

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	6,657.330	Local	1.000000	6,657.33	1.000000	6,657.33	0.00	0.00
			Base	1.000000	6,657.33	1.000000	6,657.33	0.00	0.00

<b>US DOLLAR Total</b>		6,657.330	Local		6,657.33		6,657.33	0.00	0.00
			Base		6,657.33		6,657.33	0.00	0.00

<b>CASH Total</b>		6,657.330	Base		6,657.33		6,657.33	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	1,694,832.730	Local	100.050008	1,695,680.29	0.035113	31 Dec 2030	1,695,680.15	-0.14	0.15
			Base	100.050008	1,695,680.29	100.050000		1,695,680.15	-0.14	0.15

<b>US DOLLAR Total</b>		1,694,832.730	Local		1,695,680.29			1,695,680.15	-0.14	0.15
			Base		1,695,680.29			1,695,680.15	-0.14	0.15

<b>CASH EQUIVALENT Total</b>		1,694,832.730	Base		1,695,680.29			1,695,680.15	-0.14	0.15
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01	29,883.000	Local	42.827729	1,279,821.04	130.380000		3,896,145.54	2,616,324.50	0.34
			Base	42.827729	1,279,821.04	130.380000		3,896,145.54	2,616,324.50	0.34

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00191U102	ASGN INC COMMON STOCK USD.01							
		25,696.000	Local 64.710452	1,662,799.78	96.930000	2,490,713.28	827,913.50	0.22
			Base 64.710452	1,662,799.78	96.930000	2,490,713.28	827,913.50	0.22
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		43,406.000	Local 38.859789	1,686,747.99	62.750000	2,723,726.50	1,036,978.51	0.24
			Base 38.859789	1,686,747.99	62.750000	2,723,726.50	1,036,978.51	0.24
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		57,133.000	Local 14.524187	829,810.40	37.140000	2,121,919.62	1,292,109.22	0.19
			Base 14.524187	829,810.40	37.140000	2,121,919.62	1,292,109.22	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		17,290.000	Local 116.839744	2,020,159.18	187.030000	3,233,748.70	1,213,589.52	0.28
			Base 116.839744	2,020,159.18	187.030000	3,233,748.70	1,213,589.52	0.28
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		23,903.000	Local 27.208510	650,365.02	35.640000	851,902.92	201,537.90	0.07
			Base 27.208510	650,365.02	35.640000	851,902.92	201,537.90	0.07
00766T100	AECOM COMMON STOCK USD.01							
		22,049.000	Local 32.711278	721,250.96	63.320000	1,396,142.68	674,891.72	0.12
			Base 32.711278	721,250.96	63.320000	1,396,142.68	674,891.72	0.12
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		20,133.000	Local 82.517406	1,661,322.93	154.210000	3,104,709.93	1,443,387.00	0.27
			Base 82.517406	1,661,322.93	154.210000	3,104,709.93	1,443,387.00	0.27
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		6,734.000	Local 403.352030	2,716,172.57	667.070000	4,492,049.38	1,775,876.81	0.39
			Base 403.352030	2,716,172.57	667.070000	4,492,049.38	1,775,876.81	0.39
018522300	ALLETE INC COMMON STOCK							
		25,277.000	Local 67.824192	1,714,392.09	69.980000	1,768,884.46	54,492.37	0.15
			Base 67.824192	1,714,392.09	69.980000	1,768,884.46	54,492.37	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		24,048.000	Local 46.960191	1,129,298.68	104.190000	2,505,561.12	1,376,262.44	0.22
			Base 46.960191	1,129,298.68	104.190000	2,505,561.12	1,376,262.44	0.22

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023436108	AMEDISYS INC COMMON STOCK USD.001							
		15,770.000	Local 135.183231	2,131,839.55	244.930000	3,862,546.10	1,730,706.55	0.34
			Base 135.183231	2,131,839.55	244.930000	3,862,546.10	1,730,706.55	0.34
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		66,676.000	Local 40.980020	2,732,383.79	46.720000	3,115,102.72	382,718.93	0.27
			Base 40.980020	2,732,383.79	46.720000	3,115,102.72	382,718.93	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		72,981.000	Local 16.679079	1,217,255.86	37.530000	2,738,976.93	1,521,721.07	0.24
			Base 16.679079	1,217,255.86	37.530000	2,738,976.93	1,521,721.07	0.24
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		33,379.000	Local 49.455976	1,650,791.02	124.720000	4,163,028.88	2,512,237.86	0.36
			Base 49.455976	1,650,791.02	124.720000	4,163,028.88	2,512,237.86	0.36
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		51,962.000	Local 25.606200	1,330,549.36	23.670000	1,229,940.54	-100,608.82	0.11
			Base 25.606200	1,330,549.36	23.670000	1,229,940.54	-100,608.82	0.11
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		138,650.000	Local 6.488982	899,697.39	10.390000	1,440,573.50	540,876.11	0.13
			Base 6.488982	899,697.39	10.390000	1,440,573.50	540,876.11	0.13
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		75,845.000	Local 38.905244	2,950,768.22	47.430000	3,597,328.35	646,560.13	0.31
			Base 38.905244	2,950,768.22	47.430000	3,597,328.35	646,560.13	0.31
038336103	APTARGROUP INC COMMON STOCK USD.01							
		31,781.000	Local 57.162985	1,816,696.83	140.840000	4,476,036.04	2,659,339.21	0.39
			Base 57.162985	1,816,696.83	140.840000	4,476,036.04	2,659,339.21	0.39
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		35,867.000	Local 37.964685	1,361,679.35	113.830000	4,082,740.61	2,721,061.26	0.36
			Base 37.964685	1,361,679.35	113.830000	4,082,740.61	2,721,061.26	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		50,344.000	Local 59.537001	2,997,330.76	82.820000	4,169,490.08	1,172,159.32	0.36
			Base 59.537001	2,997,330.76	82.820000	4,169,490.08	1,172,159.32	0.36

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		26,425.000	Local 32.907739	869,586.99	87.500000	2,312,187.50	1,442,600.51	0.20
			Base 32.907739	869,586.99	87.500000	2,312,187.50	1,442,600.51	0.20
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1							
		32,900.000	Local 137.856287	4,535,471.84	137.540000	4,525,066.00	-10,405.84	0.40
			Base 137.856287	4,535,471.84	137.540000	4,525,066.00	-10,405.84	0.40
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		73,903.000	Local 18.216548	1,346,257.58	20.480000	1,513,533.44	167,275.86	0.13
			Base 18.216548	1,346,257.58	20.480000	1,513,533.44	167,275.86	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
		26,092.000	Local 40.910687	1,067,441.65	94.810000	2,473,782.52	1,406,340.87	0.22
			Base 40.910687	1,067,441.65	94.810000	2,473,782.52	1,406,340.87	0.22
05368V106	AVIENT CORP COMMON STOCK USD.01							
		44,145.000	Local 33.637041	1,484,907.18	49.160000	2,170,168.20	685,261.02	0.19
			Base 33.637041	1,484,907.18	49.160000	2,170,168.20	685,261.02	0.19
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		25,017.000	Local 33.884140	847,679.53	77.890000	1,948,574.13	1,100,894.60	0.17
			Base 33.884140	847,679.53	77.890000	1,948,574.13	1,100,894.60	0.17
053807103	AVNET INC COMMON STOCK USD1.0							
		48,134.000	Local 29.636587	1,426,527.48	40.080000	1,929,210.72	502,683.24	0.17
			Base 29.636587	1,426,527.48	40.080000	1,929,210.72	502,683.24	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		31,219.000	Local 67.480288	2,106,667.11	176.800000	5,519,519.20	3,412,852.09	0.48
			Base 67.480288	2,106,667.11	176.800000	5,519,519.20	3,412,852.09	0.48
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		66,322.000	Local 27.659490	1,834,432.70	47.580000	3,155,600.76	1,321,168.06	0.28
			Base 27.659490	1,834,432.70	47.580000	3,155,600.76	1,321,168.06	0.28
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		46,632.000	Local 20.238898	943,780.31	28.330000	1,321,084.56	377,304.25	0.12
			Base 20.238898	943,780.31	28.330000	1,321,084.56	377,304.25	0.12

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		19,536.000	Local 56.336344	1,100,586.81	84.220000	1,645,321.92	544,735.11	0.14
			Base 56.336344	1,100,586.81	84.220000	1,645,321.92	544,735.11	0.14
06417N103	BANK OZK COMMON STOCK							
		58,532.000	Local 40.583909	2,375,457.36	42.160000	2,467,709.12	92,251.76	0.22
			Base 40.583909	2,375,457.36	42.160000	2,467,709.12	92,251.76	0.22
077454106	BELDEN INC COMMON STOCK USD.01							
		21,621.000	Local 66.470619	1,437,161.25	50.570000	1,093,373.97	-343,787.28	0.10
			Base 66.470619	1,437,161.25	50.570000	1,093,373.97	-343,787.28	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		18,785.000	Local 99.193569	1,863,351.20	450.260000	8,458,134.10	6,594,782.90	0.74
			Base 99.193569	1,863,351.20	450.260000	8,458,134.10	6,594,782.90	0.74
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		30,407.000	Local 45.621139	1,387,201.97	65.630000	1,995,611.41	608,409.44	0.17
			Base 45.621139	1,387,201.97	65.630000	1,995,611.41	608,409.44	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		23,613.000	Local 84.796182	2,002,292.25	76.570000	1,808,047.41	-194,244.84	0.16
			Base 84.796182	2,002,292.25	76.570000	1,808,047.41	-194,244.84	0.16
093671105	H+R BLOCK INC COMMON STOCK							
		87,782.000	Local 15.814600	1,388,237.22	23.480000	2,061,121.36	672,884.14	0.18
			Base 15.814600	1,388,237.22	23.480000	2,061,121.36	672,884.14	0.18
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		4,509.000	Local 331.117070	1,493,006.87	1,020.800000	4,602,787.20	3,109,780.33	0.40
			Base 331.117070	1,493,006.87	1,020.800000	4,602,787.20	3,109,780.33	0.40
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		38,984.000	Local 32.619572	1,271,641.39	61.490000	2,397,126.16	1,125,484.77	0.21
			Base 32.619572	1,271,641.39	61.490000	2,397,126.16	1,125,484.77	0.21
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		41,564.000	Local 37.513139	1,559,196.11	45.540000	1,892,824.56	333,628.45	0.17
			Base 37.513139	1,559,196.11	45.540000	1,892,824.56	333,628.45	0.17

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		4,072.000	Local 22.505855	91,643.84	61.850000	251,853.20	160,209.36		0.02
			Base 22.505855	91,643.84	61.850000	251,853.20	160,209.36		0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		24,018.000	Local 78.408356	1,883,211.90	76.840000	1,845,543.12	-37,668.78		0.16
			Base 78.408356	1,883,211.90	76.840000	1,845,543.12	-37,668.78		0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		143,617.000	Local 17.021332	2,444,552.59	22.890000	3,287,393.13	842,840.54		0.29
			Base 17.021332	2,444,552.59	22.890000	3,287,393.13	842,840.54		0.29
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		35,944.000	Local 79.697500	2,864,646.94	95.280000	3,424,744.32	560,097.38		0.30
			Base 79.697500	2,864,646.94	95.280000	3,424,744.32	560,097.38		0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		113,137.000	Local 16.805287	1,901,299.71	53.140000	6,012,100.18	4,110,800.47		0.53
			Base 16.805287	1,901,299.71	53.140000	6,012,100.18	4,110,800.47		0.53
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		37,674.000	Local 29.151247	1,098,244.08	99.620000	3,753,083.88	2,654,839.80		0.33
			Base 29.151247	1,098,244.08	99.620000	3,753,083.88	2,654,839.80		0.33
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		100,354.000	Local 35.304343	3,542,932.03	42.660000	4,281,101.64	738,169.61		0.37
			Base 35.304343	3,542,932.03	42.660000	4,281,101.64	738,169.61		0.37
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		58,905.000	Local 34.736648	2,046,162.27	49.690000	2,926,989.45	880,827.18		0.26
			Base 34.736648	2,046,162.27	49.690000	2,926,989.45	880,827.18		0.26
125581801	CIT GROUP INC COMMON STOCK USD.01								
		47,930.000	Local 42.469382	2,035,557.47	51.590000	2,472,708.70	437,151.23		0.22
			Base 42.469382	2,035,557.47	51.590000	2,472,708.70	437,151.23		0.22
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		14,149.000	Local 128.464534	1,817,644.69	150.740000	2,132,820.26	315,175.57		0.19
			Base 128.464534	1,817,644.69	150.740000	2,132,820.26	315,175.57		0.19

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12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	63,630.000	Local 17.140074	1,090,622.91	23.620000	1,502,940.60	412,317.69	0.13
			Base 17.140074	1,090,622.91	23.620000	1,502,940.60	412,317.69	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01	106,602.000	Local 10.037511	1,070,018.74	13.660000	1,456,183.32	386,164.58	0.13
			Base 10.037511	1,070,018.74	13.660000	1,456,183.32	386,164.58	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01	2,632.000	Local 684.810038	1,802,420.02	1,912.810000	5,034,515.92	3,232,095.90	0.44
			Base 684.810038	1,802,420.02	1,912.810000	5,034,515.92	3,232,095.90	0.44
127055101	CABOT CORP COMMON STOCK USD1.0	27,424.000	Local 31.804317	872,201.58	56.930000	1,561,248.32	689,046.74	0.14
			Base 31.804317	872,201.58	56.930000	1,561,248.32	689,046.74	0.14
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	11,397.000	Local 173.976494	1,982,810.10	255.120000	2,907,602.64	924,792.54	0.25
			Base 173.976494	1,982,810.10	255.120000	2,907,602.64	924,792.54	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01	56,317.000	Local 33.614400	1,893,062.17	33.730000	1,899,572.41	6,510.24	0.17
			Base 33.614400	1,893,062.17	33.730000	1,899,572.41	6,510.24	0.17
133131102	CAMDEN PROPERTY TRUST REIT USD.01	47,243.000	Local 60.068809	2,837,830.75	132.670000	6,267,728.81	3,429,898.06	0.55
			Base 60.068809	2,837,830.75	132.670000	6,267,728.81	3,429,898.06	0.55
142339100	CARLISLE COS INC COMMON STOCK USD1.0	25,298.000	Local 62.916591	1,591,663.91	191.380000	4,841,531.24	3,249,867.33	0.42
			Base 62.916591	1,591,663.91	191.380000	4,841,531.24	3,249,867.33	0.42
146229109	CARTER S INC COMMON STOCK USD.01	21,281.000	Local 57.819805	1,230,463.28	103.170000	2,195,560.77	965,097.49	0.19
			Base 57.819805	1,230,463.28	103.170000	2,195,560.77	965,097.49	0.19
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV	17,893.000	Local 108.523107	1,941,803.96	194.640000	3,482,693.52	1,540,889.56	0.30
			Base 108.523107	1,941,803.96	194.640000	3,482,693.52	1,540,889.56	0.30

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	36,210.000	Local	17.885605	647,637.75	39.360000	1,425,225.60	777,587.85	0.12	
		Base	17.885605	647,637.75	39.360000	1,425,225.60	777,587.85	0.12	
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01								
	63,470.000	Local	67.083711	4,257,803.14	95.920000	6,088,042.40	1,830,239.26	0.53	
		Base	67.083711	4,257,803.14	95.920000	6,088,042.40	1,830,239.26	0.53	
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
	90,524.000	Local	21.629764	1,958,012.72	25.650000	2,321,940.60	363,927.88	0.20	
		Base	21.629764	1,958,012.72	25.650000	2,321,940.60	363,927.88	0.20	
16359R103	CHEMED CORP COMMON STOCK USD1.0								
	7,725.000	Local	342.168769	2,643,253.74	474.500000	3,665,512.50	1,022,258.76	0.32	
		Base	342.168769	2,643,253.74	474.500000	3,665,512.50	1,022,258.76	0.32	
163851108	CHEMOURS CO/THE COMMON STOCK								
	80,053.000	Local	20.876462	1,671,223.42	34.800000	2,785,844.40	1,114,620.98	0.24	
		Base	20.876462	1,671,223.42	34.800000	2,785,844.40	1,114,620.98	0.24	
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
	13,998.000	Local	98.313825	1,376,196.92	118.860000	1,663,802.28	287,605.36	0.15	
		Base	98.313825	1,376,196.92	118.860000	1,663,802.28	287,605.36	0.15	
171484108	CHURCHILL DOWNS INC COMMON STOCK								
	16,803.000	Local	56.857574	955,377.82	198.260000	3,331,362.78	2,375,984.96	0.29	
		Base	56.857574	955,377.82	198.260000	3,331,362.78	2,375,984.96	0.29	
171779309	CIENA CORP COMMON STOCK USD.01								
	74,983.000	Local	23.197768	1,739,438.23	56.890000	4,265,782.87	2,526,344.64	0.37	
		Base	23.197768	1,739,438.23	56.890000	4,265,782.87	2,526,344.64	0.37	
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
	49,770.000	Local	27.905627	1,388,863.06	72.450000	3,605,836.50	2,216,973.44	0.31	
		Base	27.905627	1,388,863.06	72.450000	3,605,836.50	2,216,973.44	0.31	
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
	52,564.000	Local	24.645552	1,295,468.77	21.950000	1,153,779.80	-141,688.97	0.10	
		Base	24.645552	1,295,468.77	21.950000	1,153,779.80	-141,688.97	0.10	

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# Holdings

ST OF AZ POOL 203 MID CAP

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001	27,869.000	Local 58.113072	1,619,553.20	85.120000	2,372,209.28	752,656.08	0.21
			Base 58.113072	1,619,553.20	85.120000	2,372,209.28	752,656.08	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01	24,284.000	Local 45.311311	1,100,339.88	93.140000	2,261,811.76	1,161,471.88	0.20
			Base 45.311311	1,100,339.88	93.140000	2,261,811.76	1,161,471.88	0.20
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125	221,994.000	Local 16.397500	3,640,146.61	21.560000	4,786,190.64	1,146,044.03	0.42
			Base 16.397500	3,640,146.61	21.560000	4,786,190.64	1,146,044.03	0.42
192422103	COGNEX CORP COMMON STOCK USD.002	85,382.000	Local 27.138542	2,317,143.00	84.050000	7,176,357.10	4,859,214.10	0.63
			Base 27.138542	2,317,143.00	84.050000	7,176,357.10	4,859,214.10	0.63
192479103	COHERENT INC COMMON STOCK USD.01	11,869.000	Local 180.830575	2,146,278.10	264.340000	3,137,451.46	991,173.36	0.27
			Base 180.830575	2,146,278.10	264.340000	3,137,451.46	991,173.36	0.27
194014106	COLFAX CORP COMMON STOCK USD.001	57,065.000	Local 30.539634	1,742,744.20	45.810000	2,614,147.65	871,403.45	0.23
			Base 30.539634	1,742,744.20	45.810000	2,614,147.65	871,403.45	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	14,804.000	Local 96.092299	1,422,550.39	98.360000	1,456,121.44	33,571.05	0.13
			Base 96.092299	1,422,550.39	98.360000	1,456,121.44	33,571.05	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	50,940.000	Local 31.948583	1,627,460.84	74.560000	3,798,086.40	2,170,625.56	0.33
			Base 31.948583	1,627,460.84	74.560000	3,798,086.40	2,170,625.56	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	58,282.000	Local 15.130244	881,820.86	30.720000	1,790,423.04	908,602.18	0.16
			Base 15.130244	881,820.86	30.720000	1,790,423.04	908,602.18	0.16
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01	22,265.000	Local 64.328987	1,432,284.89	78.170000	1,740,455.05	308,170.16	0.15
			Base 64.328987	1,432,284.89	78.170000	1,740,455.05	308,170.16	0.15

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ST OF AZ POOL 203 MID CAP  
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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		16,444.000	Local 79.530950	1,307,806.94	59.260000	974,471.44	-333,335.50	0.09
			Base 79.530950	1,307,806.94	59.260000	974,471.44	-333,335.50	0.09
20602D101	CONCENTRIX CORP COMMON STOCK							
		20,141.000	Local 45.506142	916,539.20	160.800000	3,238,672.80	2,322,133.60	0.28
			Base 45.506142	916,539.20	160.800000	3,238,672.80	2,322,133.60	0.28
21870Q105	CORESITE REALTY CORP REIT USD.01							
		20,794.000	Local 107.923864	2,244,168.82	134.600000	2,798,872.40	554,703.58	0.24
			Base 107.923864	2,244,168.82	134.600000	2,798,872.40	554,703.58	0.24
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		54,305.000	Local 30.262702	1,643,416.04	27.990000	1,519,996.95	-123,419.09	0.13
			Base 30.262702	1,643,416.04	27.990000	1,519,996.95	-123,419.09	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
		137,089.000	Local 2.752800	377,378.61	9.340000	1,280,411.26	903,032.65	0.11
			Base 2.752800	377,378.61	9.340000	1,280,411.26	903,032.65	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		71,969.000	Local 37.521478	2,700,383.25	36.780000	2,647,019.82	-53,363.43	0.23
			Base 37.521478	2,700,383.25	36.780000	2,647,019.82	-53,363.43	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		11,475.000	Local 145.995428	1,675,297.54	148.460000	1,703,578.50	28,280.96	0.15
			Base 145.995428	1,675,297.54	148.460000	1,703,578.50	28,280.96	0.15
224399105	CRANE CO COMMON STOCK USD1.0							
		24,014.000	Local 44.303633	1,063,907.44	92.370000	2,218,173.18	1,154,265.74	0.19
			Base 44.303633	1,063,907.44	92.370000	2,218,173.18	1,154,265.74	0.19
225447101	CREE INC COMMON STOCK USD.00125							
		55,902.000	Local 38.520476	2,153,371.67	97.930000	5,474,482.86	3,321,111.19	0.48
			Base 38.520476	2,153,371.67	97.930000	5,474,482.86	3,321,111.19	0.48
227046109	CROCS INC COMMON STOCK USD.001							
		31,549.000	Local 111.515095	3,518,189.72	116.520000	3,676,089.48	157,899.76	0.32
			Base 111.515095	3,518,189.72	116.520000	3,676,089.48	157,899.76	0.32

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ST OF AZ POOL 203 MID CAP  
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STATE STREET

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		27,352.000	Local 66.348416	1,814,761.88	112.000000	3,063,424.00	1,248,662.12	0.27
			Base 66.348416	1,814,761.88	112.000000	3,063,424.00	1,248,662.12	0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		19,827.000	Local 78.068246	1,547,859.12	118.760000	2,354,654.52	806,795.40	0.21
			Base 78.068246	1,547,859.12	118.760000	2,354,654.52	806,795.40	0.21
23283R100	CYRUSONE INC REIT USD.01							
		59,269.000	Local 54.816678	3,248,929.68	71.520000	4,238,918.88	989,989.20	0.37
			Base 54.816678	3,248,929.68	71.520000	4,238,918.88	989,989.20	0.37
235825205	DANA INC COMMON STOCK USD.01							
		70,284.000	Local 19.653021	1,381,292.95	23.760000	1,669,947.84	288,654.89	0.15
			Base 19.653021	1,381,292.95	23.760000	1,669,947.84	288,654.89	0.15
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		79,289.000	Local 27.499825	2,180,433.65	67.500000	5,352,007.50	3,171,573.85	0.47
			Base 27.499825	2,180,433.65	67.500000	5,352,007.50	3,171,573.85	0.47
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		13,472.000	Local 79.810394	1,075,205.63	384.070000	5,174,191.04	4,098,985.41	0.45
			Base 79.810394	1,075,205.63	384.070000	5,174,191.04	4,098,985.41	0.45
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		31,720.000	Local 32.911635	1,043,957.05	100.190000	3,178,026.80	2,134,069.75	0.28
			Base 32.911635	1,043,957.05	100.190000	3,178,026.80	2,134,069.75	0.28
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		61,104.000	Local 30.110995	1,839,902.22	63.530000	3,881,937.12	2,042,034.90	0.34
			Base 30.110995	1,839,902.22	63.530000	3,881,937.12	2,042,034.90	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		79,817.000	Local 31.898709	2,546,059.25	33.620000	2,683,447.54	137,388.29	0.23
			Base 31.898709	2,546,059.25	33.620000	2,683,447.54	137,388.29	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		14,913.000	Local 77.749514	1,159,478.50	74.530000	1,111,465.89	-48,012.61	0.10
			Base 77.749514	1,159,478.50	74.530000	1,111,465.89	-48,012.61	0.10

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Books Closed

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ST OF AZ POOL 203 MID CAP

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STATE STREET

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26884L109	EQT CORP COMMON STOCK							
		135,045.000	Local 17.143218	2,315,105.83	22.260000	3,006,101.70	690,995.87	0.26
			Base 17.143218	2,315,105.83	22.260000	3,006,101.70	690,995.87	0.26
26884U109	EPR PROPERTIES REIT USD.01							
		36,160.000	Local 55.237426	1,997,385.33	52.680000	1,904,908.80	-92,476.53	0.17
			Base 55.237426	1,997,385.33	52.680000	1,904,908.80	-92,476.53	0.17
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		20,503.000	Local 70.759633	1,450,784.76	142.110000	2,913,681.33	1,462,896.57	0.25
			Base 70.759633	1,450,784.76	142.110000	2,913,681.33	1,462,896.57	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		68,637.000	Local 26.154438	1,795,162.15	71.690000	4,920,586.53	3,125,424.38	0.43
			Base 26.154438	1,795,162.15	71.690000	4,920,586.53	3,125,424.38	0.43
277276101	EASTGROUP PROPERTIES INC REIT							
		19,411.000	Local 118.002443	2,290,545.43	164.450000	3,192,138.95	901,593.52	0.28
			Base 118.002443	2,290,545.43	164.450000	3,192,138.95	901,593.52	0.28
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		26,381.000	Local 53.517233	1,411,838.13	123.190000	3,249,875.39	1,838,037.26	0.28
			Base 53.517233	1,411,838.13	123.190000	3,249,875.39	1,838,037.26	0.28
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		22,070.000	Local 103.888075	2,292,809.81	62.990000	1,390,189.30	-902,620.51	0.12
			Base 103.888075	2,292,809.81	62.990000	1,390,189.30	-902,620.51	0.12
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		48,195.000	Local 46.779850	2,254,554.89	78.030000	3,760,655.85	1,506,100.96	0.33
			Base 46.779850	2,254,554.89	78.030000	3,760,655.85	1,506,100.96	0.33
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		28,118.000	Local 29.595472	832,165.47	42.980000	1,208,511.64	376,346.17	0.11
			Base 29.595472	832,165.47	42.980000	1,208,511.64	376,346.17	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
		20,722.000	Local 66.516863	1,378,362.43	97.730000	2,025,161.06	646,798.63	0.18
			Base 66.516863	1,378,362.43	97.730000	2,025,161.06	646,798.63	0.18

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ST OF AZ POOL 203 MID CAP

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29404K106	ENVESTNET INC COMMON STOCK								
	26,320.000	Local	79.646800	2,096,303.78	75.860000	1,996,635.20	-99,668.58	0.17	
		Base	79.646800	2,096,303.78	75.860000	1,996,635.20	-99,668.58	0.17	
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
	77,756.000	Local	43.683600	3,396,662.00	43.210000	3,359,836.76	-36,825.24	0.29	
		Base	43.683600	3,396,662.00	43.210000	3,359,836.76	-36,825.24	0.29	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	196,845.000	Local	14.206831	2,796,543.74	8.510000	1,675,150.95	-1,121,392.79	0.15	
		Base	14.206831	2,796,543.74	8.510000	1,675,150.95	-1,121,392.79	0.15	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	108,084.000	Local	25.668274	2,774,329.77	45.700000	4,939,438.80	2,165,109.03	0.43	
		Base	25.668274	2,774,329.77	45.700000	4,939,438.80	2,165,109.03	0.43	
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	19,815.000	Local	80.271314	1,590,576.09	140.770000	2,789,357.55	1,198,781.46	0.24	
		Base	80.271314	1,590,576.09	140.770000	2,789,357.55	1,198,781.46	0.24	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	151,563.000	Local	20.996861	3,182,347.31	18.220000	2,761,477.86	-420,869.45	0.24	
		Base	20.996861	3,182,347.31	18.220000	2,761,477.86	-420,869.45	0.24	
302520101	FNB CORP COMMON STOCK USD.01								
	154,343.000	Local	12.167905	1,878,030.92	12.330000	1,903,049.19	25,018.27	0.17	
		Base	12.167905	1,878,030.92	12.330000	1,903,049.19	25,018.27	0.17	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	16,558.000	Local	110.317115	1,826,630.79	136.610000	2,261,988.38	435,357.59	0.20	
		Base	110.317115	1,826,630.79	136.610000	2,261,988.38	435,357.59	0.20	
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
	18,307.000	Local	106.311917	1,946,252.26	335.610000	6,144,012.27	4,197,760.01	0.54	
		Base	106.311917	1,946,252.26	335.610000	6,144,012.27	4,197,760.01	0.54	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	13,918.000	Local	88.002401	1,224,817.42	502.680000	6,996,300.24	5,771,482.82	0.61	
		Base	88.002401	1,224,817.42	502.680000	6,996,300.24	5,771,482.82	0.61	

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ST OF AZ POOL 203 MID CAP

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314211103	FEDERATED HERMES INC COMMON STOCK								
	45,298.000	Local		22.762795	1,031,109.10	33.910000	1,536,055.18	504,946.08	0.13
		Base		22.762795	1,031,109.10	33.910000	1,536,055.18	504,946.08	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
	53,074.000	Local		24.182656	1,283,470.26	62.350000	3,309,163.90	2,025,693.64	0.29
		Base		24.182656	1,283,470.26	62.350000	3,309,163.90	2,025,693.64	0.29
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
	68,814.000	Local		27.636195	1,901,757.09	49.130000	3,380,831.82	1,479,074.73	0.30
		Base		27.636195	1,901,757.09	49.130000	3,380,831.82	1,479,074.73	0.30
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
	266,845.000	Local		11.588318	3,092,284.77	17.280000	4,611,081.60	1,518,796.83	0.40
		Base		11.588318	3,092,284.77	17.280000	4,611,081.60	1,518,796.83	0.40
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
	62,485.000	Local		26.231455	1,639,072.49	52.230000	3,263,591.55	1,624,519.06	0.29
		Base		26.231455	1,639,072.49	52.230000	3,263,591.55	1,624,519.06	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
	41,198.000	Local		39.456422	1,625,525.69	90.510000	3,728,830.98	2,103,305.29	0.33
		Base		39.456422	1,625,525.69	90.510000	3,728,830.98	2,103,305.29	0.33
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
	19,842.000	Local		88.859409	1,763,148.39	76.440000	1,516,722.48	-246,425.91	0.13
		Base		88.859409	1,763,148.39	76.440000	1,516,722.48	-246,425.91	0.13
33829M101	FIVE BELOW COMMON STOCK USD.01								
	27,082.000	Local		80.127250	2,170,006.19	193.270000	5,234,138.14	3,064,131.95	0.46
		Base		80.127250	2,170,006.19	193.270000	5,234,138.14	3,064,131.95	0.46
343412102	FLUOR CORP COMMON STOCK USD.01								
	60,837.000	Local		28.550851	1,736,948.12	17.700000	1,076,814.90	-660,133.22	0.09
		Base		28.550851	1,736,948.12	17.700000	1,076,814.90	-660,133.22	0.09
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
	95,264.000	Local		15.296771	1,457,231.58	24.200000	2,305,388.80	848,157.22	0.20
		Base		15.296771	1,457,231.58	24.200000	2,305,388.80	848,157.22	0.20

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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
34354P105	FLOWERVE CORP COMMON STOCK USD1.25							
		63,040.000	Local 40.136200	2,530,186.05	40.320000	2,541,772.80	11,586.75	0.22
			Base 40.136200	2,530,186.05	40.320000	2,541,772.80	11,586.75	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		49,949.000	Local 36.243064	1,810,304.80	61.630000	3,078,356.87	1,268,052.07	0.27
			Base 36.243064	1,810,304.80	61.630000	3,078,356.87	1,268,052.07	0.27
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
		20,307.000	Local 75.892500	1,541,149.00	155.660000	3,160,987.62	1,619,838.62	0.28
			Base 75.892500	1,541,149.00	155.660000	3,160,987.62	1,619,838.62	0.28
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		78,545.000	Local 10.835950	851,109.72	15.780000	1,239,440.10	388,330.38	0.11
			Base 10.835950	851,109.72	15.780000	1,239,440.10	388,330.38	0.11
361448103	GATX CORP COMMON STOCK USD.625							
		17,120.000	Local 38.529946	659,632.68	88.470000	1,514,606.40	854,973.72	0.13
			Base 38.529946	659,632.68	88.470000	1,514,606.40	854,973.72	0.13
371901109	GENTEX CORP COMMON STOCK USD.06							
		116,919.000	Local 12.836997	1,500,888.88	33.090000	3,868,849.71	2,367,960.83	0.34
			Base 12.836997	1,500,888.88	33.090000	3,868,849.71	2,367,960.83	0.34
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		46,190.000	Local 34.104847	1,575,302.87	55.080000	2,544,145.20	968,842.33	0.22
			Base 34.104847	1,575,302.87	55.080000	2,544,145.20	968,842.33	0.22
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		37,530.000	Local 30.306633	1,137,407.95	77.530000	2,909,700.90	1,772,292.95	0.25
			Base 30.306633	1,137,407.95	77.530000	2,909,700.90	1,772,292.95	0.25
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
		134,954.000	Local 17.802116	2,402,466.83	17.150000	2,314,461.10	-88,005.73	0.20
			Base 17.802116	2,402,466.83	17.150000	2,314,461.10	-88,005.73	0.20
384109104	GRACO INC COMMON STOCK USD1.0							
		81,988.000	Local 19.546629	1,602,589.04	75.700000	6,206,491.60	4,603,902.56	0.54
			Base 19.546629	1,602,589.04	75.700000	6,206,491.60	4,603,902.56	0.54

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 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	
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		1,946.000	Local	443.139558	862,349.58	633.900000	1,233,569.40	371,219.82	0.11
				Base	443.139558	862,349.58	633.900000	1,233,569.40	371,219.82	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01		22,434.000	Local	93.492498	2,097,410.69	89.970000	2,018,386.98	-79,023.71	0.18
				Base	93.492498	2,097,410.69	89.970000	2,018,386.98	-79,023.71	0.18
397624107	GREIF INC CL A COMMON STOCK		12,829.000	Local	49.217793	631,415.06	60.550000	776,795.95	145,380.89	0.07
				Base	49.217793	631,415.06	60.550000	776,795.95	145,380.89	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001		42,133.000	Local	38.571068	1,625,114.81	34.660000	1,460,329.78	-164,785.03	0.13
				Base	38.571068	1,625,114.81	34.660000	1,460,329.78	-164,785.03	0.13
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01		24,680.000	Local	95.430380	2,355,221.77	66.640000	1,644,675.20	-710,546.57	0.14
				Base	95.430380	2,355,221.77	66.640000	1,644,675.20	-710,546.57	0.14
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01		39,557.000	Local	25.375321	1,003,771.58	40.120000	1,587,026.84	583,255.26	0.14
				Base	25.375321	1,003,771.58	40.120000	1,587,026.84	583,255.26	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001		64,730.000	Local	43.045645	2,786,344.58	45.410000	2,939,389.30	153,044.72	0.26
				Base	43.045645	2,786,344.58	45.410000	2,939,389.30	153,044.72	0.26
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		41,962.000	Local	32.222687	1,352,128.38	44.440000	1,864,791.28	512,662.90	0.16
				Base	32.222687	1,352,128.38	44.440000	1,864,791.28	512,662.90	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		17,356.000	Local	60.438346	1,048,967.93	135.640000	2,354,167.84	1,305,199.91	0.21
				Base	60.438346	1,048,967.93	135.640000	2,354,167.84	1,305,199.91	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01		74,333.000	Local	23.448400	1,742,989.92	45.820000	3,405,938.06	1,662,948.14	0.30
				Base	23.448400	1,742,989.92	45.820000	3,405,938.06	1,662,948.14	0.30

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		52,828.000	Local 28.017720	1,480,120.12	42.280000	2,233,567.84	753,447.72	0.20
			Base 28.017720	1,480,120.12	42.280000	2,233,567.84	753,447.72	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		37,136.000	Local 46.808787	1,738,291.11	31.570000	1,172,383.52	-565,907.59	0.10
			Base 46.808787	1,738,291.11	31.570000	1,172,383.52	-565,907.59	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
		68,488.000	Local 30.563314	2,093,220.23	30.200000	2,068,337.60	-24,882.63	0.18
			Base 30.563314	2,093,220.23	30.200000	2,068,337.60	-24,882.63	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
		40,329.000	Local 82.541392	3,328,811.80	80.480000	3,245,677.92	-83,133.88	0.28
			Base 82.541392	3,328,811.80	80.480000	3,245,677.92	-83,133.88	0.28
428291108	HEXCEL CORP COMMON STOCK USD.01							
		40,522.000	Local 42.077100	1,705,048.25	62.400000	2,528,572.80	823,524.55	0.22
			Base 42.077100	1,705,048.25	62.400000	2,528,572.80	823,524.55	0.22
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		50,325.000	Local 35.062606	1,764,525.66	45.170000	2,273,180.25	508,654.59	0.20
			Base 35.062606	1,764,525.66	45.170000	2,273,180.25	508,654.59	0.20
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
		32,151.000	Local 52.763392	1,696,395.83	113.590000	3,652,032.09	1,955,636.26	0.32
			Base 52.763392	1,696,395.83	113.590000	3,652,032.09	1,955,636.26	0.32
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		72,298.000	Local 33.801400	2,443,773.62	32.900000	2,378,604.20	-65,169.42	0.21
			Base 33.801400	2,443,773.62	32.900000	2,378,604.20	-65,169.42	0.21
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		73,345.000	Local 21.617915	1,585,566.01	24.680000	1,810,154.60	224,588.59	0.16
			Base 21.617915	1,585,566.01	24.680000	1,810,154.60	224,588.59	0.16
443510607	HUBBELL INC COMMON STOCK USD.01							
		26,282.000	Local 72.915681	1,916,369.94	186.840000	4,910,528.88	2,994,158.94	0.43
			Base 72.915681	1,916,369.94	186.840000	4,910,528.88	2,994,158.94	0.43

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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
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		73,030.000	Local 23.798500	1,738,004.46	27.820000	2,031,694.60	293,690.14	0.18
			Base 23.798500	1,738,004.46	27.820000	2,031,694.60	293,690.14	0.18
449253103	IAA INC COMMON STOCK USD.01							
		65,207.000	Local 52.128012	3,399,111.30	54.540000	3,556,389.78	157,278.48	0.31
			Base 52.128012	3,399,111.30	54.540000	3,556,389.78	157,278.48	0.31
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		9,553.000	Local 232.139590	2,217,629.50	205.800000	1,966,007.40	-251,622.10	0.17
			Base 232.139590	2,217,629.50	205.800000	1,966,007.40	-251,622.10	0.17
45073V108	ITT INC COMMON STOCK USD1.0							
		41,645.000	Local 28.360114	1,181,056.96	91.590000	3,814,265.55	2,633,208.59	0.33
			Base 28.360114	1,181,056.96	91.590000	3,814,265.55	2,633,208.59	0.33
451107106	IDACORP INC COMMON STOCK							
		24,443.000	Local 50.433111	1,232,736.52	97.500000	2,383,192.50	1,150,455.98	0.21
			Base 50.433111	1,232,736.52	97.500000	2,383,192.50	1,150,455.98	0.21
45688C107	INGEVITY CORP COMMON STOCK USD.01							
		19,367.000	Local 94.532646	1,830,813.76	81.360000	1,575,699.12	-255,114.64	0.14
			Base 94.532646	1,830,813.76	81.360000	1,575,699.12	-255,114.64	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
		32,356.000	Local 53.377220	1,727,073.32	90.500000	2,928,218.00	1,201,144.68	0.26
			Base 53.377220	1,727,073.32	90.500000	2,928,218.00	1,201,144.68	0.26
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		17,389.000	Local 91.604918	1,592,917.92	90.370000	1,571,443.93	-21,473.99	0.14
			Base 91.604918	1,592,917.92	90.370000	1,571,443.93	-21,473.99	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		34,358.000	Local 60.329689	2,072,807.45	68.240000	2,344,589.92	271,782.47	0.20
			Base 60.329689	2,072,807.45	68.240000	2,344,589.92	271,782.47	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		39,102.000	Local 56.510837	2,209,686.76	65.730000	2,570,174.46	360,487.70	0.22
			Base 56.510837	2,209,686.76	65.730000	2,570,174.46	360,487.70	0.22

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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
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		26,966.000	Local 22.794511	614,676.79	42.940000	1,157,920.04	543,243.25	0.10
			Base 22.794511	614,676.79	42.940000	1,157,920.04	543,243.25	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		56,862.000	Local 40.919400	2,326,758.92	39.990000	2,273,911.38	-52,847.54	0.20
			Base 40.919400	2,326,758.92	39.990000	2,273,911.38	-52,847.54	0.20
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
		22,105.000	Local 145.423569	3,214,587.99	268.730000	5,940,276.65	2,725,688.66	0.52
			Base 145.423569	3,214,587.99	268.730000	5,940,276.65	2,725,688.66	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		53,422.000	Local 36.256615	1,936,900.90	31.510000	1,683,327.22	-253,573.68	0.15
			Base 36.256615	1,936,900.90	31.510000	1,683,327.22	-253,573.68	0.15
466313103	JABIL INC COMMON STOCK USD.001							
		64,720.000	Local 22.747048	1,472,188.97	58.120000	3,761,526.40	2,289,337.43	0.33
			Base 22.747048	1,472,188.97	58.120000	3,761,526.40	2,289,337.43	0.33
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		10,751.000	Local 83.844464	901,411.83	111.440000	1,198,091.44	296,679.61	0.10
			Base 83.844464	901,411.83	111.440000	1,198,091.44	296,679.61	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		96,689.000	Local 17.826216	1,723,598.96	34.200000	3,306,763.80	1,583,164.84	0.29
			Base 17.826216	1,723,598.96	34.200000	3,306,763.80	1,583,164.84	0.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		153,224.000	Local 12.350791	1,892,437.54	16.780000	2,571,098.72	678,661.18	0.22
			Base 12.350791	1,892,437.54	16.780000	2,571,098.72	678,661.18	0.22
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		24,820.000	Local 96.033035	2,383,539.94	195.460000	4,851,317.20	2,467,777.26	0.42
			Base 96.033035	2,383,539.94	195.460000	4,851,317.20	2,467,777.26	0.42
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		20,526.000	Local 78.252662	1,606,214.15	137.550000	2,823,351.30	1,217,137.15	0.25
			Base 78.252662	1,606,214.15	137.550000	2,823,351.30	1,217,137.15	0.25

