,224,336.000							

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		152,797.670	152,797.67	152,797.67	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		253,288,000.000	253,117,858.13	253,051,670.96	37.68	-66,187.17 17,281.63 GN -83,468.80 LS	0.00 0.00 GN 0.00 LS	-66,187.17 17,281.63 GN -83,468.80 LS
FIXED INCOME		418,936,437.720	419,234,519.20	418,332,905.91	62.29	-901,613.29 2,375,253.16 GN -3,276,866.45 LS	0.00 0.00 GN 0.00 LS	-901,613.29 2,375,253.16 GN -3,276,866.45 LS
Original Face:	185,011,032.000							
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FUND Total	0.000	672,377,235.390	672,505,175.00	671,537,374.54	100.00	-967,800.46 2,392,534.79 GN -3,360,335.25 LS	0.00 0.00 GN 0.00 LS	-967,800.46 2,392,534.79 GN -3,360,335.25 LS
Original Face:	185,011,032.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	142,518.860	142,518.86	142,518.86	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	57,037,624.130	57,035,089.41	57,029,733.83	18.10	-5,355.58 0.00 GN -5,355.58 LS	0.00 0.00 GN 0.00 LS	-5,355.58 0.00 GN -5,355.58 LS
FIXED INCOME	258,696,698.710	259,549,186.36	257,892,710.92	81.85	-1,656,475.44 150,297.53 GN -1,806,772.97 LS	0.00 0.00 GN 0.00 LS	-1,656,475.44 150,297.53 GN -1,806,772.97 LS
Original Face:	110,514,553.000						
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FUND Total	0.000	315,876,841.700	315,064,963.61	100.00	-1,661,831.02 150,297.53 GN -1,812,128.55 LS	0.00 0.00 GN 0.00 LS	-1,661,831.02 150,297.53 GN -1,812,128.55 LS
Original Face:	110,514,553.000						

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-253,941.040	-253,941.04	-253,941.04	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		42,280,440.500	42,300,488.35	42,293,124.63	1.47	-7,363.72 0.00 GN -7,363.72 LS	0.00 0.00 GN 0.00 LS	-7,363.72 0.00 GN -7,363.72 LS
EQUITY		20,820,264.000	1,008,056,099.16	2,843,045,974.48	98.53	1,834,989,875.32 1,877,429,818.93 GN -42,439,943.61 LS	0.00 0.00 GN 0.00 LS	1,834,989,875.32 1,877,429,818.93 GN -42,439,943.61 LS
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FUND Total	0.000	62,846,763.460	1,050,102,646.47	2,885,085,158.07	100.00	1,834,982,511.60 1,877,429,818.93 GN -42,447,307.33 LS	0.00 0.00 GN 0.00 LS	1,834,982,511.60 1,877,429,818.93 GN -42,447,307.33 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-50,650.040	-50,650.04	-50,650.04	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		1,009,321,979.210	1,009,019,257.56	1,008,947,880.57	70.79	-71,376.99 33,923.61 GN -105,300.60 LS	0.00 0.00 GN 0.00 LS	-71,376.99 33,923.61 GN -105,300.60 LS
FIXED INCOME		416,748,782.340	416,529,786.22	416,309,598.31	29.21	-220,187.91 1,201,694.72 GN -1,421,882.63 LS	0.00 0.00 GN 0.00 LS	-220,187.91 1,201,694.72 GN -1,421,882.63 LS
Original Face:	664,290,435.000							
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FUND Total	0.000	1,426,020,111.510	1,425,498,393.74	1,425,206,828.84	100.00	-291,564.90 1,235,618.33 GN -1,527,183.23 LS	0.00 0.00 GN 0.00 LS	-291,564.90 1,235,618.33 GN -1,527,183.23 LS
Original Face:	664,290,435.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		117,500.000	117,500.00	117,500.00	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		4,460,903,800.360	4,460,046,665.02	4,459,770,836.57	68.81	-275,828.45 142,391.10 GN -418,219.55 LS	0.00 0.00 GN 0.00 LS	-275,828.45 142,391.10 GN -418,219.55 LS
FIXED INCOME		2,024,687,235.530	2,034,516,759.53	2,021,255,844.82	31.19	-13,260,914.71 4,383,874.30 GN -17,644,789.01 LS	0.00 0.00 GN 0.00 LS	-13,260,914.71 4,383,874.30 GN -17,644,789.01 LS
Original Face:	504,059,328.000							
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FUND Total	0.000	6,485,708,535.890	6,494,680,924.55	6,481,144,181.39	100.00	-13,536,743.16 4,526,265.40 GN -18,063,008.56 LS	0.00 0.00 GN 0.00 LS	-13,536,743.16 4,526,265.40 GN -18,063,008.56 LS
Original Face:	504,059,328.000							