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ST OF AZ POOL 203 MID CAP  
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR								
	152,199.000	Local	16.878940	2,568,957.75	18.260000	2,779,153.74	210,195.99	0.24	
		Base	16.878940	2,568,957.75	18.260000	2,779,153.74	210,195.99	0.24	
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
	60,338.000	Local	22.697427	1,369,517.38	17.550000	1,058,931.90	-310,585.48	0.09	
		Base	22.697427	1,369,517.38	17.550000	1,058,931.90	-310,585.48	0.09	
48242W106	KBR INC COMMON STOCK USD.001								
	68,359.000	Local	25.312971	1,730,369.38	38.150000	2,607,895.85	877,526.47	0.23	
		Base	25.312971	1,730,369.38	38.150000	2,607,895.85	877,526.47	0.23	
48666K109	KB HOME COMMON STOCK USD1.0								
	42,967.000	Local	16.403944	704,828.28	40.720000	1,749,616.24	1,044,787.96	0.15	
		Base	16.403944	704,828.28	40.720000	1,749,616.24	1,044,787.96	0.15	
488401100	KEMPER CORP COMMON STOCK USD.1								
	29,353.000	Local	44.840849	1,316,213.44	73.900000	2,169,186.70	852,973.26	0.19	
		Base	44.840849	1,316,213.44	73.900000	2,169,186.70	852,973.26	0.19	
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
	40,431.000	Local	29.334936	1,186,040.78	35.920000	1,452,281.52	266,240.74	0.13	
		Base	29.334936	1,186,040.78	35.920000	1,452,281.52	266,240.74	0.13	
49427F108	KILROY REALTY CORP REIT USD.01								
	51,250.000	Local	60.613825	3,106,458.52	69.640000	3,569,050.00	462,591.48	0.31	
		Base	60.613825	3,106,458.52	69.640000	3,569,050.00	462,591.48	0.31	
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
	10,371.000	Local	200.137500	2,075,626.01	164.770000	1,708,829.67	-366,796.34	0.15	
		Base	200.137500	2,075,626.01	164.770000	1,708,829.67	-366,796.34	0.15	
497266106	KIRBY CORP COMMON STOCK USD.1								
	29,106.000	Local	54.182049	1,577,022.72	60.640000	1,764,987.84	187,965.12	0.15	
		Base	54.182049	1,577,022.72	60.640000	1,764,987.84	187,965.12	0.15	
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
	59,234.000	Local	37.785433	2,238,182.33	45.460000	2,692,777.64	454,595.31	0.24	
		Base	37.785433	2,238,182.33	45.460000	2,692,777.64	454,595.31	0.24	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
500255104	KOHL'S CORP COMMON STOCK USD.01								
		75,519.000	Local 19.489400	1,471,820.00	55.110000	4,161,852.09	2,690,032.09		0.36
			Base 19.489400	1,471,820.00	55.110000	4,161,852.09	2,690,032.09		0.36
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		15,315.000	Local 126.382667	1,935,550.54	200.260000	3,066,981.90	1,131,431.36		0.27
			Base 126.382667	1,935,550.54	200.260000	3,066,981.90	1,131,431.36		0.27
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		41,930.000	Local 44.096622	1,848,971.34	104.420000	4,378,330.60	2,529,359.26		0.38
			Base 44.096622	1,848,971.34	104.420000	4,378,330.60	2,529,359.26		0.38
513847103	LANCASTER COLONY CORP COMMON STOCK								
		9,471.000	Local 78.775734	746,084.98	193.510000	1,832,733.21	1,086,648.23		0.16
			Base 78.775734	746,084.98	193.510000	1,832,733.21	1,086,648.23		0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		18,577.000	Local 56.011061	1,040,517.48	158.020000	2,935,537.54	1,895,020.06		0.26
			Base 56.011061	1,040,517.48	158.020000	2,935,537.54	1,895,020.06		0.26
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		66,040.000	Local 57.418200	3,791,897.93	56.180000	3,710,127.20	-81,770.73		0.32
			Base 57.418200	3,791,897.93	56.180000	3,710,127.20	-81,770.73		0.32
521865204	LEAR CORP COMMON STOCK USD.01								
		26,474.000	Local 131.880707	3,491,409.83	175.280000	4,640,362.72	1,148,952.89		0.41
			Base 131.880707	3,491,409.83	175.280000	4,640,362.72	1,148,952.89		0.41
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		5,339.000	Local 313.807988	1,675,420.85	211.880000	1,131,227.32	-544,193.53		0.10
			Base 313.807988	1,675,420.85	211.880000	1,131,227.32	-544,193.53		0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		16,618.000	Local 83.140185	1,381,623.60	350.800000	5,829,594.40	4,447,970.80		0.51
			Base 83.140185	1,381,623.60	350.800000	5,829,594.40	4,447,970.80		0.51
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		8,075.000	Local 151.592842	1,224,112.20	131.190000	1,059,359.25	-164,752.95		0.09
			Base 151.592842	1,224,112.20	131.190000	1,059,359.25	-164,752.95		0.09

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53223X107	LIFE STORAGE INC REIT USD.01	37,182.000	Local	68.940202	2,563,334.60	107.350000	3,991,487.70	1,428,153.10	0.35
			Base	68.940202	2,563,334.60	107.350000	3,991,487.70	1,428,153.10	0.35
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	28,795.000	Local	44.614414	1,284,672.05	131.710000	3,792,589.45	2,507,917.40	0.33
			Base	44.614414	1,284,672.05	131.710000	3,792,589.45	2,507,917.40	0.33
536797103	LITHIA MOTORS INC COMMON STOCK	2,145.000	Local	305.968168	656,301.72	343.640000	737,107.80	80,806.08	0.06
			Base	305.968168	656,301.72	343.640000	737,107.80	80,806.08	0.06
537008104	LITTELFUSE INC COMMON STOCK USD.01	11,901.000	Local	155.428093	1,849,749.74	254.790000	3,032,255.79	1,182,506.05	0.26
			Base	155.428093	1,849,749.74	254.790000	3,032,255.79	1,182,506.05	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1	33,093.000	Local	21.732572	719,196.00	46.850000	1,550,407.05	831,211.05	0.14
			Base	21.732572	719,196.00	46.850000	1,550,407.05	831,211.05	0.14
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	49,461.000	Local	12.244724	605,636.31	60.290000	2,982,003.69	2,376,367.38	0.26
			Base	12.244724	605,636.31	60.290000	2,982,003.69	2,376,367.38	0.26
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	36,734.000	Local	59.317131	2,178,955.48	82.030000	3,013,290.02	834,334.54	0.26
			Base	59.317131	2,178,955.48	82.030000	3,013,290.02	834,334.54	0.26
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0	97,304.000	Local	21.511645	2,093,169.13	31.340000	3,049,507.36	956,338.23	0.27
			Base	21.511645	2,093,169.13	31.340000	3,049,507.36	956,338.23	0.27
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0	164,103.000	Local	12.567500	2,062,364.46	13.600000	2,231,800.80	169,436.34	0.19
			Base	12.567500	2,062,364.46	13.600000	2,231,800.80	169,436.34	0.19
55306N104	MKS INSTRUMENTS INC COMMON STOCK	26,828.000	Local	102.750880	2,756,600.60	177.950000	4,774,042.60	2,017,442.00	0.42
			Base	102.750880	2,756,600.60	177.950000	4,774,042.60	2,017,442.00	0.42

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553498106	MSA SAFETY INC COMMON STOCK							
		17,629.000	Local 51.915893	915,225.28	165.580000	2,919,009.82	2,003,784.54	0.25
			Base 51.915893	915,225.28	165.580000	2,919,009.82	2,003,784.54	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		22,751.000	Local 64.404045	1,465,256.43	89.730000	2,041,447.23	576,190.80	0.18
			Base 64.404045	1,465,256.43	89.730000	2,041,447.23	576,190.80	0.18
554382101	MACERICH CO/THE REIT USD.01							
		84,281.000	Local 21.809783	1,838,150.29	18.250000	1,538,128.25	-300,022.04	0.13
			Base 21.809783	1,838,150.29	18.250000	1,538,128.25	-300,022.04	0.13
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		30,791.000	Local 59.027531	1,817,516.71	144.840000	4,459,768.44	2,642,251.73	0.39
			Base 59.027531	1,817,516.71	144.840000	4,459,768.44	2,642,251.73	0.39
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
		26,379.000	Local 54.360230	1,433,968.52	118.910000	3,136,726.89	1,702,758.37	0.27
			Base 54.360230	1,433,968.52	118.910000	3,136,726.89	1,702,758.37	0.27
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		20,637.000	Local 112.509967	2,321,868.18	159.300000	3,287,474.10	965,605.92	0.29
			Base 112.509967	2,321,868.18	159.300000	3,287,474.10	965,605.92	0.29
574795100	MASIMO CORP COMMON STOCK USD.001							
		24,511.000	Local 109.506829	2,684,121.88	242.450000	5,942,691.95	3,258,570.07	0.52
			Base 109.506829	2,684,121.88	242.450000	5,942,691.95	3,258,570.07	0.52
576323109	MASTEC INC COMMON STOCK USD.1							
		27,314.000	Local 44.915528	1,226,822.74	106.100000	2,898,015.40	1,671,192.66	0.25
			Base 44.915528	1,226,822.74	106.100000	2,898,015.40	1,671,192.66	0.25
577081102	MATTEL INC COMMON STOCK USD1.0							
		168,764.000	Local 10.702945	1,806,271.78	20.100000	3,392,156.40	1,585,884.62	0.30
			Base 10.702945	1,806,271.78	20.100000	3,392,156.40	1,585,884.62	0.30
577933104	MAXIMUS INC COMMON STOCK							
		29,730.000	Local 63.441395	1,886,112.68	87.970000	2,615,348.10	729,235.42	0.23
			Base 63.441395	1,886,112.68	87.970000	2,615,348.10	729,235.42	0.23

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001		284,608.000	Local 16.406245	4,669,348.45	20.100000	5,720,620.80	1,051,272.35	0.50
				Base 16.406245	4,669,348.45	20.100000	5,720,620.80	1,051,272.35	0.50
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01		13,392.000	Local 109.845100	1,471,045.58	176.630000	2,365,428.96	894,383.38	0.21
				Base 109.845100	1,471,045.58	176.630000	2,365,428.96	894,383.38	0.21
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01		27,193.000	Local 73.358259	1,994,831.14	66.280000	1,802,352.04	-192,479.10	0.16
				Base 73.358259	1,994,831.14	66.280000	1,802,352.04	-192,479.10	0.16
589400100	MERCURY GENERAL CORP COMMON STOCK		12,863.000	Local 43.610083	560,956.50	64.950000	835,451.85	274,495.35	0.07
				Base 43.610083	560,956.50	64.950000	835,451.85	274,495.35	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01		26,907.000	Local 76.727200	2,064,498.77	173.260000	4,661,906.82	2,597,408.05	0.41
				Base 76.727200	2,064,498.77	173.260000	4,661,906.82	2,597,408.05	0.41
600544100	HERMAN MILLER INC COMMON STOCK USD.2		28,530.000	Local 22.997023	656,105.07	47.140000	1,344,904.20	688,799.13	0.12
				Base 22.997023	656,105.07	47.140000	1,344,904.20	688,799.13	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		16,311.000	Local 34.304284	559,537.18	78.670000	1,283,186.37	723,649.19	0.11
				Base 34.304284	559,537.18	78.670000	1,283,186.37	723,649.19	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001		28,242.000	Local 95.661754	2,701,679.27	253.060000	7,146,920.52	4,445,241.25	0.62
				Base 95.661754	2,701,679.27	253.060000	7,146,920.52	4,445,241.25	0.62
626717102	MURPHY OIL CORP COMMON STOCK USD1.0		70,220.000	Local 24.628879	1,729,439.89	23.280000	1,634,721.60	-94,718.29	0.14
				Base 24.628879	1,729,439.89	23.280000	1,634,721.60	-94,718.29	0.14
626755102	MURPHY USA INC COMMON STOCK		12,109.000	Local 50.632429	613,108.08	133.370000	1,614,977.33	1,001,869.25	0.14
				Base 50.632429	613,108.08	133.370000	1,614,977.33	1,001,869.25	0.14

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62886E108	NCR CORPORATION COMMON STOCK USD.01	63,321.000	Local 19.282231	1,220,970.16	45.610000	2,888,070.81	1,667,100.65	0.25
			Base 19.282231	1,220,970.16	45.610000	2,888,070.81	1,667,100.65	0.25
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	44,094.000	Local 44.313113	1,953,942.42	52.250000	2,303,911.50	349,969.08	0.20
			Base 44.313113	1,953,942.42	52.250000	2,303,911.50	349,969.08	0.20
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	63,679.000	Local 29.364036	1,869,872.42	42.280000	2,692,348.12	822,475.70	0.24
			Base 29.364036	1,869,872.42	42.280000	2,692,348.12	822,475.70	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01	84,916.000	Local 35.000000	2,972,060.02	46.880000	3,980,862.08	1,008,802.06	0.35
			Base 35.000000	2,972,060.02	46.880000	3,980,862.08	1,008,802.06	0.35
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01	33,363.000	Local 44.799562	1,494,647.79	50.560000	1,686,833.28	192,185.49	0.15
			Base 44.799562	1,494,647.79	50.560000	1,686,833.28	192,185.49	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01	86,863.000	Local 12.067143	1,048,188.28	19.330000	1,679,061.79	630,873.51	0.15
			Base 12.067143	1,048,188.28	19.330000	1,679,061.79	630,873.51	0.15
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	88,272.000	Local 17.393998	1,535,403.00	17.160000	1,514,747.52	-20,655.48	0.13
			Base 17.393998	1,535,403.00	17.160000	1,514,747.52	-20,655.48	0.13
640491106	NEOGEN CORP COMMON STOCK USD.16	51,930.000	Local 34.626930	1,798,176.46	46.040000	2,390,857.20	592,680.74	0.21
			Base 34.626930	1,798,176.46	46.040000	2,390,857.20	592,680.74	0.21
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	35,669.000	Local 34.418636	1,227,678.31	28.540000	1,017,993.26	-209,685.05	0.09
			Base 34.418636	1,227,678.31	28.540000	1,017,993.26	-209,685.05	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	45,726.000	Local 95.320600	4,358,629.75	97.320000	4,450,054.32	91,424.57	0.39
			Base 95.320600	4,358,629.75	97.320000	4,450,054.32	91,424.57	0.39

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		46,547.000	Local 35.318042	1,643,948.88	39.570000	1,841,864.79	197,915.91	0.16
			Base 35.318042	1,643,948.88	39.570000	1,841,864.79	197,915.91	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		224,918.000	Local 14.891284	3,349,317.73	11.020000	2,478,596.36	-870,721.37	0.22
			Base 14.891284	3,349,317.73	11.020000	2,478,596.36	-870,721.37	0.22
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		70,274.000	Local 16.301047	1,145,539.76	43.550000	3,060,432.70	1,914,892.94	0.27
			Base 16.301047	1,145,539.76	43.550000	3,060,432.70	1,914,892.94	0.27
651587107	NEWMARKET CORP COMMON STOCK							
		3,567.000	Local 209.387516	746,885.27	321.980000	1,148,502.66	401,617.39	0.10
			Base 209.387516	746,885.27	321.980000	1,148,502.66	401,617.39	0.10
655663102	NORDSON CORP COMMON STOCK							
		26,142.000	Local 69.760895	1,823,689.32	219.510000	5,738,430.42	3,914,741.10	0.50
			Base 69.760895	1,823,689.32	219.510000	5,738,430.42	3,914,741.10	0.50
655664100	NORDSTROM INC COMMON STOCK							
		52,678.000	Local 16.044900	845,213.24	36.570000	1,926,434.46	1,081,221.22	0.17
			Base 16.044900	845,213.24	36.570000	1,926,434.46	1,081,221.22	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
		24,508.000	Local 61.026947	1,495,648.42	60.220000	1,475,871.76	-19,776.66	0.13
			Base 61.026947	1,495,648.42	60.220000	1,475,871.76	-19,776.66	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		24,248.000	Local 51.071803	1,238,389.07	56.650000	1,373,649.20	135,260.13	0.12
			Base 51.071803	1,238,389.07	56.650000	1,373,649.20	135,260.13	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
		25,004.000	Local 66.462339	1,661,824.32	67.780000	1,694,771.12	32,946.80	0.15
			Base 66.462339	1,661,824.32	67.780000	1,694,771.12	32,946.80	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		96,838.000	Local 23.521874	2,277,811.25	33.650000	3,258,598.70	980,787.45	0.28
			Base 23.521874	2,277,811.25	33.650000	3,258,598.70	980,787.45	0.28

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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67098H104	O I GLASS INC COMMON STOCK	74,442.000	Local	14.254322	1,061,120.21	16.330000	1,215,637.86	154,517.65	0.11
			Base	14.254322	1,061,120.21	16.330000	1,215,637.86	154,517.65	0.11
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	137,176.000	Local	16.337291	2,241,084.28	24.910000	3,417,054.16	1,175,969.88	0.30
			Base	16.337291	2,241,084.28	24.910000	3,417,054.16	1,175,969.88	0.30
680665205	OLIN CORP COMMON STOCK USD1.0	69,267.000	Local	18.187742	1,259,810.35	46.260000	3,204,291.42	1,944,481.07	0.28
			Base	18.187742	1,259,810.35	46.260000	3,204,291.42	1,944,481.07	0.28
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	27,494.000	Local	70.213093	1,930,438.77	84.130000	2,313,070.22	382,631.45	0.20
			Base	70.213093	1,930,438.77	84.130000	2,313,070.22	382,631.45	0.20
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	113,857.000	Local	30.132425	3,430,787.46	36.290000	4,131,870.53	701,083.07	0.36
			Base	30.132425	3,430,787.46	36.290000	4,131,870.53	701,083.07	0.36
68235P108	ONE GAS INC COMMON STOCK	25,755.000	Local	45.547218	1,173,068.60	74.120000	1,908,960.60	735,892.00	0.17
			Base	45.547218	1,173,068.60	74.120000	1,908,960.60	735,892.00	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01	33,162.000	Local	42.165811	1,398,302.62	124.640000	4,133,311.68	2,735,009.06	0.36
			Base	42.165811	1,398,302.62	124.640000	4,133,311.68	2,735,009.06	0.36
690742101	OWENS CORNING COMMON STOCK USD.001	50,579.000	Local	58.674107	2,967,677.64	97.900000	4,951,684.10	1,984,006.46	0.43
			Base	58.674107	2,967,677.64	97.900000	4,951,684.10	1,984,006.46	0.43
69349H107	PNM RESOURCES INC COMMON STOCK	41,496.000	Local	22.188908	920,750.92	48.770000	2,023,759.92	1,103,009.00	0.18
			Base	22.188908	920,750.92	48.770000	2,023,759.92	1,103,009.00	0.18
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01	31,328.000	Local	94.447031	2,958,836.58	165.210000	5,175,698.88	2,216,862.30	0.45
			Base	94.447031	2,958,836.58	165.210000	5,175,698.88	2,216,862.30	0.45

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01	9,736.000	Local	149.268191	1,453,275.11	148.080000	1,441,706.88	-11,568.23	0.13
			Base	149.268191	1,453,275.11	148.080000	1,441,706.88	-11,568.23	0.13
695263103	PACWEST BANCORP COMMON STOCK	56,571.000	Local	40.640696	2,299,084.79	41.160000	2,328,462.36	29,377.57	0.20
			Base	40.640696	2,299,084.79	41.160000	2,328,462.36	29,377.57	0.20
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01	16,021.000	Local	82.683870	1,324,678.28	104.440000	1,673,233.24	348,554.96	0.15
			Base	82.683870	1,324,678.28	104.440000	1,673,233.24	348,554.96	0.15
700517105	PARK HOTELS + RESORTS INC REIT USD.01	114,427.000	Local	22.660900	2,593,018.85	20.610000	2,358,340.47	-234,678.38	0.21
			Base	22.660900	2,593,018.85	20.610000	2,358,340.47	-234,678.38	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01	42,062.000	Local	21.927418	922,311.07	30.390000	1,278,264.18	355,953.11	0.11
			Base	21.927418	922,311.07	30.390000	1,278,264.18	355,953.11	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	18,226.000	Local	137.401157	2,504,273.49	190.800000	3,477,520.80	973,247.31	0.30
			Base	137.401157	2,504,273.49	190.800000	3,477,520.80	973,247.31	0.30
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	112,762.000	Local	31.145385	3,512,015.87	23.550000	2,655,545.10	-856,470.77	0.23
			Base	31.145385	3,512,015.87	23.550000	2,655,545.10	-856,470.77	0.23
70975L107	PENUMBRA INC COMMON STOCK USD.001	16,487.000	Local	141.031319	2,325,183.35	274.060000	4,518,427.22	2,193,243.87	0.39
			Base	141.031319	2,325,183.35	274.060000	4,518,427.22	2,193,243.87	0.39
71943U104	PHYSICIANS REALTY TRUST REIT USD.01	104,316.000	Local	16.963190	1,769,532.13	18.470000	1,926,716.52	157,184.39	0.17
			Base	16.963190	1,769,532.13	18.470000	1,926,716.52	157,184.39	0.17
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01	23,579.000	Local	29.335188	691,694.39	22.180000	522,982.22	-168,712.17	0.05
			Base	29.335188	691,694.39	22.180000	522,982.22	-168,712.17	0.05

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72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		36,842.000	Local 60.924080	2,244,564.94	88.290000	3,252,780.18	1,008,215.24		0.28
			Base 60.924080	2,244,564.94	88.290000	3,252,780.18	1,008,215.24		0.28
731068102	POLARIS INC COMMON STOCK USD.01								
		27,871.000	Local 61.131565	1,703,797.84	136.960000	3,817,212.16	2,113,414.32		0.33
			Base 61.131565	1,703,797.84	136.960000	3,817,212.16	2,113,414.32		0.33
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		28,633.000	Local 53.224723	1,523,983.49	108.470000	3,105,821.51	1,581,838.02		0.27
			Base 53.224723	1,523,983.49	108.470000	3,105,821.51	1,581,838.02		0.27
737630103	POTLATCHDELTAIC CORP REIT USD1.0								
		35,173.000	Local 38.895560	1,368,073.54	53.150000	1,869,444.95	501,371.41		0.16
			Base 38.895560	1,368,073.54	53.150000	1,869,444.95	501,371.41		0.16
74164M108	PRIMERICA INC COMMON STOCK								
		19,071.000	Local 48.739905	929,518.73	153.140000	2,920,532.94	1,991,014.21		0.26
			Base 48.739905	929,518.73	153.140000	2,920,532.94	1,991,014.21		0.26
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		32,626.000	Local 22.524309	734,878.09	48.130000	1,570,289.38	835,411.29		0.14
			Base 22.524309	734,878.09	48.130000	1,570,289.38	835,411.29		0.14
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		17,981.000	Local 61.806700	1,111,346.28	59.000000	1,060,879.00	-50,467.28		0.09
			Base 61.806700	1,111,346.28	59.000000	1,060,879.00	-50,467.28		0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		44,924.000	Local 53.893555	2,421,114.06	71.800000	3,225,543.20	804,429.14		0.28
			Base 53.893555	2,421,114.06	71.800000	3,225,543.20	804,429.14		0.28
74758T303	QUALYS INC COMMON STOCK USD.001								
		16,282.000	Local 102.303800	1,665,710.47	100.690000	1,639,434.58	-26,275.89		0.14
			Base 102.303800	1,665,710.47	100.690000	1,639,434.58	-26,275.89		0.14
74838J101	QUIDEL CORP COMMON STOCK USD.001								
		18,734.000	Local 201.396001	3,772,952.68	128.120000	2,400,200.08	-1,372,752.60		0.21
			Base 201.396001	3,772,952.68	128.120000	2,400,200.08	-1,372,752.60		0.21

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749397105	R1 RCM INC COMMON STOCK USD.01							
		66,875.000	Local 23.156095	1,548,563.86	22.240000	1,487,300.00	-61,263.86	0.13
			Base 23.156095	1,548,563.86	22.240000	1,487,300.00	-61,263.86	0.13
749607107	RLI CORP COMMON STOCK USD1.0							
		364.000	Local 82.665962	30,090.41	104.590000	38,070.76	7,980.35	0.00
			Base 82.665962	30,090.41	104.590000	38,070.76	7,980.35	0.00
74967X103	RH COMMON STOCK USD.0001							
		373.000	Local 553.437694	206,432.26	679.000000	253,267.00	46,834.74	0.02
			Base 553.437694	206,432.26	679.000000	253,267.00	46,834.74	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		62,621.000	Local 33.397769	2,091,401.71	88.680000	5,553,230.28	3,461,828.57	0.49
			Base 33.397769	2,091,401.71	88.680000	5,553,230.28	3,461,828.57	0.49
754907103	RAYONIER INC REIT							
		67,219.000	Local 23.989918	1,612,578.27	35.930000	2,415,178.67	802,600.40	0.21
			Base 23.989918	1,612,578.27	35.930000	2,415,178.67	802,600.40	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
		19,649.000	Local 66.511725	1,306,888.88	133.510000	2,623,337.99	1,316,449.11	0.23
			Base 66.511725	1,306,888.88	133.510000	2,623,337.99	1,316,449.11	0.23
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		32,880.000	Local 62.952078	2,069,864.33	114.000000	3,748,320.00	1,678,455.67	0.33
			Base 62.952078	2,069,864.33	114.000000	3,748,320.00	1,678,455.67	0.33
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		30,783.000	Local 49.757500	1,531,685.12	150.900000	4,645,154.70	3,113,469.58	0.41
			Base 49.757500	1,531,685.12	150.900000	4,645,154.70	3,113,469.58	0.41
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		24,705.000	Local 84.862030	2,096,516.44	199.620000	4,931,612.10	2,835,095.66	0.43
			Base 84.862030	2,096,516.44	199.620000	4,931,612.10	2,835,095.66	0.43
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		64,825.000	Local 46.804372	3,034,093.42	56.950000	3,691,783.75	657,690.33	0.32
			Base 46.804372	3,034,093.42	56.950000	3,691,783.75	657,690.33	0.32

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780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		31,750.000	Local 81.399739	2,584,441.72	114.100000	3,622,675.00	1,038,233.28	0.32
			Base 81.399739	2,584,441.72	114.100000	3,622,675.00	1,038,233.28	0.32
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		26,057.000	Local 65.112082	1,696,625.52	74.330000	1,936,816.81	240,191.29	0.17
			Base 65.112082	1,696,625.52	74.330000	1,936,816.81	240,191.29	0.17
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		57,326.000	Local 31.076422	1,781,486.99	61.970000	3,552,492.22	1,771,005.23	0.31
			Base 31.076422	1,781,486.99	61.970000	3,552,492.22	1,771,005.23	0.31
78440X804	SL GREEN REALTY CORP REIT USD.01							
		33,542.000	Local 73.182700	2,454,694.12	80.000000	2,683,360.00	228,665.88	0.23
			Base 73.182700	2,454,694.12	80.000000	2,683,360.00	228,665.88	0.23
78442P106	SLM CORP COMMON STOCK USD.2							
		156,301.000	Local 9.325466	1,457,579.67	20.940000	3,272,942.94	1,815,363.27	0.29
			Base 9.325466	1,457,579.67	20.940000	3,272,942.94	1,815,363.27	0.29
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		20,458.000	Local 420.078812	8,593,972.34	491.010000	10,045,082.58	1,451,110.24	0.88
			Base 420.078812	8,593,972.34	491.010000	10,045,082.58	1,451,110.24	0.88
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		104,483.000	Local 22.857266	2,388,195.68	18.200000	1,901,590.60	-486,605.08	0.17
			Base 22.857266	2,388,195.68	18.200000	1,901,590.60	-486,605.08	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
		154,618.000	Local 20.008329	3,093,647.78	12.480000	1,929,632.64	-1,164,015.14	0.17
			Base 20.008329	3,093,647.78	12.480000	1,929,632.64	-1,164,015.14	0.17
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		44,642.000	Local 43.920566	1,960,701.89	51.070000	2,279,866.94	319,165.05	0.20
			Base 43.920566	1,960,701.89	51.070000	2,279,866.94	319,165.05	0.20
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		9,612.000	Local 155.337718	1,493,106.15	187.970000	1,806,767.64	313,661.49	0.16
			Base 155.337718	1,493,106.15	187.970000	1,806,767.64	313,661.49	0.16

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808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
	28,014.000	Local	56.088240	1,571,255.95	87.730000	2,457,668.22	886,412.27	0.21	
		Base	56.088240	1,571,255.95	87.730000	2,457,668.22	886,412.27	0.21	
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
	27,436.000	Local	42.559320	1,167,657.51	77.440000	2,124,643.84	956,986.33	0.19	
		Base	42.559320	1,167,657.51	77.440000	2,124,643.84	956,986.33	0.19	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
	19,688.000	Local	61.217644	1,205,252.98	191.920000	3,778,520.96	2,573,267.98	0.33	
		Base	61.217644	1,205,252.98	191.920000	3,778,520.96	2,573,267.98	0.33	
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
	29,033.000	Local	71.095226	2,064,107.69	81.150000	2,356,027.95	291,920.26	0.21	
		Base	71.095226	2,064,107.69	81.150000	2,356,027.95	291,920.26	0.21	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	31,405.000	Local	51.460307	1,616,110.94	68.800000	2,160,664.00	544,553.06	0.19	
		Base	51.460307	1,616,110.94	68.800000	2,160,664.00	544,553.06	0.19	
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
	20,446.000	Local	34.957049	714,731.82	86.560000	1,769,805.76	1,055,073.94	0.15	
		Base	34.957049	714,731.82	86.560000	1,769,805.76	1,055,073.94	0.15	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	81,409.000	Local	16.134536	1,313,496.45	53.590000	4,362,708.31	3,049,211.86	0.38	
		Base	16.134536	1,313,496.45	53.590000	4,362,708.31	3,049,211.86	0.38	
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
	27,885.000	Local	92.356609	2,575,364.05	245.650000	6,849,950.25	4,274,586.20	0.60	
		Base	92.356609	2,575,364.05	245.650000	6,849,950.25	4,274,586.20	0.60	
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
	21,655.000	Local	56.509739	1,223,718.40	153.250000	3,318,628.75	2,094,910.35	0.29	
		Base	56.509739	1,223,718.40	153.250000	3,318,628.75	2,094,910.35	0.29	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	37,945.000	Local	19.430315	737,283.32	41.500000	1,574,717.50	837,434.18	0.14	
		Base	19.430315	737,283.32	41.500000	1,574,717.50	837,434.18	0.14	

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829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	21,001.000	Local	90.369052	1,897,840.46	110.440000	2,319,350.44	421,509.98	0.20	
		Base	90.369052	1,897,840.46	110.440000	2,319,350.44	421,509.98	0.20	
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
	36,764.000	Local	54.489349	2,003,246.42	43.280000	1,591,145.92	-412,100.50	0.14	
		Base	54.489349	2,003,246.42	43.280000	1,591,145.92	-412,100.50	0.14	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	64,929.000	Local	35.433423	2,300,656.69	49.830000	3,235,412.07	934,755.38	0.28	
		Base	35.433423	2,300,656.69	49.830000	3,235,412.07	934,755.38	0.28	
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
	25,159.000	Local	91.341647	2,298,064.49	276.370000	6,953,192.83	4,655,128.34	0.61	
		Base	91.341647	2,298,064.49	276.370000	6,953,192.83	4,655,128.34	0.61	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	48,667.000	Local	35.227495	1,714,416.48	66.900000	3,255,822.30	1,541,405.82	0.28	
		Base	35.227495	1,714,416.48	66.900000	3,255,822.30	1,541,405.82	0.28	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	28,046.000	Local	77.309430	2,168,220.28	66.190000	1,856,364.74	-311,855.54	0.16	
		Base	77.309430	2,168,220.28	66.190000	1,856,364.74	-311,855.54	0.16	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,005.000	Local	77.318066	1,933,338.25	72.270000	1,807,111.35	-126,226.90	0.16	
		Base	77.318066	1,933,338.25	72.270000	1,807,111.35	-126,226.90	0.16	
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	55,622.000	Local	43.290702	2,407,915.40	47.840000	2,660,956.48	253,041.08	0.23	
		Base	43.290702	2,407,915.40	47.840000	2,660,956.48	253,041.08	0.23	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	57,089.000	Local	21.372866	1,220,155.52	24.850000	1,418,661.65	198,506.13	0.12	
		Base	21.372866	1,220,155.52	24.850000	1,418,661.65	198,506.13	0.12	
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	22,679.000	Local	112.758025	2,557,239.25	152.500000	3,458,547.50	901,308.25	0.30	
		Base	112.758025	2,557,239.25	152.500000	3,458,547.50	901,308.25	0.30	

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# Holdings

ST OF AZ POOL 203 MID CAP  
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		97,044.000	Local 16.273222	1,579,218.56	59.600000	5,783,822.40	4,204,603.84	0.51
			Base 16.273222	1,579,218.56	59.600000	5,783,822.40	4,204,603.84	0.51
858912108	STERICYCLE INC COMMON STOCK USD.01							
		44,385.000	Local 48.518125	2,153,476.98	71.550000	3,175,746.75	1,022,269.77	0.28
			Base 48.518125	2,153,476.98	71.550000	3,175,746.75	1,022,269.77	0.28
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
		93,182.000	Local 22.824258	2,126,810.05	24.790000	2,309,981.78	183,171.73	0.20
			Base 22.824258	2,126,810.05	24.790000	2,309,981.78	183,171.73	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		50,717.000	Local 32.759718	1,661,474.61	64.860000	3,289,504.62	1,628,030.01	0.29
			Base 32.759718	1,661,474.61	64.860000	3,289,504.62	1,628,030.01	0.29
862121100	STORE CAPITAL CORP REIT USD.01							
		117,802.000	Local 23.538628	2,772,897.41	34.510000	4,065,347.02	1,292,449.61	0.36
			Base 23.538628	2,772,897.41	34.510000	4,065,347.02	1,292,449.61	0.36
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		11,921.000	Local 144.543402	1,723,101.89	76.060000	906,711.26	-816,390.63	0.08
			Base 144.543402	1,723,101.89	76.060000	906,711.26	-816,390.63	0.08
86771W105	SUNRUN INC COMMON STOCK USD.0001							
		77,971.000	Local 67.556498	5,267,447.69	55.780000	4,349,222.38	-918,225.31	0.38
			Base 67.556498	5,267,447.69	55.780000	4,349,222.38	-918,225.31	0.38
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		17,025.000	Local 76.420999	1,301,067.50	155.580000	2,648,749.50	1,347,682.00	0.23
			Base 76.420999	1,301,067.50	155.580000	2,648,749.50	1,347,682.00	0.23
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		71,868.000	Local 24.345898	1,749,691.01	43.880000	3,153,567.84	1,403,876.83	0.28
			Base 24.345898	1,749,691.01	43.880000	3,153,567.84	1,403,876.83	0.28
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		20,062.000	Local 46.649484	935,881.94	121.760000	2,442,749.12	1,506,867.18	0.21
			Base 46.649484	935,881.94	121.760000	2,442,749.12	1,506,867.18	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
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01	48,988.000	Local 57.039181	2,794,235.42	89.490000	4,383,936.12	1,589,700.70	0.38
			Base 57.039181	2,794,235.42	89.490000	4,383,936.12	1,589,700.70	0.38
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01	57,274.000	Local 14.133612	809,488.50	21.430000	1,227,381.82	417,893.32	0.11
			Base 14.133612	809,488.50	21.430000	1,227,381.82	417,893.32	0.11
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001	110,560.000	Local 45.552600	5,036,295.45	44.450000	4,914,392.00	-121,903.45	0.43
			Base 45.552600	5,036,295.45	44.450000	4,914,392.00	-121,903.45	0.43
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	62,367.000	Local 24.413743	1,522,611.93	26.420000	1,647,736.14	125,124.21	0.14
			Base 24.413743	1,522,611.93	26.420000	1,647,736.14	125,124.21	0.14
87901J105	TEGNA INC COMMON STOCK USD1.0	106,772.000	Local 14.297131	1,526,533.28	18.760000	2,003,042.72	476,509.44	0.17
			Base 14.297131	1,526,533.28	18.760000	2,003,042.72	476,509.44	0.17
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	48,189.000	Local 31.242473	1,505,543.53	22.660000	1,091,962.74	-413,580.79	0.10
			Base 31.242473	1,505,543.53	22.660000	1,091,962.74	-413,580.79	0.10
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	88,630.000	Local 13.726136	1,216,547.43	39.190000	3,473,409.70	2,256,862.27	0.30
			Base 13.726136	1,216,547.43	39.190000	3,473,409.70	2,256,862.27	0.30
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	51,839.000	Local 28.618758	1,483,567.80	66.990000	3,472,694.61	1,989,126.81	0.30
			Base 28.618758	1,483,567.80	66.990000	3,472,694.61	1,989,126.81	0.30
88076W103	TERADATA CORP COMMON STOCK USD.01	53,006.000	Local 28.997560	1,537,044.69	49.970000	2,648,709.82	1,111,665.13	0.23
			Base 28.997560	1,537,044.69	49.970000	2,648,709.82	1,111,665.13	0.23
880779103	TEREX CORP COMMON STOCK USD.01	33,772.000	Local 22.801264	770,044.30	47.620000	1,608,222.64	838,178.34	0.14
			Base 22.801264	770,044.30	47.620000	1,608,222.64	838,178.34	0.14

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
	26,192.000	Local	79.061085	2,070,767.93	122.040000	3,196,471.68	1,125,703.75	0.28	
		Base	79.061085	2,070,767.93	122.040000	3,196,471.68	1,125,703.75	0.28	
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	24,463.000	Local	72.820937	1,781,418.58	63.490000	1,553,155.87	-228,262.71	0.14	
		Base	72.820937	1,781,418.58	63.490000	1,553,155.87	-228,262.71	0.14	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	31,706.000	Local	46.239744	1,466,077.31	96.200000	3,050,117.20	1,584,039.89	0.27	
		Base	46.239744	1,466,077.31	96.200000	3,050,117.20	1,584,039.89	0.27	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	26,782.000	Local	43.355633	1,161,150.56	113.000000	3,026,366.00	1,865,215.44	0.26	
		Base	43.355633	1,161,150.56	113.000000	3,026,366.00	1,865,215.44	0.26	
887389104	TIMKEN CO COMMON STOCK								
	33,065.000	Local	28.925049	956,406.74	80.590000	2,664,708.35	1,708,301.61	0.23	
		Base	28.925049	956,406.74	80.590000	2,664,708.35	1,708,301.61	0.23	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	54,308.000	Local	28.310443	1,537,483.55	57.810000	3,139,545.48	1,602,061.93	0.27	
		Base	28.310443	1,537,483.55	57.810000	3,139,545.48	1,602,061.93	0.27	
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
	8,516.000	Local	22.134820	188,500.13	33.910000	288,777.56	100,277.43	0.03	
		Base	22.134820	188,500.13	33.910000	288,777.56	100,277.43	0.03	
89055F103	TOPBUILD CORP COMMON STOCK								
	15,986.000	Local	119.340000	1,907,769.24	197.780000	3,161,711.08	1,253,941.84	0.28	
		Base	119.340000	1,907,769.24	197.780000	3,161,711.08	1,253,941.84	0.28	
891092108	TORO CO COMMON STOCK USD1.0								
	51,812.000	Local	42.297610	2,191,523.79	109.880000	5,693,102.56	3,501,578.77	0.50	
		Base	42.297610	2,191,523.79	109.880000	5,693,102.56	3,501,578.77	0.50	
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
	41,688.000	Local	43.343663	1,806,910.62	59.450000	2,478,351.60	671,440.98	0.22	
		Base	43.343663	1,806,910.62	59.450000	2,478,351.60	671,440.98	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	
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	27,185.000	Local	75.065472	2,040,654.85	44.520000	1,210,276.20	-830,378.65	0.11
			Base	75.065472	2,040,654.85	44.520000	1,210,276.20	-830,378.65	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01	55,843.000	Local	33.179104	1,852,820.73	102.210000	5,707,713.03	3,854,892.30	0.50
			Base	33.179104	1,852,820.73	102.210000	5,707,713.03	3,854,892.30	0.50
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01	39,145.000	Local	11.308373	442,666.27	26.890000	1,052,609.05	609,942.78	0.09
			Base	11.308373	442,666.27	26.890000	1,052,609.05	609,942.78	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001	47,429.000	Local	29.136935	1,381,935.71	40.300000	1,911,388.70	529,452.99	0.17
			Base	29.136935	1,381,935.71	40.300000	1,911,388.70	529,452.99	0.17
898402102	TRUSTMARK CORP COMMON STOCK	30,663.000	Local	22.997821	705,182.19	30.800000	944,420.40	239,238.21	0.08
			Base	22.997821	705,182.19	30.800000	944,420.40	239,238.21	0.08
902104108	II VI INC COMMON STOCK	50,725.000	Local	34.343381	1,742,068.01	72.590000	3,682,127.75	1,940,059.74	0.32
			Base	34.343381	1,742,068.01	72.590000	3,682,127.75	1,940,059.74	0.32
902681105	UGI CORP COMMON STOCK	100,977.000	Local	26.918049	2,718,103.81	46.310000	4,676,244.87	1,958,141.06	0.41
			Base	26.918049	2,718,103.81	46.310000	4,676,244.87	1,958,141.06	0.41
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0	21,018.000	Local	73.378823	1,542,276.10	93.060000	1,955,935.08	413,658.98	0.17
			Base	73.378823	1,542,276.10	93.060000	1,955,935.08	413,658.98	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK	106,700.000	Local	17.349671	1,851,209.93	18.450000	1,968,615.00	117,405.07	0.17
			Base	17.349671	1,851,209.93	18.450000	1,968,615.00	117,405.07	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5	64,886.000	Local	36.277091	2,353,875.31	36.500000	2,368,339.00	14,463.69	0.21
			Base	36.277091	2,353,875.31	36.500000	2,368,339.00	14,463.69	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	
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0		130,415.000	Local	22.425086	2,924,567.61	24.000000	3,129,960.00	205,392.39	0.27
				Base	22.425086	2,924,567.61	24.000000	3,129,960.00	205,392.39	0.27
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		21,681.000	Local	70.027808	1,518,272.91	179.410000	3,889,788.21	2,371,515.30	0.34
				Base	70.027808	1,518,272.91	179.410000	3,889,788.21	2,371,515.30	0.34
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01		82,017.000	Local	16.656972	1,366,154.85	24.380000	1,999,574.46	633,419.61	0.17
				Base	16.656972	1,366,154.85	24.380000	1,999,574.46	633,419.61	0.17
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01		20,797.000	Local	105.158032	2,186,971.59	222.330000	4,623,797.01	2,436,825.42	0.40
				Base	105.158032	2,186,971.59	222.330000	4,623,797.01	2,436,825.42	0.40
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001		33,250.000	Local	23.139236	769,379.59	41.220000	1,370,565.00	601,185.41	0.12
				Base	23.139236	769,379.59	41.220000	1,370,565.00	601,185.41	0.12
91704F104	URBAN EDGE PROPERTIES REIT USD.01		53,256.000	Local	21.622931	1,151,550.80	19.100000	1,017,189.60	-134,361.20	0.09
				Base	21.622931	1,151,550.80	19.100000	1,017,189.60	-134,361.20	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK		196,298.000	Local	10.538775	2,068,740.44	13.430000	2,636,282.14	567,541.70	0.23
				Base	10.538775	2,068,740.44	13.430000	2,636,282.14	567,541.70	0.23
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0		10,278.000	Local	100.021763	1,028,023.68	236.050000	2,426,121.90	1,398,098.22	0.21
				Base	100.021763	1,028,023.68	236.050000	2,426,121.90	1,398,098.22	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01		87,548.000	Local	12.604925	1,103,535.94	32.460000	2,841,808.08	1,738,272.14	0.25
				Base	12.604925	1,103,535.94	32.460000	2,841,808.08	1,738,272.14	0.25
92552V100	VIASAT INC COMMON STOCK USD.0001		32,985.000	Local	66.751835	2,201,809.28	49.840000	1,643,972.40	-557,836.88	0.14
				Base	66.751835	2,201,809.28	49.840000	1,643,972.40	-557,836.88	0.14

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928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		64,242.000	Local 10.671630	685,566.83	22.550000	1,448,657.10	763,090.27		0.13
			Base 10.671630	685,566.83	22.550000	1,448,657.10	763,090.27		0.13
92839U206	VISTEON CORP COMMON STOCK								
		13,524.000	Local 119.255430	1,612,810.44	120.940000	1,635,592.56	22,782.12		0.14
			Base 119.255430	1,612,810.44	120.940000	1,635,592.56	22,782.12		0.14
928881101	VONTIER CORP COMMON STOCK USD.0001								
		81,636.000	Local 31.152200	2,543,141.00	32.580000	2,659,700.88	116,559.88		0.23
			Base 31.152200	2,543,141.00	32.580000	2,659,700.88	116,559.88		0.23
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		35,006.000	Local 19.278401	674,859.69	31.780000	1,112,490.68	437,630.99		0.10
			Base 19.278401	674,859.69	31.780000	1,112,490.68	437,630.99		0.10
942622200	WATSCO INC COMMON STOCK USD.5								
		15,919.000	Local 100.062401	1,592,893.36	286.640000	4,563,022.16	2,970,128.80		0.40
			Base 100.062401	1,592,893.36	286.640000	4,563,022.16	2,970,128.80		0.40
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		43,738.000	Local 25.175193	1,101,112.59	53.340000	2,332,984.92	1,231,872.33		0.20
			Base 25.175193	1,101,112.59	53.340000	2,332,984.92	1,231,872.33		0.20
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		58,021.000	Local 23.668665	1,373,279.61	32.070000	1,860,733.47	487,453.86		0.16
			Base 23.668665	1,373,279.61	32.070000	1,860,733.47	487,453.86		0.16
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		85,682.000	Local 8.188627	701,617.95	23.420000	2,006,672.44	1,305,054.49		0.18
			Base 8.188627	701,617.95	23.420000	2,006,672.44	1,305,054.49		0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		27,592.000	Local 29.359024	810,074.18	44.520000	1,228,395.84	418,321.66		0.11
			Base 29.359024	810,074.18	44.520000	1,228,395.84	418,321.66		0.11
96208T104	WEX INC COMMON STOCK USD.01								
		21,635.000	Local 96.080681	2,078,705.54	193.900000	4,195,026.50	2,116,320.96		0.37
			Base 96.080681	2,078,705.54	193.900000	4,195,026.50	2,116,320.96		0.37

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		21,061.000	Local 43.039350	906,451.76	60.180000	1,267,450.98	360,999.22	0.11
			Base 43.039350	906,451.76	60.180000	1,267,450.98	360,999.22	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		36,875.000	Local 37.180947	1,371,047.43	159.650000	5,887,093.75	4,516,046.32	0.51
			Base 37.180947	1,371,047.43	159.650000	5,887,093.75	4,516,046.32	0.51
974155103	WINGSTOP INC COMMON STOCK USD.01							
		14,378.000	Local 138.782701	1,995,417.67	157.630000	2,266,404.14	270,986.47	0.20
			Base 138.782701	1,995,417.67	157.630000	2,266,404.14	270,986.47	0.20
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		27,590.000	Local 68.075576	1,878,205.14	75.630000	2,086,631.70	208,426.56	0.18
			Base 68.075576	1,878,205.14	75.630000	2,086,631.70	208,426.56	0.18
980745103	WOODWARD INC COMMON STOCK USD.00292							
		28,386.000	Local 42.354345	1,202,270.43	122.880000	3,488,071.68	2,285,801.25	0.30
			Base 42.354345	1,202,270.43	122.880000	3,488,071.68	2,285,801.25	0.30
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		30,583.000	Local 38.709923	1,183,865.56	31.730000	970,398.59	-213,466.97	0.08
			Base 38.709923	1,183,865.56	31.730000	970,398.59	-213,466.97	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		21,894.000	Local 72.517062	1,587,688.55	57.890000	1,267,443.66	-320,244.89	0.11
			Base 72.517062	1,587,688.55	57.890000	1,267,443.66	-320,244.89	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		16,914.000	Local 19.745404	333,973.77	61.180000	1,034,798.52	700,824.75	0.09
			Base 19.745404	333,973.77	61.180000	1,034,798.52	700,824.75	0.09
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		23,199.000	Local 55.220078	1,281,050.58	36.140000	838,411.86	-442,638.72	0.07
			Base 55.220078	1,281,050.58	36.140000	838,411.86	-442,638.72	0.07
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		45,177.000	Local 56.526517	2,553,698.45	72.290000	3,265,845.33	712,146.88	0.29
			Base 56.526517	2,553,698.45	72.290000	3,265,845.33	712,146.88	0.29

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		49,168.000	Local 66.647832	3,276,940.60	139.890000	6,878,111.52	3,601,170.92	0.60
			Base 66.647832	3,276,940.60	139.890000	6,878,111.52	3,601,170.92	0.60
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		77,978.000	Local 25.059600	1,954,097.48	23.490000	1,831,703.22	-122,394.26	0.16
			Base 25.059600	1,954,097.48	23.490000	1,831,703.22	-122,394.26	0.16
985817105	YELP INC COMMON STOCK USD.000001							
		33,868.000	Local 32.661410	1,106,176.63	39.960000	1,353,365.28	247,188.65	0.12
			Base 32.661410	1,106,176.63	39.960000	1,353,365.28	247,188.65	0.12
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		36,242.000	Local 73.890000	2,677,921.38	91.820000	3,327,740.44	649,819.06	0.29
			Base 73.890000	2,677,921.38	91.820000	3,327,740.44	649,819.06	0.29
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		45,562.000	Local 37.615969	1,713,858.77	45.200000	2,059,402.40	345,543.63	0.18
			Base 37.615969	1,713,858.77	45.200000	2,059,402.40	345,543.63	0.18
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		73,225.000	Local 43.617500	3,193,891.43	57.190000	4,187,737.75	993,846.32	0.37
			Base 43.617500	3,193,891.43	57.190000	4,187,737.75	993,846.32	0.37
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		54,578.000	Local 35.298239	1,926,507.28	44.950000	2,453,281.10	526,773.82	0.21
			Base 35.298239	1,926,507.28	44.950000	2,453,281.10	526,773.82	0.21
G3922B107	GENPACT LTD COMMON STOCK USD.01							
		84,231.000	Local 45.097792	3,798,632.14	45.430000	3,826,614.33	27,982.19	0.33
			Base 45.097792	3,798,632.14	45.430000	3,826,614.33	27,982.19	0.33
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		11,826.000	Local 112.145190	1,326,229.02	228.120000	2,697,747.12	1,371,518.10	0.24
			Base 112.145190	1,326,229.02	228.120000	2,697,747.12	1,371,518.10	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
		82,520.000	Local 26.572105	2,192,730.10	38.810000	3,202,601.20	1,009,871.10	0.28
			Base 26.572105	2,192,730.10	38.810000	3,202,601.20	1,009,871.10	0.28

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4  
View Date: July 9, 2021



STATE STREET

As of: June 30, 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
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
	29,103.000	Local		143.760308	4,183,856.25	177.640000	5,169,856.92	986,000.67	0.45
		Base		143.760308	4,183,856.25	177.640000	5,169,856.92	986,000.67	0.45
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
	23,629.000	Local		70.811269	1,673,199.48	84.110000	1,987,435.19	314,235.71	0.17
		Base		70.811269	1,673,199.48	84.110000	1,987,435.19	314,235.71	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	81,068.000	Local		24.682347	2,000,948.47	31.240000	2,532,564.32	531,615.85	0.22
		Base		24.682347	2,000,948.47	31.240000	2,532,564.32	531,615.85	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	24,012.000	Local		118.713170	2,850,540.65	148.820000	3,573,465.84	722,925.19	0.31
		Base		118.713170	2,850,540.65	148.820000	3,573,465.84	722,925.19	0.31
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local		247.764919	1,533,169.32	206.300000	1,276,584.40	-256,584.92	0.11
		Base		247.764919	1,533,169.32	206.300000	1,276,584.40	-256,584.92	0.11
<b>US DOLLAR Total</b>									
	19,687,569.000	Local			729,094,584.89		1,143,201,462.58	414,106,877.69	99.85
		Base			729,094,584.89		1,143,201,462.58	414,106,877.69	99.85
<b>EQUITY Total</b>									
	19,687,569.000	Base			729,094,584.89		1,143,201,462.58	414,106,877.69	99.85

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		21,389,059.060	Base	730,796,922.51		1,144,903,800.06	414,106,877.55	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	5,148.860	Local	1.000000	5,148.86	1.000000	5,148.86	0.00	0.00
			Base	1.000000	5,148.86	1.000000	5,148.86	0.00	0.00

<b>US DOLLAR Total</b>		5,148.860	Local		5,148.86		5,148.86	0.00	0.00
			Base		5,148.86		5,148.86	0.00	0.00

<b>CASH Total</b>		5,148.860	Base		5,148.86		5,148.86	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	7,540,576.180	Local	100.050792	7,544,406.21	0.035113	31 Dec 2030	7,544,346.47	-59.74	1.03
			Base	100.050792	7,544,406.21	100.050000		7,544,346.47	-59.74	1.03

<b>US DOLLAR Total</b>		7,540,576.180	Local		7,544,406.21			7,544,346.47	-59.74	1.03
			Base		7,544,406.21			7,544,346.47	-59.74	1.03

<b>CASH EQUIVALENT Total</b>		7,540,576.180	Base		7,544,406.21			7,544,346.47	-59.74	1.03
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004	26,060.000	Local	21.447913	558,932.60	62.590000		1,631,095.40	1,072,162.80	0.22
			Base	21.447913	558,932.60	62.590000		1,631,095.40	1,072,162.80	0.22

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
000361105	AAR CORP COMMON STOCK USD1.0							
		21,190.000	Local 25.332007	536,785.23	38.750000	821,112.50	284,327.27	0.11
			Base 25.332007	536,785.23	38.750000	821,112.50	284,327.27	0.11
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		42,755.000	Local 26.677805	1,140,609.56	44.350000	1,896,184.25	755,574.69	0.26
			Base 26.677805	1,140,609.56	44.350000	1,896,184.25	755,574.69	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK							
		19,584.000	Local 35.949158	704,028.32	66.800000	1,308,211.20	604,182.88	0.18
			Base 35.949158	704,028.32	66.800000	1,308,211.20	604,182.88	0.18
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		30,116.000	Local 24.481007	737,270.02	96.980000	2,920,649.68	2,183,379.66	0.40
			Base 24.481007	737,270.02	96.980000	2,920,649.68	2,183,379.66	0.40
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		6,323.000	Local 60.610699	383,241.45	35.050000	221,621.15	-161,620.30	0.03
			Base 60.610699	383,241.45	35.050000	221,621.15	-161,620.30	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,001.000	Local 49.717549	348,072.56	45.490000	318,475.49	-29,597.07	0.04
			Base 49.717549	348,072.56	45.490000	318,475.49	-29,597.07	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
		15,951.000	Local 30.863093	492,297.20	51.780000	825,942.78	333,645.58	0.11
			Base 30.863093	492,297.20	51.780000	825,942.78	333,645.58	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		21,829.000	Local 19.208000	419,291.44	31.990000	698,309.71	279,018.27	0.10
			Base 19.208000	419,291.44	31.990000	698,309.71	279,018.27	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		39,590.000	Local 14.656257	580,241.23	46.430000	1,838,163.70	1,257,922.47	0.25
			Base 14.656257	580,241.23	46.430000	1,838,163.70	1,257,922.47	0.25
004239109	ACADIA REALTY TRUST REIT USD.001							
		54,951.000	Local 24.632779	1,353,595.82	21.960000	1,206,723.96	-146,871.86	0.16
			Base 24.632779	1,353,595.82	21.960000	1,206,723.96	-146,871.86	0.16

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		9,628.000	Local 74.213922	714,531.64	87.240000	839,946.72	125,415.08	0.11
			Base 74.213922	714,531.64	87.240000	839,946.72	125,415.08	0.11
00738A106	ADTRAN INC COMMON STOCK USD.01							
		30,842.000	Local 17.746026	547,322.93	20.650000	636,887.30	89,564.37	0.09
			Base 17.746026	547,322.93	20.650000	636,887.30	89,564.37	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		17,876.000	Local 15.856656	283,453.59	29.860000	533,777.36	250,323.77	0.07
			Base 15.856656	283,453.59	29.860000	533,777.36	250,323.77	0.07
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		47,464.000	Local 20.189074	958,254.23	48.290000	2,292,036.56	1,333,782.33	0.31
			Base 20.189074	958,254.23	48.290000	2,292,036.56	1,333,782.33	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		24,506.000	Local 26.351191	645,762.28	112.710000	2,762,071.26	2,116,308.98	0.38
			Base 26.351191	645,762.28	112.710000	2,762,071.26	2,116,308.98	0.38
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		14,310.000	Local 36.980943	529,197.30	100.150000	1,433,146.50	903,949.20	0.20
			Base 36.980943	529,197.30	100.150000	1,433,146.50	903,949.20	0.20
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		13,096.000	Local 14.153122	185,349.28	56.870000	744,769.52	559,420.24	0.10
			Base 14.153122	185,349.28	56.870000	744,769.52	559,420.24	0.10
008492100	AGREE REALTY CORP REIT USD.0001							
		40,913.000	Local 53.465153	2,187,419.80	70.490000	2,883,957.37	696,537.57	0.39
			Base 53.465153	2,187,419.80	70.490000	2,883,957.37	696,537.57	0.39
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		6,302.000	Local 71.283583	449,229.14	152.680000	962,189.36	512,960.22	0.13
			Base 71.283583	449,229.14	152.680000	962,189.36	512,960.22	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		28,856.000	Local 43.505306	1,255,389.11	84.700000	2,444,103.20	1,188,714.09	0.33
			Base 43.505306	1,255,389.11	84.700000	2,444,103.20	1,188,714.09	0.33

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		19,556.000	Local 36.917141	721,951.60	89.260000	1,745,568.56	1,023,616.96	0.24
			Base 36.917141	721,951.60	89.260000	1,745,568.56	1,023,616.96	0.24
014491104	ALEXANDER + BALDWIN INC REIT							
		46,139.000	Local 20.072828	926,140.21	18.320000	845,266.48	-80,873.73	0.12
			Base 20.072828	926,140.21	18.320000	845,266.48	-80,873.73	0.12
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		81,179.000	Local 8.753600	710,608.50	20.850000	1,692,582.15	981,973.65	0.23
			Base 8.753600	710,608.50	20.850000	1,692,582.15	981,973.65	0.23
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		11,833.000	Local 33.007468	390,577.37	38.440000	454,860.52	64,283.15	0.06
			Base 33.007468	390,577.37	38.440000	454,860.52	64,283.15	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		9,284.000	Local 90.286718	838,221.89	194.000000	1,801,096.00	962,874.11	0.25
			Base 90.286718	838,221.89	194.000000	1,801,096.00	962,874.11	0.25
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		89,961.000	Local 7.164900	644,561.58	18.510000	1,665,178.11	1,020,616.53	0.23
			Base 7.164900	644,561.58	18.510000	1,665,178.11	1,020,616.53	0.23
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		29,386.000	Local 18.913352	555,787.76	15.660000	460,184.76	-95,603.00	0.06
			Base 18.913352	555,787.76	15.660000	460,184.76	-95,603.00	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		32,003.000	Local 35.404101	1,133,037.45	37.290000	1,193,391.87	60,354.42	0.16
			Base 35.404101	1,133,037.45	37.290000	1,193,391.87	60,354.42	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		72,775.000	Local 13.779990	1,002,838.76	10.350000	753,221.25	-249,617.51	0.10
			Base 13.779990	1,002,838.76	10.350000	753,221.25	-249,617.51	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		54,749.000	Local 24.263108	1,328,380.91	32.320000	1,769,487.68	441,106.77	0.24
			Base 24.263108	1,328,380.91	32.320000	1,769,487.68	441,106.77	0.24

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# Holdings

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
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		11,886.000	Local 33.973105	403,804.33	28.340000	336,849.24	-66,955.09	0.05
			Base 33.973105	403,804.33	28.340000	336,849.24	-66,955.09	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		23,524.000	Local 37.700718	886,871.70	79.560000	1,871,569.44	984,697.74	0.26
			Base 37.700718	886,871.70	79.560000	1,871,569.44	984,697.74	0.26
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		17,279.000	Local 14.478344	250,171.31	17.510000	302,555.29	52,383.98	0.04
			Base 14.478344	250,171.31	17.510000	302,555.29	52,383.98	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		10,834.000	Local 53.116438	575,463.49	81.690000	885,029.46	309,565.97	0.12
			Base 53.116438	575,463.49	81.690000	885,029.46	309,565.97	0.12
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		3,927.000	Local 95.396394	374,621.64	141.720000	556,534.44	181,912.80	0.08
			Base 95.396394	374,621.64	141.720000	556,534.44	181,912.80	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		12,319.000	Local 37.199308	458,258.28	59.690000	735,321.11	277,062.83	0.10
			Base 37.199308	458,258.28	59.690000	735,321.11	277,062.83	0.10
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		44,438.000	Local 31.483787	1,399,076.54	50.630000	2,249,895.94	850,819.40	0.31
			Base 31.483787	1,399,076.54	50.630000	2,249,895.94	850,819.40	0.31
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		23,397.000	Local 19.292595	451,388.85	20.160000	471,683.52	20,294.67	0.06
			Base 19.292595	451,388.85	20.160000	471,683.52	20,294.67	0.06
034164103	ANDERSONS INC/THE COMMON STOCK							
		19,955.000	Local 27.819114	555,130.41	30.530000	609,226.15	54,095.74	0.08
			Base 27.819114	555,130.41	30.530000	609,226.15	54,095.74	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		24,304.000	Local 15.481653	376,266.10	27.130000	659,367.52	283,101.42	0.09
			Base 15.481653	376,266.10	27.130000	659,367.52	283,101.42	0.09

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035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		9,198.000	Local 36.952353	339,887.74	43.290000	398,181.42	58,293.68	0.05
			Base 36.952353	339,887.74	43.290000	398,181.42	58,293.68	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		16,430.000	Local 21.527222	353,692.26	40.730000	669,193.90	315,501.64	0.09
			Base 21.527222	353,692.26	40.730000	669,193.90	315,501.64	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		82,113.000	Local 17.094620	1,403,690.51	15.950000	1,309,702.35	-93,988.16	0.18
			Base 17.094620	1,403,690.51	15.950000	1,309,702.35	-93,988.16	0.18
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		8,412.000	Local 62.265300	523,775.70	62.810000	528,357.72	4,582.02	0.07
			Base 62.265300	523,775.70	62.810000	528,357.72	4,582.02	0.07
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		24,783.000	Local 40.236068	997,170.48	91.060000	2,256,739.98	1,259,569.50	0.31
			Base 40.236068	997,170.48	91.060000	2,256,739.98	1,259,569.50	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		15,785.000	Local 36.677821	578,959.40	8.470000	133,698.95	-445,260.45	0.02
			Base 36.677821	578,959.40	8.470000	133,698.95	-445,260.45	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		16,181.000	Local 23.481865	379,960.06	58.190000	941,572.39	561,612.33	0.13
			Base 23.481865	379,960.06	58.190000	941,572.39	561,612.33	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		82,467.000	Local 9.903077	816,677.08	8.910000	734,780.97	-81,896.11	0.10
			Base 9.903077	816,677.08	8.910000	734,780.97	-81,896.11	0.10
039653100	ARCOSA INC COMMON STOCK USD.01							
		30,700.000	Local 30.427440	934,122.42	58.740000	1,803,318.00	869,195.58	0.25
			Base 30.427440	934,122.42	58.740000	1,803,318.00	869,195.58	0.25
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		62,459.000	Local 8.036969	501,981.05	35.620000	2,224,789.58	1,722,808.53	0.30
			Base 8.036969	501,981.05	35.620000	2,224,789.58	1,722,808.53	0.30

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04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		51,868.000	Local 6.287642	326,127.42	6.770000	351,146.36	25,018.94	0.05
			Base 6.287642	326,127.42	6.770000	351,146.36	25,018.94	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		38,435.000	Local 13.321643	512,017.36	13.290000	510,801.15	-1,216.21	0.07
			Base 13.321643	512,017.36	13.290000	510,801.15	-1,216.21	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		45,441.000	Local 20.125210	914,509.68	11.420000	518,936.22	-395,573.46	0.07
			Base 20.125210	914,509.68	11.420000	518,936.22	-395,573.46	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		12,324.000	Local 55.004159	677,871.26	171.370000	2,111,963.88	1,434,092.62	0.29
			Base 55.004159	677,871.26	171.370000	2,111,963.88	1,434,092.62	0.29
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		14,490.000	Local 36.527663	529,285.84	62.940000	912,000.60	382,714.76	0.12
			Base 36.527663	529,285.84	62.940000	912,000.60	382,714.76	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		17,555.000	Local 40.691776	714,344.13	68.110000	1,195,671.05	481,326.92	0.16
			Base 40.691776	714,344.13	68.110000	1,195,671.05	481,326.92	0.16
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		30,651.000	Local 38.984775	1,194,922.34	36.370000	1,114,776.87	-80,145.47	0.15
			Base 38.984775	1,194,922.34	36.370000	1,114,776.87	-80,145.47	0.15
05379B107	AVISTA CORP COMMON STOCK							
		44,172.000	Local 32.712742	1,444,987.25	42.670000	1,884,819.24	439,831.99	0.26
			Base 32.712742	1,444,987.25	42.670000	1,884,819.24	439,831.99	0.26
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		21,413.000	Local 29.197455	625,205.11	40.420000	865,513.46	240,308.35	0.12
			Base 29.197455	625,205.11	40.420000	865,513.46	240,308.35	0.12
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		32,836.000	Local 19.678110	646,150.43	46.390000	1,523,262.04	877,111.61	0.21
			Base 19.678110	646,150.43	46.390000	1,523,262.04	877,111.61	0.21

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05508R106	B+G FOODS INC COMMON STOCK USD.01		41,302.000	24.024471	992,258.70	32.800000	1,354,705.60	362,446.90	0.18
		Local		24.024471	992,258.70	32.800000	1,354,705.60	362,446.90	0.18
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001		11,265.000	72.986700	822,195.18	75.500000	850,507.50	28,312.32	0.12
		Local		72.986700	822,195.18	75.500000	850,507.50	28,312.32	0.12
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001		3,818.000	11.387200	43,476.33	12.440000	47,495.92	4,019.59	0.01
		Local		11.387200	43,476.33	12.440000	47,495.92	4,019.59	0.01
056525108	BADGER METER INC COMMON STOCK USD1.0		18,593.000	29.887181	555,692.36	98.120000	1,824,345.16	1,268,652.80	0.25
		Local		29.887181	555,692.36	98.120000	1,824,345.16	1,268,652.80	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667		20,671.000	57.303775	1,184,526.34	131.260000	2,713,275.46	1,528,749.12	0.37
		Local		57.303775	1,184,526.34	131.260000	2,713,275.46	1,528,749.12	0.37
05945F103	BANCFIRST CORP COMMON STOCK USD1.0		11,907.000	45.484216	541,580.56	62.430000	743,354.01	201,773.45	0.10
		Local		45.484216	541,580.56	62.430000	743,354.01	201,773.45	0.10
05969A105	BANCORP INC/THE COMMON STOCK USD1.0		32,470.000	23.380900	759,177.83	23.010000	747,134.70	-12,043.13	0.10
		Local		23.380900	759,177.83	23.010000	747,134.70	-12,043.13	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01		28,490.000	16.150827	460,137.06	17.540000	499,714.60	39,577.54	0.07
		Local		16.150827	460,137.06	17.540000	499,714.60	39,577.54	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01		59,422.000	21.643500	1,286,100.06	42.690000	2,536,725.18	1,250,625.12	0.35
		Local		21.643500	1,286,100.06	42.690000	2,536,725.18	1,250,625.12	0.35
06652V208	BANNER CORPORATION COMMON STOCK USD.01		22,188.000	42.558504	944,288.09	54.210000	1,202,811.48	258,523.39	0.16
		Local		42.558504	944,288.09	54.210000	1,202,811.48	258,523.39	0.16

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06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		20,346.000	Local 8.737594	177,775.08	7.210000	146,694.66	-31,080.42	0.02
			Base 8.737594	177,775.08	7.210000	146,694.66	-31,080.42	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		29,681.000	Local 32.388612	961,326.38	51.250000	1,521,151.25	559,824.87	0.21
			Base 32.388612	961,326.38	51.250000	1,521,151.25	559,824.87	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		67,955.000	Local 10.330500	702,009.12	33.290000	2,262,221.95	1,560,212.83	0.31
			Base 10.330500	702,009.12	33.290000	2,262,221.95	1,560,212.83	0.31
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		6,521.000	Local 18.411340	120,060.35	14.400000	93,902.40	-26,157.95	0.01
			Base 18.411340	120,060.35	14.400000	93,902.40	-26,157.95	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		22,817.000	Local 18.971151	432,864.75	28.460000	649,371.82	216,507.07	0.09
			Base 18.971151	432,864.75	28.460000	649,371.82	216,507.07	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		32,689.000	Local 31.301721	1,023,221.97	27.410000	896,005.49	-127,216.48	0.12
			Base 31.301721	1,023,221.97	27.410000	896,005.49	-127,216.48	0.12
089302103	BIG LOTS INC COMMON STOCK USD.01							
		20,356.000	Local 30.672227	624,363.85	66.010000	1,343,699.56	719,335.71	0.18
			Base 30.672227	624,363.85	66.010000	1,343,699.56	719,335.71	0.18
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		14,809.000	Local 39.533228	585,447.58	49.140000	727,714.26	142,266.68	0.10
			Base 39.533228	585,447.58	49.140000	727,714.26	142,266.68	0.10
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		51,585.000	Local 17.691417	912,611.77	27.140000	1,400,016.90	487,405.13	0.19
			Base 17.691417	912,611.77	27.140000	1,400,016.90	487,405.13	0.19
095229100	BLUCORA INC COMMON STOCK USD.0001							
		30,854.000	Local 13.960186	430,727.58	17.310000	534,082.74	103,355.16	0.07
			Base 13.960186	430,727.58	17.310000	534,082.74	103,355.16	0.07

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09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		25,060.000	Local 30.055522	753,191.38	58.350000	1,462,251.00	709,059.62	0.20
			Base 30.055522	753,191.38	58.350000	1,462,251.00	709,059.62	0.20
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		12,333.000	Local 66.361562	818,437.15	47.070000	580,514.31	-237,922.84	0.08
			Base 66.361562	818,437.15	47.070000	580,514.31	-237,922.84	0.08
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		18,642.000	Local 27.767858	517,648.40	84.050000	1,566,860.10	1,049,211.70	0.21
			Base 27.767858	517,648.40	84.050000	1,566,860.10	1,049,211.70	0.21
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		52,482.000	Local 8.659164	454,450.27	14.750000	774,109.50	319,659.23	0.11
			Base 8.659164	454,450.27	14.750000	774,109.50	319,659.23	0.11
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		25,071.000	Local 30.863092	773,768.57	37.080000	929,632.68	155,864.11	0.13
			Base 30.863092	773,768.57	37.080000	929,632.68	155,864.11	0.13
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		31,009.000	Local 34.666619	1,074,977.19	56.040000	1,737,744.36	662,767.17	0.24
			Base 34.666619	1,074,977.19	56.040000	1,737,744.36	662,767.17	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		108,962.000	Local 10.161441	1,107,210.91	13.710000	1,493,869.02	386,658.11	0.20
			Base 10.161441	1,107,210.91	13.710000	1,493,869.02	386,658.11	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		37,928.000	Local 10.272200	389,604.00	23.430000	888,653.04	499,049.04	0.12
			Base 10.272200	389,604.00	23.430000	888,653.04	499,049.04	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		29,191.000	Local 23.418400	683,606.50	61.850000	1,805,463.35	1,121,856.85	0.25
			Base 23.418400	683,606.50	61.850000	1,805,463.35	1,121,856.85	0.25
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		14,754.000	Local 29.209403	430,955.53	25.610000	377,849.94	-53,105.59	0.05
			Base 29.209403	430,955.53	25.610000	377,849.94	-53,105.59	0.05

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11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		49,894.000	Local 10.680569	532,896.31	14.950000	745,915.30	213,018.99	0.10
			Base 10.680569	532,896.31	14.950000	745,915.30	213,018.99	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		18,391.000	Local 35.911532	660,448.99	49.750000	914,952.25	254,503.26	0.12
			Base 35.911532	660,448.99	49.750000	914,952.25	254,503.26	0.12
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,991.000	Local 27.153937	569,988.30	47.180000	990,355.38	420,367.08	0.14
			Base 27.153937	569,988.30	47.180000	990,355.38	420,367.08	0.14
126501105	CTS CORP COMMON STOCK							
		20,649.000	Local 15.217141	314,218.75	37.160000	767,316.84	453,098.09	0.10
			Base 15.217141	314,218.75	37.160000	767,316.84	453,098.09	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK							
		81,383.000	Local 16.061607	1,307,141.80	20.590000	1,675,675.97	368,534.17	0.23
			Base 16.061607	1,307,141.80	20.590000	1,675,675.97	368,534.17	0.23
12739A100	CADENCE BANCORP COMMON STOCK							
		79,706.000	Local 15.886137	1,266,220.47	20.880000	1,664,261.28	398,040.81	0.23
			Base 15.886137	1,266,220.47	20.880000	1,664,261.28	398,040.81	0.23
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		23,865.000	Local 30.135127	719,174.80	36.210000	864,151.65	144,976.85	0.12
			Base 30.135127	719,174.80	36.210000	864,151.65	144,976.85	0.12
128126109	CALAMP CORP COMMON STOCK USD.01							
		22,370.000	Local 13.245102	296,292.94	12.720000	284,546.40	-11,746.54	0.04
			Base 13.245102	296,292.94	12.720000	284,546.40	-11,746.54	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		10,603.000	Local 42.460260	450,206.14	63.420000	672,442.26	222,236.12	0.09
			Base 42.460260	450,206.14	63.420000	672,442.26	222,236.12	0.09
129500104	CALERES INC COMMON STOCK USD.01							
		24,404.000	Local 14.375703	350,824.65	27.290000	665,985.16	315,160.51	0.09
			Base 14.375703	350,824.65	27.290000	665,985.16	315,160.51	0.09

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		32,471.000	Local 32.302139	1,048,882.74	55.540000	1,803,439.34	754,556.60	0.25
			Base 32.302139	1,048,882.74	55.540000	1,803,439.34	754,556.60	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		61,362.000	Local 9.610034	589,690.88	33.730000	2,069,740.26	1,480,049.38	0.28
			Base 9.610034	589,690.88	33.730000	2,069,740.26	1,480,049.38	0.28
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		29,558.000	Local 75.356755	2,227,394.96	57.690000	1,705,201.02	-522,193.94	0.23
			Base 75.356755	2,227,394.96	57.690000	1,705,201.02	-522,193.94	0.23
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		82,268.000	Local 11.963096	984,179.99	11.780000	969,117.04	-15,062.95	0.13
			Base 11.963096	984,179.99	11.780000	969,117.04	-15,062.95	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		61,719.000	Local 10.248698	632,539.38	6.140000	378,954.66	-253,584.72	0.05
			Base 10.248698	632,539.38	6.140000	378,954.66	-253,584.72	0.05
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		27,469.000	Local 15.563302	427,508.35	14.270000	391,982.63	-35,525.72	0.05
			Base 15.563302	427,508.35	14.270000	391,982.63	-35,525.72	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		25,594.000	Local 39.897991	1,021,149.17	42.650000	1,091,584.10	70,434.93	0.15
			Base 39.897991	1,021,149.17	42.650000	1,091,584.10	70,434.93	0.15
14174T107	CARETRUST REIT INC REIT USD.01							
		69,049.000	Local 15.353246	1,060,126.31	23.230000	1,604,008.27	543,881.96	0.22
			Base 15.353246	1,060,126.31	23.230000	1,604,008.27	543,881.96	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		30,610.000	Local 20.732452	634,620.35	40.220000	1,231,134.20	596,513.85	0.17
			Base 20.732452	634,620.35	40.220000	1,231,134.20	596,513.85	0.17
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		12,317.000	Local 24.289318	299,171.53	16.870000	207,787.79	-91,383.74	0.03
			Base 24.289318	299,171.53	16.870000	207,787.79	-91,383.74	0.03

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149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
	5,438.000	Local	117.512231	639,031.51	222.190000	1,208,269.22	569,237.71	0.16	
		Base	117.512231	639,031.51	222.190000	1,208,269.22	569,237.71	0.16	
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
	17,018.000	Local	64.822500	1,103,149.31	76.090000	1,294,899.62	191,750.31	0.18	
		Base	64.822500	1,103,149.31	76.090000	1,294,899.62	191,750.31	0.18	
15202L107	CENTERSPACE REIT								
	8,316.000	Local	70.021825	582,301.50	78.900000	656,132.40	73,830.90	0.09	
		Base	70.021825	582,301.50	78.900000	656,132.40	73,830.90	0.09	
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
	6,278.000	Local	19.682676	123,567.84	52.930000	332,294.54	208,726.70	0.05	
		Base	19.682676	123,567.84	52.930000	332,294.54	208,726.70	0.05	
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
	25,299.000	Local	17.052348	431,407.35	48.300000	1,221,941.70	790,534.35	0.17	
		Base	17.052348	431,407.35	48.300000	1,221,941.70	790,534.35	0.17	
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
	18,003.000	Local	21.426211	385,736.07	26.060000	469,158.18	83,422.11	0.06	
		Base	21.426211	385,736.07	26.060000	469,158.18	83,422.11	0.06	
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
	32,150.000	Local	11.304625	363,443.68	12.890000	414,413.50	50,969.82	0.06	
		Base	11.304625	363,443.68	12.890000	414,413.50	50,969.82	0.06	
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	18,699.000	Local	25.808439	482,592.00	66.540000	1,244,231.46	761,639.46	0.17	
		Base	25.808439	482,592.00	66.540000	1,244,231.46	761,639.46	0.17	
157210105	CEVA INC COMMON STOCK USD.001								
	14,538.000	Local	26.320878	382,652.93	47.300000	687,647.40	304,994.47	0.09	
		Base	26.320878	382,652.93	47.300000	687,647.40	304,994.47	0.09	
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
	22,665.000	Local	40.192510	910,963.24	146.320000	3,316,342.80	2,405,379.56	0.45	
		Base	40.192510	910,963.24	146.320000	3,316,342.80	2,405,379.56	0.45	

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16208T102	CHATHAM LODGING TRUST REIT USD.01							
		30,983.000	Local 18.054824	559,392.60	12.870000	398,751.21	-160,641.39	0.05
			Base 18.054824	559,392.60	12.870000	398,751.21	-160,641.39	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		27,250.000	Local 24.336000	663,156.01	54.180000	1,476,405.00	813,248.99	0.20
			Base 24.336000	663,156.01	54.180000	1,476,405.00	813,248.99	0.20
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		20,773.000	Local 28.435312	590,686.73	31.830000	661,204.59	70,517.86	0.09
			Base 28.435312	590,686.73	31.830000	661,204.59	70,517.86	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		11,172.000	Local 94.211876	1,052,535.08	120.330000	1,344,326.76	291,791.68	0.18
			Base 94.211876	1,052,535.08	120.330000	1,344,326.76	291,791.68	0.18
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		78,233.000	Local 6.996808	547,381.28	6.580000	514,773.14	-32,608.14	0.07
			Base 6.996808	547,381.28	6.580000	514,773.14	-32,608.14	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		9,345.000	Local 50.947811	476,107.29	93.060000	869,645.70	393,538.41	0.12
			Base 50.947811	476,107.29	93.060000	869,645.70	393,538.41	0.12
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		12,737.000	Local 25.831160	329,011.48	37.260000	474,580.62	145,569.14	0.06
			Base 25.831160	329,011.48	37.260000	474,580.62	145,569.14	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		32,465.000	Local 15.912317	516,593.37	15.420000	500,610.30	-15,983.07	0.07
			Base 15.912317	516,593.37	15.420000	500,610.30	-15,983.07	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		12,903.000	Local 37.455020	483,282.12	32.600000	420,637.80	-62,644.32	0.06
			Base 37.455020	483,282.12	32.600000	420,637.80	-62,644.32	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		9,989.000	Local 47.690381	476,379.22	75.240000	751,572.36	275,193.14	0.10
			Base 47.690381	476,379.22	75.240000	751,572.36	275,193.14	0.10

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18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
	10,633.000	Local	35.945966	382,213.46	28.970000	308,038.01	-74,175.45	0.04	
		Base	35.945966	382,213.46	28.970000	308,038.01	-74,175.45	0.04	
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
	2,957.000	Local	215.980764	638,655.12	402.130000	1,189,098.41	550,443.29	0.16	
		Base	215.980764	638,655.12	402.130000	1,189,098.41	550,443.29	0.16	
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	26,961.000	Local	47.046498	1,268,420.62	76.890000	2,073,031.29	804,610.67	0.28	
		Base	47.046498	1,268,420.62	76.890000	2,073,031.29	804,610.67	0.28	
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
	42,482.000	Local	17.795530	755,989.70	13.830000	587,526.06	-168,463.64	0.08	
		Base	17.795530	755,989.70	13.830000	587,526.06	-168,463.64	0.08	
192576106	COHU INC COMMON STOCK USD1.0								
	30,872.000	Local	15.695579	484,553.90	36.790000	1,135,780.88	651,226.98	0.16	
		Base	15.695579	484,553.90	36.790000	1,135,780.88	651,226.98	0.16	
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
	22,507.000	Local	23.261113	523,537.86	23.640000	532,065.48	8,527.62	0.07	
		Base	23.261113	523,537.86	23.640000	532,065.48	8,527.62	0.07	
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
	45,794.000	Local	27.813454	1,273,689.30	38.560000	1,765,816.64	492,127.34	0.24	
		Base	27.813454	1,273,689.30	38.560000	1,765,816.64	492,127.34	0.24	
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	23,115.000	Local	19.877153	459,460.40	78.790000	1,821,230.85	1,361,770.45	0.25	
		Base	19.877153	459,460.40	78.790000	1,821,230.85	1,361,770.45	0.25	
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
	34,321.000	Local	39.670920	1,361,545.64	75.650000	2,596,383.65	1,234,838.01	0.35	
		Base	39.670920	1,361,545.64	75.650000	2,596,383.65	1,234,838.01	0.35	
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	79,598.000	Local	9.235880	735,157.57	15.440000	1,228,993.12	493,835.55	0.17	
		Base	9.235880	735,157.57	15.440000	1,228,993.12	493,835.55	0.17	

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		14,636.000	Local 31.923960	467,239.08	47.460000	694,624.56	227,385.48	0.09
			Base 31.923960	467,239.08	47.460000	694,624.56	227,385.48	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		8,166.000	Local 48.176831	393,412.00	33.230000	271,356.18	-122,055.82	0.04
			Base 48.176831	393,412.00	33.230000	271,356.18	-122,055.82	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		16,604.000	Local 23.194553	385,122.35	24.160000	401,152.64	16,030.29	0.05
			Base 23.194553	385,122.35	24.160000	401,152.64	16,030.29	0.05
207410101	CONMED CORP COMMON STOCK USD.01							
		18,540.000	Local 46.797705	867,629.45	137.430000	2,547,952.20	1,680,322.75	0.35
			Base 46.797705	867,629.45	137.430000	2,547,952.20	1,680,322.75	0.35
208242107	CONN S INC COMMON STOCK USD.01							
		12,325.000	Local 17.376776	214,168.77	25.500000	314,287.50	100,118.73	0.04
			Base 17.376776	214,168.77	25.500000	314,287.50	100,118.73	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		19,314.000	Local 18.678169	360,750.15	18.470000	356,729.58	-4,020.57	0.05
			Base 18.678169	360,750.15	18.470000	356,729.58	-4,020.57	0.05
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		46,894.000	Local 17.820884	835,692.53	8.790000	412,198.26	-423,494.27	0.06
			Base 17.820884	835,692.53	8.790000	412,198.26	-423,494.27	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		10,786.000	Local 78.295688	844,497.29	29.000000	312,794.00	-531,703.29	0.04
			Base 78.295688	844,497.29	29.000000	312,794.00	-531,703.29	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		66,894.000	Local 18.486836	1,236,658.42	22.000000	1,471,668.00	235,009.58	0.20
			Base 18.486836	1,236,658.42	22.000000	1,471,668.00	235,009.58	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		28,814.000	Local 31.873850	918,413.10	45.010000	1,296,918.14	378,505.04	0.18
			Base 31.873850	918,413.10	45.010000	1,296,918.14	378,505.04	0.18

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21871N101	CORECIVIC INC COMMON STOCK USD.01							
		76,719.000	Local 9.736180	746,950.01	10.470000	803,247.93	56,297.92	0.11
			Base 9.736180	746,950.01	10.470000	803,247.93	56,297.92	0.11
221006109	CORVEL CORP COMMON STOCK USD.0001							
		5,802.000	Local 38.895602	225,672.28	134.300000	779,208.60	553,536.32	0.11
			Base 38.895602	225,672.28	134.300000	779,208.60	553,536.32	0.11
22304C100	COVETRUS INC COMMON STOCK							
		63,612.000	Local 11.193385	712,033.62	27.000000	1,717,524.00	1,005,490.38	0.23
			Base 11.193385	712,033.62	27.000000	1,717,524.00	1,005,490.38	0.23
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		22,312.000	Local 8.718691	194,531.44	16.510000	368,371.12	173,839.68	0.05
			Base 8.718691	194,531.44	16.510000	368,371.12	173,839.68	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		24,899.000	Local 14.052636	349,896.58	28.400000	707,131.60	357,235.02	0.10
			Base 14.052636	349,896.58	28.400000	707,131.60	357,235.02	0.10
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		18,964.000	Local 23.466465	445,018.04	38.990000	739,406.36	294,388.32	0.10
			Base 23.466465	445,018.04	38.990000	739,406.36	294,388.32	0.10
232109108	CUTERA INC COMMON STOCK USD.001							
		11,345.000	Local 35.185611	399,180.76	49.030000	556,245.35	157,064.59	0.08
			Base 35.185611	399,180.76	49.030000	556,245.35	157,064.59	0.08
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		45,676.000	Local 16.067021	733,877.25	19.790000	903,928.04	170,050.79	0.12
			Base 16.067021	733,877.25	19.790000	903,928.04	170,050.79	0.12
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		11,922.000	Local 58.100772	692,677.40	56.210000	670,135.62	-22,541.78	0.09
			Base 58.100772	692,677.40	56.210000	670,135.62	-22,541.78	0.09
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		14,321.000	Local 10.156074	145,445.14	14.800000	211,950.80	66,505.66	0.03
			Base 10.156074	145,445.14	14.800000	211,950.80	66,505.66	0.03

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		11,258.000	Local 48.433565	545,265.07	33.300000	374,891.40	-170,373.67	0.05
			Base 48.433565	545,265.07	33.300000	374,891.40	-170,373.67	0.05
234264109	DAKTRONICS INC COMMON STOCK							
		23,425.000	Local 9.027017	211,457.88	6.590000	154,370.75	-57,087.13	0.02
			Base 9.027017	211,457.88	6.590000	154,370.75	-57,087.13	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		30,450.000	Local 31.023841	944,675.95	40.600000	1,236,270.00	291,594.05	0.17
			Base 31.023841	944,675.95	40.600000	1,236,270.00	291,594.05	0.17
24790A127	DENBURY INC DENBURY CW23							
		1,126.000	Local 708.923739	798,248.13	41.770000	47,033.02	-751,215.11	0.01
			Base 708.923739	798,248.13	41.770000	47,033.02	-751,215.11	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0							
		26,911.000	Local 29.073802	782,405.08	47.770000	1,285,538.47	503,133.39	0.18
			Base 29.073802	782,405.08	47.770000	1,285,538.47	503,133.39	0.18
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		37,838.000	Local 17.380890	657,658.11	16.550000	626,218.90	-31,439.21	0.09
			Base 17.380890	657,658.11	16.550000	626,218.90	-31,439.21	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		133,989.000	Local 9.636406	1,291,172.38	9.700000	1,299,693.30	8,520.92	0.18
			Base 9.636406	1,291,172.38	9.700000	1,299,693.30	8,520.92	0.18
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		49,890.000	Local 10.867456	542,177.39	12.840000	640,587.60	98,410.21	0.09
			Base 10.867456	542,177.39	12.840000	640,587.60	98,410.21	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		21,687.000	Local 11.299726	245,057.16	20.110000	436,125.57	191,068.41	0.06
			Base 11.299726	245,057.16	20.110000	436,125.57	191,068.41	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		22,525.000	Local 26.822967	604,187.34	33.620000	757,290.50	153,103.16	0.10
			Base 26.822967	604,187.34	33.620000	757,290.50	153,103.16	0.10