Holdings

Fund Summary

As of: December 31, 2021

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

FUND: ATZD

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		973,870.220	974,162.41	974,162.38	0.86	-0.03 0.00 GN -0.03 LS	0.00 0.00 GN 0.00 LS	-0.03 0.00 GN -0.03 LS
FIXED INCOME		111,938,449.100	112,669,668.91	112,523,430.20	99.14	-146,238.71 200,581.07 GN -346,819.78 LS	0.00 0.00 GN 0.00 LS	-146,238.71 200,581.07 GN -346,819.78 LS
Original Face:	52,320,000.000							
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FUND Total	0.000	112,912,319.320	113,643,831.32	113,497,592.58	100.00	-146,238.74 200,581.07 GN -346,819.81 LS	0.00 0.00 GN 0.00 LS	-146,238.74 200,581.07 GN -346,819.81 LS
Original Face:	52,320,000.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	0.010	0.01	0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	569,409,047.120	569,381,813.77	569,373,411.62	52.44	-8,402.15 11,805.56 GN -20,207.71 LS	0.00 0.00 GN 0.00 LS	-8,402.15 11,805.56 GN -20,207.71 LS
FIXED INCOME	515,678,463.380	517,446,155.93	516,453,002.92	47.56	-993,153.01 1,324,556.85 GN -2,317,709.86 LS	0.00 0.00 GN 0.00 LS	-993,153.01 1,324,556.85 GN -2,317,709.86 LS
Original Face:	318,393,263.000						
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FUND Total	0.000	1,085,087,510.510	1,086,827,969.71	100.00	-1,001,555.16 1,336,362.41 GN -2,337,917.57 LS	0.00 0.00 GN 0.00 LS	-1,001,555.16 1,336,362.41 GN -2,337,917.57 LS
Original Face:	318,393,263.000						

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-0.020	-0.02	-0.02	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,074,497,144.290	2,074,118,255.33	2,074,118,255.33	93.64	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	140,930,498.220	140,898,270.65	140,874,928.06	6.36	-23,342.59 6,751.79 GN -30,094.38 LS	0.00 0.00 GN 0.00 LS	-23,342.59 6,751.79 GN -30,094.38 LS	
Original Face:	57,825,000.000							
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FUND Total	0.000	2,215,427,642.490	2,215,016,525.96	2,214,993,183.37	100.00	-23,342.59 6,751.79 GN -30,094.38 LS	0.00 0.00 GN 0.00 LS	-23,342.59 6,751.79 GN -30,094.38 LS
Original Face:	57,825,000.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-3,084.930	-3,084.93	-3,084.93	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	1,345,189,382.670	1,345,141,273.17	1,345,141,273.17	56.76	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	1,025,000,000.000	1,025,024,238.86	1,024,845,048.45	43.24	-179,190.41 41,065.44 GN -220,255.85 LS	0.00 0.00 GN 0.00 LS	-179,190.41 41,065.44 GN -220,255.85 LS	
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FUND Total	0.000	2,370,186,297.740	2,370,162,427.10	2,369,983,236.69	100.00	-179,190.41 41,065.44 GN -220,255.85 LS	0.00 0.00 GN 0.00 LS	-179,190.41 41,065.44 GN -220,255.85 LS

Holdings

Fund Summary

As of: December 31, 2021

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

FUND: ATZH

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	1,698.680	1,698.51	1,698.51	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	312,133,727.364	312,200,109.47	312,164,940.74	53.79	-35,168.73 0.00 GN -35,168.73 LS	0.00 0.00 GN 0.00 LS	-35,168.73 0.00 GN -35,168.73 LS	
FIXED INCOME	267,050,000.000	268,025,185.99	268,128,797.41	46.21	103,611.42 112,795.57 GN -9,184.15 LS	0.00 0.00 GN 0.00 LS	103,611.42 112,795.57 GN -9,184.15 LS	
Original Face:	155,335,000.000							
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FUND Total	0.000	579,185,426.044	580,226,993.97	580,295,436.66	100.00	68,442.69 112,795.57 GN -44,352.88 LS	0.00 0.00 GN 0.00 LS	68,442.69 112,795.57 GN -44,352.88 LS
Original Face:	155,335,000.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	270,230.380	270,230.38	270,230.38	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	213,000,000.000	212,946,379.04	212,946,379.04	34.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	404,233,886.240	409,435,824.50	407,357,410.19	65.64	-2,078,414.31 3,514,616.32 GN -5,593,030.63 LS	0.00 0.00 GN 0.00 LS	-2,078,414.31 3,514,616.32 GN -5,593,030.63 LS	
Original Face:	204,663,419.000							
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FUND Total	0.000	617,504,116.620	622,652,433.92	620,574,019.61	100.00	-2,078,414.31 3,514,616.32 GN -5,593,030.63 LS	0.00 0.00 GN 0.00 LS	-2,078,414.31 3,514,616.32 GN -5,593,030.63 LS
Original Face:	204,663,419.000							