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		10,950.000	Local 59.696139	653,672.72	89.250000	977,287.50	323,614.78	0.13
			Base 59.696139	653,672.72	89.250000	977,287.50	323,614.78	0.13
254543101	DIODES INC COMMON STOCK USD.667							
		27,012.000	Local 29.830667	805,785.98	79.770000	2,154,747.24	1,348,961.26	0.29
			Base 29.830667	805,785.98	79.770000	2,154,747.24	1,348,961.26	0.29
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		151,843.000	Local 4.143900	629,222.21	4.180000	634,703.74	5,481.53	0.09
			Base 4.143900	629,222.21	4.180000	634,703.74	5,481.53	0.09
257559203	DOMTAR CORP COMMON STOCK USD.01							
		32,020.000	Local 54.585300	1,747,821.31	54.960000	1,759,819.20	11,997.89	0.24
			Base 54.585300	1,747,821.31	54.960000	1,759,819.20	11,997.89	0.24
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		19,032.000	Local 20.773881	395,368.51	33.000000	628,056.00	232,687.49	0.09
			Base 20.773881	395,368.51	33.000000	628,056.00	232,687.49	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		18,197.000	Local 45.741075	832,350.35	103.670000	1,886,482.99	1,054,132.64	0.26
			Base 45.741075	832,350.35	103.670000	1,886,482.99	1,054,132.64	0.26
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		22,635.000	Local 37.177860	841,520.87	33.830000	765,742.05	-75,778.82	0.10
			Base 37.177860	841,520.87	33.830000	765,742.05	-75,778.82	0.10
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		24,722.000	Local 23.747500	587,085.69	27.140000	670,955.08	83,869.39	0.09
			Base 23.747500	587,085.69	27.140000	670,955.08	83,869.39	0.09
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		12,095.000	Local 12.799844	154,814.11	18.290000	221,217.55	66,403.44	0.03
			Base 12.799844	154,814.11	18.290000	221,217.55	66,403.44	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		20,386.000	Local 51.412759	1,048,100.50	56.080000	1,143,246.88	95,146.38	0.16
			Base 51.412759	1,048,100.50	56.080000	1,143,246.88	95,146.38	0.16

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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
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
	7,474.000	Local	53.422815	399,282.12	42.800000	319,887.20	-79,394.92	0.04	
		Base	53.422815	399,282.12	42.800000	319,887.20	-79,394.92	0.04	
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
	53,573.000	Local	21.733587	1,164,333.46	21.080000	1,129,318.84	-35,014.62	0.15	
		Base	21.733587	1,164,333.46	21.080000	1,129,318.84	-35,014.62	0.15	
278715206	EBIX INC COMMON STOCK USD.1								
	14,985.000	Local	22.575644	338,296.03	33.900000	507,991.50	169,695.47	0.07	
		Base	22.575644	338,296.03	33.900000	507,991.50	169,695.47	0.07	
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
	17,001.000	Local	23.440473	398,511.48	30.740000	522,610.74	124,099.26	0.07	
		Base	23.440473	398,511.48	30.740000	522,610.74	124,099.26	0.07	
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
	34,642.000	Local	43.964700	1,523,025.14	43.900000	1,520,783.80	-2,241.34	0.21	
		Base	43.964700	1,523,025.14	43.900000	1,520,783.80	-2,241.34	0.21	
28238P109	EHEALTH INC COMMON STOCK USD.001								
	16,712.000	Local	63.343515	1,058,596.82	58.400000	975,980.80	-82,616.02	0.13	
		Base	63.343515	1,058,596.82	58.400000	975,980.80	-82,616.02	0.13	
282914100	8X8 INC COMMON STOCK USD.001								
	70,082.000	Local	12.818279	898,330.61	27.760000	1,945,476.32	1,047,145.71	0.27	
		Base	12.818279	898,330.61	27.760000	1,945,476.32	1,047,145.71	0.27	
28852N109	ELLINGTON FINANCIAL INC REIT								
	27,930.000	Local	19.065071	532,487.43	19.150000	534,859.50	2,372.07	0.07	
		Base	19.065071	532,487.43	19.150000	534,859.50	2,372.07	0.07	
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	18,215.000	Local	23.626222	430,351.64	42.800000	779,602.00	349,250.36	0.11	
		Base	23.626222	430,351.64	42.800000	779,602.00	349,250.36	0.11	
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	11,454.000	Local	49.482880	566,776.91	44.010000	504,090.54	-62,686.37	0.07	
		Base	49.482880	566,776.91	44.010000	504,090.54	-62,686.37	0.07	

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		19,758.000	Local 30.971936	611,943.51	47.390000	936,331.62	324,388.11	0.13
			Base 30.971936	611,943.51	47.390000	936,331.62	324,388.11	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		13,163.000	Local 33.715818	443,801.31	75.790000	997,623.77	553,822.46	0.14
			Base 33.715818	443,801.31	75.790000	997,623.77	553,822.46	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		38,329.000	Local 23.754199	910,474.68	26.620000	1,020,317.98	109,843.30	0.14
			Base 23.754199	910,474.68	26.620000	1,020,317.98	109,843.30	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		13,123.000	Local 47.883903	628,380.46	97.150000	1,274,899.45	646,518.99	0.17
			Base 47.883903	628,380.46	97.150000	1,274,899.45	646,518.99	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		23,421.000	Local 21.329021	499,546.99	34.210000	801,232.41	301,685.42	0.11
			Base 21.329021	499,546.99	34.210000	801,232.41	301,685.42	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		32,933.000	Local 19.094454	628,837.66	86.670000	2,854,303.11	2,225,465.45	0.39
			Base 19.094454	628,837.66	86.670000	2,854,303.11	2,225,465.45	0.39
294268107	EPLUS INC COMMON STOCK USD.01							
		8,601.000	Local 48.669662	418,607.76	86.690000	745,620.69	327,012.93	0.10
			Base 48.669662	418,607.76	86.690000	745,620.69	327,012.93	0.10
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		16,595.000	Local 46.514672	771,910.98	93.810000	1,556,776.95	784,865.97	0.21
			Base 46.514672	771,910.98	93.810000	1,556,776.95	784,865.97	0.21
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		74,851.000	Local 22.559910	1,688,631.83	27.040000	2,023,971.04	335,339.21	0.28
			Base 22.559910	1,688,631.83	27.040000	2,023,971.04	335,339.21	0.28
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		13,970.000	Local 19.990831	279,271.91	27.600000	385,572.00	106,300.09	0.05
			Base 19.990831	279,271.91	27.600000	385,572.00	106,300.09	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30040P103	EVERTEC INC COMMON STOCK USD.01								
	38,204.000	Local		21.552979	823,410.00	43.650000	1,667,604.60	844,194.60	0.23
		Base		21.552979	823,410.00	43.650000	1,667,604.60	844,194.60	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
	21,326.000	Local		37.383307	797,236.41	106.260000	2,266,100.76	1,468,864.35	0.31
		Base		37.383307	797,236.41	106.260000	2,266,100.76	1,468,864.35	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001								
	33,295.000	Local		28.142619	937,008.49	89.210000	2,970,246.95	2,033,238.46	0.41
		Base		28.142619	937,008.49	89.210000	2,970,246.95	2,033,238.46	0.41
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
	80,406.000	Local		12.009652	965,648.04	11.160000	897,330.96	-68,317.08	0.12
		Base		12.009652	965,648.04	11.160000	897,330.96	-68,317.08	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
	33,643.000	Local		17.953240	604,000.86	6.030000	202,867.29	-401,133.57	0.03
		Base		17.953240	604,000.86	6.030000	202,867.29	-401,133.57	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
	21,429.000	Local		30.137078	645,807.45	37.320000	799,730.28	153,922.83	0.11
		Base		30.137078	645,807.45	37.320000	799,730.28	153,922.83	0.11
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
	11,613.000	Local		44.087156	511,984.14	77.770000	903,143.01	391,158.87	0.12
		Base		44.087156	511,984.14	77.770000	903,143.01	391,158.87	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
	38,579.000	Local		13.070315	504,239.68	40.230000	1,552,033.17	1,047,793.49	0.21
		Base		13.070315	504,239.68	40.230000	1,552,033.17	1,047,793.49	0.21
315405100	FERRO CORP COMMON STOCK USD1.0								
	52,654.000	Local		17.080707	899,367.53	21.570000	1,135,746.78	236,379.25	0.16
		Base		17.080707	899,367.53	21.570000	1,135,746.78	236,379.25	0.16
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
	30,845.000	Local		36.481365	1,125,267.71	43.460000	1,340,523.70	215,255.99	0.18
		Base		36.481365	1,125,267.71	43.460000	1,340,523.70	215,255.99	0.18

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31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		11,291.000	Local 20.132525	227,316.34	13.430000	151,638.13	-75,678.21	0.02
			Base 20.132525	227,316.34	13.430000	151,638.13	-75,678.21	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		137,186.000	Local 6.207471	851,578.06	11.920000	1,635,257.12	783,679.06	0.22
			Base 6.207471	851,578.06	11.920000	1,635,257.12	783,679.06	0.22
318910106	FIRST BANCORP/NC COMMON STOCK							
		18,155.000	Local 34.061400	618,384.72	40.910000	742,721.05	124,336.33	0.10
			Base 34.061400	618,384.72	40.910000	742,721.05	124,336.33	0.10
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		61,312.000	Local 7.988854	489,812.64	14.070000	862,659.84	372,847.20	0.12
			Base 7.988854	489,812.64	14.070000	862,659.84	372,847.20	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		62,045.000	Local 20.406604	1,266,127.74	23.630000	1,466,123.35	199,995.61	0.20
			Base 20.406604	1,266,127.74	23.630000	1,466,123.35	199,995.61	0.20
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		83,111.000	Local 17.678759	1,469,299.30	28.340000	2,355,365.74	886,066.44	0.32
			Base 17.678759	1,469,299.30	28.340000	2,355,365.74	886,066.44	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		72,789.000	Local 15.443957	1,124,150.20	19.830000	1,443,405.87	319,255.67	0.20
			Base 15.443957	1,124,150.20	19.830000	1,443,405.87	319,255.67	0.20
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		30,243.000	Local 31.150924	942,097.39	42.270000	1,278,371.61	336,274.22	0.17
			Base 31.150924	942,097.39	42.270000	1,278,371.61	336,274.22	0.17
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		49,467.000	Local 15.871873	785,133.93	36.460000	1,803,566.82	1,018,432.89	0.25
			Base 15.871873	785,133.93	36.460000	1,803,566.82	1,018,432.89	0.25
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		7,105.000	Local 34.671821	246,343.29	45.800000	325,409.00	79,065.71	0.04
			Base 34.671821	246,343.29	45.800000	325,409.00	79,065.71	0.04

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349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		17,411.000	Local 40.710714	708,814.25	89.750000	1,562,637.25	853,823.00	0.21
			Base 40.710714	708,814.25	89.750000	1,562,637.25	853,823.00	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
		30,204.000	Local 14.281730	431,365.38	14.280000	431,313.12	-52.26	0.06
			Base 14.281730	431,365.38	14.280000	431,313.12	-52.26	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		63,042.000	Local 20.890629	1,316,987.04	27.610000	1,740,589.62	423,602.58	0.24
			Base 20.890629	1,316,987.04	27.610000	1,740,589.62	423,602.58	0.24
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		24,585.000	Local 32.381489	796,098.90	80.620000	1,982,042.70	1,185,943.80	0.27
			Base 32.381489	796,098.90	80.620000	1,982,042.70	1,185,943.80	0.27
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		62,006.000	Local 11.015497	683,026.88	5.260000	326,151.56	-356,875.32	0.04
			Base 11.015497	683,026.88	5.260000	326,151.56	-356,875.32	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		11,275.000	Local 47.855800	539,574.15	92.230000	1,039,893.25	500,319.10	0.14
			Base 47.855800	539,574.15	92.230000	1,039,893.25	500,319.10	0.14
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		33,333.000	Local 30.550549	1,018,341.46	63.610000	2,120,312.13	1,101,970.67	0.29
			Base 30.550549	1,018,341.46	63.610000	2,120,312.13	1,101,970.67	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		16,430.000	Local 14.116251	231,930.01	9.600000	157,728.00	-74,202.01	0.02
			Base 14.116251	231,930.01	9.600000	157,728.00	-74,202.01	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
		77,512.000	Local 8.848500	685,864.94	7.120000	551,885.44	-133,979.50	0.08
			Base 8.848500	685,864.94	7.120000	551,885.44	-133,979.50	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
		30,842.000	Local 19.009489	586,290.67	23.260000	717,384.92	131,094.25	0.10
			Base 19.009489	586,290.67	23.260000	717,384.92	131,094.25	0.10

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36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	27,747.000	Local 32.582310	904,061.36	32.860000	911,766.42	7,705.06	0.12
			Base 32.582310	904,061.36	32.860000	911,766.42	7,705.06	0.12
36251C103	GMS INC COMMON STOCK USD.01	27,356.000	Local 20.391357	557,825.96	48.140000	1,316,917.84	759,091.88	0.18
			Base 20.391357	557,825.96	48.140000	1,316,917.84	759,091.88	0.18
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	23,134.000	Local 5.059098	117,037.17	214.140000	4,953,914.76	4,836,877.59	0.68
			Base 5.059098	117,037.17	214.140000	4,953,914.76	4,836,877.59	0.68
36472T109	GANNETT CO INC COMMON STOCK USD.01	86,276.000	Local 8.354271	720,773.09	5.490000	473,655.24	-247,117.85	0.06
			Base 8.354271	720,773.09	5.490000	473,655.24	-247,117.85	0.06
371532102	GENESCO INC COMMON STOCK USD1.0	9,047.000	Local 47.084308	425,971.73	63.680000	576,112.96	150,141.23	0.08
			Base 47.084308	425,971.73	63.680000	576,112.96	150,141.23	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	323,764.000	Local 4.074622	1,319,215.85	3.900000	1,262,679.60	-56,536.25	0.17
			Base 4.074622	1,319,215.85	3.900000	1,262,679.60	-56,536.25	0.17
37253A103	GENTHERM INC COMMON STOCK	21,109.000	Local 47.355549	999,628.28	71.050000	1,499,794.45	500,166.17	0.20
			Base 47.355549	999,628.28	71.050000	1,499,794.45	500,166.17	0.20
374297109	GETTY REALTY CORP REIT USD.01	24,009.000	Local 22.503725	540,291.94	31.150000	747,880.35	207,588.41	0.10
			Base 22.503725	540,291.94	31.150000	747,880.35	207,588.41	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	20,794.000	Local 22.510638	468,086.20	76.310000	1,586,790.14	1,118,703.94	0.22
			Base 22.510638	468,086.20	76.310000	1,586,790.14	1,118,703.94	0.22
377320106	GLATFELTER CORP COMMON STOCK USD.01	28,308.000	Local 17.938616	507,806.35	13.970000	395,462.76	-112,343.59	0.05
			Base 17.938616	507,806.35	13.970000	395,462.76	-112,343.59	0.05

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377322102	GLAUKOS CORP COMMON STOCK USD.001	29,494.000	Local 37.202927	1,097,263.13	84.830000	2,501,976.02	1,404,712.89	0.34
			Base 37.202927	1,097,263.13	84.830000	2,501,976.02	1,404,712.89	0.34
379378201	GLOBAL NET LEASE INC REIT USD.01	60,792.000	Local 17.254420	1,048,930.72	18.500000	1,124,652.00	75,721.28	0.15
			Base 17.254420	1,048,930.72	18.500000	1,124,652.00	75,721.28	0.15
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	29,785.000	Local 20.465000	609,550.03	17.150000	510,812.75	-98,737.28	0.07
			Base 20.465000	609,550.03	17.150000	510,812.75	-98,737.28	0.07
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	29,182.000	Local 25.449324	742,662.16	41.530000	1,211,928.46	469,266.30	0.17
			Base 25.449324	742,662.16	41.530000	1,211,928.46	469,266.30	0.17
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01	35,119.000	Local 16.669695	585,423.02	14.750000	518,005.25	-67,417.77	0.07
			Base 16.669695	585,423.02	14.750000	518,005.25	-67,417.77	0.07
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	35,131.000	Local 29.461758	1,035,021.02	32.790000	1,151,945.49	116,924.47	0.16
			Base 29.461758	1,035,021.02	32.790000	1,151,945.49	116,924.47	0.16
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	34,687.000	Local 34.333038	1,190,910.10	46.850000	1,625,085.95	434,175.85	0.22
			Base 34.333038	1,190,910.10	46.850000	1,625,085.95	434,175.85	0.22
393222104	GREEN PLAINS INC COMMON STOCK USD.001	27,018.000	Local 19.928388	538,425.18	33.620000	908,345.16	369,919.98	0.12
			Base 19.928388	538,425.18	33.620000	908,345.16	369,919.98	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK	20,891.000	Local 31.225880	652,339.86	43.580000	910,429.78	258,089.92	0.12
			Base 31.225880	652,339.86	43.580000	910,429.78	258,089.92	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01	9,311.000	Local 36.542710	340,249.17	15.560000	144,879.16	-195,370.01	0.02
			Base 36.542710	340,249.17	15.560000	144,879.16	-195,370.01	0.02

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398433102	GRIFFON CORP COMMON STOCK USD.25							
		28,888.000	Local 15.523755	448,450.22	25.630000	740,399.44	291,949.22	0.10
			Base 15.523755	448,450.22	25.630000	740,399.44	291,949.22	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		10,877.000	Local 56.147389	610,715.15	154.430000	1,679,735.11	1,069,019.96	0.23
			Base 56.147389	610,715.15	154.430000	1,679,735.11	1,069,019.96	0.23
401617105	GUESS? INC COMMON STOCK USD.01							
		24,402.000	Local 13.400816	327,006.72	26.400000	644,212.80	317,206.08	0.09
			Base 13.400816	327,006.72	26.400000	644,212.80	317,206.08	0.09
40416E103	HCI GROUP INC COMMON STOCK							
		4,167.000	Local 43.631279	181,811.54	99.430000	414,324.81	232,513.27	0.06
			Base 43.631279	181,811.54	99.430000	414,324.81	232,513.27	0.06
404251100	HNI CORP COMMON STOCK USD1.0							
		27,755.000	Local 43.707100	1,213,090.56	43.970000	1,220,387.35	7,296.79	0.17
			Base 43.707100	1,213,090.56	43.970000	1,220,387.35	7,296.79	0.17
41043F208	HANGER INC COMMON STOCK USD.01							
		24,561.000	Local 21.709989	533,219.03	25.280000	620,902.08	87,683.05	0.08
			Base 21.709989	533,219.03	25.280000	620,902.08	87,683.05	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		19,611.000	Local 12.479484	244,735.16	19.060000	373,785.66	129,050.50	0.05
			Base 12.479484	244,735.16	19.060000	373,785.66	129,050.50	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
		64,498.000	Local 6.156177	397,061.09	8.520000	549,522.96	152,461.87	0.07
			Base 6.156177	397,061.09	8.520000	549,522.96	152,461.87	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
		50,451.000	Local 14.742140	743,755.72	20.420000	1,030,209.42	286,453.70	0.14
			Base 14.742140	743,755.72	20.420000	1,030,209.42	286,453.70	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		10,787.000	Local 14.912207	160,857.98	42.760000	461,252.12	300,394.14	0.06
			Base 14.912207	160,857.98	42.760000	461,252.12	300,394.14	0.06

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419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		32,569.000	Local 25.181684	820,142.28	24.370000	793,706.53	-26,435.75	0.11
			Base 25.181684	820,142.28	24.370000	793,706.53	-26,435.75	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
		12,110.000	Local 19.170607	232,156.05	32.750000	396,602.50	164,446.45	0.05
			Base 19.170607	232,156.05	32.750000	396,602.50	164,446.45	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		8,089.000	Local 46.519581	376,296.89	35.380000	286,188.82	-90,108.07	0.04
			Base 46.519581	376,296.89	35.380000	286,188.82	-90,108.07	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,084.000	Local 26.538694	426,848.36	27.940000	449,386.96	22,538.60	0.06
			Base 26.538694	426,848.36	27.940000	449,386.96	22,538.60	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		31,063.000	Local 18.313313	568,866.44	17.130000	532,109.19	-36,757.25	0.07
			Base 18.313313	568,866.44	17.130000	532,109.19	-36,757.25	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		12,434.000	Local 22.310131	277,404.17	44.550000	553,934.70	276,530.53	0.08
			Base 22.310131	277,404.17	44.550000	553,934.70	276,530.53	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		90,736.000	Local 5.767832	523,350.00	5.710000	518,102.56	-5,247.44	0.07
			Base 5.767832	523,350.00	5.710000	518,102.56	-5,247.44	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		68,944.000	Local 20.792611	1,433,525.77	32.630000	2,249,642.72	816,116.95	0.31
			Base 20.792611	1,433,525.77	32.630000	2,249,642.72	816,116.95	0.31
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		22,975.000	Local 31.000059	712,226.35	25.020000	574,834.50	-137,391.85	0.08
			Base 31.000059	712,226.35	25.020000	574,834.50	-137,391.85	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		23,484.000	Local 16.617890	390,254.53	10.760000	252,687.84	-137,566.69	0.03
			Base 16.617890	390,254.53	10.760000	252,687.84	-137,566.69	0.03

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42805E306	HESKA CORP COMMON STOCK USD.001							
		6,311.000	Local 96.749094	610,583.53	229.730000	1,449,826.03	839,242.50	0.20
			Base 96.749094	610,583.53	229.730000	1,449,826.03	839,242.50	0.20
428567101	HIBBETT INC COMMON STOCK USD.01							
		10,328.000	Local 34.842130	359,849.52	89.630000	925,698.64	565,849.12	0.13
			Base 34.842130	359,849.52	89.630000	925,698.64	565,849.12	0.13
431571108	HILLENBRAND INC COMMON STOCK							
		47,954.000	Local 24.507760	1,175,245.14	44.080000	2,113,812.32	938,567.18	0.29
			Base 24.507760	1,175,245.14	44.080000	2,113,812.32	938,567.18	0.29
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		41,435.000	Local 35.653460	1,477,301.13	36.400000	1,508,234.00	30,932.87	0.21
			Base 35.653460	1,477,301.13	36.400000	1,508,234.00	30,932.87	0.21
43785V102	HOMESTREET INC COMMON STOCK							
		13,635.000	Local 29.699285	404,949.75	40.740000	555,489.90	150,540.15	0.08
			Base 29.699285	404,949.75	40.740000	555,489.90	150,540.15	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		78,692.000	Local 10.115332	795,995.71	14.180000	1,115,852.56	319,856.85	0.15
			Base 10.115332	795,995.71	14.180000	1,115,852.56	319,856.85	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		26,409.000	Local 24.247105	640,341.80	37.420000	988,224.78	347,882.98	0.13
			Base 24.247105	640,341.80	37.420000	988,224.78	347,882.98	0.13
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		21,518.000	Local 38.337821	824,953.23	65.980000	1,419,757.64	594,804.41	0.19
			Base 38.337821	824,953.23	65.980000	1,419,757.64	594,804.41	0.19
45031U101	ISTAR INC REIT USD.001							
		46,649.000	Local 11.746854	547,978.98	20.730000	967,033.77	419,054.79	0.13
			Base 11.746854	547,978.98	20.730000	967,033.77	419,054.79	0.13
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		65,132.000	Local 10.216821	665,442.01	18.230000	1,187,356.36	521,914.35	0.16
			Base 10.216821	665,442.01	18.230000	1,187,356.36	521,914.35	0.16

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453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	21,042.000	Local 48.907044	1,029,102.01	75.500000	1,588,671.00	559,568.99	0.22
			Base 48.907044	1,029,102.01	75.500000	1,588,671.00	559,568.99	0.22
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	23,397.000	Local 42.646300	997,795.49	73.980000	1,730,910.06	733,114.57	0.24
			Base 42.646300	997,795.49	73.980000	1,730,910.06	733,114.57	0.24
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	41,646.000	Local 20.640158	859,580.02	26.140000	1,088,626.44	229,046.42	0.15
			Base 20.640158	859,580.02	26.140000	1,088,626.44	229,046.42	0.15
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	22,509.000	Local 27.170638	611,583.89	100.010000	2,251,125.09	1,639,541.20	0.31
			Base 27.170638	611,583.89	100.010000	2,251,125.09	1,639,541.20	0.31
45768S105	INNOSPEC INC COMMON STOCK USD.01	15,712.000	Local 55.332749	869,388.16	90.610000	1,423,664.32	554,276.16	0.19
			Base 55.332749	869,388.16	90.610000	1,423,664.32	554,276.16	0.19
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	12,326.000	Local 33.795249	416,560.24	32.150000	396,280.90	-20,279.34	0.05
			Base 33.795249	416,560.24	32.150000	396,280.90	-20,279.34	0.05
45780L104	INOGEN INC COMMON STOCK USD.001	11,846.000	Local 49.605426	587,625.88	65.170000	772,003.82	184,377.94	0.11
			Base 49.605426	587,625.88	65.170000	772,003.82	184,377.94	0.11
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	14,383.000	Local 37.306768	536,583.25	122.360000	1,759,903.88	1,223,320.63	0.24
			Base 37.306768	536,583.25	122.360000	1,759,903.88	1,223,320.63	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01	40,097.000	Local 11.131057	446,322.00	13.410000	537,700.77	91,378.77	0.07
			Base 11.131057	446,322.00	13.410000	537,700.77	91,378.77	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	15,261.000	Local 86.773101	1,324,244.30	191.020000	2,915,156.22	1,590,911.92	0.40
			Base 86.773101	1,324,244.30	191.020000	2,915,156.22	1,590,911.92	0.40

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		21,032.000	Local 42.666735	897,366.77	94.200000	1,981,214.40	1,083,847.63	0.27
			Base 42.666735	897,366.77	94.200000	1,981,214.40	1,083,847.63	0.27
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		11,296.000	Local 30.487251	344,383.99	72.000000	813,312.00	468,928.01	0.11
			Base 30.487251	344,383.99	72.000000	813,312.00	468,928.01	0.11
458665304	INTERFACE INC COMMON STOCK USD.1							
		37,608.000	Local 15.002144	564,200.64	15.300000	575,402.40	11,201.76	0.08
			Base 15.002144	564,200.64	15.300000	575,402.40	11,201.76	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		19,610.000	Local 74.610900	1,463,119.75	73.030000	1,432,118.30	-31,001.45	0.20
			Base 74.610900	1,463,119.75	73.030000	1,432,118.30	-31,001.45	0.20
461203101	INVACARE CORP COMMON STOCK USD.25							
		22,302.000	Local 18.616418	415,183.36	8.070000	179,977.14	-235,206.22	0.02
			Base 18.616418	415,183.36	8.070000	179,977.14	-235,206.22	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		195,515.000	Local 11.420201	2,232,820.52	3.900000	762,508.50	-1,470,312.02	0.10
			Base 11.420201	2,232,820.52	3.900000	762,508.50	-1,470,312.02	0.10
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
		143,629.000	Local 14.433500	2,073,069.17	14.260000	2,048,149.54	-24,919.63	0.28
			Base 14.433500	2,073,069.17	14.260000	2,048,149.54	-24,919.63	0.28
462726100	IROBOT CORP COMMON STOCK USD.01							
		17,904.000	Local 36.313353	650,154.27	93.390000	1,672,054.56	1,021,900.29	0.23
			Base 36.313353	650,154.27	93.390000	1,672,054.56	1,021,900.29	0.23
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		297,220.000	Local 90.226575	26,817,142.74	112.980000	33,579,915.60	6,762,772.86	4.58
			Base 90.226575	26,817,142.74	112.980000	33,579,915.60	6,762,772.86	4.58
465741106	ITRON INC COMMON STOCK							
		28,762.000	Local 45.759744	1,316,141.77	99.980000	2,875,624.76	1,559,482.99	0.39
			Base 45.759744	1,316,141.77	99.980000	2,875,624.76	1,559,482.99	0.39

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# Holdings

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
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		9,571.000	Local 85.227254	815,710.05	174.410000	1,669,278.11	853,568.06	0.23
			Base 85.227254	815,710.05	174.410000	1,669,278.11	853,568.06	0.23
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		20,262.000	Local 42.420282	859,519.75	142.620000	2,889,766.44	2,030,246.69	0.39
			Base 42.420282	859,519.75	142.620000	2,889,766.44	2,030,246.69	0.39
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		8,411.000	Local 81.867100	688,584.18	83.920000	705,851.12	17,266.94	0.10
			Base 81.867100	688,584.18	83.920000	705,851.12	17,266.94	0.10
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		17,374.000	Local 18.885883	328,123.33	21.630000	375,799.62	47,676.29	0.05
			Base 18.885883	328,123.33	21.630000	375,799.62	47,676.29	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		10,064.000	Local 65.165516	655,825.75	123.490000	1,242,803.36	586,977.61	0.17
			Base 65.165516	655,825.75	123.490000	1,242,803.36	586,977.61	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
		17,723.000	Local 38.695255	685,796.00	50.400000	893,239.20	207,443.20	0.12
			Base 38.695255	685,796.00	50.400000	893,239.20	207,443.20	0.12
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		21,343.000	Local 17.087126	364,690.52	23.970000	511,591.71	146,901.19	0.07
			Base 17.087126	364,690.52	23.970000	511,591.71	146,901.19	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		53,840.000	Local 21.281921	1,145,818.60	22.010000	1,185,018.40	39,199.80	0.16
			Base 21.281921	1,145,818.60	22.010000	1,185,018.40	39,199.80	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		59,135.000	Local 14.185914	838,884.04	19.740000	1,167,324.90	328,440.86	0.16
			Base 14.185914	838,884.04	19.740000	1,167,324.90	328,440.86	0.16
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		30,143.000	Local 35.004705	1,055,146.82	56.410000	1,700,366.63	645,219.81	0.23
			Base 35.004705	1,055,146.82	56.410000	1,700,366.63	645,219.81	0.23

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50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01	13,549.000	Local 30.700940	415,967.04	32.350000	438,310.15	22,343.11	0.06
			Base 30.700940	415,967.04	32.350000	438,310.15	22,343.11	0.06
500643200	KORN FERRY COMMON STOCK USD.01	34,375.000	Local 23.069937	793,029.10	72.550000	2,493,906.25	1,700,877.15	0.34
			Base 23.069937	793,029.10	72.550000	2,493,906.25	1,700,877.15	0.34
50077C106	KRATON CORP COMMON STOCK USD.01	20,478.000	Local 24.699331	505,792.90	32.290000	661,234.62	155,441.72	0.09
			Base 24.699331	505,792.90	32.290000	661,234.62	155,441.72	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK	39,520.000	Local 13.809561	545,753.85	61.200000	2,418,624.00	1,872,870.15	0.33
			Base 13.809561	545,753.85	61.200000	2,418,624.00	1,872,870.15	0.33
50187T106	LGI HOMES INC COMMON STOCK USD.01	13,983.000	Local 47.651234	666,307.20	161.940000	2,264,407.02	1,598,099.82	0.31
			Base 47.651234	666,307.20	161.940000	2,264,407.02	1,598,099.82	0.31
50189K103	LCI INDUSTRIES COMMON STOCK USD.01	16,094.000	Local 47.896368	770,844.15	131.420000	2,115,073.48	1,344,229.33	0.29
			Base 47.896368	770,844.15	131.420000	2,115,073.48	1,344,229.33	0.29
502175102	LTC PROPERTIES INC REIT USD.01	25,086.000	Local 35.863402	899,669.30	38.390000	963,051.54	63,382.24	0.13
			Base 35.863402	899,669.30	38.390000	963,051.54	63,382.24	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0	29,614.000	Local 16.716159	495,032.32	37.040000	1,096,902.56	601,870.24	0.15
			Base 16.716159	495,032.32	37.040000	1,096,902.56	601,870.24	0.15
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	43,040.000	Local 21.100235	908,154.11	27.640000	1,189,625.60	281,471.49	0.16
			Base 21.100235	908,154.11	27.640000	1,189,625.60	281,471.49	0.16
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01	6,181.000	Local 90.994202	562,435.16	92.790000	573,534.99	11,099.83	0.08
			Base 90.994202	562,435.16	92.790000	573,534.99	11,099.83	0.08

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525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		10,898.000	Local 30.891777	336,658.59	61.020000	664,995.96	328,337.37	0.09
			Base 30.891777	336,658.59	61.020000	664,995.96	328,337.37	0.09
529043101	LXINGTON REALTY TRUST REIT USD.0001							
		176,926.000	Local 9.850501	1,742,809.75	11.950000	2,114,265.70	371,455.95	0.29
			Base 9.850501	1,742,809.75	11.950000	2,114,265.70	371,455.95	0.29
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		6,951.000	Local 75.541003	525,085.51	165.280000	1,148,861.28	623,775.77	0.16
			Base 75.541003	525,085.51	165.280000	1,148,861.28	623,775.77	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		17,236.000	Local 18.806419	324,147.43	25.450000	438,656.20	114,508.77	0.06
			Base 18.806419	324,147.43	25.450000	438,656.20	114,508.77	0.06
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		40,867.000	Local 16.460718	672,700.17	63.240000	2,584,429.08	1,911,728.91	0.35
			Base 16.460718	672,700.17	63.240000	2,584,429.08	1,911,728.91	0.35
53814L108	LIVENT CORP COMMON STOCK USD.001							
		93,403.000	Local 10.898846	1,017,984.95	19.360000	1,808,282.08	790,297.13	0.25
			Base 10.898846	1,017,984.95	19.360000	1,808,282.08	790,297.13	0.25
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		18,498.000	Local 22.751578	420,858.69	21.100000	390,307.80	-30,550.89	0.05
			Base 22.751578	420,858.69	21.100000	390,307.80	-30,550.89	0.05
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		28,025.000	Local 23.355446	654,536.37	36.800000	1,031,320.00	376,783.63	0.14
			Base 23.355446	654,536.37	36.800000	1,031,320.00	376,783.63	0.14
550819106	LYDALL INC COMMON STOCK USD.1							
		10,909.000	Local 14.576193	159,011.69	60.520000	660,212.68	501,200.99	0.09
			Base 14.576193	159,011.69	60.520000	660,212.68	501,200.99	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		35,340.000	Local 21.529906	760,866.87	50.600000	1,788,204.00	1,027,337.13	0.24
			Base 21.529906	760,866.87	50.600000	1,788,204.00	1,027,337.13	0.24

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55303J106	MGP INGREDIENTS INC COMMON STOCK							
		8,401.000	Local 74.600689	626,720.39	67.640000	568,243.64	-58,476.75	0.08
			Base 74.600689	626,720.39	67.640000	568,243.64	-58,476.75	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		18,603.000	Local 20.897354	388,753.47	58.670000	1,091,438.01	702,684.54	0.15
			Base 20.897354	388,753.47	58.670000	1,091,438.01	702,684.54	0.15
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		10,745.000	Local 29.596349	318,012.77	90.920000	976,935.40	658,922.63	0.13
			Base 29.596349	318,012.77	90.920000	976,935.40	658,922.63	0.13
554489104	MACK CALI REALTY CORP REIT USD.01							
		54,994.000	Local 12.751500	701,255.98	17.150000	943,147.10	241,891.12	0.13
			Base 12.751500	701,255.98	17.150000	943,147.10	241,891.12	0.13
55616P104	MACY S INC COMMON STOCK USD.01							
		198,751.000	Local 4.951611	984,137.67	18.960000	3,768,318.96	2,784,181.29	0.51
			Base 4.951611	984,137.67	18.960000	3,768,318.96	2,784,181.29	0.51
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		49,047.000	Local 20.418214	1,001,452.14	43.760000	2,146,296.72	1,144,844.58	0.29
			Base 20.418214	1,001,452.14	43.760000	2,146,296.72	1,144,844.58	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		14,835.000	Local 54.992938	815,820.24	94.200000	1,397,457.00	581,636.76	0.19
			Base 54.992938	815,820.24	94.200000	1,397,457.00	581,636.76	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
		17,487.000	Local 40.992211	716,830.79	86.540000	1,513,324.98	796,494.19	0.21
			Base 40.992211	716,830.79	86.540000	1,513,324.98	796,494.19	0.21
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		15,386.000	Local 34.850273	536,206.30	38.870000	598,053.82	61,847.52	0.08
			Base 34.850273	536,206.30	38.870000	598,053.82	61,847.52	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		15,349.000	Local 17.594549	270,058.73	21.210000	325,552.29	55,493.56	0.04
			Base 17.594549	270,058.73	21.210000	325,552.29	55,493.56	0.04

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567908108	MARINEMAX INC COMMON STOCK USD.001							
		14,115.000	Local 12.410244	175,170.60	48.740000	687,965.10	512,794.50	0.09
			Base 12.410244	175,170.60	48.740000	687,965.10	512,794.50	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		37,453.000	Local 9.925056	371,723.13	16.490000	617,599.97	245,876.84	0.08
			Base 9.925056	371,723.13	16.490000	617,599.97	245,876.84	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		69,957.000	Local 10.080400	705,194.55	36.010000	2,519,151.57	1,813,957.02	0.34
			Base 10.080400	705,194.55	36.010000	2,519,151.57	1,813,957.02	0.34
576690101	MATERION CORP COMMON STOCK							
		12,970.000	Local 36.280910	470,563.40	75.350000	977,289.50	506,726.10	0.13
			Base 36.280910	470,563.40	75.350000	977,289.50	506,726.10	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		16,887.000	Local 14.441923	243,880.75	10.500000	177,313.50	-66,567.25	0.02
			Base 14.441923	243,880.75	10.500000	177,313.50	-66,567.25	0.02
57686G105	MATSON INC COMMON STOCK							
		27,659.000	Local 27.715986	766,596.45	64.000000	1,770,176.00	1,003,579.55	0.24
			Base 27.715986	766,596.45	64.000000	1,770,176.00	1,003,579.55	0.24
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		20,196.000	Local 39.070483	789,067.47	35.960000	726,248.16	-62,819.31	0.10
			Base 39.070483	789,067.47	35.960000	726,248.16	-62,819.31	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
		43,766.000	Local 26.538022	1,161,463.07	42.490000	1,859,617.34	698,154.27	0.25
			Base 26.538022	1,161,463.07	42.490000	1,859,617.34	698,154.27	0.25
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		7,491.000	Local 53.827014	403,218.16	282.980000	2,119,803.18	1,716,585.02	0.29
			Base 53.827014	403,218.16	282.980000	2,119,803.18	1,716,585.02	0.29
58502B106	MEDNAX INC COMMON STOCK USD.01							
		54,948.000	Local 24.648200	1,354,369.28	30.150000	1,656,682.20	302,312.92	0.23
			Base 24.648200	1,354,369.28	30.150000	1,656,682.20	302,312.92	0.23

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588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		25,271.000	Local 12.959739	327,505.57	12.750000	322,205.25	-5,300.32	0.04
			Base 12.959739	327,505.57	12.750000	322,205.25	-5,300.32	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0							
		25,868.000	Local 13.349403	345,322.35	43.440000	1,123,705.92	778,383.57	0.15
			Base 13.349403	345,322.35	43.440000	1,123,705.92	778,383.57	0.15
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		27,626.000	Local 17.373106	479,949.43	22.180000	612,744.68	132,795.25	0.08
			Base 17.373106	479,949.43	22.180000	612,744.68	132,795.25	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		31,428.000	Local 24.074881	756,625.37	64.660000	2,032,134.48	1,275,509.11	0.28
			Base 24.074881	756,625.37	64.660000	2,032,134.48	1,275,509.11	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		24,114.000	Local 39.543680	953,556.31	94.080000	2,268,645.12	1,315,088.81	0.31
			Base 39.543680	953,556.31	94.080000	2,268,645.12	1,315,088.81	0.31
59001K100	MERITOR INC COMMON STOCK USD1.0							
		46,255.000	Local 24.280942	1,123,114.99	23.420000	1,083,292.10	-39,822.89	0.15
			Base 24.280942	1,123,114.99	23.420000	1,083,292.10	-39,822.89	0.15
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,129.000	Local 238.506651	746,287.31	271.170000	848,490.93	102,203.62	0.12
			Base 238.506651	746,287.31	271.170000	848,490.93	102,203.62	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		20,353.000	Local 25.316205	515,260.73	50.630000	1,030,472.39	515,211.66	0.14
			Base 25.316205	515,260.73	50.630000	1,030,472.39	515,211.66	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		24,501.000	Local 20.183877	494,525.17	49.210000	1,205,694.21	711,169.04	0.16
			Base 20.183877	494,525.17	49.210000	1,205,694.21	711,169.04	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		4,959.000	Local 136.320175	676,011.75	664.500000	3,295,255.50	2,619,243.75	0.45
			Base 136.320175	676,011.75	664.500000	3,295,255.50	2,619,243.75	0.45

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60783X104	MODIVCARE INC COMMON STOCK USD.001							
		7,773.000	Local 51.049521	396,807.93	170.070000	1,321,954.11	925,146.18	0.18
			Base 51.049521	396,807.93	170.070000	1,321,954.11	925,146.18	0.18
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		8,270.000	Local 20.169282	166,799.96	66.170000	547,225.90	380,425.94	0.07
			Base 20.169282	166,799.96	66.170000	547,225.90	380,425.94	0.07
610236101	MONRO INC COMMON STOCK USD.01							
		21,341.000	Local 45.852893	978,546.59	63.510000	1,355,366.91	376,820.32	0.18
			Base 45.852893	978,546.59	63.510000	1,355,366.91	376,820.32	0.18
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		18,652.000	Local 50.871660	948,858.21	84.060000	1,567,887.12	619,028.91	0.21
			Base 50.871660	948,858.21	84.060000	1,567,887.12	619,028.91	0.21
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		12,144.000	Local 28.865191	350,538.88	22.440000	272,511.36	-78,027.52	0.04
			Base 28.865191	350,538.88	22.440000	272,511.36	-78,027.52	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		10,719.000	Local 19.591980	210,006.43	31.470000	337,326.93	127,320.50	0.05
			Base 19.591980	210,006.43	31.470000	337,326.93	127,320.50	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		36,423.000	Local 23.555043	857,945.34	43.310000	1,577,480.13	719,534.79	0.22
			Base 23.555043	857,945.34	43.310000	1,577,480.13	719,534.79	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		43,365.000	Local 22.234500	964,199.09	33.060000	1,433,646.90	469,447.81	0.20
			Base 22.234500	964,199.09	33.060000	1,433,646.90	469,447.81	0.20
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		23,008.000	Local 13.935490	320,627.75	21.000000	483,168.00	162,540.25	0.07
			Base 13.935490	320,627.75	21.000000	483,168.00	162,540.25	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		49,179.000	Local 20.441852	1,005,309.83	30.580000	1,503,893.82	498,583.99	0.21
			Base 20.441852	1,005,309.83	30.580000	1,503,893.82	498,583.99	0.21

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628778102	N B T BANCORP INC COMMON STOCK USD.01							
		27,703.000	Local 25.443629	704,864.86	35.970000	996,476.91	291,612.05	0.14
			Base 25.443629	704,864.86	35.970000	996,476.91	291,612.05	0.14
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		54,551.000	Local 16.576573	904,268.62	22.480000	1,226,306.48	322,037.86	0.17
			Base 16.576573	904,268.62	22.480000	1,226,306.48	322,037.86	0.17
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		19,606.000	Local 30.894418	605,715.95	37.740000	739,930.44	134,214.49	0.10
			Base 30.894418	605,715.95	37.740000	739,930.44	134,214.49	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		14,865.000	Local 21.085296	313,432.93	47.230000	702,073.95	388,641.02	0.10
			Base 21.085296	313,432.93	47.230000	702,073.95	388,641.02	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		3,344.000	Local 90.746770	303,457.20	101.650000	339,917.60	36,460.40	0.05
			Base 90.746770	303,457.20	101.650000	339,917.60	36,460.40	0.05
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		21,717.000	Local 22.802127	495,193.80	25.980000	564,207.66	69,013.86	0.08
			Base 22.802127	495,193.80	25.980000	564,207.66	69,013.86	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
		10,746.000	Local 35.903782	385,822.04	50.170000	539,126.82	153,304.78	0.07
			Base 35.903782	385,822.04	50.170000	539,126.82	153,304.78	0.07
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		75,152.000	Local 19.844005	1,491,316.65	45.170000	3,394,615.84	1,903,299.19	0.46
			Base 19.844005	1,491,316.65	45.170000	3,394,615.84	1,903,299.19	0.46
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		19,425.000	Local 22.000812	427,365.77	38.320000	744,366.00	317,000.23	0.10
			Base 22.000812	427,365.77	38.320000	744,366.00	317,000.23	0.10
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		242,236.000	Local 5.341488	1,293,900.79	4.470000	1,082,794.92	-211,105.87	0.15
			Base 5.341488	1,293,900.79	4.470000	1,082,794.92	-211,105.87	0.15

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65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		14,798.000	Local 43.589949	645,044.06	54.980000	813,594.04	168,549.98	0.11
			Base 43.589949	645,044.06	54.980000	813,594.04	168,549.98	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		35,455.000	Local 26.148926	927,110.17	16.590000	588,198.45	-338,911.72	0.08
			Base 26.148926	927,110.17	16.590000	588,198.45	-338,911.72	0.08
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		29,460.000	Local 14.384773	423,775.42	16.400000	483,144.00	59,368.58	0.07
			Base 14.384773	423,775.42	16.400000	483,144.00	59,368.58	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		81,095.000	Local 12.063354	978,277.71	13.640000	1,106,135.80	127,858.09	0.15
			Base 12.063354	978,277.71	13.640000	1,106,135.80	127,858.09	0.15
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		19,569.000	Local 52.357859	1,024,590.94	52.520000	1,027,763.88	3,172.94	0.14
			Base 52.357859	1,024,590.94	52.520000	1,027,763.88	3,172.94	0.14
67011P100	NOW INC COMMON STOCK USD.01							
		70,854.000	Local 8.719100	617,783.12	9.490000	672,404.46	54,621.34	0.09
			Base 8.719100	617,783.12	9.490000	672,404.46	54,621.34	0.09
67098H104	O I GLASS INC COMMON STOCK							
		100,634.000	Local 16.395200	1,649,914.56	16.330000	1,643,353.22	-6,561.34	0.22
			Base 16.395200	1,649,914.56	16.330000	1,643,353.22	-6,561.34	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		32,894.000	Local 15.814131	520,190.01	22.120000	727,615.28	207,425.27	0.10
			Base 15.814131	520,190.01	22.120000	727,615.28	207,425.27	0.10
671044105	OSI SYSTEMS INC COMMON STOCK							
		10,687.000	Local 57.187365	611,161.37	101.640000	1,086,226.68	475,065.31	0.15
			Base 57.187365	611,161.37	101.640000	1,086,226.68	475,065.31	0.15
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24							
		1,308.000	Local 23.969992	31,352.75	22.000000	28,776.00	-2,576.75	0.00
			Base 23.969992	31,352.75	22.000000	28,776.00	-2,576.75	0.00

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675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
	63,570.000	Local		12.478866	793,281.49	15.570000	989,784.90	196,503.41	0.14
		Base		12.478866	793,281.49	15.570000	989,784.90	196,503.41	0.14
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
	30,782.000	Local		51.652396	1,589,964.04	29.310000	902,220.42	-687,743.62	0.12
		Base		51.652396	1,589,964.04	29.310000	902,220.42	-687,743.62	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
	39,100.000	Local		20.133090	787,203.83	7.850000	306,935.00	-480,268.83	0.04
		Base		20.133090	787,203.83	7.850000	306,935.00	-480,268.83	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK								
	105,560.000	Local		13.655287	1,441,452.13	17.610000	1,858,911.60	417,459.47	0.25
		Base		13.655287	1,441,452.13	17.610000	1,858,911.60	417,459.47	0.25
68162K106	OLYMPIC STEEL INC COMMON STOCK								
	5,781.000	Local		20.063795	115,988.80	29.390000	169,903.59	53,914.79	0.02
		Base		20.063795	115,988.80	29.390000	169,903.59	53,914.79	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
	27,522.000	Local		35.916647	988,497.97	151.450000	4,168,206.90	3,179,708.93	0.57
		Base		35.916647	988,497.97	151.450000	4,168,206.90	3,179,708.93	0.57
68287N100	ONESPAN INC COMMON STOCK USD.001								
	21,546.000	Local		13.682381	294,800.59	25.540000	550,284.84	255,484.25	0.08
		Base		13.682381	294,800.59	25.540000	550,284.84	255,484.25	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
	31,295.000	Local		18.901459	591,521.15	73.040000	2,285,786.80	1,694,265.65	0.31
		Base		18.901459	591,521.15	73.040000	2,285,786.80	1,694,265.65	0.31
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
	45,906.000	Local		11.881802	545,446.00	10.140000	465,486.84	-79,959.16	0.06
		Base		11.881802	545,446.00	10.140000	465,486.84	-79,959.16	0.06
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
	31,867.000	Local		16.855200	537,124.66	16.620000	529,629.54	-7,495.12	0.07
		Base		16.855200	537,124.66	16.620000	529,629.54	-7,495.12	0.07

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		12,467.000	Local 38.717964	482,696.86	40.110000	500,051.37	17,354.51	0.07
			Base 38.717964	482,696.86	40.110000	500,051.37	17,354.51	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		47,890.000	Local 14.780108	707,819.35	42.330000	2,027,183.70	1,319,364.35	0.28
			Base 14.780108	707,819.35	42.330000	2,027,183.70	1,319,364.35	0.28
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,768.000	Local 48.864016	526,167.72	98.840000	1,064,309.12	538,141.40	0.15
			Base 48.864016	526,167.72	98.840000	1,064,309.12	538,141.40	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
		61,271.000	Local 5.907500	361,958.43	15.300000	937,446.30	575,487.87	0.13
			Base 5.907500	361,958.43	15.300000	937,446.30	575,487.87	0.13
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		7,009.000	Local 50.368665	353,033.97	46.270000	324,306.43	-28,727.54	0.04
			Base 50.368665	353,033.97	46.270000	324,306.43	-28,727.54	0.04
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		63,279.000	Local 40.704719	2,575,753.93	45.790000	2,897,545.41	321,791.48	0.40
			Base 40.704719	2,575,753.93	45.790000	2,897,545.41	321,791.48	0.40
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		18,879.000	Local 17.015948	321,244.08	18.180000	343,220.22	21,976.14	0.05
			Base 17.015948	321,244.08	18.180000	343,220.22	21,976.14	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		38,066.000	Local 10.963056	417,319.70	23.230000	884,273.18	466,953.48	0.12
			Base 10.963056	417,319.70	23.230000	884,273.18	466,953.48	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		29,187.000	Local 30.825240	899,696.28	38.470000	1,122,823.89	223,127.61	0.15
			Base 30.825240	899,696.28	38.470000	1,122,823.89	223,127.61	0.15
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		60,277.000	Local 31.309025	1,887,214.07	42.290000	2,549,114.33	661,900.26	0.35
			Base 31.309025	1,887,214.07	42.290000	2,549,114.33	661,900.26	0.35

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695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	28,052.000	Local 37.997622	1,065,909.30	60.680000	1,702,195.36	636,286.06	0.23
			Base 37.997622	1,065,909.30	60.680000	1,702,195.36	636,286.06	0.23
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	13,837.000	Local 87.456186	1,210,131.25	75.460000	1,044,140.02	-165,991.23	0.14
			Base 87.456186	1,210,131.25	75.460000	1,044,140.02	-165,991.23	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	28,382.000	Local 18.186267	516,162.62	16.820000	477,385.24	-38,777.38	0.07
			Base 18.186267	516,162.62	16.820000	477,385.24	-38,777.38	0.07
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	11,950.000	Local 23.384845	279,448.90	14.900000	178,055.00	-101,393.90	0.02
			Base 23.384845	279,448.90	14.900000	178,055.00	-101,393.90	0.02
700658107	PARK NATIONAL CORP COMMON STOCK	9,055.000	Local 84.285009	763,200.76	117.420000	1,063,238.10	300,037.34	0.15
			Base 84.285009	763,200.76	117.420000	1,063,238.10	300,037.34	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK	14,241.000	Local 41.853008	596,028.69	73.000000	1,039,593.00	443,564.31	0.14
			Base 41.853008	596,028.69	73.000000	1,039,593.00	443,564.31	0.14
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	119,674.000	Local 4.229600	506,173.15	9.940000	1,189,559.56	683,386.41	0.16
			Base 4.229600	506,173.15	9.940000	1,189,559.56	683,386.41	0.16
70788V102	PENN VIRGINIA CORP COMMON STOCK	9,757.000	Local 60.737536	592,616.14	23.610000	230,362.77	-362,253.37	0.03
			Base 60.737536	592,616.14	23.610000	230,362.77	-362,253.37	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001	16,234.000	Local 7.244649	117,609.63	40.900000	663,970.60	546,360.97	0.09
			Base 7.244649	117,609.63	40.900000	663,970.60	546,360.97	0.09
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	62,384.000	Local 17.556054	1,095,216.87	21.060000	1,313,807.04	218,590.17	0.18
			Base 17.556054	1,095,216.87	21.060000	1,313,807.04	218,590.17	0.18

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71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		44,925.000	Local 8.171996	367,126.92	12.270000	551,229.75	184,102.83	0.08
			Base 8.171996	367,126.92	12.270000	551,229.75	184,102.83	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		21,060.000	Local 18.591965	391,546.78	80.420000	1,693,645.20	1,302,098.42	0.23
			Base 18.591965	391,546.78	80.420000	1,693,645.20	1,302,098.42	0.23
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		12,913.000	Local 16.543488	213,626.06	31.850000	411,279.05	197,652.99	0.06
			Base 16.543488	213,626.06	31.850000	411,279.05	197,652.99	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		12,961.000	Local 29.786902	386,068.04	28.880000	374,313.68	-11,754.36	0.05
			Base 29.786902	386,068.04	28.880000	374,313.68	-11,754.36	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		40,424.000	Local 10.119322	409,063.47	13.210000	534,001.04	124,937.57	0.07
			Base 10.119322	409,063.47	13.210000	534,001.04	124,937.57	0.07
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		9,198.000	Local 48.329251	444,532.45	129.560000	1,191,692.88	747,160.43	0.16
			Base 48.329251	444,532.45	129.560000	1,191,692.88	747,160.43	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		111,838.000	Local 5.883235	657,969.29	8.770000	980,819.26	322,849.97	0.13
			Base 5.883235	657,969.29	8.770000	980,819.26	322,849.97	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		24,258.000	Local 22.691523	550,450.97	41.730000	1,012,286.34	461,835.37	0.14
			Base 22.691523	550,450.97	41.730000	1,012,286.34	461,835.37	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01							
		18,226.000	Local 39.897361	727,169.31	91.410000	1,666,038.66	938,869.35	0.23
			Base 39.897361	727,169.31	91.410000	1,666,038.66	938,869.35	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		5,657.000	Local 35.785070	202,436.14	30.950000	175,084.15	-27,351.99	0.02
			Base 35.785070	202,436.14	30.950000	175,084.15	-27,351.99	0.02

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		38,654.000	Local 26.731218	1,033,268.49	82.060000	3,171,947.24	2,138,678.75	0.43
			Base 26.731218	1,033,268.49	82.060000	3,171,947.24	2,138,678.75	0.43
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,646.000	Local 60.806011	525,728.77	63.270000	547,032.42	21,303.65	0.07
			Base 60.806011	525,728.77	63.270000	547,032.42	21,303.65	0.07
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		31,807.000	Local 52.413100	1,667,103.47	52.100000	1,657,144.70	-9,958.77	0.23
			Base 52.413100	1,667,103.47	52.100000	1,657,144.70	-9,958.77	0.23
741511109	PRICESMART INC COMMON STOCK USD.0001							
		14,893.000	Local 68.181900	1,015,433.04	91.010000	1,355,411.93	339,978.89	0.18
			Base 68.181900	1,015,433.04	91.010000	1,355,411.93	339,978.89	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		34,383.000	Local 35.870985	1,233,352.09	22.750000	782,213.25	-451,138.84	0.11
			Base 35.870985	1,233,352.09	22.750000	782,213.25	-451,138.84	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		28,042.000	Local 27.544654	772,407.19	46.250000	1,296,942.50	524,535.31	0.18
			Base 27.544654	772,407.19	46.250000	1,296,942.50	524,535.31	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		52,349.000	Local 14.534814	760,882.99	9.160000	479,516.84	-281,366.15	0.07
			Base 14.534814	760,882.99	9.160000	479,516.84	-281,366.15	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001							
		17,644.000	Local 81.681674	1,441,191.45	91.800000	1,619,719.20	178,527.75	0.22
			Base 81.681674	1,441,191.45	91.800000	1,619,719.20	178,527.75	0.22
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		46,422.000	Local 15.460498	717,707.25	22.890000	1,062,599.58	344,892.33	0.15
			Base 15.460498	717,707.25	22.890000	1,062,599.58	344,892.33	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

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# Holdings

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
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
		8,413.000	Local 76.867289	646,684.50	237.190000	1,995,479.47	1,348,794.97	0.27
			Base 76.867289	646,684.50	237.190000	1,995,479.47	1,348,794.97	0.27
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		21,410.000	Local 16.241011	347,720.05	24.840000	531,824.40	184,104.35	0.07
			Base 16.241011	347,720.05	24.840000	531,824.40	184,104.35	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		31,437.000	Local 9.304397	292,502.34	18.580000	584,099.46	291,597.12	0.08
			Base 9.304397	292,502.34	18.580000	584,099.46	291,597.12	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	104.590000	1,980,411.65	1,219,889.23	0.27
			Base 40.164902	760,522.42	104.590000	1,980,411.65	1,219,889.23	0.27
749660106	RPC INC COMMON STOCK USD.1							
		37,189.000	Local 4.942597	183,810.24	4.950000	184,085.55	275.31	0.03
			Base 4.942597	183,810.24	4.950000	184,085.55	275.31	0.03
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	679.000000	5,271,756.00	4,982,230.11	0.72
			Base 37.290815	289,525.89	679.000000	5,271,756.00	4,982,230.11	0.72
74971D101	RPT REALTY REIT USD.01							
		51,725.000	Local 12.180425	630,032.47	12.980000	671,390.50	41,358.03	0.09
			Base 12.180425	630,032.47	12.980000	671,390.50	41,358.03	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
		27,875.000	Local 18.207404	507,531.40	33.690000	939,108.75	431,577.35	0.13
			Base 18.207404	507,531.40	33.690000	939,108.75	431,577.35	0.13
750917106	RAMBUS INC COMMON STOCK USD.001							
		71,697.000	Local 11.619754	833,101.52	23.710000	1,699,935.87	866,834.35	0.23
			Base 11.619754	833,101.52	23.710000	1,699,935.87	866,834.35	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		165,533.000	Local 4.386239	726,067.28	16.760000	2,774,333.08	2,048,265.80	0.38
			Base 4.386239	726,067.28	16.760000	2,774,333.08	2,048,265.80	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
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		22,894.000	Local 22.392148	512,645.84	57.850000	1,324,417.90	811,772.06	0.18
			Base 22.392148	512,645.84	57.850000	1,324,417.90	811,772.06	0.18
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		40,529.000	Local 14.025163	568,425.82	6.690000	271,139.01	-297,286.81	0.04
			Base 14.025163	568,425.82	6.690000	271,139.01	-297,286.81	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		12,039.000	Local 31.089904	374,291.36	33.330000	401,259.87	26,968.51	0.05
			Base 31.089904	374,291.36	33.330000	401,259.87	26,968.51	0.05
75574U101	READY CAPITAL CORP REIT USD.0001							
		38,833.000	Local 13.792530	535,605.33	15.870000	616,279.71	80,674.38	0.08
			Base 13.792530	535,605.33	15.870000	616,279.71	80,674.38	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		74,278.000	Local 6.701965	497,808.52	18.220000	1,353,345.16	855,536.64	0.18
			Base 6.701965	497,808.52	18.220000	1,353,345.16	855,536.64	0.18
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		9,994.000	Local 32.287179	322,678.07	33.110000	330,901.34	8,223.27	0.05
			Base 32.287179	322,678.07	33.110000	330,901.34	8,223.27	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
		72,079.000	Local 11.536264	831,522.37	12.070000	869,993.53	38,471.16	0.12
			Base 11.536264	831,522.37	12.070000	869,993.53	38,471.16	0.12
758932107	REGIS CORP COMMON STOCK USD.05							
		15,510.000	Local 14.574133	226,044.80	9.360000	145,173.60	-80,871.20	0.02
			Base 14.574133	226,044.80	9.360000	145,173.60	-80,871.20	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		22,214.000	Local 60.959796	1,354,160.91	38.850000	863,013.90	-491,147.01	0.12
			Base 60.959796	1,354,160.91	38.850000	863,013.90	-491,147.01	0.12
75970E107	RENASANT CORP COMMON STOCK USD5.0							
		35,973.000	Local 31.832422	1,145,107.70	40.000000	1,438,920.00	293,812.30	0.20
			Base 31.832422	1,145,107.70	40.000000	1,438,920.00	293,812.30	0.20

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75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,379.000	Local 22.002509	668,414.22	62.340000	1,893,826.86	1,225,412.64	0.26
			Base 22.002509	668,414.22	62.340000	1,893,826.86	1,225,412.64	0.26
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		38,031.000	Local 20.952168	796,831.89	53.070000	2,018,305.17	1,221,473.28	0.28
			Base 20.952168	796,831.89	53.070000	2,018,305.17	1,221,473.28	0.28
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		91,672.000	Local 12.922287	1,184,611.92	30.000000	2,750,160.00	1,565,548.08	0.38
			Base 12.922287	1,184,611.92	30.000000	2,750,160.00	1,565,548.08	0.38
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		19,662.000	Local 11.865033	233,290.28	14.360000	282,346.32	49,056.04	0.04
			Base 11.865033	233,290.28	14.360000	282,346.32	49,056.04	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		75,737.000	Local 15.424364	1,168,195.03	17.660000	1,337,515.42	169,320.39	0.18
			Base 15.424364	1,168,195.03	17.660000	1,337,515.42	169,320.39	0.18
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
		136,962.000	Local 7.147300	978,908.50	11.450000	1,568,214.90	589,306.40	0.21
			Base 7.147300	978,908.50	11.450000	1,568,214.90	589,306.40	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		3,345.000	Local 58.388413	195,309.24	90.180000	301,652.10	106,342.86	0.04
			Base 58.388413	195,309.24	90.180000	301,652.10	106,342.86	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0							
		11,907.000	Local 65.240935	776,823.81	200.800000	2,390,925.60	1,614,101.79	0.33
			Base 65.240935	776,823.81	200.800000	2,390,925.60	1,614,101.79	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		20,368.000	Local 9.118852	185,732.78	23.030000	469,075.04	283,342.26	0.06
			Base 9.118852	185,732.78	23.030000	469,075.04	283,342.26	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		25,099.000	Local 25.915721	650,458.68	31.300000	785,598.70	135,140.02	0.11
			Base 25.915721	650,458.68	31.300000	785,598.70	135,140.02	0.11

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78454L100	SM ENERGY CO COMMON STOCK USD.01							
		69,841.000	Local 9.389650	655,782.56	24.630000	1,720,183.83	1,064,401.27	0.23
			Base 9.389650	655,782.56	24.630000	1,720,183.83	1,064,401.27	0.23
784635104	SPX CORP COMMON STOCK USD.01							
		28,920.000	Local 18.900162	546,592.69	61.080000	1,766,433.60	1,219,840.91	0.24
			Base 18.900162	546,592.69	61.080000	1,766,433.60	1,219,840.91	0.24
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		22,893.000	Local 39.715234	909,200.86	99.850000	2,285,866.05	1,376,665.19	0.31
			Base 39.715234	909,200.86	99.850000	2,285,866.05	1,376,665.19	0.31
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		26,903.000	Local 33.088958	890,192.23	65.240000	1,755,151.72	864,959.49	0.24
			Base 33.088958	890,192.23	65.240000	1,755,151.72	864,959.49	0.24
78645L100	SAFEHOLD INC REIT USD.01							
		9,153.000	Local 44.445644	406,810.98	78.500000	718,510.50	311,699.52	0.10
			Base 44.445644	406,810.98	78.500000	718,510.50	311,699.52	0.10
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		9,090.000	Local 57.892666	526,244.33	78.280000	711,565.20	185,320.87	0.10
			Base 57.892666	526,244.33	78.280000	711,565.20	185,320.87	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
		16,788.000	Local 46.665059	783,413.01	209.490000	3,516,918.12	2,733,505.11	0.48
			Base 46.665059	783,413.01	209.490000	3,516,918.12	2,733,505.11	0.48
790148100	ST JOE CO/THE COMMON STOCK							
		19,884.000	Local 19.555366	388,838.89	44.610000	887,025.24	498,186.35	0.12
			Base 19.555366	388,838.89	44.610000	887,025.24	498,186.35	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		71,951.000	Local 8.343452	600,319.75	22.070000	1,587,958.57	987,638.82	0.22
			Base 8.343452	600,319.75	22.070000	1,587,958.57	987,638.82	0.22
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		5,658.000	Local 75.003613	424,370.44	88.570000	501,129.06	76,758.62	0.07
			Base 75.003613	424,370.44	88.570000	501,129.06	76,758.62	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
801056102	SANMINA CORP COMMON STOCK USD.01								
	41,484.000	Local	19.702137	817,323.45	38.960000	1,616,216.64	798,893.19	0.22	
		Base	19.702137	817,323.45	38.960000	1,616,216.64	798,893.19	0.22	
804395101	SAUL CENTERS INC REIT USD.01								
	8,239.000	Local	41.186083	339,332.14	45.450000	374,462.55	35,130.41	0.05	
		Base	41.186083	339,332.14	45.450000	374,462.55	35,130.41	0.05	
806037107	SCANSOURCE INC COMMON STOCK								
	16,304.000	Local	32.949497	537,208.60	28.130000	458,631.52	-78,577.08	0.06	
		Base	32.949497	537,208.60	28.130000	458,631.52	-78,577.08	0.06	
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
	19,160.000	Local	31.660225	606,609.92	37.890000	725,972.40	119,362.48	0.10	
		Base	31.660225	606,609.92	37.890000	725,972.40	119,362.48	0.10	
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
	20,007.000	Local	31.685543	633,932.65	40.380000	807,882.66	173,950.01	0.11	
		Base	31.685543	633,932.65	40.380000	807,882.66	173,950.01	0.11	
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
	36,745.000	Local	14.447221	530,863.13	20.390000	749,230.55	218,367.42	0.10	
		Base	14.447221	530,863.13	20.390000	749,230.55	218,367.42	0.10	
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
	35,197.000	Local	25.619472	901,728.57	34.150000	1,201,977.55	300,248.98	0.16	
		Base	25.619472	901,728.57	34.150000	1,201,977.55	300,248.98	0.16	
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
	68,792.000	Local	14.680426	1,009,895.86	42.260000	2,907,149.92	1,897,254.06	0.40	
		Base	14.680426	1,009,895.86	42.260000	2,907,149.92	1,897,254.06	0.40	
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
	28,114.000	Local	19.902500	559,538.89	19.260000	541,475.64	-18,063.25	0.07	
		Base	19.902500	559,538.89	19.260000	541,475.64	-18,063.25	0.07	
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
	4,259.000	Local	29.241897	124,541.24	51.080000	217,549.72	93,008.48	0.03	
		Base	29.241897	124,541.24	51.080000	217,549.72	93,008.48	0.03	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		105,039.000	Local 12.704300	1,334,446.97	12.600000	1,323,491.40	-10,955.57	0.18
			Base 12.704300	1,334,446.97	12.600000	1,323,491.40	-10,955.57	0.18
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		30,024.000	Local 25.041837	751,856.10	67.980000	2,041,031.52	1,289,175.42	0.28
			Base 25.041837	751,856.10	67.980000	2,041,031.52	1,289,175.42	0.28
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		23,176.000	Local 51.237680	1,187,484.47	107.020000	2,480,295.52	1,292,811.05	0.34
			Base 51.237680	1,187,484.47	107.020000	2,480,295.52	1,292,811.05	0.34
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		31,834.000	Local 38.759351	1,233,865.18	48.510000	1,544,267.34	310,402.16	0.21
			Base 38.759351	1,233,865.18	48.510000	1,544,267.34	310,402.16	0.21
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		5,506.000	Local 28.827205	158,722.59	71.590000	394,174.54	235,451.95	0.05
			Base 28.827205	158,722.59	71.590000	394,174.54	235,451.95	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		14,212.000	Local 44.549232	633,133.69	98.170000	1,395,192.04	762,058.35	0.19
			Base 44.549232	633,133.69	98.170000	1,395,192.04	762,058.35	0.19
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		69,026.000	Local 22.067685	1,523,244.04	29.340000	2,025,222.84	501,978.80	0.28
			Base 22.067685	1,523,244.04	29.340000	2,025,222.84	501,978.80	0.28
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		53,689.000	Local 31.208300	1,675,542.42	36.510000	1,960,185.39	284,642.97	0.27
			Base 31.208300	1,675,542.42	36.510000	1,960,185.39	284,642.97	0.27
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		9,744.000	Local 61.537777	599,624.10	54.910000	535,043.04	-64,581.06	0.07
			Base 61.537777	599,624.10	54.910000	535,043.04	-64,581.06	0.07
82981J109	SITE CENTERS CORP REIT USD.1							
		107,660.000	Local 7.955113	856,447.48	15.060000	1,621,359.60	764,912.12	0.22
			Base 7.955113	856,447.48	15.060000	1,621,359.60	764,912.12	0.22

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
830879102	SKYWEST INC COMMON STOCK								
	32,084.000	Local	20.735373	665,273.72	43.070000	1,381,857.88	716,584.16	0.19	
		Base	20.735373	665,273.72	43.070000	1,381,857.88	716,584.16	0.19	
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
	15,600.000	Local	23.518801	366,893.29	109.950000	1,715,220.00	1,348,326.71	0.23	
		Base	23.518801	366,893.29	109.950000	1,715,220.00	1,348,326.71	0.23	
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
	14,878.000	Local	17.590286	261,708.27	44.740000	665,641.72	403,933.45	0.09	
		Base	17.590286	261,708.27	44.740000	665,641.72	403,933.45	0.09	
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
	71,697.000	Local	27.166913	1,947,786.16	25.930000	1,859,103.21	-88,682.95	0.25	
		Base	27.166913	1,947,786.16	25.930000	1,859,103.21	-88,682.95	0.25	
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
	19,774.000	Local	27.975773	553,192.93	38.230000	755,960.02	202,767.09	0.10	
		Base	27.975773	553,192.93	38.230000	755,960.02	202,767.09	0.10	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	414,179.000	Local	2.267766	939,261.25	5.670000	2,348,394.93	1,409,133.68	0.32	
		Base	2.267766	939,261.25	5.670000	2,348,394.93	1,409,133.68	0.32	
847215100	SPARTANNASH CO COMMON STOCK								
	23,095.000	Local	19.909065	459,799.86	19.310000	445,964.45	-13,835.41	0.06	
		Base	19.909065	459,799.86	19.310000	445,964.45	-13,835.41	0.06	
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	102,934.000	Local	7.754137	798,164.33	3.750000	386,002.50	-412,161.83	0.05	
		Base	7.754137	798,164.33	3.750000	386,002.50	-412,161.83	0.05	
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
	11,354.000	Local	13.982202	158,753.92	9.620000	109,225.48	-49,528.44	0.01	
		Base	13.982202	158,753.92	9.620000	109,225.48	-49,528.44	0.01	
852857200	STAMPS.COM INC COMMON STOCK USD.001								
	11,675.000	Local	81.049351	946,251.17	200.290000	2,338,385.75	1,392,134.58	0.32	
		Base	81.049351	946,251.17	200.290000	2,338,385.75	1,392,134.58	0.32	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		12,717.000	27.153583	345,312.12	43.350000	551,281.95	205,969.83	0.08
			27.153583	345,312.12	43.350000	551,281.95	205,969.83	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		7,813.000	47.641175	372,220.50	94.910000	741,531.83	369,311.33	0.10
			47.641175	372,220.50	94.910000	741,531.83	369,311.33	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		13,611.000	59.536459	810,350.74	120.270000	1,636,994.97	826,644.23	0.22
			59.536459	810,350.74	120.270000	1,636,994.97	826,644.23	0.22
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		17,086.000	26.019971	444,577.22	56.690000	968,605.34	524,028.12	0.13
			26.019971	444,577.22	56.690000	968,605.34	524,028.12	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		10,607.000	32.541958	345,172.55	60.670000	643,526.69	298,354.14	0.09
			32.541958	345,172.55	60.670000	643,526.69	298,354.14	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		11,206.000	40.190028	450,369.45	89.980000	1,008,315.88	557,946.43	0.14
			40.190028	450,369.45	89.980000	1,008,315.88	557,946.43	0.14
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		67,972.000	12.149695	825,839.09	9.330000	634,178.76	-191,660.33	0.09
			12.149695	825,839.09	9.330000	634,178.76	-191,660.33	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		52,880.000	10.170033	537,791.32	7.140000	377,563.20	-160,228.12	0.05
			10.170033	537,791.32	7.140000	377,563.20	-160,228.12	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		33,840.000	19.676383	665,848.81	30.790000	1,041,933.60	376,084.79	0.14
			19.676383	665,848.81	30.790000	1,041,933.60	376,084.79	0.14
868873100	SURMODICS INC COMMON STOCK USD.05							
		8,849.000	22.155750	196,056.23	54.250000	480,058.25	284,002.02	0.07
			22.155750	196,056.23	54.250000	480,058.25	284,002.02	0.07

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871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
		25,350.000	Local 22.262680	564,358.93	53.700000	1,361,295.00	796,936.07	0.19
			Base 22.262680	564,358.93	53.700000	1,361,295.00	796,936.07	0.19
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		63,527.000	Local 11.969836	760,407.79	14.300000	908,436.10	148,028.31	0.12
			Base 11.969836	760,407.79	14.300000	908,436.10	148,028.31	0.12
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
		14,407.000	Local 48.136717	693,505.68	50.000000	720,350.00	26,844.32	0.10
			Base 48.136717	693,505.68	50.000000	720,350.00	26,844.32	0.10
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		12,523.000	Local 37.948921	475,234.34	52.000000	651,196.00	175,961.66	0.09
			Base 37.948921	475,234.34	52.000000	651,196.00	175,961.66	0.09
87484T108	TALOS ENERGY INC COMMON STOCK							
		20,308.000	Local 18.783622	381,457.80	15.640000	317,617.12	-63,840.68	0.04
			Base 18.783622	381,457.80	15.640000	317,617.12	-63,840.68	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		64,172.000	Local 14.148595	907,943.67	18.850000	1,209,642.20	301,698.53	0.17
			Base 14.148595	907,943.67	18.850000	1,209,642.20	301,698.53	0.17
878155100	TEAM INC COMMON STOCK USD.3							
		19,688.000	Local 24.072920	473,947.65	6.700000	131,909.60	-342,038.05	0.02
			Base 24.072920	473,947.65	6.700000	131,909.60	-342,038.05	0.02
87874R100	TECHTARGET COMMON STOCK USD.001							
		15,067.000	Local 21.010186	316,560.47	77.490000	1,167,541.83	850,981.36	0.16
			Base 21.010186	316,560.47	77.490000	1,167,541.83	850,981.36	0.16
880345103	TENNANT CO COMMON STOCK USD.375							
		11,871.000	Local 49.524154	587,901.23	79.850000	947,899.35	359,998.12	0.13
			Base 49.524154	587,901.23	79.850000	947,899.35	359,998.12	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		79,612.000	Local 24.386373	1,941,447.93	48.010000	3,822,172.12	1,880,724.19	0.52
			Base 24.386373	1,941,447.93	48.010000	3,822,172.12	1,880,724.19	0.52

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88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		79,793.000	Local 11.117247	887,078.50	39.970000	3,189,326.21	2,302,247.71	0.44
			Base 11.117247	887,078.50	39.970000	3,189,326.21	2,302,247.71	0.44
887399103	TIMKENSTEEL CORP COMMON STOCK							
		24,465.000	Local 14.403093	352,371.66	14.150000	346,179.75	-6,191.91	0.05
			Base 14.403093	352,371.66	14.150000	346,179.75	-6,191.91	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		32,390.000	Local 16.317100	528,510.87	8.480000	274,667.20	-253,843.67	0.04
			Base 16.317100	528,510.87	8.480000	274,667.20	-253,843.67	0.04
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		24,203.000	Local 15.958841	386,251.82	26.310000	636,780.93	250,529.11	0.09
			Base 15.958841	386,251.82	26.310000	636,780.93	250,529.11	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		7,705.000	Local 52.888884	407,508.85	77.560000	597,599.80	190,090.95	0.08
			Base 52.888884	407,508.85	77.560000	597,599.80	190,090.95	0.08
894650100	TREDEGAR CORP COMMON STOCK							
		16,502.000	Local 18.670603	308,102.29	13.770000	227,232.54	-80,869.75	0.03
			Base 18.670603	308,102.29	13.770000	227,232.54	-80,869.75	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		14,430.000	Local 38.325778	553,040.97	74.250000	1,071,427.50	518,386.53	0.15
			Base 38.325778	553,040.97	74.250000	1,071,427.50	518,386.53	0.15
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		38,880.000	Local 23.234715	903,365.71	20.750000	806,760.00	-96,605.71	0.11
			Base 23.234715	903,365.71	20.750000	806,760.00	-96,605.71	0.11
89785X101	TRUEBLUE INC COMMON STOCK							
		22,597.000	Local 17.830169	402,908.32	28.110000	635,201.67	232,293.35	0.09
			Base 17.830169	402,908.32	28.110000	635,201.67	232,293.35	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001							
		21,443.000	Local 78.721903	1,688,033.77	115.100000	2,468,089.30	780,055.53	0.34
			Base 78.721903	1,688,033.77	115.100000	2,468,089.30	780,055.53	0.34

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898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		12,289.000	Local 28.941527	355,662.42	34.380000	422,495.82	66,833.40	0.06
			Base 28.941527	355,662.42	34.380000	422,495.82	66,833.40	0.06
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		11,637.000	Local 27.354719	318,326.86	103.090000	1,199,658.33	881,331.47	0.16
			Base 27.354719	318,326.86	103.090000	1,199,658.33	881,331.47	0.16
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		31,652.000	Local 13.040865	412,769.47	23.750000	751,735.00	338,965.53	0.10
			Base 13.040865	412,769.47	23.750000	751,735.00	338,965.53	0.10
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		174,438.000	Local 7.709600	1,344,847.21	7.560000	1,318,751.28	-26,095.93	0.18
			Base 7.709600	1,344,847.21	7.560000	1,318,751.28	-26,095.93	0.18
902104108	II VI INC COMMON STOCK							
		18,997.000	Local 27.483606	522,106.07	72.590000	1,378,992.23	856,886.16	0.19
			Base 27.483606	522,106.07	72.590000	1,378,992.23	856,886.16	0.19
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		39,408.000	Local 19.715315	776,941.14	74.340000	2,929,590.72	2,152,649.58	0.40
			Base 19.715315	776,941.14	74.340000	2,929,590.72	2,152,649.58	0.40
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		7,352.000	Local 63.234223	464,898.01	102.430000	753,065.36	288,167.35	0.10
			Base 63.234223	464,898.01	102.430000	753,065.36	288,167.35	0.10
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		10,278.000	Local 40.503652	416,296.54	73.800000	758,516.40	342,219.86	0.10
			Base 40.503652	416,296.54	73.800000	758,516.40	342,219.86	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		8,253.000	Local 60.252969	497,267.75	115.870000	956,275.11	459,007.36	0.13
			Base 60.252969	497,267.75	115.870000	956,275.11	459,007.36	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		47,414.000	Local 25.253260	1,197,358.05	11.560000	548,105.84	-649,252.21	0.07
			Base 25.253260	1,197,358.05	11.560000	548,105.84	-649,252.21	0.07

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90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		27,913.000	Local 22.773591	635,679.25	53.720000	1,499,486.36	863,807.11	0.20
			Base 22.773591	635,679.25	53.720000	1,499,486.36	863,807.11	0.20
904677200	UNIFI INC COMMON STOCK USD.1							
		9,510.000	Local 26.497542	251,991.62	24.360000	231,663.60	-20,328.02	0.03
			Base 26.497542	251,991.62	24.360000	231,663.60	-20,328.02	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		9,707.000	Local 94.618141	918,458.29	234.640000	2,277,650.48	1,359,192.19	0.31
			Base 94.618141	918,458.29	234.640000	2,277,650.48	1,359,192.19	0.31
909214306	UNISYS CORP COMMON STOCK USD.01							
		42,712.000	Local 16.012700	683,934.45	25.310000	1,081,040.72	397,106.27	0.15
			Base 16.012700	683,934.45	25.310000	1,081,040.72	397,106.27	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		55,285.000	Local 17.478303	966,287.99	32.010000	1,769,672.85	803,384.86	0.24
			Base 17.478303	966,287.99	32.010000	1,769,672.85	803,384.86	0.24
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		13,782.000	Local 26.469539	364,803.18	27.730000	382,174.86	17,371.68	0.05
			Base 26.469539	364,803.18	27.730000	382,174.86	17,371.68	0.05
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		13,223.000	Local 19.108005	252,665.15	5.700000	75,371.10	-177,294.05	0.01
			Base 19.108005	252,665.15	5.700000	75,371.10	-177,294.05	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		35,885.000	Local 18.765280	673,392.07	36.980000	1,327,027.30	653,635.23	0.18
			Base 18.765280	673,392.07	36.980000	1,327,027.30	653,635.23	0.18
913259107	UNITIL CORP COMMON STOCK							
		9,587.000	Local 54.409300	521,621.96	52.970000	507,823.39	-13,798.57	0.07
			Base 54.409300	521,621.96	52.970000	507,823.39	-13,798.57	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
		148,771.000	Local 8.494353	1,263,713.32	10.590000	1,575,484.89	311,771.57	0.22
			Base 8.494353	1,263,713.32	10.590000	1,575,484.89	311,771.57	0.22

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913456109	UNIVERSAL CORP/VA COMMON STOCK							
		15,628.000	Local 47.733164	745,973.89	56.970000	890,327.16	144,353.27	0.12
			Base 47.733164	745,973.89	56.970000	890,327.16	144,353.27	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		8,794.000	Local 32.674113	287,336.15	48.500000	426,509.00	139,172.85	0.06
			Base 32.674113	287,336.15	48.500000	426,509.00	139,172.85	0.06
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		8,165.000	Local 57.284103	467,724.70	61.550000	502,555.75	34,831.05	0.07
			Base 57.284103	467,724.70	61.550000	502,555.75	34,831.05	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		18,103.000	Local 17.784002	321,943.79	13.880000	251,269.64	-70,674.15	0.03
			Base 17.784002	321,943.79	13.880000	251,269.64	-70,674.15	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		19,230.000	Local 18.952622	364,458.93	19.380000	372,677.40	8,218.47	0.05
			Base 18.952622	364,458.93	19.380000	372,677.40	8,218.47	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		20,082.000	Local 43.710515	877,794.57	37.520000	753,476.64	-124,317.93	0.10
			Base 43.710515	877,794.57	37.520000	753,476.64	-124,317.93	0.10
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		35,425.000	Local 17.629409	624,521.83	21.510000	761,991.75	137,469.92	0.10
			Base 17.629409	624,521.83	21.510000	761,991.75	137,469.92	0.10
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		24,481.000	Local 132.271091	3,238,128.59	207.439600	5,078,328.85	1,840,200.26	0.69
			Base 132.271091	3,238,128.59	207.439600	5,078,328.85	1,840,200.26	0.69
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		25,045.000	Local 27.452395	687,545.23	26.820000	671,706.90	-15,838.33	0.09
			Base 27.452395	687,545.23	26.820000	671,706.90	-15,838.33	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		81,560.000	Local 10.920679	890,690.61	14.140000	1,153,258.40	262,567.79	0.16
			Base 10.920679	890,690.61	14.140000	1,153,258.40	262,567.79	0.16

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01		31,980.000	Local	28.939783	925,494.26	24.040000	768,799.20	-156,695.06	0.10
				Base	28.939783	925,494.26	24.040000	768,799.20	-156,695.06	0.10
92335C106	VERA BRADLEY INC COMMON STOCK		14,127.000	Local	13.616331	192,357.91	12.390000	175,033.53	-17,324.38	0.02
				Base	13.616331	192,357.91	12.390000	175,033.53	-17,324.38	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01		31,524.000	Local	22.914373	722,352.71	35.410000	1,116,264.84	393,912.13	0.15
				Base	22.914373	722,352.71	35.410000	1,116,264.84	393,912.13	0.15
923454102	VERITIV CORP COMMON STOCK USD.01		7,797.000	Local	33.933455	264,579.15	61.420000	478,891.74	214,312.59	0.07
				Base	33.933455	264,579.15	61.420000	478,891.74	214,312.59	0.07
92346J108	VERICEL CORP COMMON STOCK		29,546.000	Local	53.655830	1,585,315.15	52.500000	1,551,165.00	-34,150.15	0.21
				Base	53.655830	1,585,315.15	52.500000	1,551,165.00	-34,150.15	0.21
92552R406	VIAD CORP COMMON STOCK USD1.5		13,046.000	Local	26.795405	349,572.86	49.850000	650,343.10	300,770.24	0.09
				Base	26.795405	349,572.86	49.850000	650,343.10	300,770.24	0.09
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001		145,706.000	Local	7.882982	1,148,597.72	17.660000	2,573,167.96	1,424,570.24	0.35
				Base	7.882982	1,148,597.72	17.660000	2,573,167.96	1,424,570.24	0.35
925815102	VICOR CORP COMMON STOCK USD.01		13,564.000	Local	26.911629	365,029.33	105.740000	1,434,257.36	1,069,228.03	0.20
				Base	26.911629	365,029.33	105.740000	1,434,257.36	1,069,228.03	0.20
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		4,583.000	Local	103.904999	476,196.61	277.770000	1,273,019.91	796,823.30	0.17
				Base	103.904999	476,196.61	277.770000	1,273,019.91	796,823.30	0.17
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01		36,800.000	Local	17.041814	627,138.76	46.280000	1,703,104.00	1,075,965.24	0.23
				Base	17.041814	627,138.76	46.280000	1,703,104.00	1,075,965.24	0.23

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
		150,592.000	Local 8.447974	1,272,197.29	14.410000	2,170,030.72	897,833.43	0.30
			Base 8.447974	1,272,197.29	14.410000	2,170,030.72	897,833.43	0.30
929236107	WD 40 CO COMMON STOCK USD.001							
		8,739.000	Local 88.755058	775,630.45	256.290000	2,239,718.31	1,464,087.86	0.31
			Base 88.755058	775,630.45	256.290000	2,239,718.31	1,464,087.86	0.31
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		30,291.000	Local 47.251619	1,431,298.80	46.590000	1,411,257.69	-20,041.11	0.19
			Base 47.251619	1,431,298.80	46.590000	1,411,257.69	-20,041.11	0.19
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		33,023.000	Local 12.896298	425,874.44	16.000000	528,368.00	102,493.56	0.07
			Base 12.896298	425,874.44	16.000000	528,368.00	102,493.56	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		18,816.000	Local 27.927008	525,474.58	104.380000	1,964,014.08	1,438,539.50	0.27
			Base 27.927008	525,474.58	104.380000	1,964,014.08	1,438,539.50	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		32,762.000	Local 18.165751	595,146.33	17.200000	563,506.40	-31,639.93	0.08
			Base 18.165751	595,146.33	17.200000	563,506.40	-31,639.93	0.08
939653101	WASHINGTON REIT REIT USD.01							
		54,386.000	Local 26.627706	1,448,174.44	23.000000	1,250,878.00	-197,296.44	0.17
			Base 26.627706	1,448,174.44	23.000000	1,250,878.00	-197,296.44	0.17
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		17,527.000	Local 51.661451	905,470.26	145.910000	2,557,364.57	1,651,894.31	0.35
			Base 51.661451	905,470.26	145.910000	2,557,364.57	1,651,894.31	0.35
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		17,126.000	Local 50.393414	863,037.61	58.030000	993,821.78	130,784.17	0.14
			Base 50.393414	863,037.61	58.030000	993,821.78	130,784.17	0.14
966084204	WHITESTONE REIT REIT USD.001							
		25,447.000	Local 11.979550	304,843.60	8.250000	209,937.75	-94,905.85	0.03
			Base 11.979550	304,843.60	8.250000	209,937.75	-94,905.85	0.03