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		432,140.020	432,140.02	432,140.02	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,721,780,610.930	1,721,484,772.85	1,721,484,772.85	99.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
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FUND Total	0.000	1,722,212,750.950	1,721,916,912.87	1,721,916,912.87	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: December 31, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	127,756.920	127,756.92	127,756.92	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	25,000,000.000	24,991,135.99	24,991,135.99	10.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	220,204,544.170	221,853,062.76	223,127,949.45	89.88	1,274,886.69 3,293,594.02 GN -2,018,707.33 LS	0.00 0.00 GN 0.00 LS	1,274,886.69 3,293,594.02 GN -2,018,707.33 LS
Original Face:	162,922,434.000						
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FUND Total	0.000	245,332,301.090	246,971,955.67	100.00	1,274,886.69 3,293,594.02 GN -2,018,707.33 LS	0.00 0.00 GN 0.00 LS	1,274,886.69 3,293,594.02 GN -2,018,707.33 LS
Original Face:	162,922,434.000						

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,739,356.140	1,739,356.14	1,739,356.14	0.36	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		336,470,866.890	336,459,191.86	336,459,191.86	69.44	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		145,155,435.370	145,762,705.47	146,342,162.42	30.20	579,456.95 1,083,564.55 GN -504,107.60 LS	0.00 0.00 GN 0.00 LS	579,456.95 1,083,564.55 GN -504,107.60 LS
Original Face:	307,834,878.000							
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FUND Total	0.000	483,365,658.400	483,961,253.47	484,540,710.42	100.00	579,456.95 1,083,564.55 GN -504,107.60 LS	0.00 0.00 GN 0.00 LS	579,456.95 1,083,564.55 GN -504,107.60 LS
Original Face:	307,834,878.000							

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	381,928,770.580	381,644,188.76	381,641,715.35	96.37	-2,473.41	0.00	-2,473.41
					0.00 GN	0.00 GN	0.00 GN
					-2,473.41 LS	0.00 LS	-2,473.41 LS
EQUITY							
	14,367,269.890	14,366,983.37	14,367,269.89	3.63	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
					0.07 GN	0.00 GN	0.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	396,296,040.470	396,011,172.06	396,008,985.24	100.00	-2,186.82	0.00	-2,186.82
					286.59 GN	0.00 GN	286.59 GN
					-2,473.41 LS	0.00 LS	-2,473.41 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	9,824.510	9,824.51	9,824.51	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	30,148.510	11,553,021.41	14,223,678.59	99.93	2,670,657.18 2,670,657.18 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,670,657.18 2,670,657.18 GN 0.00 LS
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FUND Total	0.000	39,973.020	14,233,503.10	100.00	2,670,657.18 2,670,657.18 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,670,657.18 2,670,657.18 GN 0.00 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,959.730	2,959.73	2,959.73	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	11,216.450	4,880,840.14	5,729,830.69	99.95	848,990.55	0.00	848,990.55
					848,990.55 GN	0.00 GN	848,990.55 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	14,176.180	4,883,799.87	5,732,790.42	100.00	848,990.55	0.00	848,990.55
					848,990.55 GN	0.00 GN	848,990.55 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	0.730	0.73	0.73	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	25,170.650	25,170.65	25,170.65	0.66	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	33,244.520	3,268,609.91	3,780,096.11	99.34	511,486.20 511,486.20 GN 0.00 LS	0.00 0.00 GN 0.00 LS	511,486.20 511,486.20 GN 0.00 LS	
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FUND Total	0.000	58,415.900	3,293,781.29	3,805,267.49	100.00	511,486.20 511,486.20 GN 0.00 LS	0.00 0.00 GN 0.00 LS	511,486.20 511,486.20 GN 0.00 LS

Holdings

Fund Summary

As of: December 31, 2021

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

View Date: January 10, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,158,169.240	2,158,169.24	2,158,169.24	14.49	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							
	111,953.810	12,814,992.08	12,738,918.93	85.51	-76,073.15	0.00	-76,073.15
					1.09 GN	0.00 GN	1.09 GN
					-76,074.24 LS	0.00 LS	-76,074.24 LS
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FUND Total							
0.000	2,270,123.050	14,973,161.32	14,897,088.17	100.00	-76,073.15	0.00	-76,073.15
					1.09 GN	0.00 GN	1.09 GN
					-76,074.24 LS	0.00 LS	-76,074.24 LS