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		21,400.000	Local 23.764187	508,553.60	67.960000	1,454,344.00	945,790.40	0.20
			Base 23.764187	508,553.60	67.960000	1,454,344.00	945,790.40	0.20
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		71,499.000	Local 7.350176	525,530.22	6.200000	443,293.80	-82,236.42	0.06
			Base 7.350176	525,530.22	6.200000	443,293.80	-82,236.42	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		52,768.000	Local 21.290042	1,123,432.95	33.640000	1,775,115.52	651,682.57	0.24
			Base 21.290042	1,123,432.95	33.640000	1,775,115.52	651,682.57	0.24
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,504.000	Local 70.928870	177,605.89	160.240000	401,240.96	223,635.07	0.05
			Base 70.928870	177,605.89	160.240000	401,240.96	223,635.07	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK							
		66,915.000	Local 23.272941	1,557,308.85	22.240000	1,488,189.60	-69,119.25	0.20
			Base 23.272941	1,557,308.85	22.240000	1,488,189.60	-69,119.25	0.20
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		72,525.000	Local 19.527552	1,416,235.72	18.730000	1,358,393.25	-57,842.47	0.19
			Base 19.527552	1,416,235.72	18.730000	1,358,393.25	-57,842.47	0.19
98401F105	XENCOR INC COMMON STOCK USD.01							
		37,105.000	Local 40.844112	1,515,520.79	34.490000	1,279,751.45	-235,769.34	0.17
			Base 40.844112	1,515,520.79	34.490000	1,279,751.45	-235,769.34	0.17
989817101	ZUMIEZ INC COMMON STOCK							
		13,453.000	Local 24.988226	336,166.60	48.990000	659,062.47	322,895.87	0.09
			Base 24.988226	336,166.60	48.990000	659,062.47	322,895.87	0.09
98986M103	ZYNEX INC COMMON STOCK USD.001							
		12,420.000	Local 22.808780	283,285.05	15.530000	192,882.60	-90,402.45	0.03
			Base 22.808780	283,285.05	15.530000	192,882.60	-90,402.45	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		48,064.000	Local 25.445700	1,223,022.12	47.480000	2,282,078.72	1,059,056.60	0.31
			Base 25.445700	1,223,022.12	47.480000	2,282,078.72	1,059,056.60	0.31

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		149,287.000	Local 7.568644	1,129,900.16	4.680000	698,663.16	-431,237.00	0.10
			Base 7.568644	1,129,900.16	4.680000	698,663.16	-431,237.00	0.10
G3323L100	FABRINET COMMON STOCK USD.01							
		23,505.000	Local 33.207417	780,540.34	95.870000	2,253,424.35	1,472,884.01	0.31
			Base 33.207417	780,540.34	95.870000	2,253,424.35	1,472,884.01	0.31
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		19,325.000	Local 33.633572	649,968.78	32.880000	635,406.00	-14,562.78	0.09
			Base 33.633572	649,968.78	32.880000	635,406.00	-14,562.78	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		17,894.000	Local 25.589752	457,903.02	53.800000	962,697.20	504,794.18	0.13
			Base 25.589752	457,903.02	53.800000	962,697.20	504,794.18	0.13
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		23,746.000	Local 35.777356	849,569.10	37.520000	890,949.92	41,380.82	0.12
			Base 35.777356	849,569.10	37.520000	890,949.92	41,380.82	0.12
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		4,157.000	Local 108.734215	452,008.13	114.240000	474,895.68	22,887.55	0.06
			Base 108.734215	452,008.13	114.240000	474,895.68	22,887.55	0.06
G6359F145	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26							
		1,686.000	Local 0.000000	0.00	10.000000	16,860.00	16,860.00	0.00
			Base 0.000000	0.00	10.000000	16,860.00	16,860.00	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		33,370.000	Local 16.163712	539,383.07	80.790000	2,695,962.30	2,156,579.23	0.37
			Base 16.163712	539,383.07	80.790000	2,695,962.30	2,156,579.23	0.37
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		48,399.000	Local 14.135536	684,145.81	10.070000	487,377.93	-196,767.88	0.07
			Base 14.135536	684,145.81	10.070000	487,377.93	-196,767.88	0.07
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		8,663.000	Local 28.479945	246,721.76	47.680000	413,051.84	166,330.08	0.06
			Base 28.479945	246,721.76	47.680000	413,051.84	166,330.08	0.06

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		24,692.000	Local 32.163811	794,188.82	59.840000	1,477,569.28	683,380.46	0.20
			Base 32.163811	794,188.82	59.840000	1,477,569.28	683,380.46	0.20
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		29,510.000	Local 17.720442	522,930.25	38.950000	1,149,414.50	626,484.25	0.16
			Base 17.720442	522,930.25	38.950000	1,149,414.50	626,484.25	0.16
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		17,281.000	Local 12.584528	217,473.22	14.120000	244,007.72	26,534.50	0.03
			Base 12.584528	217,473.22	14.120000	244,007.72	26,534.50	0.03
<b>US DOLLAR Total</b>								
		21,141,822.000	Local	453,425,479.80		725,148,407.28	271,722,927.48	98.97
			Base	453,425,479.80		725,148,407.28	271,722,927.48	98.97
<b>EQUITY Total</b>								
		21,141,822.000	Base	453,425,479.80		725,148,407.28	271,722,927.48	98.97

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		28,687,547.040	Base	460,975,034.87		732,697,902.61	271,722,867.74	100.00

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

0020A2VS8	AT&T INC				0.310000	26 Aug 2021		
	5,000,000.000	Local	99.951778	4,997,588.89	99.951778	4,997,588.89	0.00	0.20
		Base	99.951778	4,997,588.89	99.951778	4,997,588.89	0.00	0.20
0020A2WM0	AT&T INC				0.340000	21 Sep 2021		
	10,000,000.000	Local	99.922556	9,992,255.55	99.922556	9,992,255.55	0.00	0.40
		Base	99.922556	9,992,255.55	99.922556	9,992,255.55	0.00	0.40
0020A2ZG0	AT&T INC				0.295000	16 Dec 2021		
	10,000,000.000	Local	99.862333	9,986,233.33	99.757400	9,975,740.00	-10,493.33	0.40
		Base	99.862333	9,986,233.33	99.757400	9,975,740.00	-10,493.33	0.40
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
	63,294,575.900	Local	100.050266	63,326,391.29	100.050000	63,326,223.19	-168.10	2.55
		Base	100.050266	63,326,391.29	100.050000	63,326,223.19	-168.10	2.55
02665JU81	AMERICAN HONDA FINAN				0.240000	08 Jul 2021		
	4,000,000.000	Local	99.995333	3,999,813.33	99.995333	3,999,813.33	0.00	0.16
		Base	99.995333	3,999,813.33	99.995333	3,999,813.33	0.00	0.16
0347M2US3	ANGLESEA FDG PLC and ANG				0.150000	26 Jul 2021		
	10,000,000.000	Local	99.989583	9,998,958.33	99.989583	9,998,958.33	0.00	0.40
		Base	99.989583	9,998,958.33	99.989583	9,998,958.33	0.00	0.40
0347M2X19	ANGLESEA FDG PLC and ANG				0.100000	01 Oct 2021		
	10,000,000.000	Local	99.974444	9,997,444.44	99.974444	9,997,444.44	0.00	0.40
		Base	99.974444	9,997,444.44	99.974444	9,997,444.44	0.00	0.40
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	15,000,000.000	Local	99.986111	14,997,916.67	99.986111	14,997,916.67	0.00	0.60
		Base	99.986111	14,997,916.67	99.986111	14,997,916.67	0.00	0.60
15060XWM0	CEDAR SPRING CPTL CO				0.210000	21 Sep 2021		
	10,000,000.000	Local	99.952167	9,995,216.66	99.952167	9,995,216.66	0.00	0.40
		Base	99.952167	9,995,216.66	99.952167	9,995,216.66	0.00	0.40

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Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 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	
17177LX41	CIESCO LLC	15,000,000.000	Local	99.955139	14,993,270.83	99.915400	14,987,310.00	-5,960.83	0.60
			Base	99.955139	14,993,270.83	99.915400	14,987,310.00	-5,960.83	0.60
2546R2UG9	WALT DISNEY CO	15,000,000.000	Local	99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	0.60
			Base	99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	0.60
30229AYG8	EXXON MOBIL CORP	15,000,000.000	Local	99.954000	14,993,100.00	99.954000	14,993,100.00	0.00	0.60
			Base	99.954000	14,993,100.00	99.954000	14,993,100.00	0.00	0.60
36955DYA2	GEN DYNAMICS CORP	15,000,000.000	Local	99.930333	14,989,550.00	99.886000	14,982,900.00	-6,650.00	0.60
			Base	99.930333	14,989,550.00	99.886000	14,982,900.00	-6,650.00	0.60
40588LVT3	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.982583	14,997,387.50	99.982583	14,997,387.50	0.00	0.60
			Base	99.982583	14,997,387.50	99.982583	14,997,387.50	0.00	0.60
40588LY11	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.931667	9,993,166.67	99.955200	9,995,520.00	2,353.33	0.40
			Base	99.931667	9,993,166.67	99.955200	9,995,520.00	2,353.33	0.40
41282JXM8	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.888000	9,988,800.00	99.826700	9,982,670.00	-6,130.00	0.40
			Base	99.888000	9,988,800.00	99.826700	9,982,670.00	-6,130.00	0.40
52953AU78	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.997000	9,999,700.00	99.997000	9,999,700.00	0.00	0.40
			Base	99.997000	9,999,700.00	99.997000	9,999,700.00	0.00	0.40
52953AU78	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.996833	14,999,525.00	99.996833	14,999,525.00	0.00	0.60
			Base	99.996833	14,999,525.00	99.996833	14,999,525.00	0.00	0.60
59157TUU5	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.40
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.40

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62455AY84	MOUNTCLIFF	12,500,000.000	Local	99.942222	12,492,777.78	99.942222	08 Nov 2021	12,492,777.78	0.00	0.50
			Base	99.942222	12,492,777.78	99.942222		12,492,777.78	0.00	0.50
82124LU91	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.996667	14,999,500.00	99.996667	09 Jul 2021	14,999,500.00	0.00	0.60
			Base	99.996667	14,999,500.00	99.996667		14,999,500.00	0.00	0.60
8225X2U69	SHELL INTNL FNC B.V	5,000,000.000	Local	99.994444	4,999,722.22	99.994444	06 Jul 2021	4,999,722.22	0.00	0.20
			Base	99.994444	4,999,722.22	99.994444		4,999,722.22	0.00	0.20
85520LX75	STARBIRD FDG. CORP	15,000,000.000	Local	99.978222	14,996,733.34	99.978222	07 Oct 2021	14,996,733.34	0.00	0.60
			Base	99.978222	14,996,733.34	99.978222		14,996,733.34	0.00	0.60
91842JVT3	VW CR INC	15,000,000.000	Local	99.969917	14,995,487.50	99.969917	27 Aug 2021	14,995,487.50	0.00	0.60
			Base	99.969917	14,995,487.50	99.969917		14,995,487.50	0.00	0.60
92646KUT7	VICTORY RECEIVABLES	10,132,000.000	Local	99.987722	10,130,756.02	99.987722	27 Jul 2021	10,130,756.02	0.00	0.41
			Base	99.987722	10,130,756.02	99.987722		10,130,756.02	0.00	0.41
92646KV58	VICTORY RECEIVABLES	8,350,000.000	Local	99.984444	8,348,701.11	99.984444	05 Aug 2021	8,348,701.11	0.00	0.34
			Base	99.984444	8,348,701.11	99.984444		8,348,701.11	0.00	0.34
<b>US DOLLAR Total</b>		348,276,575.900	Local		348,206,758.96			348,179,710.03	-27,048.93	14.01
			Base		348,206,758.96			348,179,710.03	-27,048.93	14.01
<b>CASH EQUIVALENT Total</b>		348,276,575.900	Base		348,206,758.96			348,179,710.03	-27,048.93	14.01
<b>EQUITY</b>										
<b>US DOLLAR</b>								Exchange Rate:	1.000000	

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464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
		196,613.000	Local 127.400247	25,048,544.86	128.010000	25,168,430.13	119,885.27	1.01
			Base 127.400247	25,048,544.86	128.010000	25,168,430.13	119,885.27	1.01
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		65,200.000	Local 114.416401	7,459,949.32	115.330000	7,519,516.00	59,566.68	0.30
			Base 114.416401	7,459,949.32	115.330000	7,519,516.00	59,566.68	0.30
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		6,000,000.000	Local 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
			Base 1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
<b>US DOLLAR Total</b>		6,261,813.000	Local	38,508,494.18		38,687,946.13	179,451.95	1.56
			Base	38,508,494.18		38,687,946.13	179,451.95	1.56
<b>EQUITY Total</b>		6,261,813.000	Base	38,508,494.18		38,687,946.13	179,451.95	1.56
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
		7,500,000.000	Local 99.909180	7,493,188.50	100.210496	7,515,787.20	22,598.70	0.30
			Base 99.909180	7,493,188.50	100.210496	7,515,787.20	22,598.70	0.30
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.198484	10,225,255.27	114.230097	11,657,181.40	1,431,926.13	0.47
			Base 100.198484	10,225,255.27	114.230097	11,657,181.40	1,431,926.13	0.47
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	128.098490	12,889,270.06	2,840,588.12	0.52
			Base 99.867640	10,048,681.94	128.098490	12,889,270.06	2,840,588.12	0.52
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local 99.583242	9,958,324.22	95.523361	9,552,336.10	-405,988.12	0.38
			Base 99.583242	9,958,324.22	95.523361	9,552,336.10	-405,988.12	0.38

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020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.986808	9,998,680.79	98.995437	9,899,543.70	-99,137.09	0.40
		Base	99.986808	9,998,680.79	98.995437	9,899,543.70	-99,137.09	0.40
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	102.769036	5,138,451.82	107.509396	5,375,469.80	237,017.98	0.22
		Base	102.769036	5,138,451.82	107.509396	5,375,469.80	237,017.98	0.22
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.919100	9,991,909.97	99.057149	9,905,714.90	-86,195.07	0.40
		Base	99.919100	9,991,909.97	99.057149	9,905,714.90	-86,195.07	0.40
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	18,000,000.000	Local	99.986959	17,997,652.60	99.895079	17,981,114.22	-16,538.38	0.72
		Base	99.986959	17,997,652.60	99.895079	17,981,114.22	-16,538.38	0.72
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.860661	9,986,066.06	99.813000	9,981,300.00	-4,766.06	0.40
		Base	99.860661	9,986,066.06	99.813000	9,981,300.00	-4,766.06	0.40
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.795482	4,989,774.12	158.466432	7,923,321.60	2,933,547.48	0.32
		Base	99.795482	4,989,774.12	158.466432	7,923,321.60	2,933,547.48	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.788500	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.814701	10,081,470.10	81,470.10	0.41
		Base	100.000000	10,000,000.00	100.814701	10,081,470.10	81,470.10	0.41
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.392880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.506470	4,020,258.80	20,258.80	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.506470	4,020,258.80	20,258.80	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.953698	2,998,610.93	126.688458	3,800,653.74	802,042.81	0.15
		Base	99.953698	2,998,610.93	126.688458	3,800,653.74	802,042.81	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.733130	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.105315	10,010,531.50	10,531.50	0.40
		Base	100.000000	10,000,000.00	100.105315	10,010,531.50	10,531.50	0.40

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026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022			
		5,000,000.000	Local	101.299349	5,064,967.45	104.089303	5,204,465.15	139,497.70	0.21
			Base	101.299349	5,064,967.45	104.089303	5,204,465.15	139,497.70	0.21
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	97.916525	7,388,780.95	97.326189	7,344,234.22	-44,546.73	0.30
			Base	97.916525	7,388,780.95	97.326189	7,344,234.22	-44,546.73	0.30
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.927185	4,996,359.24	121.996292	6,099,814.60	1,103,455.36	0.25
			Base	99.927185	4,996,359.24	121.996292	6,099,814.60	1,103,455.36	0.25
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	0.22
			Base	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	0.22
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.997022	9,999,702.21	111.734359	11,173,435.90	1,173,733.69	0.45
			Base	99.997022	9,999,702.21	111.734359	11,173,435.90	1,173,733.69	0.45
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	99.612902	14,941,935.30	-58,064.70	0.60
			Base	100.000000	15,000,000.00	99.612902	14,941,935.30	-58,064.70	0.60
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local	101.123028	5,056,151.42	103.626000	5,181,300.00	125,148.58	0.21
			Base	101.123028	5,056,151.42	103.626000	5,181,300.00	125,148.58	0.21
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	101.733191	5,086,659.53	109.569196	5,478,459.80	391,800.27	0.22
			Base	101.733191	5,086,659.53	109.569196	5,478,459.80	391,800.27	0.22
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local	99.945518	14,991,827.72	103.546745	15,532,011.75	540,184.03	0.62
			Base	99.945518	14,991,827.72	103.546745	15,532,011.75	540,184.03	0.62
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.986192	14,997,928.74	102.256510	15,338,476.50	340,547.76	0.62
			Base	99.986192	14,997,928.74	102.256510	15,338,476.50	340,547.76	0.62

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084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
	3,000,000.000	Local	99.957038	2,998,711.13	109.362691	3,280,880.73	282,169.60		0.13
		Base	99.957038	2,998,711.13	109.362691	3,280,880.73	282,169.60		0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
	10,000,000.000	Local	99.931400	9,993,140.04	104.733492	10,473,349.20	480,209.16		0.42
		Base	99.931400	9,993,140.04	104.733492	10,473,349.20	480,209.16		0.42
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	115.438241	34,631,472.30	4,631,472.30		1.39
		Base	100.000000	30,000,000.00	115.438241	34,631,472.30	4,631,472.30		1.39
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
	5,000,000.000	Local	116.634295	5,831,714.76	128.891531	6,444,576.55	612,861.79		0.26
		Base	116.634295	5,831,714.76	128.891531	6,444,576.55	612,861.79		0.26
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	134.756472	6,737,823.60	1,737,823.60		0.27
		Base	100.000000	5,000,000.00	134.756472	6,737,823.60	1,737,823.60		0.27
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
	14,840,055.110	Local	95.373115	14,153,422.76	95.483190	14,169,758.02	16,335.26		0.57
Original Face:	15,000,000.000	Base	95.373115	14,153,422.76	95.483190	14,169,758.02	16,335.26		0.57
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047			
	3,300,000.000	Local	102.147099	3,370,854.28	107.689690	3,553,759.77	182,905.49		0.14
Original Face:	3,300,000.000	Base	102.147099	3,370,854.28	107.689690	3,553,759.77	182,905.49		0.14
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045			
	0.010	Local	-87,200.000000	-8.72	103.184170	0.01	8.73		0.00
		Base	-87,200.000000	-8.72	103.184170	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		0.40
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00		0.40
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.335500	30 Jan 2023			
	10,000,000.000	Local	100.000000	10,000,000.00	100.559258	10,055,925.80	55,925.80		0.40
		Base	100.000000	10,000,000.00	100.559258	10,055,925.80	55,925.80		0.40

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14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
		561,221.410	Local 100.000000	561,221.41	100.000180	561,222.42	1.01	0.02
Original Face:		7,000,000.000	Base 100.000000	561,221.41	100.000180	561,222.42	1.01	0.02
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.985538	2,999,566.13	101.586258	3,047,587.74	48,021.61	0.12
			Base 99.985538	2,999,566.13	101.586258	3,047,587.74	48,021.61	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.617589	2,988,527.68	110.631854	3,318,955.62	330,427.94	0.13
			Base 99.617589	2,988,527.68	110.631854	3,318,955.62	330,427.94	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.962325	14,994,348.81	100.555000	15,083,250.00	88,901.19	0.61
			Base 99.962325	14,994,348.81	100.555000	15,083,250.00	88,901.19	0.61
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		20,000,000.000	Local 100.262507	20,052,501.43	100.115625	20,023,125.00	-29,376.43	0.81
			Base 100.262507	20,052,501.43	100.115625	20,023,125.00	-29,376.43	0.81
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.658500	03 Mar 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.321189	4,012,847.56	12,847.56	0.16
			Base 100.000000	4,000,000.00	100.321189	4,012,847.56	12,847.56	0.16
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	108.469719	10,846,971.90	846,971.90	0.44
			Base 100.000000	10,000,000.00	108.469719	10,846,971.90	846,971.90	0.44
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	103.892592	2,077,851.84	77,851.84	0.08
			Base 100.000000	2,000,000.00	103.892592	2,077,851.84	77,851.84	0.08
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35				2.350000	02 Aug 2021		
		6,806,000.000	Local 100.177594	6,818,087.02	100.175400	6,817,937.72	-149.30	0.27
			Base 100.177594	6,818,087.02	100.175400	6,817,937.72	-149.30	0.27
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
		10,000,000.000	Local 108.157315	10,815,731.51	109.568591	10,956,859.10	141,127.59	0.44
			Base 108.157315	10,815,731.51	109.568591	10,956,859.10	141,127.59	0.44

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
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200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.413319	5,120,665.93	107.078530	5,353,926.50	233,260.57	0.22
Original Face:		5,000,000.000	Base 102.413319	5,120,665.93	107.078530	5,353,926.50	233,260.57	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.787573	9,978,757.27	139.859780	13,985,978.00	4,007,220.73	0.56
			Base 99.787573	9,978,757.27	139.859780	13,985,978.00	4,007,220.73	0.56
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 101.452176	8,514,881.14	105.421961	8,848,065.19	333,184.05	0.36
			Base 101.452176	8,514,881.14	105.421961	8,848,065.19	333,184.05	0.36
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
		5,000,000.000	Local 99.958121	4,997,906.04	100.749684	5,037,484.20	39,578.16	0.20
			Base 99.958121	4,997,906.04	100.749684	5,037,484.20	39,578.16	0.20
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.717742	12,963,306.52	101.073531	13,139,559.03	176,252.51	0.53
			Base 99.717742	12,963,306.52	101.073531	13,139,559.03	176,252.51	0.53
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.055500	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.966370	15,144,955.50	144,955.50	0.61
			Base 100.000000	15,000,000.00	100.966370	15,144,955.50	144,955.50	0.61
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	105.498772	5,274,938.60	274,938.60	0.21
			Base 100.000000	5,000,000.00	105.498772	5,274,938.60	274,938.60	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		37,837.200	Local 100.129661	37,886.26	114.315044	43,253.61	5,367.35	0.00
Original Face:		5,000,000.000	Base 100.129661	37,886.26	114.315044	43,253.61	5,367.35	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		2,145,417.100	Local 91.792358	1,969,328.94	103.562958	2,221,857.41	252,528.47	0.09
Original Face:		10,000,000.000	Base 91.792358	1,969,328.94	103.562958	2,221,857.41	252,528.47	0.09
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		366,654.790	Local 101.663884	372,755.50	106.844701	391,751.21	18,995.71	0.02
Original Face:		5,085,000.000	Base 101.663884	372,755.50	106.844701	391,751.21	18,995.71	0.02

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		1,580,711.750	Local 102.564903	1,621,255.48	106.566537	1,684,509.77	63,254.29	0.07
Original Face:		5,000,000.000	Base 102.564903	1,621,255.48	106.566537	1,684,509.77	63,254.29	0.07
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		1,471,718.700	Local 106.651644	1,569,612.19	108.630436	1,598,734.44	29,122.25	0.06
Original Face:		5,000,000.000	Base 106.651644	1,569,612.19	108.630436	1,598,734.44	29,122.25	0.06
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		2,075,950.100	Local 102.789335	2,133,855.30	106.175547	2,204,151.37	70,296.07	0.09
Original Face:		7,000,000.000	Base 102.789335	2,133,855.30	106.175547	2,204,151.37	70,296.07	0.09
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		1,465,229.450	Local 100.806857	1,477,051.75	105.345073	1,543,547.03	66,495.28	0.06
Original Face:		3,550,000.000	Base 100.806857	1,477,051.75	105.345073	1,543,547.03	66,495.28	0.06
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		1,560,800.300	Local 102.849394	1,605,273.65	107.227955	1,673,614.24	68,340.59	0.07
Original Face:		5,000,000.000	Base 102.849394	1,605,273.65	107.227955	1,673,614.24	68,340.59	0.07
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		815,366.130	Local 104.074156	848,585.42	116.320621	948,438.95	99,853.53	0.04
Original Face:		10,300,000.000	Base 104.074156	848,585.42	116.320621	948,438.95	99,853.53	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		449,695.450	Local 99.682641	448,268.30	113.794253	511,727.58	63,459.28	0.02
Original Face:		14,598,876.000	Base 99.682641	448,268.30	113.794253	511,727.58	63,459.28	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		460,031.630	Local 99.674729	458,535.28	114.539321	526,917.11	68,381.83	0.02
Original Face:		11,774,977.000	Base 99.674729	458,535.28	114.539321	526,917.11	68,381.83	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		195,110.080	Local 99.625155	194,378.72	112.322627	219,152.77	24,774.05	0.01
Original Face:		3,598,890.000	Base 99.625155	194,378.72	112.322627	219,152.77	24,774.05	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		118,453.100	Local 99.699544	118,097.20	114.044888	135,089.71	16,992.51	0.01
Original Face:		6,241,535.000	Base 99.699544	118,097.20	114.044888	135,089.71	16,992.51	0.01

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		148,725.550	Local 100.191171	149,009.87	114.018996	169,575.38	20,565.51	0.01
Original Face:		5,000,000.000	Base 100.191171	149,009.87	114.018996	169,575.38	20,565.51	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		194,284.900	Local 100.728904	195,701.05	114.676417	222,798.96	27,097.91	0.01
Original Face:		5,000,000.000	Base 100.728904	195,701.05	114.676417	222,798.96	27,097.91	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		187,246.800	Local 100.495378	188,174.38	116.004861	217,215.39	29,041.01	0.01
Original Face:		5,000,000.000	Base 100.495378	188,174.38	116.004861	217,215.39	29,041.01	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.517000	01 Jan 2037		
		506,544.120	Local 103.158975	522,545.72	106.414304	539,035.40	16,489.68	0.02
Original Face:		6,000,000.000	Base 103.158975	522,545.72	106.414304	539,035.40	16,489.68	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.254000	01 Oct 2036		
		489,917.050	Local 103.107308	505,140.28	105.863063	518,641.20	13,500.92	0.02
Original Face:		5,000,000.000	Base 103.107308	505,140.28	105.863063	518,641.20	13,500.92	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		2,123,567.490	Local 99.940488	2,122,303.71	105.571595	2,241,884.07	119,580.36	0.09
Original Face:		8,208,821.000	Base 99.940488	2,122,303.71	105.571595	2,241,884.07	119,580.36	0.09
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125				0.125000	17 Mar 2023		
		20,000,000.000	Local 99.905844	19,981,168.72	99.821895	19,964,379.00	-16,789.72	0.80
			Base 99.905844	19,981,168.72	99.821895	19,964,379.00	-16,789.72	0.80
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		1,716,767.750	Local 103.348767	1,774,258.30	107.388146	1,843,605.06	69,346.76	0.07
Original Face:		5,000,000.000	Base 103.348767	1,774,258.30	107.388146	1,843,605.06	69,346.76	0.07
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,130,852.740	Local 109.670063	2,336,907.55	111.232086	2,370,191.95	33,284.40	0.10
Original Face:		7,231,153.000	Base 109.670063	2,336,907.55	111.232086	2,370,191.95	33,284.40	0.10
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		2,696,480.740	Local 99.978635	2,695,904.65	105.338486	2,840,431.99	144,527.34	0.11
Original Face:		8,000,000.000	Base 99.978635	2,695,904.65	105.338486	2,840,431.99	144,527.34	0.11

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3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
	1,651,128.840	Local		103.060558	1,701,662.60	107.199373	1,769,999.76	68,337.16	0.07
Original Face:	6,000,000.000	Base		103.060558	1,701,662.60	107.199373	1,769,999.76	68,337.16	0.07
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
	2,067,279.200	Local		100.426461	2,076,095.33	105.346267	2,177,801.47	101,706.14	0.09
Original Face:	5,000,000.000	Base		100.426461	2,076,095.33	105.346267	2,177,801.47	101,706.14	0.09
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
	5,000,000.000	Local		106.902600	5,345,130.00	118.008192	5,900,409.60	555,279.60	0.24
		Base		106.902600	5,345,130.00	118.008192	5,900,409.60	555,279.60	0.24
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
	5,000,000.000	Local		106.286307	5,314,315.34	114.479411	5,723,970.55	409,655.21	0.23
		Base		106.286307	5,314,315.34	114.479411	5,723,970.55	409,655.21	0.23
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
	4,240,000.000	Local		115.807204	4,910,225.44	111.568485	4,730,503.76	-179,721.68	0.19
		Base		115.807204	4,910,225.44	111.568485	4,730,503.76	-179,721.68	0.19
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125					0.125000	10 May 2023		
	7,000,000.000	Local		99.881118	6,991,678.25	99.811795	6,986,825.65	-4,852.60	0.28
		Base		99.881118	6,991,678.25	99.811795	6,986,825.65	-4,852.60	0.28
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	5,000,000.000	Local		135.058621	6,752,931.05	144.821036	7,241,051.80	488,120.75	0.29
		Base		135.058621	6,752,931.05	144.821036	7,241,051.80	488,120.75	0.29
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
	5,000,000.000	Local		99.687413	4,984,370.67	98.912871	4,945,643.55	-38,727.12	0.20
		Base		99.687413	4,984,370.67	98.912871	4,945,643.55	-38,727.12	0.20
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.635444	25 Mar 2052		
	346,629.580	Local		108.518895	376,158.59	116.509780	403,857.36	27,698.77	0.02
Original Face:	4,261,779.000	Base		108.518895	376,158.59	116.509780	403,857.36	27,698.77	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
	932,966.230	Local		100.310646	935,864.45	100.912950	941,483.75	5,619.30	0.04
Original Face:	5,000,000.000	Base		100.310646	935,864.45	100.912950	941,483.75	5,619.30	0.04

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3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	827,982.200	Local	103.443748	856,495.82	105.017800	869,528.69	13,032.87	0.03
Original Face:	5,000,000.000	Base	103.443748	856,495.82	105.017800	869,528.69	13,032.87	0.03
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	404,026.920	Local	106.627935	430,805.56	100.038020	404,180.53	-26,625.03	0.02
Original Face:	5,469,245.000	Base	106.627935	430,805.56	100.038020	404,180.53	-26,625.03	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	5,972,423.100	Local	98.400711	5,876,906.79	105.391110	6,294,403.00	417,496.21	0.25
Original Face:	30,000,000.000	Base	98.400711	5,876,906.79	105.391110	6,294,403.00	417,496.21	0.25
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,012,980.200	Local	101.361338	1,026,770.28	102.818860	1,041,534.69	14,764.41	0.04
Original Face:	5,000,000.000	Base	101.361338	1,026,770.28	102.818860	1,041,534.69	14,764.41	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,423,794.240	Local	99.929592	1,422,791.78	104.028920	1,481,157.77	58,365.99	0.06
Original Face:	6,000,000.000	Base	99.929592	1,422,791.78	104.028920	1,481,157.77	58,365.99	0.06
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,271,675.970	Local	99.349628	1,263,405.35	103.878930	1,321,003.39	57,598.04	0.05
Original Face:	5,000,000.000	Base	99.349628	1,263,405.35	103.878930	1,321,003.39	57,598.04	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,009,809.180	Local	100.780445	1,017,690.19	107.374430	1,084,276.85	66,586.66	0.04
Original Face:	6,000,000.000	Base	100.780445	1,017,690.19	107.374430	1,084,276.85	66,586.66	0.04
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	231,589.590	Local	101.947177	236,099.05	101.647790	235,405.70	-693.35	0.01
Original Face:	2,500,000.000	Base	101.947177	236,099.05	101.647790	235,405.70	-693.35	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.441500	25 Apr 2038		
	1,181,473.400	Local	99.869871	1,179,935.96	100.729750	1,190,095.20	10,159.24	0.05
Original Face:	5,000,000.000	Base	99.869871	1,179,935.96	100.729750	1,190,095.20	10,159.24	0.05
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.244993	1,533,674.89	101.212460	1,518,186.90	-15,487.99	0.06
Original Face:	1,500,000.000	Base	102.244993	1,533,674.89	101.212460	1,518,186.90	-15,487.99	0.06

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		757,115.850	Local	105.518132	798,894.50	106.357830	805,251.99	6,357.49	0.03
Original Face:		5,000,000.000	Base	105.518132	798,894.50	106.357830	805,251.99	6,357.49	0.03
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		845,460.460	Local	102.278329	864,722.83	103.789560	877,499.69	12,776.86	0.04
Original Face:		1,750,000.000	Base	102.278329	864,722.83	103.789560	877,499.69	12,776.86	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		3,651,802.000	Local	94.581104	3,453,914.66	102.889610	3,757,324.84	303,410.18	0.15
Original Face:		3,651,802.000	Base	94.581104	3,453,914.66	102.889610	3,757,324.84	303,410.18	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		938,359.280	Local	101.657955	953,916.85	104.178210	977,565.90	23,649.05	0.04
Original Face:		8,500,000.000	Base	101.657955	953,916.85	104.178210	977,565.90	23,649.05	0.04
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		577,614.600	Local	102.538724	592,278.64	101.938180	588,809.81	-3,468.83	0.02
Original Face:		5,000,000.000	Base	102.538724	592,278.64	101.938180	588,809.81	-3,468.83	0.02
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037			
		221,564.560	Local	104.746617	232,081.38	100.817760	223,376.43	-8,704.95	0.01
Original Face:		5,000,000.000	Base	104.746617	232,081.38	100.817760	223,376.43	-8,704.95	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		947,671.370	Local	102.086493	967,444.47	103.780990	983,502.73	16,058.26	0.04
Original Face:		5,000,000.000	Base	102.086493	967,444.47	103.780990	983,502.73	16,058.26	0.04
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025			
		2,751,799.810	Local	103.626701	2,851,599.36	100.407720	2,763,019.45	-88,579.91	0.11
Original Face:		8,346,000.000	Base	103.626701	2,851,599.36	100.407720	2,763,019.45	-88,579.91	0.11
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
		934,291.650	Local	101.683767	950,022.94	104.087130	972,477.36	22,454.42	0.04
Original Face:		5,000,000.000	Base	101.683767	950,022.94	104.087130	972,477.36	22,454.42	0.04
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
		1,195,011.120	Local	101.966511	1,218,511.15	103.762340	1,239,971.50	21,460.35	0.05
Original Face:		6,000,000.000	Base	101.966511	1,218,511.15	103.762340	1,239,971.50	21,460.35	0.05

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STATE OF ARIZONA

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3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029			
		5,291,434.240	Local	102.624527	5,430,309.35	103.531050	5,478,277.43	47,968.08	0.22
Original Face:		9,284,523.000	Base	102.624527	5,430,309.35	103.531050	5,478,277.43	47,968.08	0.22
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
		1,059,410.460	Local	84.926708	899,722.43	100.000000	1,059,410.46	159,688.03	0.04
Original Face:		6,000,000.000	Base	84.926708	899,722.43	100.000000	1,059,410.46	159,688.03	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
		10,692,273.000	Local	101.957662	10,901,591.55	104.695850	11,194,366.10	292,774.55	0.45
Original Face:		10,692,273.000	Base	101.957662	10,901,591.55	104.695850	11,194,366.10	292,774.55	0.45
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
		592,486.500	Local	101.978543	604,209.10	102.859330	609,427.64	5,218.54	0.02
Original Face:		15,000,000.000	Base	101.978543	604,209.10	102.859330	609,427.64	5,218.54	0.02
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
		2,107,267.140	Local	104.604050	2,204,286.77	102.593330	2,161,915.53	-42,371.24	0.09
Original Face:		11,000,000.000	Base	104.604050	2,204,286.77	102.593330	2,161,915.53	-42,371.24	0.09
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026			
		1,108,965.450	Local	102.395342	1,135,528.97	102.096470	1,132,214.58	-3,314.39	0.05
Original Face:		2,304,044.000	Base	102.395342	1,135,528.97	102.096470	1,132,214.58	-3,314.39	0.05
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
		1,921,146.060	Local	107.159128	2,058,683.37	104.673790	2,010,936.39	-47,746.98	0.08
Original Face:		4,600,000.000	Base	107.159128	2,058,683.37	104.673790	2,010,936.39	-47,746.98	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
		4,023,611.700	Local	102.906798	4,140,569.97	103.460670	4,162,855.62	22,285.65	0.17
Original Face:		6,976,000.000	Base	102.906798	4,140,569.97	103.460670	4,162,855.62	22,285.65	0.17
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
		2,492,613.520	Local	100.891389	2,514,832.40	103.626570	2,583,009.89	68,177.49	0.10
Original Face:		6,000,000.000	Base	100.891389	2,514,832.40	103.626570	2,583,009.89	68,177.49	0.10
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		2,311,103.160	Local	101.249974	2,339,991.36	104.903660	2,424,431.80	84,440.44	0.10
Original Face:		6,000,000.000	Base	101.249974	2,339,991.36	104.903660	2,424,431.80	84,440.44	0.10

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3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
		3,851,838.600	Local	99.108059	3,817,482.48	105.060080	4,046,744.71	229,262.23	0.16
Original Face:		10,000,000.000	Base	99.108059	3,817,482.48	105.060080	4,046,744.71	229,262.23	0.16
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		1,925,919.300	Local	99.869788	1,923,411.52	105.060080	2,023,372.36	99,960.84	0.08
Original Face:		5,000,000.000	Base	99.869788	1,923,411.52	105.060080	2,023,372.36	99,960.84	0.08
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031			
		2,827,523.330	Local	102.766663	2,905,751.36	100.208780	2,833,426.63	-72,324.73	0.11
Original Face:		10,000,000.000	Base	102.766663	2,905,751.36	100.208780	2,833,426.63	-72,324.73	0.11
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		121,796.800	Local	101.475318	123,593.69	100.063600	121,874.26	-1,719.43	0.00
Original Face:		5,000,000.000	Base	101.475318	123,593.69	100.063600	121,874.26	-1,719.43	0.00
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		121,796.800	Local	101.697442	123,864.23	100.063600	121,874.26	-1,989.97	0.00
Original Face:		5,000,000.000	Base	101.697442	123,864.23	100.063600	121,874.26	-1,989.97	0.00
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,429,398.050	Local	102.570555	4,543,258.16	101.439960	4,493,179.61	-50,078.55	0.18
Original Face:		5,000,000.000	Base	102.570555	4,543,258.16	101.439960	4,493,179.61	-50,078.55	0.18
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
		815,807.750	Local	101.654531	829,305.54	100.644020	821,061.72	-8,243.82	0.03
Original Face:		5,000,000.000	Base	101.654531	829,305.54	100.644020	821,061.72	-8,243.82	0.03
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042			
		542,500.630	Local	101.867863	552,633.80	100.268830	543,959.03	-8,674.77	0.02
Original Face:		5,000,000.000	Base	101.867863	552,633.80	100.268830	543,959.03	-8,674.77	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		4,707,551.100	Local	104.655740	4,926,722.42	103.488860	4,871,790.97	-54,931.45	0.20
Original Face:		5,000,000.000	Base	104.655740	4,926,722.42	103.488860	4,871,790.97	-54,931.45	0.20
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		6,590,363.010	Local	104.997197	6,919,696.41	103.996610	6,853,754.12	-65,942.29	0.28
Original Face:		7,000,000.000	Base	104.997197	6,919,696.41	103.996610	6,853,754.12	-65,942.29	0.28

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3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	4,879,274.700	Local	100.431539	4,900,330.67	100.464220	4,901,925.27	1,594.60	0.20
Original Face:	5,000,000.000	Base	100.431539	4,900,330.67	100.464220	4,901,925.27	1,594.60	0.20
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	162,432.020	Local	99.884253	162,244.01	114.252541	185,582.71	23,338.70	0.01
Original Face:	6,625,000.000	Base	99.884253	162,244.01	114.252541	185,582.71	23,338.70	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	167,802.180	Local	99.945054	167,709.98	115.718280	194,177.80	26,467.82	0.01
Original Face:	6,000,000.000	Base	99.945054	167,709.98	115.718280	194,177.80	26,467.82	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	429,703.230	Local	103.772476	445,913.68	106.585780	458,002.54	12,088.86	0.02
Original Face:	7,703,000.000	Base	103.772476	445,913.68	106.585780	458,002.54	12,088.86	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	738,199.300	Local	102.838502	759,153.10	109.282430	806,722.13	47,569.03	0.03
Original Face:	10,000,000.000	Base	102.838502	759,153.10	109.282430	806,722.13	47,569.03	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,418,737.840	Local	102.368560	1,452,341.50	105.062860	1,490,566.55	38,225.05	0.06
Original Face:	13,000,000.000	Base	102.368560	1,452,341.50	105.062860	1,490,566.55	38,225.05	0.06
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	306,671.760	Local	100.573877	308,431.68	103.599600	317,710.72	9,279.04	0.01
Original Face:	3,000,000.000	Base	100.573877	308,431.68	103.599600	317,710.72	9,279.04	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	808,822.380	Local	102.851913	831,889.29	104.370450	844,171.56	12,282.27	0.03
Original Face:	12,500,000.000	Base	102.851913	831,889.29	104.370450	844,171.56	12,282.27	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	786,162.700	Local	106.107209	834,175.30	107.452620	844,752.42	10,577.12	0.03
Original Face:	5,000,000.000	Base	106.107209	834,175.30	107.452620	844,752.42	10,577.12	0.03
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,078,657.360	Local	102.504763	3,155,770.42	104.657030	3,222,031.36	66,260.94	0.13
Original Face:	8,000,000.000	Base	102.504763	3,155,770.42	104.657030	3,222,031.36	66,260.94	0.13

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3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,209,423.560	Local	102.055478	1,234,282.99	104.235990	1,260,654.62	26,371.63	0.05
Original Face:	5,000,000.000	Base	102.055478	1,234,282.99	104.235990	1,260,654.62	26,371.63	0.05
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	450,090.100	Local	103.515110	465,911.26	101.924240	458,750.91	-7,160.35	0.02
Original Face:	5,000,000.000	Base	103.515110	465,911.26	101.924240	458,750.91	-7,160.35	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,214,945.600	Local	100.687427	1,223,297.47	104.816160	1,273,459.32	50,161.85	0.05
Original Face:	5,000,000.000	Base	100.687427	1,223,297.47	104.816160	1,273,459.32	50,161.85	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,368,431.150	Local	103.182533	1,411,981.92	106.408590	1,456,128.29	44,146.37	0.06
Original Face:	5,000,000.000	Base	103.182533	1,411,981.92	106.408590	1,456,128.29	44,146.37	0.06
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.468905	6,309,447.24	103.593050	6,505,643.54	196,196.30	0.26
Original Face:	6,280,000.000	Base	100.468905	6,309,447.24	103.593050	6,505,643.54	196,196.30	0.26
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	679,228.500	Local	102.810841	698,320.53	100.587850	683,221.34	-15,099.19	0.03
Original Face:	3,000,000.000	Base	102.810841	698,320.53	100.587850	683,221.34	-15,099.19	0.03
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,281,883.700	Local	104.311675	1,337,154.36	105.051790	1,346,641.77	9,487.41	0.05
Original Face:	5,000,000.000	Base	104.311675	1,337,154.36	105.051790	1,346,641.77	9,487.41	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	165,507.080	Local	100.775441	166,790.49	101.946670	168,728.96	1,938.47	0.01
Original Face:	1,000,000.000	Base	100.775441	166,790.49	101.946670	168,728.96	1,938.47	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	607,149.800	Local	100.959256	612,973.92	102.462530	622,101.05	9,127.13	0.03
Original Face:	5,000,000.000	Base	100.959256	612,973.92	102.462530	622,101.05	9,127.13	0.03
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	808,437.310	Local	101.865537	823,519.01	101.445850	820,126.10	-3,392.91	0.03
Original Face:	7,500,000.000	Base	101.865537	823,519.01	101.445850	820,126.10	-3,392.91	0.03

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3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,956,213.100	Local	102.428302	3,027,998.89	106.305100	3,142,605.29	114,606.40	0.13
Original Face:	10,000,000.000	Base	102.428302	3,027,998.89	106.305100	3,142,605.29	114,606.40	0.13
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,025,864.950	Local	101.518246	1,041,440.10	103.929560	1,066,176.93	24,736.83	0.04
Original Face:	5,000,000.000	Base	101.518246	1,041,440.10	103.929560	1,066,176.93	24,736.83	0.04
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	492,181.590	Local	101.858292	501,327.76	101.207640	498,125.37	-3,202.39	0.02
Original Face:	5,000,000.000	Base	101.858292	501,327.76	101.207640	498,125.37	-3,202.39	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.965903	1,766,518.61	107.656320	1,921,640.55	155,121.94	0.08
Original Face:	1,784,977.000	Base	98.965903	1,766,518.61	107.656320	1,921,640.55	155,121.94	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	399,581.800	Local	101.353407	404,989.77	100.298250	400,773.55	-4,216.22	0.02
Original Face:	10,000,000.000	Base	101.353407	404,989.77	100.298250	400,773.55	-4,216.22	0.02
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,194,042.780	Local	101.370127	2,224,103.96	103.407710	2,268,809.40	44,705.44	0.09
Original Face:	5,183,921.000	Base	101.370127	2,224,103.96	103.407710	2,268,809.40	44,705.44	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	848,057.100	Local	100.998869	856,528.08	103.631170	878,851.49	22,323.41	0.04
Original Face:	5,000,000.000	Base	100.998869	856,528.08	103.631170	878,851.49	22,323.41	0.04
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	1,636,205.440	Local	102.268406	1,673,321.23	101.287980	1,657,279.44	-16,041.79	0.07
Original Face:	14,550,000.000	Base	102.268406	1,673,321.23	101.287980	1,657,279.44	-16,041.79	0.07
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	604,234.800	Local	102.439489	618,975.04	100.472550	607,090.11	-11,884.93	0.02
Original Face:	10,000,000.000	Base	102.439489	618,975.04	100.472550	607,090.11	-11,884.93	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,679,704.800	Local	102.936807	1,729,034.49	102.961400	1,729,447.58	413.09	0.07
Original Face:	3,000,000.000	Base	102.936807	1,729,034.49	102.961400	1,729,447.58	413.09	0.07

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3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	636,703.100	Local	102.792203	654,481.14	101.598360	646,879.91	-7,601.23	0.03
Original Face:	5,000,000.000	Base	102.792203	654,481.14	101.598360	646,879.91	-7,601.23	0.03
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,305,183.610	Local	102.506830	1,337,902.35	103.917000	1,356,307.65	18,405.30	0.05
Original Face:	2,579,263.000	Base	102.506830	1,337,902.35	103.917000	1,356,307.65	18,405.30	0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	661,606.950	Local	102.114270	675,595.11	101.825690	673,685.84	-1,909.27	0.03
Original Face:	5,000,000.000	Base	102.114270	675,595.11	101.825690	673,685.84	-1,909.27	0.03
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	881,916.100	Local	102.731493	906,005.58	102.243700	901,703.65	-4,301.93	0.04
Original Face:	5,000,000.000	Base	102.731493	906,005.58	102.243700	901,703.65	-4,301.93	0.04
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	723,079.600	Local	101.799253	736,089.63	101.276110	732,306.89	-3,782.74	0.03
Original Face:	5,000,000.000	Base	101.799253	736,089.63	101.276110	732,306.89	-3,782.74	0.03
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	171,552.020	Local	103.525852	177,600.69	100.260980	171,999.74	-5,600.95	0.01
Original Face:	6,000,000.000	Base	103.525852	177,600.69	100.260980	171,999.74	-5,600.95	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	591,037.160	Local	99.847351	590,134.95	101.239290	598,361.82	8,226.87	0.02
Original Face:	3,650,000.000	Base	99.847351	590,134.95	101.239290	598,361.82	8,226.87	0.02
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	146,370.920	Local	102.901403	150,617.73	100.109470	146,531.15	-4,086.58	0.01
Original Face:	5,000,000.000	Base	102.901403	150,617.73	100.109470	146,531.15	-4,086.58	0.01
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.968783	1,999,375.65	101.229631	2,024,592.62	25,216.97	0.08
		Base	99.968783	1,999,375.65	101.229631	2,024,592.62	25,216.97	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.745041	9,974,504.11	98.474355	9,847,435.50	-127,068.61	0.40
		Base	99.745041	9,974,504.11	98.474355	9,847,435.50	-127,068.61	0.40

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3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028			
		756,604.480	Local	101.785181	770,111.24	101.088920	764,843.30	-5,267.94	0.03
Original Face:		1,104,000.000	Base	101.785181	770,111.24	101.088920	764,843.30	-5,267.94	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
		970,919.460	Local	103.150222	1,001,505.58	102.028050	990,610.19	-10,895.39	0.04
Original Face:		5,000,000.000	Base	103.150222	1,001,505.58	102.028050	990,610.19	-10,895.39	0.04
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029			
		2,041,179.710	Local	102.652298	2,095,317.87	100.191050	2,045,079.38	-50,238.49	0.08
Original Face:		6,000,000.000	Base	102.652298	2,095,317.87	100.191050	2,045,079.38	-50,238.49	0.08
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029			
		6,894,608.570	Local	103.643318	7,145,801.08	102.717240	7,081,951.63	-63,849.45	0.28
Original Face:		9,629,000.000	Base	103.643318	7,145,801.08	102.717240	7,081,951.63	-63,849.45	0.28
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
		3,000,233.000	Local	100.605479	3,018,398.77	105.008860	3,150,510.47	132,111.70	0.13
Original Face:		5,000,000.000	Base	100.605479	3,018,398.77	105.008860	3,150,510.47	132,111.70	0.13
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
		4,622,129.160	Local	99.455290	4,596,951.96	105.594450	4,880,711.86	283,759.90	0.20
Original Face:		6,000,000.000	Base	99.455290	4,596,951.96	105.594450	4,880,711.86	283,759.90	0.20
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
		2,948,420.700	Local	112.370076	3,313,142.59	113.624090	3,350,116.19	36,973.60	0.13
Original Face:		10,000,000.000	Base	112.370076	3,313,142.59	113.624090	3,350,116.19	36,973.60	0.13
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029			
		8,680,881.330	Local	104.152176	9,041,326.79	104.582940	9,078,720.91	37,394.12	0.37
Original Face:		11,739,000.000	Base	104.152176	9,041,326.79	104.582940	9,078,720.91	37,394.12	0.37
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043			
		243,013.800	Local	100.510300	244,253.90	99.987430	242,983.25	-1,270.65	0.01
Original Face:		15,000,000.000	Base	100.510300	244,253.90	99.987430	242,983.25	-1,270.65	0.01
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029			
		3,587,196.110	Local	103.895708	3,726,942.79	100.907570	3,619,752.43	-107,190.36	0.15
Original Face:		4,774,000.000	Base	103.895708	3,726,942.79	100.907570	3,619,752.43	-107,190.36	0.15

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3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	4,299,043.800	Local		102.776825	4,418,420.73	101.267900	4,353,551.38	-64,869.35	0.18
Original Face:	5,000,000.000	Base		102.776825	4,418,420.73	101.267900	4,353,551.38	-64,869.35	0.18
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	91,208.800	Local		101.756804	92,811.16	100.020610	91,227.60	-1,583.56	0.00
Original Face:	5,000,000.000	Base		101.756804	92,811.16	100.020610	91,227.60	-1,583.56	0.00
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
	3,737,262.800	Local		102.306627	3,823,467.53	102.164250	3,818,146.51	-5,321.02	0.15
Original Face:	5,000,000.000	Base		102.306627	3,823,467.53	102.164250	3,818,146.51	-5,321.02	0.15
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	1,551,091.700	Local		103.827103	1,610,453.58	108.948551	1,689,891.93	79,438.35	0.07
Original Face:	10,000,000.000	Base		103.827103	1,610,453.58	108.948551	1,689,891.93	79,438.35	0.07
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	792,606.990	Local		101.835736	807,157.16	106.900076	847,297.47	40,140.31	0.03
Original Face:	7,000,000.000	Base		101.835736	807,157.16	106.900076	847,297.47	40,140.31	0.03
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.333000	01 Nov 2035		
	469,651.900	Local		102.995042	483,718.17	105.283325	494,465.14	10,746.97	0.02
Original Face:	5,000,000.000	Base		102.995042	483,718.17	105.283325	494,465.14	10,746.97	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	2,438,978.400	Local		105.337149	2,569,150.31	111.245799	2,713,261.01	144,110.70	0.11
Original Face:	20,000,000.000	Base		105.337149	2,569,150.31	111.245799	2,713,261.01	144,110.70	0.11
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.412000	01 May 2036		
	523,085.350	Local		103.137230	539,495.74	105.353996	551,091.32	11,595.58	0.02
Original Face:	5,000,000.000	Base		103.137230	539,495.74	105.353996	551,091.32	11,595.58	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					2.424000	01 Oct 2037		
	171,446.720	Local		105.956329	181,658.65	103.165779	176,874.34	-4,784.31	0.01
Original Face:	4,000,000.000	Base		105.956329	181,658.65	103.165779	176,874.34	-4,784.31	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
	1,221,490.400	Local		103.802022	1,267,931.73	108.085202	1,320,250.37	52,318.64	0.05
Original Face:	8,000,000.000	Base		103.802022	1,267,931.73	108.085202	1,320,250.37	52,318.64	0.05

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3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.375000	01 Aug 2037			
		99,413.700	Local	106.190857	105,568.26	99.939902	99,353.95	-6,214.31	0.00
Original Face:		5,000,000.000	Base	106.190857	105,568.26	99.939902	99,353.95	-6,214.31	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023			
		2,759,255.730	Local	101.516818	2,801,108.63	102.922221	2,839,887.28	38,778.65	0.11
Original Face:		4,950,000.000	Base	101.516818	2,801,108.63	102.922221	2,839,887.28	38,778.65	0.11
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.444000	01 Feb 2023			
		2,487,483.390	Local	100.974746	2,511,730.03	102.099316	2,539,703.53	27,973.50	0.10
Original Face:		6,575,000.000	Base	100.974746	2,511,730.03	102.099316	2,539,703.53	27,973.50	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028			
		968,306.640	Local	101.884866	986,557.92	105.824691	1,024,707.51	38,149.59	0.04
Original Face:		6,000,000.000	Base	101.884866	986,557.92	105.824691	1,024,707.51	38,149.59	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026			
		1,096,973.500	Local	102.875237	1,128,514.09	106.732991	1,170,832.63	42,318.54	0.05
Original Face:		10,000,000.000	Base	102.875237	1,128,514.09	106.732991	1,170,832.63	42,318.54	0.05
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034			
		1,537,024.740	Local	104.027462	1,598,927.83	107.707488	1,655,490.74	56,562.91	0.07
Original Face:		6,000,000.000	Base	104.027462	1,598,927.83	107.707488	1,655,490.74	56,562.91	0.07
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045			
		2,480,810.220	Local	104.730421	2,598,162.99	108.479417	2,691,168.46	93,005.47	0.11
Original Face:		6,750,000.000	Base	104.730421	2,598,162.99	108.479417	2,691,168.46	93,005.47	0.11
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044			
		1,618,378.580	Local	102.629304	1,660,930.68	108.925384	1,762,825.08	101,894.40	0.07
Original Face:		7,000,000.000	Base	102.629304	1,660,930.68	108.925384	1,762,825.08	101,894.40	0.07
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023			
		8,214,746.500	Local	99.688959	8,189,195.24	103.261849	8,482,699.13	293,503.89	0.34
Original Face:		8,500,000.000	Base	99.688959	8,189,195.24	103.261849	8,482,699.13	293,503.89	0.34
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026			
		5,617,000.000	Local	99.800836	5,605,812.95	108.703088	6,105,852.45	500,039.50	0.25
Original Face:		5,617,000.000	Base	99.800836	5,605,812.95	108.703088	6,105,852.45	500,039.50	0.25

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
	1,688,995.700	Local	101.112790	1,707,790.68	104.068937	1,757,719.87	49,929.19	0.07	
Original Face:	5,948,304.000	Base	101.112790	1,707,790.68	104.068937	1,757,719.87	49,929.19	0.07	
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
	2,424,304.970	Local	102.046859	2,473,927.08	105.262215	2,551,877.11	77,950.03	0.10	
Original Face:	7,922,201.000	Base	102.046859	2,473,927.08	105.262215	2,551,877.11	77,950.03	0.10	
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
	1,783,901.100	Local	102.024986	1,820,024.85	108.308273	1,932,112.47	112,087.62	0.08	
Original Face:	6,000,000.000	Base	102.024986	1,820,024.85	108.308273	1,932,112.47	112,087.62	0.08	
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
	3,584,860.810	Local	104.057189	3,730,305.40	108.982437	3,906,868.67	176,563.27	0.16	
Original Face:	11,523,254.000	Base	104.057189	3,730,305.40	108.982437	3,906,868.67	176,563.27	0.16	
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
	8,351.550	Local	99.899420	8,343.15	101.138790	8,446.66	103.51	0.00	
Original Face:	5,000,000.000	Base	99.899420	8,343.15	101.138790	8,446.66	103.51	0.00	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPP T 60 1A2					7.000000	25 Mar 2044		
	3,444,453.460	Local	116.346064	4,007,486.04	117.692960	4,053,879.23	46,393.19	0.16	
Original Face:	41,000,000.000	Base	116.346064	4,007,486.04	117.692960	4,053,879.23	46,393.19	0.16	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
	138,434.100	Local	101.355085	140,310.00	114.111750	157,969.57	17,659.57	0.01	
Original Face:	5,000,000.000	Base	101.355085	140,310.00	114.111750	157,969.57	17,659.57	0.01	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
	776,782.550	Local	107.924779	838,340.85	109.438480	850,099.02	11,758.17	0.03	
Original Face:	5,855,000.000	Base	107.924779	838,340.85	109.438480	850,099.02	11,758.17	0.03	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.023845	25 Sep 2039		
	396,134.900	Local	104.588727	414,312.45	113.958390	451,428.95	37,116.50	0.02	
Original Face:	5,000,000.000	Base	104.588727	414,312.45	113.958390	451,428.95	37,116.50	0.02	
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
	1,602.900	Local	100.942666	1,618.01	101.970100	1,634.48	16.47	0.00	
Original Face:	6,000,000.000	Base	100.942666	1,618.01	101.970100	1,634.48	16.47	0.00	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.572014	25 Aug 2039		
		1,151,649.900	Local 102.461818	1,180,001.43	111.797930	1,287,520.75	107,519.32	0.05
Original Face:		10,000,000.000	Base 102.461818	1,180,001.43	111.797930	1,287,520.75	107,519.32	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		3,229,641.050	Local 102.190971	3,300,401.56	109.421680	3,533,927.49	233,525.93	0.14
Original Face:		8,609,641.000	Base 102.190971	3,300,401.56	109.421680	3,533,927.49	233,525.93	0.14
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
		2,376,977.300	Local 99.664899	2,369,012.03	104.773050	2,490,431.62	121,419.59	0.10
Original Face:		5,000,000.000	Base 99.664899	2,369,012.03	104.773050	2,490,431.62	121,419.59	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.023589	25 Oct 2040		
		773,649.200	Local 107.653151	832,857.74	115.258820	891,698.94	58,841.20	0.04
Original Face:		5,000,000.000	Base 107.653151	832,857.74	115.258820	891,698.94	58,841.20	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
		803,447.070	Local 99.682238	800,894.02	113.932572	915,387.91	114,493.89	0.04
Original Face:		11,959,998.000	Base 99.682238	800,894.02	113.932572	915,387.91	114,493.89	0.04
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
		152,613.250	Local 99.435573	151,751.86	114.561553	174,836.11	23,084.25	0.01
Original Face:		5,000,000.000	Base 99.435573	151,751.86	114.561553	174,836.11	23,084.25	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
		143,728.980	Local 100.534249	144,496.85	115.622481	166,183.01	21,686.16	0.01
Original Face:		6,500,000.000	Base 100.534249	144,496.85	115.622481	166,183.01	21,686.16	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		292,699.440	Local 100.126994	293,071.15	114.886278	336,271.49	43,200.34	0.01
Original Face:		8,000,000.000	Base 100.126994	293,071.15	114.886278	336,271.49	43,200.34	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
		104,542.450	Local 100.419485	104,980.99	111.502289	116,567.22	11,586.23	0.00
Original Face:		5,457,127.000	Base 100.419485	104,980.99	111.502289	116,567.22	11,586.23	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		255,776.550	Local 100.472717	256,985.65	112.938425	288,870.01	31,884.36	0.01
Original Face:		5,000,000.000	Base 100.472717	256,985.65	112.938425	288,870.01	31,884.36	0.01

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		559,771.120	Local 100.868587	564,633.22	113.335689	634,420.46	69,787.24	0.03
Original Face:		10,547,657.000	Base 100.868587	564,633.22	113.335689	634,420.46	69,787.24	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		452,310.600	Local 100.485741	454,507.66	115.198715	521,056.00	66,548.34	0.02
Original Face:		17,500,000.000	Base 100.485741	454,507.66	115.198715	521,056.00	66,548.34	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		132,481.760	Local 103.073842	136,554.04	114.530259	151,731.70	15,177.66	0.01
Original Face:		9,397,749.000	Base 103.073842	136,554.04	114.530259	151,731.70	15,177.66	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		5,831,882.960	Local 105.175719	6,133,724.81	108.856647	6,348,392.25	214,667.44	0.26
Original Face:		15,243,777.000	Base 105.175719	6,133,724.81	108.856647	6,348,392.25	214,667.44	0.26
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		641,615.020	Local 100.578479	645,326.63	103.037420	661,103.56	15,776.93	0.03
Original Face:		4,744,826.000	Base 100.578479	645,326.63	103.037420	661,103.56	15,776.93	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		969,041.210	Local 100.603319	974,887.62	102.836731	996,530.30	21,642.68	0.04
Original Face:		4,166,154.000	Base 100.603319	974,887.62	102.836731	996,530.30	21,642.68	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		3,694,838.400	Local 102.436431	3,784,860.60	106.255501	3,925,969.05	141,108.45	0.16
Original Face:		10,000,000.000	Base 102.436431	3,784,860.60	106.255501	3,925,969.05	141,108.45	0.16
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		6,324,810.600	Local 107.847912	6,821,176.18	108.628460	6,870,544.35	49,368.17	0.28
Original Face:		9,938,165.000	Base 107.847912	6,821,176.18	108.628460	6,870,544.35	49,368.17	0.28
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		4,246,758.970	Local 107.844521	4,579,896.88	108.628143	4,613,175.41	33,278.53	0.19
Original Face:		6,864,195.000	Base 107.844521	4,579,896.88	108.628143	4,613,175.41	33,278.53	0.19
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		2,449,886.370	Local 105.160189	2,576,305.14	107.965926	2,645,042.51	68,737.37	0.11
Original Face:		11,668,342.000	Base 105.160189	2,576,305.14	107.965926	2,645,042.51	68,737.37	0.11

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3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		3,871,330.800	Local 99.845994	3,865,368.71	105.405444	4,080,593.42	215,224.71	0.16
Original Face:		10,000,000.000	Base 99.845994	3,865,368.71	105.405444	4,080,593.42	215,224.71	0.16
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		12,694,480.300	Local 106.324321	13,497,320.00	105.283665	13,365,214.11	-132,105.89	0.54
Original Face:		12,784,918.000	Base 106.324321	13,497,320.00	105.283665	13,365,214.11	-132,105.89	0.54
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		2,230,331.700	Local 100.635023	2,244,494.81	104.598238	2,332,887.66	88,392.85	0.09
Original Face:		6,000,000.000	Base 100.635023	2,244,494.81	104.598238	2,332,887.66	88,392.85	0.09
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		681,305.350	Local 104.761172	713,743.47	116.209059	791,738.54	77,995.07	0.03
Original Face:		9,100,000.000	Base 104.761172	713,743.47	116.209059	791,738.54	77,995.07	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		371,429.140	Local 100.897902	374,764.21	106.617654	396,009.04	21,244.83	0.02
Original Face:		7,060,000.000	Base 100.897902	374,764.21	106.617654	396,009.04	21,244.83	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		370,233.000	Local 102.107457	378,035.50	106.491778	394,267.70	16,232.20	0.02
Original Face:		6,000,000.000	Base 102.107457	378,035.50	106.491778	394,267.70	16,232.20	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		952,375.150	Local 103.931601	989,818.74	108.960900	1,037,716.53	47,897.79	0.04
Original Face:		5,000,000.000	Base 103.931601	989,818.74	108.960900	1,037,716.53	47,897.79	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		2,392,642.700	Local 103.331528	2,472,354.25	106.431269	2,546,519.99	74,165.74	0.10
Original Face:		7,000,000.000	Base 103.331528	2,472,354.25	106.431269	2,546,519.99	74,165.74	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		163,070.740	Local 100.742181	164,281.02	106.247868	173,259.18	8,978.16	0.01
Original Face:		7,000,000.000	Base 100.742181	164,281.02	106.247868	173,259.18	8,978.16	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		764,391.310	Local 105.019263	802,758.12	108.980593	833,038.18	30,280.06	0.03
Original Face:		6,100,000.000	Base 105.019263	802,758.12	108.980593	833,038.18	30,280.06	0.03

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	Units								
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	2,158,518.470	Local	101.554239	2,192,067.01	105.134624	2,269,350.28	77,283.27	0.09	
Original Face:	9,500,000.000	Base	101.554239	2,192,067.01	105.134624	2,269,350.28	77,283.27	0.09	
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	1,114,395.050	Local	102.560589	1,142,930.13	107.734472	1,200,587.62	57,657.49	0.05	
Original Face:	5,000,000.000	Base	102.560589	1,142,930.13	107.734472	1,200,587.62	57,657.49	0.05	
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,853,480.050	Local	103.621759	1,920,608.63	108.968963	2,019,717.99	99,109.36	0.08	
Original Face:	7,899,440.000	Base	103.621759	1,920,608.63	108.968963	2,019,717.99	99,109.36	0.08	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	2,142,101.520	Local	105.509513	2,260,120.88	109.331192	2,341,985.13	81,864.25	0.09	
Original Face:	8,000,000.000	Base	105.509513	2,260,120.88	109.331192	2,341,985.13	81,864.25	0.09	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	2,359,881.540	Local	102.054444	2,408,363.99	105.847229	2,497,869.22	89,505.23	0.10	
Original Face:	6,000,000.000	Base	102.054444	2,408,363.99	105.847229	2,497,869.22	89,505.23	0.10	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	1,767,622.650	Local	102.168016	1,805,944.99	105.719314	1,868,718.54	62,773.55	0.08	
Original Face:	5,000,000.000	Base	102.168016	1,805,944.99	105.719314	1,868,718.54	62,773.55	0.08	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	1,850,446.400	Local	102.996930	1,905,902.99	107.176423	1,983,242.26	77,339.27	0.08	
Original Face:	5,000,000.000	Base	102.996930	1,905,902.99	107.176423	1,983,242.26	77,339.27	0.08	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.463000	01 Feb 2037		
	404,074.900	Local	102.815624	415,452.13	105.715025	427,167.88	11,715.75	0.02	
Original Face:	5,000,000.000	Base	102.815624	415,452.13	105.715025	427,167.88	11,715.75	0.02	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
	315,248.090	Local	105.293999	331,937.32	107.691858	339,496.53	7,559.21	0.01	
Original Face:	3,262,241.000	Base	105.293999	331,937.32	107.691858	339,496.53	7,559.21	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.333000	01 Jan 2037		
	515,802.570	Local	102.806839	530,280.32	105.249807	542,881.21	12,600.89	0.02	
Original Face:	6,271,091.000	Base	102.806839	530,280.32	105.249807	542,881.21	12,600.89	0.02	

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31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025			
		556,327.680	Local	102.108928	568,060.23	106.805072	594,186.18	26,125.95	0.02
Original Face:		12,000,000.000	Base	102.108928	568,060.23	106.805072	594,186.18	26,125.95	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050			
		10,000,000.000	Local	99.089532	9,908,953.21	135.767492	13,576,749.20	3,667,795.99	0.55
			Base	99.089532	9,908,953.21	135.767492	13,576,749.20	3,667,795.99	0.55
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025			
		4,000,000.000	Local	109.952138	4,398,085.50	110.205739	4,408,229.56	10,144.06	0.18
			Base	109.952138	4,398,085.50	110.205739	4,408,229.56	10,144.06	0.18
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038			
		5,000,000.000	Local	99.699665	4,984,983.23	144.892722	7,244,636.10	2,259,652.87	0.29
			Base	99.699665	4,984,983.23	144.892722	7,244,636.10	2,259,652.87	0.29
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	99.943100	14,991,465.00	-8,535.00	0.60
			Base	100.000000	15,000,000.00	99.943100	14,991,465.00	-8,535.00	0.60
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		13,750,000.000	Local	99.908206	13,737,378.31	99.931790	13,740,621.13	3,242.82	0.55
Original Face:		13,750,000.000	Base	99.908206	13,737,378.31	99.931790	13,740,621.13	3,242.82	0.55
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,090,000.000	Local	103.308077	6,291,461.89	107.909670	6,571,698.90	280,237.01	0.26
Original Face:		6,090,000.000	Base	103.308077	6,291,461.89	107.909670	6,571,698.90	280,237.01	0.26
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022			
		5,000,000.000	Local	99.989199	4,999,459.96	100.875000	5,043,750.00	44,290.04	0.20
			Base	99.989199	4,999,459.96	100.875000	5,043,750.00	44,290.04	0.20
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393772	25 Jul 2022			
		5,000,000.000	Local	99.791864	4,989,593.21	102.605340	5,130,267.00	140,673.79	0.21
Original Face:		5,000,000.000	Base	99.791864	4,989,593.21	102.605340	5,130,267.00	140,673.79	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046			
		1,637,837.710	Local	110.320558	1,806,871.70	116.134878	1,902,100.83	95,229.13	0.08
Original Face:		8,707,929.000	Base	110.320558	1,806,871.70	116.134878	1,902,100.83	95,229.13	0.08

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3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		7,304,412.920	Local 105.509907	7,706,879.28	107.143126	7,826,176.34	119,297.06	0.31
Original Face:		11,805,572.000	Base 105.509907	7,706,879.28	107.143126	7,826,176.34	119,297.06	0.31
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		2,980,629.900	Local 100.000000	2,980,629.90	106.395583	3,171,258.56	190,628.66	0.13
Original Face:		10,000,000.000	Base 100.000000	2,980,629.90	106.395583	3,171,258.56	190,628.66	0.13
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		9,447,857.830	Local 112.018225	10,583,322.63	109.798597	10,373,615.34	-209,707.29	0.42
Original Face:		9,821,806.000	Base 112.018225	10,583,322.63	109.798597	10,373,615.34	-209,707.29	0.42
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		10,189,348.410	Local 106.475085	10,849,117.33	106.372060	10,838,619.80	-10,497.53	0.44
Original Face:		10,204,176.000	Base 106.475085	10,849,117.33	106.372060	10,838,619.80	-10,497.53	0.44
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		12,373,645.000	Local 109.150398	13,505,882.80	108.755088	13,456,968.51	-48,914.29	0.54
Original Face:		12,373,645.000	Base 109.150398	13,505,882.80	108.755088	13,456,968.51	-48,914.29	0.54
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,177,551.120	Local 108.611768	1,278,959.09	115.053206	1,354,810.32	75,851.23	0.05
Original Face:		6,000,000.000	Base 108.611768	1,278,959.09	115.053206	1,354,810.32	75,851.23	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		2,704,890.020	Local 105.479620	2,853,107.72	107.511650	2,908,071.89	54,964.17	0.12
Original Face:		5,682,660.000	Base 105.479620	2,853,107.72	107.511650	2,908,071.89	54,964.17	0.12
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		1,610,116.260	Local 105.701904	1,701,923.54	108.228174	1,742,599.43	40,675.89	0.07
Original Face:		5,271,946.000	Base 105.701904	1,701,923.54	108.228174	1,742,599.43	40,675.89	0.07
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		6,321,098.210	Local 105.494621	6,668,418.57	106.788241	6,750,189.59	81,771.02	0.27
Original Face:		8,934,236.000	Base 105.494621	6,668,418.57	106.788241	6,750,189.59	81,771.02	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		142,286.970	Local 100.827300	143,464.11	116.505278	165,771.83	22,307.72	0.01
Original Face:		7,000,000.000	Base 100.827300	143,464.11	116.505278	165,771.83	22,307.72	0.01

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
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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	
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026			
	1,372,281.480	Local	103.275830	1,417,235.09	106.492523	1,461,377.17	44,142.08		0.06
Original Face:	22,821,698.000	Base	103.275830	1,417,235.09	106.492523	1,461,377.17	44,142.08		0.06
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041			
	174,895.100	Local	102.540471	179,338.26	103.985767	181,866.01	2,527.75		0.01
Original Face:	5,000,000.000	Base	102.540471	179,338.26	103.985767	181,866.01	2,527.75		0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028			
	2,346,036.750	Local	100.940126	2,368,092.46	102.336610	2,400,854.48	32,762.02		0.10
Original Face:	13,640,889.000	Base	100.940126	2,368,092.46	102.336610	2,400,854.48	32,762.02		0.10
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041			
	872,465.800	Local	107.708251	939,717.65	108.400571	945,757.91	6,040.26		0.04
Original Face:	5,000,000.000	Base	107.708251	939,717.65	108.400571	945,757.91	6,040.26		0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045			
	1,988,729.000	Local	106.048499	2,109,017.25	110.611061	2,199,754.25	90,737.00		0.09
Original Face:	10,000,000.000	Base	106.048499	2,109,017.25	110.611061	2,199,754.25	90,737.00		0.09
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.121000	20 Mar 2070			
	5,939,766.450	Local	106.476303	6,324,443.74	107.440040	6,381,687.45	57,243.71		0.26
Original Face:	6,631,731.000	Base	106.476303	6,324,443.74	107.440040	6,381,687.45	57,243.71		0.26
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.245000	20 Apr 2070			
	8,969,883.290	Local	112.095701	10,054,853.55	109.456730	9,818,140.93	-236,712.62		0.40
Original Face:	10,005,856.000	Base	112.095701	10,054,853.55	109.456730	9,818,140.93	-236,712.62		0.40
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050			
	6,279,334.410	Local	106.896848	6,712,410.59	106.457307	6,684,810.31	-27,600.28		0.27
Original Face:	7,538,423.000	Base	106.896848	6,712,410.59	106.457307	6,684,810.31	-27,600.28		0.27
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				2.935000	20 May 2070			
	8,586,230.000	Local	110.597449	9,496,151.38	107.936240	9,267,653.82	-228,497.56		0.37
Original Face:	10,000,000.000	Base	110.597449	9,496,151.38	107.936240	9,267,653.82	-228,497.56		0.37
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.276000	20 Oct 2070			
	8,838,159.600	Local	108.644867	9,602,206.78	108.750000	9,611,498.57	9,291.79		0.39
Original Face:	10,000,000.000	Base	108.644867	9,602,206.78	108.750000	9,611,498.57	9,291.79		0.39

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STATE STREET

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3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.570000	20 Jan 2071		
		5,943,997.930	Local 112.622784	6,694,295.95	110.722030	6,581,315.17	-112,980.78	0.26
Original Face:		6,168,892.000	Base 112.622784	6,694,295.95	110.722030	6,581,315.17	-112,980.78	0.26
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		131,001.100	Local 100.782749	132,026.51	116.437971	152,535.02	20,508.51	0.01
Original Face:		7,322,535.000	Base 100.782749	132,026.51	116.437971	152,535.02	20,508.51	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		661,045.970	Local 104.856394	693,148.97	115.551179	763,846.41	70,697.44	0.03
Original Face:		8,800,000.000	Base 104.856394	693,148.97	115.551179	763,846.41	70,697.44	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023		
		15,000,000.000	Local 100.026441	15,003,966.08	100.051788	15,007,768.20	3,802.12	0.60
			Base 100.026441	15,003,966.08	100.051788	15,007,768.20	3,802.12	0.60
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	99.568666	9,956,866.60	-43,133.40	0.40
			Base 100.000000	10,000,000.00	99.568666	9,956,866.60	-43,133.40	0.40
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		549,613.270	Local 106.095089	583,112.69	108.602510	596,893.81	13,781.12	0.02
Original Face:		2,500,000.000	Base 106.095089	583,112.69	108.602510	596,893.81	13,781.12	0.02
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		36,213.600	Local 102.254954	37,030.20	99.987160	36,208.95	-821.25	0.00
Original Face:		10,000,000.000	Base 102.254954	37,030.20	99.987160	36,208.95	-821.25	0.00
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		2,742,209.760	Local 105.901258	2,904,034.63	109.894900	3,013,548.67	109,514.04	0.12
Original Face:		8,000,000.000	Base 105.901258	2,904,034.63	109.894900	3,013,548.67	109,514.04	0.12
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
		7,680,459.690	Local 103.479748	7,947,720.33	101.528200	7,797,832.47	-149,887.86	0.31
Original Face:		10,000,000.000	Base 103.479748	7,947,720.33	101.528200	7,797,832.47	-149,887.86	0.31
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		334,975.140	Local 103.317673	346,088.52	105.951650	354,911.69	8,823.17	0.01
Original Face:		10,000,000.000	Base 103.317673	346,088.52	105.951650	354,911.69	8,823.17	0.01

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
		8,147,425.460	Local 101.008489	8,229,591.33	100.218950	8,165,264.25	-64,327.08	0.33
Original Face:		10,000,000.000	Base 101.008489	8,229,591.33	100.218950	8,165,264.25	-64,327.08	0.33
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.700710	20 Aug 2034		
		647,127.700	Local 106.518900	689,313.31	114.210160	739,085.58	49,772.27	0.03
Original Face:		5,000,000.000	Base 106.518900	689,313.31	114.210160	739,085.58	49,772.27	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.937760	20 Apr 2037		
		1,299,602.220	Local 107.653697	1,399,069.84	114.867000	1,492,814.08	93,744.24	0.06
Original Face:		10,000,000.000	Base 107.653697	1,399,069.84	114.867000	1,492,814.08	93,744.24	0.06
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		410,181.400	Local 101.880831	417,896.22	104.673290	429,350.37	11,454.15	0.02
Original Face:		6,500,000.000	Base 101.880831	417,896.22	104.673290	429,350.37	11,454.15	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				2.987010	16 Oct 2051		
		2,000,000.000	Local 99.701335	1,994,026.69	103.699230	2,073,984.60	79,957.91	0.08
Original Face:		2,000,000.000	Base 99.701335	1,994,026.69	103.699230	2,073,984.60	79,957.91	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		4,616,946.350	Local 103.160723	4,762,875.22	101.538660	4,687,985.46	-74,889.76	0.19
Original Face:		5,000,000.000	Base 103.160723	4,762,875.22	101.538660	4,687,985.46	-74,889.76	0.19
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		1,136,037.120	Local 100.267765	1,139,079.03	102.490520	1,164,330.35	25,251.32	0.05
Original Face:		12,000,000.000	Base 100.267765	1,139,079.03	102.490520	1,164,330.35	25,251.32	0.05
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		5,429,000.000	Local 96.503631	5,239,182.10	108.870230	5,910,564.79	671,382.69	0.24
Original Face:		5,429,000.000	Base 96.503631	5,239,182.10	108.870230	5,910,564.79	671,382.69	0.24
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
		13,470.400	Local 102.361251	13,788.47	100.056820	13,478.05	-310.42	0.00
Original Face:		5,000,000.000	Base 102.361251	13,788.47	100.056820	13,478.05	-310.42	0.00
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,857,021.300	Local 102.134969	1,896,668.13	104.383970	1,938,432.56	41,764.43	0.08
Original Face:		3,000,000.000	Base 102.134969	1,896,668.13	104.383970	1,938,432.56	41,764.43	0.08

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	787,166.860	Local		99.893330	786,327.19	100.462030	790,803.81	4,476.62	0.03
Original Face:	10,000,000.000	Base		99.893330	786,327.19	100.462030	790,803.81	4,476.62	0.03
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.102760	20 Nov 2042		
	1,948,895.590	Local		113.035053	2,202,935.16	117.338910	2,286,812.84	83,877.68	0.09
Original Face:	5,010,613.000	Base		113.035053	2,202,935.16	117.338910	2,286,812.84	83,877.68	0.09
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
	604,768.300	Local		99.588573	602,280.12	101.465130	613,628.94	11,348.82	0.02
Original Face:	6,000,000.000	Base		99.588573	602,280.12	101.465130	613,628.94	11,348.82	0.02
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
	844,056.370	Local		102.048807	861,349.46	100.547200	848,675.05	-12,674.41	0.03
Original Face:	13,484,830.000	Base		102.048807	861,349.46	100.547200	848,675.05	-12,674.41	0.03
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	4,780,071.150	Local		101.333763	4,843,825.98	103.923283	4,967,606.87	123,780.89	0.20
Original Face:	6,068,715.000	Base		101.333763	4,843,825.98	103.923283	4,967,606.87	123,780.89	0.20
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.107250	20 Aug 2069		
	8,144,392.630	Local		102.715015	8,365,514.09	104.113510	8,479,413.04	113,898.95	0.34
Original Face:	10,000,000.000	Base		102.715015	8,365,514.09	104.113510	8,479,413.04	113,898.95	0.34
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.370490	20 Jul 2070		
	13,300,089.670	Local		118.006626	15,694,987.12	110.540411	14,701,973.78	-993,013.34	0.59
Original Face:	13,083,197.000	Base		118.006626	15,694,987.12	110.540411	14,701,973.78	-993,013.34	0.59
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.093380	20 Aug 2070		
	4,956,281.910	Local		103.779357	5,143,597.52	104.487990	5,178,719.35	35,121.83	0.21
Original Face:	5,000,000.000	Base		103.779357	5,143,597.52	104.487990	5,178,719.35	35,121.83	0.21
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.243380	20 Aug 2070		
	4,957,543.700	Local		104.828375	5,196,912.52	105.410360	5,225,764.66	28,852.14	0.21
Original Face:	5,000,000.000	Base		104.828375	5,196,912.52	105.410360	5,225,764.66	28,852.14	0.21
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.143380	20 Sep 2070		
	9,976,275.530	Local		104.635855	10,438,761.18	104.892030	10,464,317.92	25,556.74	0.42
Original Face:	10,000,000.000	Base		104.635855	10,438,761.18	104.892030	10,464,317.92	25,556.74	0.42

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38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T						3.000000	20 Nov 2044		
	650,102.060	Local		100.415862	652,805.59	100.682800	654,540.96	1,735.37	0.03	
Original Face:	10,000,000.000	Base		100.415862	652,805.59	100.682800	654,540.96	1,735.37	0.03	
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						5.624030	20 Jun 2048		
	4,419,648.180	Local		106.273796	4,696,927.88	114.913300	5,078,763.57	381,835.69	0.20	
Original Face:	10,000,000.000	Base		106.273796	4,696,927.88	114.913300	5,078,763.57	381,835.69	0.20	
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA						4.528600	20 Feb 2049		
	4,273,166.700	Local		104.506730	4,465,746.79	110.779210	4,733,780.31	268,033.52	0.19	
Original Face:	10,000,000.000	Base		104.506730	4,465,746.79	110.779210	4,733,780.31	268,033.52	0.19	
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE						3.000000	20 Aug 2049		
	2,475,393.800	Local		101.800417	2,519,961.22	102.897160	2,547,109.92	27,148.70	0.10	
Original Face:	10,000,000.000	Base		101.800417	2,519,961.22	102.897160	2,547,109.92	27,148.70	0.10	
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA						5.120290	20 Jun 2034		
	2,510,483.100	Local		104.409905	2,621,193.01	108.531700	2,724,669.99	103,476.98	0.11	
Original Face:	6,317,173.000	Base		104.409905	2,621,193.01	108.531700	2,724,669.99	103,476.98	0.11	
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA						4.638690	20 Dec 2041		
	5,041,246.560	Local		104.738423	5,280,122.14	108.591510	5,474,365.76	194,243.62	0.22	
Original Face:	11,457,930.000	Base		104.738423	5,280,122.14	108.591510	5,474,365.76	194,243.62	0.22	
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT						5.550450	20 Jan 2050		
	5,583,494.430	Local		113.253618	6,323,509.43	116.270950	6,491,982.02	168,472.59	0.26	
Original Face:	8,141,884.000	Base		113.253618	6,323,509.43	116.270950	6,491,982.02	168,472.59	0.26	
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE						1.500000	20 Apr 2051		
	9,861,673.140	Local		100.330150	9,894,231.50	100.619800	9,922,795.79	28,564.29	0.40	
Original Face:	10,000,000.000	Base		100.330150	9,894,231.50	100.619800	9,922,795.79	28,564.29	0.40	
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE						2.000000	20 May 2051		
	9,893,848.870	Local		102.679155	10,158,920.37	102.161100	10,107,664.84	-51,255.53	0.41	
Original Face:	10,000,000.000	Base		102.679155	10,158,920.37	102.161100	10,107,664.84	-51,255.53	0.41	

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# Holdings

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427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.874234	4,993,711.68	108.468673	5,423,433.65	429,721.97	0.22
			Base 99.874234	4,993,711.68	108.468673	5,423,433.65	429,721.97	0.22
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.942920	3,997,716.80	104.312798	4,172,511.92	174,795.12	0.17
			Base 99.942920	3,997,716.80	104.312798	4,172,511.92	174,795.12	0.17
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
		4,764,454.500	Local 100.000000	4,764,454.50	99.998390	4,764,377.79	-76.71	0.19
Original Face:		8,000,000.000	Base 100.000000	4,764,454.50	99.998390	4,764,377.79	-76.71	0.19
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 113.802294	11,380,229.40	130.310893	13,031,089.30	1,650,859.90	0.52
			Base 113.802294	11,380,229.40	130.310893	13,031,089.30	1,650,859.90	0.52
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.350607	4,967,530.33	146.780448	7,339,022.40	2,371,492.07	0.30
			Base 99.350607	4,967,530.33	146.780448	7,339,022.40	2,371,492.07	0.30
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.933367	9,993,336.67	103.962234	10,396,223.40	402,886.73	0.42
			Base 99.933367	9,993,336.67	103.962234	10,396,223.40	402,886.73	0.42
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.645282	2,207,153.90	102.572460	2,249,416.97	42,263.07	0.09
Original Face:		4,840,000.000	Base 100.645282	2,207,153.90	102.572460	2,249,416.97	42,263.07	0.09
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.554068	4,927,703.42	131.819093	6,590,954.65	1,663,251.23	0.27
			Base 98.554068	4,927,703.42	131.819093	6,590,954.65	1,663,251.23	0.27
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		10,000,000.000	Local 99.940429	9,994,042.86	98.213180	9,821,318.00	-172,724.86	0.40
			Base 99.940429	9,994,042.86	98.213180	9,821,318.00	-172,724.86	0.40
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		7,500,000.000	Local 99.363921	7,452,294.09	95.181689	7,138,626.68	-313,667.41	0.29
			Base 99.363921	7,452,294.09	95.181689	7,138,626.68	-313,667.41	0.29

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# Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.084500	21 Jun 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.488607	5,024,430.35	24,430.35	0.20
		Base		100.000000	5,000,000.00	100.488607	5,024,430.35	24,430.35	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
	5,000,000.000	Local		99.950927	4,997,546.36	109.481189	5,474,059.45	476,513.09	0.22
		Base		99.950927	4,997,546.36	109.481189	5,474,059.45	476,513.09	0.22
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	10,000,000.000	Local		99.686080	9,968,607.97	103.595217	10,359,521.70	390,913.73	0.42
		Base		99.686080	9,968,607.97	103.595217	10,359,521.70	390,913.73	0.42
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	2,425,000.000	Local		102.450901	2,484,434.36	102.324790	2,481,376.16	-3,058.20	0.10
		Base		102.450901	2,484,434.36	102.324790	2,481,376.16	-3,058.20	0.10
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
	4,000,000.000	Local		99.695148	3,987,805.90	102.995481	4,119,819.24	132,013.34	0.17
		Base		99.695148	3,987,805.90	102.995481	4,119,819.24	132,013.34	0.17
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					0.982000	10 Aug 2022		
	15,000,000.000	Local		100.000000	15,000,000.00	99.844000	14,976,600.00	-23,400.00	0.60
		Base		100.000000	15,000,000.00	99.844000	14,976,600.00	-23,400.00	0.60
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	15,000,000.000	Local		98.812519	14,821,877.85	90.778853	13,616,827.95	-1,205,049.90	0.55
		Base		98.812519	14,821,877.85	90.778853	13,616,827.95	-1,205,049.90	0.55
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
	5,000,000.000	Local		99.935696	4,996,784.80	97.377891	4,868,894.55	-127,890.25	0.20
		Base		99.935696	4,996,784.80	97.377891	4,868,894.55	-127,890.25	0.20
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
	5,000,000.000	Local		99.740085	4,987,004.25	143.365052	7,168,252.60	2,181,248.35	0.29
		Base		99.740085	4,987,004.25	143.365052	7,168,252.60	2,181,248.35	0.29
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	5,000,000.000	Local		112.445004	5,622,250.21	110.869818	5,543,490.90	-78,759.31	0.22
		Base		112.445004	5,622,250.21	110.869818	5,543,490.90	-78,759.31	0.22

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58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		20,000,000.000	Local	104.707157	20,941,431.41	104.674201	20,934,840.20	-6,591.21	0.84
			Base	104.707157	20,941,431.41	104.674201	20,934,840.20	-6,591.21	0.84
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	114.658075	11,465,807.50	129.867218	12,986,721.80	1,520,914.30	0.52
			Base	114.658075	11,465,807.50	129.867218	12,986,721.80	1,520,914.30	0.52
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.779184	16,463,565.41	96.892823	15,987,315.80	-476,249.61	0.64
			Base	99.779184	16,463,565.41	96.892823	15,987,315.80	-476,249.61	0.64
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.878522	9,987,852.22	109.174654	10,917,465.40	929,613.18	0.44
			Base	99.878522	9,987,852.22	109.174654	10,917,465.40	929,613.18	0.44
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.964421	7,997,153.67	101.417466	8,113,397.28	116,243.61	0.33
			Base	99.964421	7,997,153.67	101.417466	8,113,397.28	116,243.61	0.33
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	0.21
			Base	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		10,000,000.000	Local	99.991485	9,999,148.46	100.398318	10,039,831.80	40,683.34	0.40
			Base	99.991485	9,999,148.46	100.398318	10,039,831.80	40,683.34	0.40
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				0.550001	01 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.501267	5,025,063.35	25,063.35	0.20
			Base	100.000000	5,000,000.00	100.501267	5,025,063.35	25,063.35	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.676751	6,977,372.60	110.832139	7,758,249.73	780,877.13	0.31
			Base	99.676751	6,977,372.60	110.832139	7,758,249.73	780,877.13	0.31
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.907800	4,995,390.00	108.904298	5,445,214.90	449,824.90	0.22
			Base	99.907800	4,995,390.00	108.904298	5,445,214.90	449,824.90	0.22

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665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.666314	4,983,315.70	100.941240	5,047,062.00	63,746.30	0.20
			Base	99.666314	4,983,315.70	100.941240	5,047,062.00	63,746.30	0.20
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	100.057797	35,020,228.95	20,228.95	1.41
			Base	100.000000	35,000,000.00	100.057797	35,020,228.95	20,228.95	1.41
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.954642	9,995,464.15	101.438139	10,143,813.90	148,349.75	0.41
			Base	99.954642	9,995,464.15	101.438139	10,143,813.90	148,349.75	0.41
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.956667	4,997,833.33	107.510135	5,375,506.75	377,673.42	0.22
			Base	99.956667	4,997,833.33	107.510135	5,375,506.75	377,673.42	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.540630	02 May 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	100.256324	20,051,264.80	51,264.80	0.81
			Base	100.000000	20,000,000.00	100.256324	20,051,264.80	51,264.80	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	109.795535	5,489,776.77	107.800645	5,390,032.25	-99,744.52	0.22
			Base	109.795535	5,489,776.77	107.800645	5,390,032.25	-99,744.52	0.22
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021			
		5,000,000.000	Local	99.991785	4,999,589.25	100.902408	5,045,120.40	45,531.15	0.20
			Base	99.991785	4,999,589.25	100.902408	5,045,120.40	45,531.15	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	113.645520	3,409,365.60	129.385574	3,881,567.22	472,201.62	0.16
			Base	113.645520	3,409,365.60	129.385574	3,881,567.22	472,201.62	0.16
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.731785	19,946,357.06	98.419482	19,683,896.40	-262,460.66	0.79
			Base	99.731785	19,946,357.06	98.419482	19,683,896.40	-262,460.66	0.79
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022			
		3,000,000.000	Local	99.978265	2,999,347.96	102.081753	3,062,452.59	63,104.63	0.12
			Base	99.978265	2,999,347.96	102.081753	3,062,452.59	63,104.63	0.12

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740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
		9,800,000.000	Local	99.956108	9,795,698.61	143.742735	14,086,788.03	4,291,089.42	0.57
			Base	99.956108	9,795,698.61	143.742735	14,086,788.03	4,291,089.42	0.57
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.460000	12 Apr 2024			
		7,500,000.000	Local	100.000000	7,500,000.00	100.168970	7,512,672.75	12,672.75	0.30
			Base	100.000000	7,500,000.00	100.168970	7,512,672.75	12,672.75	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		7,500,000.000	Local	99.962474	7,497,185.53	100.806866	7,560,514.95	63,329.42	0.30
			Base	99.962474	7,497,185.53	100.806866	7,560,514.95	63,329.42	0.30
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		15,000,000.000	Local	99.886522	14,982,978.31	101.729806	15,259,470.90	276,492.59	0.61
			Base	99.886522	14,982,978.31	101.729806	15,259,470.90	276,492.59	0.61
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.304877	5,015,243.87	107.759408	5,387,970.40	372,726.53	0.22
			Base	100.304877	5,015,243.87	107.759408	5,387,970.40	372,726.53	0.22
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	101.425000	10,142,500.00	142,500.00	0.41
			Base	100.000000	10,000,000.00	101.425000	10,142,500.00	142,500.00	0.41
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		8,000,000.000	Local	99.949000	7,995,920.00	99.949000	7,995,920.00	0.00	0.32
			Base	99.949000	7,995,920.00	99.949000	7,995,920.00	0.00	0.32
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.901073	9,990,107.34	110.392228	11,039,222.80	1,049,115.46	0.44
			Base	99.901073	9,990,107.34	110.392228	11,039,222.80	1,049,115.46	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local	99.977550	4,998,877.51	104.326000	5,216,300.00	217,422.49	0.21
			Base	99.977550	4,998,877.51	104.326000	5,216,300.00	217,422.49	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022			
		4,000,000.000	Local	99.998250	3,999,929.98	101.708802	4,068,352.08	68,422.10	0.16
			Base	99.998250	3,999,929.98	101.708802	4,068,352.08	68,422.10	0.16

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845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.887831	4,994,391.57	99.641797	4,982,089.85	-12,301.72	0.20
			Base	99.887831	4,994,391.57	99.641797	4,982,089.85	-12,301.72	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022			
		5,000,000.000	Local	99.997812	4,999,890.59	101.908579	5,095,428.95	95,538.36	0.21
			Base	99.997812	4,999,890.59	101.908579	5,095,428.95	95,538.36	0.21
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local	99.969752	4,998,487.60	105.063829	5,253,191.45	254,703.85	0.21
			Base	99.969752	4,998,487.60	105.063829	5,253,191.45	254,703.85	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.964314	4,998,215.68	100.016166	5,000,808.30	2,592.62	0.20
			Base	99.964314	4,998,215.68	100.016166	5,000,808.30	2,592.62	0.20
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.986126	4,999,306.29	102.027153	5,101,357.65	102,051.36	0.21
			Base	99.986126	4,999,306.29	102.027153	5,101,357.65	102,051.36	0.21
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	106.647347	5,332,367.36	141.757263	7,087,863.15	1,755,495.79	0.29
			Base	106.647347	5,332,367.36	141.757263	7,087,863.15	1,755,495.79	0.29
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.980211	4,999,010.54	101.604533	5,080,226.65	81,216.11	0.20
			Base	99.980211	4,999,010.54	101.604533	5,080,226.65	81,216.11	0.20
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.955544	4,997,777.21	97.843212	4,892,160.60	-105,616.61	0.20
			Base	99.955544	4,997,777.21	97.843212	4,892,160.60	-105,616.61	0.20
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		12,000,000.000	Local	99.928248	11,991,389.71	100.025082	12,003,009.84	11,620.13	0.48
			Base	99.928248	11,991,389.71	100.025082	12,003,009.84	11,620.13	0.48
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	99.026790	4,456,205.55	-43,794.45	0.18
			Base	100.000000	4,500,000.00	99.026790	4,456,205.55	-43,794.45	0.18

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Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
		2,375,000.000	Local 100.112459	2,377,670.91	98.422910	2,337,544.11	-40,126.80	0.09
			Base 100.112459	2,377,670.91	98.422910	2,337,544.11	-40,126.80	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
		3,000,000.000	Local 99.960971	2,998,829.12	102.871678	3,086,150.34	87,321.22	0.12
			Base 99.960971	2,998,829.12	102.871678	3,086,150.34	87,321.22	0.12
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
		5,000,000.000	Local 99.993037	4,999,651.85	100.118653	5,005,932.65	6,280.80	0.20
			Base 99.993037	4,999,651.85	100.118653	5,005,932.65	6,280.80	0.20
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
		5,000,000.000	Local 99.717132	4,985,856.61	147.870289	7,393,514.45	2,407,657.84	0.30
			Base 99.717132	4,985,856.61	147.870289	7,393,514.45	2,407,657.84	0.30
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
		5,000,000.000	Local 103.152931	5,157,646.57	111.234375	5,561,718.75	404,072.18	0.22
			Base 103.152931	5,157,646.57	111.234375	5,561,718.75	404,072.18	0.22
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
		5,000,000.000	Local 116.571831	5,828,591.55	123.460938	6,173,046.90	344,455.35	0.25
			Base 116.571831	5,828,591.55	123.460938	6,173,046.90	344,455.35	0.25
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
		12,500,000.000	Local 114.843775	14,355,471.82	125.125000	15,640,625.00	1,285,153.18	0.63
			Base 114.843775	14,355,471.82	125.125000	15,640,625.00	1,285,153.18	0.63
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
		12,500,000.000	Local 110.984858	13,873,107.27	123.660156	15,457,519.50	1,584,412.23	0.62
			Base 110.984858	13,873,107.27	123.660156	15,457,519.50	1,584,412.23	0.62
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
		20,000,000.000	Local 120.011078	24,002,215.67	129.402344	25,880,468.80	1,878,253.13	1.04
			Base 120.011078	24,002,215.67	129.402344	25,880,468.80	1,878,253.13	1.04
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
		12,500,000.000	Local 122.180926	15,272,615.69	129.238281	16,154,785.13	882,169.44	0.65
			Base 122.180926	15,272,615.69	129.238281	16,154,785.13	882,169.44	0.65

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	114.606084	17,190,912.59	131.671875	19,750,781.25	2,559,868.66	0.79
			Base	114.606084	17,190,912.59	131.671875	19,750,781.25	2,559,868.66	0.79
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	123.891829	18,583,774.36	131.101562	19,665,234.30	1,081,459.94	0.79
			Base	123.891829	18,583,774.36	131.101562	19,665,234.30	1,081,459.94	0.79
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	119.692840	26,930,889.10	129.437500	29,123,437.50	2,192,548.40	1.17
			Base	119.692840	26,930,889.10	129.437500	29,123,437.50	2,192,548.40	1.17
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	119.252748	20,869,230.95	128.410156	22,471,777.30	1,602,546.35	0.90
			Base	119.252748	20,869,230.95	128.410156	22,471,777.30	1,602,546.35	0.90
9128283C2	US TREASURY N/B 10/22 2	5,000,000.000	Local	100.479917	5,023,995.87	102.460938	5,123,046.90	99,051.03	0.21
			Base	100.479917	5,023,995.87	102.460938	5,123,046.90	99,051.03	0.21
9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	102.898078	5,144,903.90	107.031250	5,351,562.50	206,658.60	0.22
			Base	102.898078	5,144,903.90	107.031250	5,351,562.50	206,658.60	0.22
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	101.257181	5,062,859.06	104.039062	5,201,953.10	139,094.04	0.21
			Base	101.257181	5,062,859.06	104.039062	5,201,953.10	139,094.04	0.21
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	101.733044	2,543,326.10	105.722656	2,643,066.40	99,740.30	0.11
			Base	101.733044	2,543,326.10	105.722656	2,643,066.40	99,740.30	0.11
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.913153	4,995,657.65	101.703125	5,085,156.25	89,498.60	0.20
			Base	99.913153	4,995,657.65	101.703125	5,085,156.25	89,498.60	0.20
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.771895	4,988,594.74	102.019531	5,100,976.55	112,381.81	0.21
			Base	99.771895	4,988,594.74	102.019531	5,100,976.55	112,381.81	0.21

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Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	97.286927	9,728,692.74	105.578125	10,557,812.50	829,119.76	0.42
			Base	97.286927	9,728,692.74	105.578125	10,557,812.50	829,119.76	0.42
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.897721	9,989,772.09	106.929688	10,692,968.80	703,196.71	0.43
			Base	99.897721	9,989,772.09	106.929688	10,692,968.80	703,196.71	0.43
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.494981	5,024,749.04	102.023438	5,101,171.90	76,422.86	0.21
			Base	100.494981	5,024,749.04	102.023438	5,101,171.90	76,422.86	0.21
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.889779	4,994,488.97	98.257812	4,912,890.60	-81,598.37	0.20
			Base	99.889779	4,994,488.97	98.257812	4,912,890.60	-81,598.37	0.20
912828ZX1	US TREASURY N/B 06/22 0.125	10,000,000.000	Local	100.038956	10,003,895.55	100.023438	10,002,343.80	-1,551.75	0.40
			Base	100.038956	10,003,895.55	100.023438	10,002,343.80	-1,551.75	0.40
91282CAT8	US TREASURY N/B 10/25 0.25	5,000,000.000	Local	99.347477	4,967,373.85	97.808594	4,890,429.70	-76,944.15	0.20
			Base	99.347477	4,967,373.85	97.808594	4,890,429.70	-76,944.15	0.20
91282CBG5	US TREASURY N/B 01/23 0.125	10,000,000.000	Local	100.015995	10,001,599.52	99.902344	9,990,234.40	-11,365.12	0.40
			Base	100.015995	10,001,599.52	99.902344	9,990,234.40	-11,365.12	0.40
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	5,000,000.000	Local	99.897917	4,994,895.87	95.551034	4,777,551.70	-217,344.17	0.19
			Base	99.897917	4,994,895.87	95.551034	4,777,551.70	-217,344.17	0.19
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	15,000,000.000	Local	100.000000	15,000,000.00	101.841500	15,276,225.00	276,225.00	0.61
			Base	100.000000	15,000,000.00	101.841500	15,276,225.00	276,225.00	0.61
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75	5,000,000.000	Local	99.994553	4,999,727.65	100.437000	5,021,850.00	22,122.35	0.20
			Base	99.994553	4,999,727.65	100.437000	5,021,850.00	22,122.35	0.20

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		3,364,295.330	Local 99.990182	3,363,965.01	101.192780	3,404,423.97	40,458.96	0.14
Original Face:		5,000,000.000	Base 99.990182	3,363,965.01	101.192780	3,404,423.97	40,458.96	0.14
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
		10,000,000.000	Local 99.986168	9,998,616.82	100.156730	10,015,673.00	17,056.18	0.40
Original Face:		10,000,000.000	Base 99.986168	9,998,616.82	100.156730	10,015,673.00	17,056.18	0.40
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
		8,000,000.000	Local 99.985846	7,998,867.71	102.659170	8,212,733.60	213,865.89	0.33
Original Face:		8,000,000.000	Base 99.985846	7,998,867.71	102.659170	8,212,733.60	213,865.89	0.33
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
		5,000,000.000	Local 104.521868	5,226,093.39	102.857816	5,142,890.80	-83,202.59	0.21
			Base 104.521868	5,226,093.39	102.857816	5,142,890.80	-83,202.59	0.21
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
		6,128,955.800	Local 106.488266	6,526,618.77	103.425830	6,338,923.41	-187,695.36	0.26
Original Face:		9,250,000.000	Base 106.488266	6,526,618.77	103.425830	6,338,923.41	-187,695.36	0.26
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
		5,000,000.000	Local 99.946140	4,997,307.01	125.993208	6,299,660.40	1,302,353.39	0.25
			Base 99.946140	4,997,307.01	125.993208	6,299,660.40	1,302,353.39	0.25
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
		5,000,000.000	Local 99.974561	4,998,728.05	103.452690	5,172,634.50	173,906.45	0.21
			Base 99.974561	4,998,728.05	103.452690	5,172,634.50	173,906.45	0.21
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	102.452694	5,122,634.70	122,634.70	0.21
			Base 100.000000	5,000,000.00	102.452694	5,122,634.70	122,634.70	0.21
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.200750	26 Jul 2021		
		5,000,000.000	Local 100.045393	5,002,269.65	100.070629	5,003,531.45	1,261.80	0.20
			Base 100.045393	5,002,269.65	100.070629	5,003,531.45	1,261.80	0.20
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.811206	6,986,784.41	108.013483	7,560,943.81	574,159.40	0.30
			Base 99.811206	6,986,784.41	108.013483	7,560,943.81	574,159.40	0.30

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Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022			
		674,344.120	Local	100.000000	674,344.12	99.999730	674,342.30	-1.82	0.03
Original Face:		6,000,000.000	Base	100.000000	674,344.12	99.999730	674,342.30	-1.82	0.03
<b>US DOLLAR Total</b>									
		1,953,413,283.820	Local		2,012,299,909.92		2,098,525,211.60	86,225,301.68	84.43
Original Face:		1,909,198,495.000	Base		2,012,299,909.92		2,098,525,211.60	86,225,301.68	84.43
<b>FIXED INCOME Total</b>									
		1,953,413,283.820	Base		2,012,299,909.92		2,098,525,211.60	86,225,301.68	84.43
Original Face:		1,909,198,495.000							

# Holdings

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



STATE STREET

As of: June 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,307,951,672.720	Base	2,399,015,163.06		2,485,392,867.76	86,377,704.70	100.00
Original Face:		1,909,198,495.000						

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		377,803.110	Local	1.000000	377,803.11	1.000000	377,803.11	0.06
			Base	1.000000	377,803.11	1.000000	377,803.11	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	377,803.110	Local	377,803.11		377,803.11	0.00	0.06
		Base	377,803.11		377,803.11	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	377,803.110	Base	377,803.11		377,803.11	0.00	0.06

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2VS8	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.951778	2,998,553.33	99.951778	2,998,553.33	0.49
			Base	99.951778	2,998,553.33	99.951778	2,998,553.33	0.49

0020A2WM0	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.920278	2,997,608.33	99.920278	2,997,608.33	0.49
			Base	99.920278	2,997,608.33	99.920278	2,997,608.33	0.49

0020A2YJ5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.852222	2,995,566.67	99.932700	2,997,981.00	2,414.33
			Base	99.852222	2,995,566.67	99.932700	2,997,981.00	2,414.33

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.815555	2,994,466.66	99.914600	2,997,438.00	2,971.34
			Base	99.815555	2,994,466.66	99.914600	2,997,438.00	2,971.34

02665JWM8	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,500,000.000	Local	99.956722	3,498,485.28	99.956722	3,498,485.28	0.57
			Base	99.956722	3,498,485.28	99.956722	3,498,485.28	0.57

# Holdings

ST OF AZ POOL 500 LGIP MED

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367BVK2	BANK OF MONTREAL-				0.230000	22 Sep 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
06367CG35	BANK OF MONTREAL-				0.210000	07 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022			
		4,000,000.000	Local	100.008734	4,000,349.34	100.031000	4,001,240.00	890.66	0.65
			Base	100.008734	4,000,349.34	100.031000	4,001,240.00	890.66	0.65
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022			
		5,000,000.000	Local	99.891500	4,994,575.00	99.909500	4,995,475.00	900.00	0.82
			Base	99.891500	4,994,575.00	99.909500	4,995,475.00	900.00	0.82
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022			
		3,000,000.000	Local	99.982174	2,999,465.21	99.982174	2,999,465.21	0.00	0.49
			Base	99.982174	2,999,465.21	99.982174	2,999,465.21	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
138994009	CANTOR FITZGERALD REPO REPO				0.350000	01 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
138994009	CANTOR FITZGERALD REPO REPO				0.300000	19 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
138994009	CANTOR FITZGERALD REPO REPO				0.300000	02 Aug 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021			
		3,000,000.000	Local	99.986111	2,999,583.33	99.986111	2,999,583.33	0.00	0.49
			Base	99.986111	2,999,583.33	99.986111	2,999,583.33	0.00	0.49

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ST OF AZ POOL 500 LGIP MED

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15963TU15	CHARIOT FNDG LLC	1,675,000.000	Local	100.000000	1,675,000.00	0.150000	01 Jul 2021	0.27
			Base	100.000000	1,675,000.00	100.000000	1,675,000.00	0.27
16677JXV3	CHEVRON CORP	5,000,000.000	Local	99.946667	4,997,333.33	0.160000	29 Oct 2021	0.82
			Base	99.946667	4,997,333.33	99.973300	4,998,665.00	1,331.67
17327AW11	CITIGROUP GLOBAL MKTS INC S	3,000,000.000	Local	99.953500	2,998,605.00	0.270000	01 Sep 2021	0.49
			Base	99.953500	2,998,605.00	99.953500	2,998,605.00	0.00
2546R2WF9	WALT DISNEY CO	3,000,000.000	Local	99.940889	2,998,226.66	0.280000	15 Sep 2021	0.49
			Base	99.940889	2,998,226.66	99.940889	2,998,226.66	0.00
2546R2XV3	WALT DISNEY CO	5,000,000.000	Local	99.916667	4,995,833.33	0.250000	29 Oct 2021	0.82
			Base	99.916667	4,995,833.33	99.950000	4,997,500.00	1,666.67
2546R2YF7	WALT DISNEY CO	3,000,000.000	Local	99.901056	2,997,031.67	0.260000	15 Nov 2021	0.49
			Base	99.901056	2,997,031.67	99.938700	2,998,161.00	1,129.33
2546R3DV3	DISNEY (WALT) CO THE	3,000,000.000	Local	99.773500	2,993,205.00	0.270000	29 Apr 2022	0.49
			Base	99.773500	2,993,205.00	99.809500	2,994,285.00	1,080.00
26244HU76	DUKE ENERGY CORP	480,000.000	Local	99.996833	479,984.80	0.190000	07 Jul 2021	0.08
			Base	99.996833	479,984.80	99.996833	479,984.80	0.00
26244HV34	DUKE ENERGY CORP	2,998,000.000	Local	99.986250	2,997,587.78	0.150000	03 Aug 2021	0.49
			Base	99.986250	2,997,587.78	99.986250	2,997,587.78	0.00
36955DZ78	GEN DYNAMICS CORP	3,000,000.000	Local	99.907250	2,997,217.50	0.210000	07 Dec 2021	0.49
			Base	99.907250	2,997,217.50	99.928000	2,997,840.00	622.50

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40588LX12	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.946333	4,997,316.67	0.210000	01 Oct 2021	
			Base	99.946333	4,997,316.67	99.969000	4,998,450.00	1,133.33
56274LYW8	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.915556	4,995,777.78	0.200000	30 Nov 2021	
			Base	99.915556	4,995,777.78	99.940400	4,997,020.00	1,242.22
59157TU19	METLIFE SHORT TERM FDG	1,992,000.000	Local	100.000000	1,992,000.00	0.210000	01 Jul 2021	
			Base	100.000000	1,992,000.00	100.000000	1,992,000.00	0.00
8225X2W18	SHELL INTNL FNC B.V	3,000,000.000	Local	99.955222	2,998,656.67	0.260000	01 Sep 2021	
			Base	99.955222	2,998,656.67	99.955222	2,998,656.67	0.00
8225X2X17	SHELL INTNL FNC B.V	3,000,000.000	Local	99.961667	2,998,850.00	0.150000	01 Oct 2021	
			Base	99.961667	2,998,850.00	99.969300	2,999,079.00	229.00
86564GUY5	SUMITOMO MITSUI TRUST NY	5,000,000.000	Local	99.999992	4,999,999.59	0.170000	30 Jul 2021	
			Base	99.999992	4,999,999.59	99.969300	2,999,079.00	229.00
89114NPM1	TORONTO-DOMINION	760,000.000	Local	99.997659	759,982.21	0.260000	22 Jul 2021	
			Base	99.997659	759,982.21	99.997659	759,982.21	0.00
89116EVC4	TORONTO DOMIN HOLDING	1,774,000.000	Local	99.967333	1,773,420.49	0.280000	12 Aug 2021	
			Base	99.967333	1,773,420.49	99.967333	1,773,420.49	0.00
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.981944	2,999,458.33	0.260000	26 Jul 2021	
			Base	99.981944	2,999,458.33	99.981944	2,999,458.33	0.00
91842JVP1	VW CR INC	3,000,000.000	Local	99.973500	2,999,205.00	0.180000	23 Aug 2021	
			Base	99.973500	2,999,205.00	99.973500	2,999,205.00	0.00

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91842KAA4	VW CR INC	4,830,000.000	Local	99.828445	4,821,713.87	99.860600	4,823,266.98	1,553.11	0.79
			Base	99.828445	4,821,713.87	99.860600	4,823,266.98	1,553.11	0.79
91842KC87	VW CR INC	3,000,000.000	Local	99.826389	2,994,791.67	99.810400	2,994,312.00	-479.67	0.49
			Base	99.826389	2,994,791.67	99.810400	2,994,312.00	-479.67	0.49
91842KCJ3	VW CR INC	360,000.000	Local	99.783333	359,220.00	99.783333	359,220.00	0.00	0.06
			Base	99.783333	359,220.00	99.783333	359,220.00	0.00	0.06
92646KU18	VICTORY RECEIVABLES	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.82
92930VU19	WEC ENERGY GROUP INC	1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.20
			Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.20
93142WUE1	WALGREENS BOOTS	5,000,000.000	Local	99.990250	4,999,512.50	99.990250	4,999,512.50	0.00	0.82
			Base	99.990250	4,999,512.50	99.990250	4,999,512.50	0.00	0.82
93142WUP6	WALGREENS BOOTS	5,750,000.000	Local	99.982889	5,749,016.11	99.982889	5,749,016.11	0.00	0.94
			Base	99.982889	5,749,016.11	99.982889	5,749,016.11	0.00	0.94
94107MWA0	WASTE MANAGEMENT INC	4,050,000.000	Local	99.952667	4,048,083.00	99.952667	4,048,083.00	0.00	0.66
			Base	99.952667	4,048,083.00	99.952667	4,048,083.00	0.00	0.66
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.715722	4,985,786.11	99.650500	4,982,525.00	-3,261.11	0.81
			Base	99.715722	4,985,786.11	99.650500	4,982,525.00	-3,261.11	0.81
9612C0Z10	WESTPAC BANKING CORP.	5,000,000.000	Local	99.923500	4,996,175.00	99.961700	4,998,085.00	1,910.00	0.82
			Base	99.923500	4,996,175.00	99.961700	4,998,085.00	1,910.00	0.82

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96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022			
	2,050,000.000	Local	99.999999	2,049,999.98	100.055700	2,051,141.85	1,141.87		0.33
		Base	99.999999	2,049,999.98	100.055700	2,051,141.85	1,141.87		0.33
979QHR003	SOUTH STREET REPO				0.040000	01 Jul 2021			
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00		1.14
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00		1.14
<b>US DOLLAR Total</b>									
	175,419,000.000	Local		175,327,643.20		175,344,118.45	16,475.25		28.64
		Base		175,327,643.20		175,344,118.45	16,475.25		28.64
<b>CASH EQUIVALENT Total</b>									
	175,419,000.000	Base		175,327,643.20		175,344,118.45	16,475.25		28.64
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026			
	2,500,000.000	Local	99.909180	2,497,729.50	100.210496	2,505,262.40	7,532.90		0.41
		Base	99.909180	2,497,729.50	100.210496	2,505,262.40	7,532.90		0.41
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024			
	3,000,000.000	Local	99.930886	2,997,926.57	100.219950	3,006,598.50	8,671.93		0.49
		Base	99.930886	2,997,926.57	100.219950	3,006,598.50	8,671.93		0.49
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
	3,000,000.000	Local	99.855814	2,995,674.43	101.073224	3,032,196.72	36,522.29		0.50
		Base	99.855814	2,995,674.43	101.073224	3,032,196.72	36,522.29		0.50
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
	3,000,000.000	Local	99.919100	2,997,572.99	99.057149	2,971,714.47	-25,858.52		0.49
		Base	99.919100	2,997,572.99	99.057149	2,971,714.47	-25,858.52		0.49
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
	4,000,000.000	Local	99.860661	3,994,426.42	99.813000	3,992,520.00	-1,906.42		0.65
		Base	99.860661	3,994,426.42	99.813000	3,992,520.00	-1,906.42		0.65

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025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local	99.964635	3,998,585.40	101.970512	4,078,820.48	80,235.08	0.67	
		Base	99.964635	3,998,585.40	101.970512	4,078,820.48	80,235.08	0.67	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local	99.801724	4,990,086.21	105.405277	5,270,263.85	280,177.64	0.86	
		Base	99.801724	4,990,086.21	105.405277	5,270,263.85	280,177.64	0.86	
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.392880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.506470	4,020,258.80	20,258.80	0.66	
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.506470	4,020,258.80	20,258.80	0.66	
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.548250	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.463000	5,023,150.00	23,150.00	0.82	
		Base	100.000000	5,000,000.00	100.463000	5,023,150.00	23,150.00	0.82	
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.509880	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.268786	7,018,815.02	18,815.02	1.15	
		Base	100.000000	7,000,000.00	100.268786	7,018,815.02	18,815.02	1.15	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.855659	1,997,113.18	104.088720	2,081,774.40	84,661.22	0.34	
		Base	99.855659	1,997,113.18	104.088720	2,081,774.40	84,661.22	0.34	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.862461	4,993,123.05	101.197448	5,059,872.40	66,749.35	0.83	
		Base	99.862461	4,993,123.05	101.197448	5,059,872.40	66,749.35	0.83	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.792925	4,989,646.24	98.896174	4,944,808.70	-44,837.54	0.81	
		Base	99.792925	4,989,646.24	98.896174	4,944,808.70	-44,837.54	0.81	
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local	102.225733	3,066,771.98	102.337646	3,070,129.38	3,357.40	0.50	
		Base	102.225733	3,066,771.98	102.337646	3,070,129.38	3,357.40	0.50	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local	99.707857	2,991,235.71	98.378430	2,951,352.90	-39,882.81	0.48	
		Base	99.707857	2,991,235.71	98.378430	2,951,352.90	-39,882.81	0.48	

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06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local	96.660473	2,899,814.20	98.286914	2,948,607.42	48,793.22	0.48	
		Base	96.660473	2,899,814.20	98.286914	2,948,607.42	48,793.22	0.48	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.233730	2,004,674.60	4,674.60	0.33	
		Base	100.000000	2,000,000.00	100.233730	2,004,674.60	4,674.60	0.33	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.041093	3,636,744.57	105.061227	3,744,382.13	107,637.56	0.61	
		Base	102.041093	3,636,744.57	105.061227	3,744,382.13	107,637.56	0.61	
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.931473	3,997,258.92	-2,741.08	0.65	
		Base	100.000000	4,000,000.00	99.931473	3,997,258.92	-2,741.08	0.65	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.272000	3,038,160.00	38,160.00	0.50	
		Base	100.000000	3,000,000.00	101.272000	3,038,160.00	38,160.00	0.50	
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	98.885301	4,181,859.38	-47,140.62	0.68	
		Base	100.000000	4,229,000.00	98.885301	4,181,859.38	-47,140.62	0.68	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.884004	2,996,520.11	104.933463	3,148,003.89	151,483.78	0.51	
		Base	99.884004	2,996,520.11	104.933463	3,148,003.89	151,483.78	0.51	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local	99.913697	1,998,273.93	99.860000	1,997,200.00	-1,073.93	0.33	
		Base	99.913697	1,998,273.93	99.860000	1,997,200.00	-1,073.93	0.33	
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local	99.899631	2,996,988.93	99.902486	2,997,074.58	85.65	0.49	
		Base	99.899631	2,996,988.93	99.902486	2,997,074.58	85.65	0.49	
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local	98.871479	2,392,689.80	97.157737	2,351,217.24	-41,472.56	0.38	
		Base	98.871479	2,392,689.80	97.157737	2,351,217.24	-41,472.56	0.38	

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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		3,000,000.000	Local 99.986191	2,999,585.74	102.256510	3,067,695.30	68,109.56		0.50
			Base 99.986191	2,999,585.74	102.256510	3,067,695.30	68,109.56		0.50
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local 99.884237	4,994,211.85	104.633649	5,231,682.45	237,470.60		0.85
			Base 99.884237	4,994,211.85	104.633649	5,231,682.45	237,470.60		0.85
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		3,000,000.000	Local 99.891636	2,996,749.07	102.403291	3,072,098.73	75,349.66		0.50
			Base 99.891636	2,996,749.07	102.403291	3,072,098.73	75,349.66		0.50
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	100.462733	2,009,254.66	9,254.66		0.33
			Base 100.000000	2,000,000.00	100.462733	2,009,254.66	9,254.66		0.33
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024			
		2,250,000.000	Local 99.996538	2,249,922.11	100.025250	2,250,568.13	646.02		0.37
Original Face:		2,250,000.000	Base 99.996538	2,249,922.11	100.025250	2,250,568.13	646.02		0.37
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		0.32
			Base 100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00		0.32
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	99.835000	2,995,050.00	-4,950.00		0.49
			Base 100.000000	3,000,000.00	99.835000	2,995,050.00	-4,950.00		0.49
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.838000	16 Jun 2022			
		3,000,000.000	Local 100.000000	3,000,000.00	100.663281	3,019,898.43	19,898.43		0.49
			Base 100.000000	3,000,000.00	100.663281	3,019,898.43	19,898.43		0.49
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		2,000,000.000	Local 99.907984	1,998,159.68	99.425450	1,988,509.00	-9,650.68		0.32
			Base 99.907984	1,998,159.68	99.425450	1,988,509.00	-9,650.68		0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021			
		0.040	Local 100.000000	0.04	100.000000	0.04	0.00		0.00
Original Face:		2,500,000.000	Base 100.000000	0.04	100.000000	0.04	0.00		0.00

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166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.208127	4,960,406.35	-39,593.65	0.81
		Base	100.000000	5,000,000.00	99.208127	4,960,406.35	-39,593.65	0.81
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	99.564401	2,986,932.03	-13,067.97	0.49
		Base	100.000000	3,000,000.00	99.564401	2,986,932.03	-13,067.97	0.49
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	97.532726	4,876,636.30	-123,363.70	0.80
		Base	100.000000	5,000,000.00	97.532726	4,876,636.30	-123,363.70	0.80
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	99.983357	2,999,500.71	-499.29	0.49
		Base	100.000000	3,000,000.00	99.983357	2,999,500.71	-499.29	0.49
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.937054	2,998,111.63	99.897408	2,996,922.24	-1,189.39	0.49
		Base	99.937054	2,998,111.63	99.897408	2,996,922.24	-1,189.39	0.49
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.743432	4,987,171.60	103.405951	5,170,297.55	183,125.95	0.84
		Base	99.743432	4,987,171.60	103.405951	5,170,297.55	183,125.95	0.84
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.774750	11 Mar 2022		
	3,000,000.000	Local	100.332479	3,009,974.36	100.371825	3,011,154.75	1,180.39	0.49
		Base	100.332479	3,009,974.36	100.371825	3,011,154.75	1,180.39	0.49
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.873764	1,997,475.28	100.300854	2,006,017.08	8,541.80	0.33
		Base	99.873764	1,997,475.28	100.300854	2,006,017.08	8,541.80	0.33
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	104.182484	5,209,124.20	209,124.20	0.85
		Base	100.000000	5,000,000.00	104.182484	5,209,124.20	209,124.20	0.85
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,548,924.300	Local	100.000000	2,548,924.30	101.450190	2,585,888.55	36,964.25	0.42
Original Face:	5,126,000.000	Base	100.000000	2,548,924.30	101.450190	2,585,888.55	36,964.25	0.42

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		429,528.110	Local 103.120564	442,931.81	110.524962	474,735.78	31,803.97	0.08
Original Face:		2,090,000.000	Base 103.120564	442,931.81	110.524962	474,735.78	31,803.97	0.08
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		804.590	Local 100.371618	807.58	104.767379	842.95	35.37	0.00
Original Face:		250,000.000	Base 100.371618	807.58	104.767379	842.95	35.37	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		13,567.700	Local 100.055278	13,575.20	104.921253	14,235.40	660.20	0.00
Original Face:		1,000,000.000	Base 100.055278	13,575.20	104.921253	14,235.40	660.20	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		14,038.270	Local 100.310152	14,081.81	104.885403	14,724.10	642.29	0.00
Original Face:		2,206,300.000	Base 100.310152	14,081.81	104.885403	14,724.10	642.29	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		345,463.350	Local 100.960064	348,780.02	105.281266	363,708.19	14,928.17	0.06
Original Face:		5,000,000.000	Base 100.960064	348,780.02	105.281266	363,708.19	14,928.17	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,033,684.900	Local 101.500552	1,049,195.88	104.797960	1,083,280.69	34,084.81	0.18
Original Face:		5,000,000.000	Base 101.500552	1,049,195.88	104.797960	1,083,280.69	34,084.81	0.18
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		13,059.790	Local 100.562107	13,133.20	104.865599	13,695.23	562.03	0.00
Original Face:		1,000,000.000	Base 100.562107	13,133.20	104.865599	13,695.23	562.03	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		161,691.720	Local 100.788204	162,966.18	106.324185	171,917.40	8,951.22	0.03
Original Face:		6,000,000.000	Base 100.788204	162,966.18	106.324185	171,917.40	8,951.22	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		156,525.200	Local 101.050604	158,169.66	106.839952	167,231.45	9,061.79	0.03
Original Face:		5,000,000.000	Base 101.050604	158,169.66	106.839952	167,231.45	9,061.79	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		875,055.350	Local 103.459569	905,328.49	107.828042	943,555.05	38,226.56	0.15
Original Face:		5,000,000.000	Base 103.459569	905,328.49	107.828042	943,555.05	38,226.56	0.15

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	728,296.410	Local	103.326780	752,525.23	110.034418	801,376.72	48,851.49	0.13	
Original Face:	5,700,000.000	Base	103.326780	752,525.23	110.034418	801,376.72	48,851.49	0.13	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	330,757.740	Local	103.106588	341,033.02	110.515372	365,538.15	24,505.13	0.06	
Original Face:	2,000,000.000	Base	103.106588	341,033.02	110.515372	365,538.15	24,505.13	0.06	
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	98.803677	2,964,110.31	-35,889.69	0.48	
		Base	100.000000	3,000,000.00	98.803677	2,964,110.31	-35,889.69	0.48	
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	100.000095	2,925,002.78	2.78	0.48	
		Base	100.000000	2,925,000.00	100.000095	2,925,002.78	2.78	0.48	
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.82	
		Base	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.82	
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.306330	2,949,189.90	-50,810.10	0.48	
		Base	100.000000	3,000,000.00	98.306330	2,949,189.90	-50,810.10	0.48	
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
	3,000,000.000	Local	99.997115	2,999,913.46	99.830168	2,994,905.04	-5,008.42	0.49	
		Base	99.997115	2,999,913.46	99.830168	2,994,905.04	-5,008.42	0.49	
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
	1,933,685.440	Local	102.313172	1,978,414.91	101.493844	1,962,571.68	-15,843.23	0.32	
Original Face:	2,000,000.000	Base	102.313172	1,978,414.91	101.493844	1,962,571.68	-15,843.23	0.32	
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.666446	2,989,993.38	-10,006.62	0.49	
		Base	100.000000	3,000,000.00	99.666446	2,989,993.38	-10,006.62	0.49	
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.225704	4,961,285.20	-38,714.80	0.81	
		Base	100.000000	5,000,000.00	99.225704	4,961,285.20	-38,714.80	0.81	

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3134GXHD9	FREDDIE MAC NOTES 12/25 0.7	3,000,000.000	Local	100.000000	3,000,000.00	0.700000	23 Dec 2025	
			Base	100.000000	3,000,000.00	99.181103	2,975,433.09	-24,566.91
3135G0U92	FANNIE MAE NOTES 01/22 2.625	2,000,000.000	Local	99.987255	1,999,745.10	2.625000	11 Jan 2022	
			Base	99.987255	1,999,745.10	101.344675	2,026,893.50	27,148.40
3136ALSW2	FANNIE MAE FNR 2014 68 MA	518,961.340	Local	101.807015	528,339.05	3.000000	25 Nov 2040	
		Original Face:	Base	101.807015	528,339.05	101.178280	525,076.16	-3,262.89
3136B7L41	FANNIE MAE FNR 2019 77 LV	2,657,638.830	Local	102.613883	2,727,106.41	3.000000	25 May 2031	
		Original Face:	Base	102.613883	2,727,106.41	101.439960	2,695,907.77	-31,198.64
3136BBHC9	FANNIE MAE FNR 2020 54 GY	2,358,252.040	Local	102.584372	2,419,198.05	2.000000	25 Jun 2044	
		Original Face:	Base	102.584372	2,419,198.05	102.802520	2,424,342.53	5,144.48
3136G4D75	FANNIE MAE NOTES 07/25 0.6	3,000,000.000	Local	100.000000	3,000,000.00	0.600000	29 Jul 2025	
			Base	100.000000	3,000,000.00	98.546575	2,956,397.25	-43,602.75
3137BDYM2	FREDDIE MAC FHR 4387 E	1,825,678.440	Local	99.832141	1,822,613.88	2.000000	15 Nov 2028	
		Original Face:	Base	99.832141	1,822,613.88	102.691850	1,874,822.97	52,209.09
3137BG5C9	FREDDIE MAC FHR 4425 VL	581,727.850	Local	103.771918	603,670.15	4.000000	15 Mar 2026	
		Original Face:	Base	103.771918	603,670.15	101.748320	591,898.31	-11,771.84
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125	2,000,000.000	Local	99.988315	1,999,766.30	1.125000	12 Aug 2021	
			Base	99.988315	1,999,766.30	100.121274	2,002,425.48	2,659.18
3137F8AW3	FREDDIE MAC FHR 5058 BD	1,689,417.920	Local	102.548556	1,732,473.68	3.000000	25 Dec 2035	
		Original Face:	Base	102.548556	1,732,473.68	101.993320	1,723,093.43	-9,380.25

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3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
		2,153,327.880	Local 102.632275	2,210,009.40	102.690160	2,211,255.85	1,246.45	0.36
Original Face:		3,000,000.000	Base 102.632275	2,210,009.40	102.690160	2,211,255.85	1,246.45	0.36
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		285,286.440	Local 100.966075	288,042.52	104.904011	299,276.92	11,234.40	0.05
Original Face:		1,500,000.000	Base 100.966075	288,042.52	104.904011	299,276.92	11,234.40	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		37,384.350	Local 101.352946	37,890.14	111.381008	41,639.07	3,748.93	0.01
Original Face:		983,845.000	Base 101.352946	37,890.14	111.381008	41,639.07	3,748.93	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		7,791.770	Local 100.151827	7,803.60	101.848825	7,935.83	132.23	0.00
Original Face:		1,800,000.000	Base 100.151827	7,803.60	101.848825	7,935.83	132.23	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		836,122.560	Local 103.428934	864,792.65	109.984582	919,605.90	54,813.25	0.15
Original Face:		5,200,000.000	Base 103.428934	864,792.65	109.984582	919,605.90	54,813.25	0.15
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		322,083.770	Local 101.050308	325,466.64	104.945707	338,013.09	12,546.45	0.06
Original Face:		2,680,283.000	Base 101.050308	325,466.64	104.945707	338,013.09	12,546.45	0.06
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		2,519,753.100	Local 101.606998	2,560,245.47	104.772197	2,640,000.68	79,755.21	0.43
Original Face:		15,000,000.000	Base 101.606998	2,560,245.47	104.772197	2,640,000.68	79,755.21	0.43
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		919,460.470	Local 100.913833	927,862.80	104.763472	963,258.71	35,395.91	0.16
Original Face:		4,200,000.000	Base 100.913833	927,862.80	104.763472	963,258.71	35,395.91	0.16
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		54,933.650	Local 101.193640	55,589.36	104.266831	57,277.58	1,688.22	0.01
Original Face:		1,500,000.000	Base 101.193640	55,589.36	104.266831	57,277.58	1,688.22	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		74,546.620	Local 100.744849	75,101.88	106.247868	79,204.19	4,102.31	0.01
Original Face:		3,200,000.000	Base 100.744849	75,101.88	106.247868	79,204.19	4,102.31	0.01

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
		71,979.790	Local 102.050367	73,455.64	106.859367	76,917.15	3,461.51	0.01
Original Face:		765,534.000	Base 102.050367	73,455.64	106.859367	76,917.15	3,461.51	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		666,833.030	Local 101.604061	677,529.44	104.767203	698,622.31	21,092.87	0.11
Original Face:		5,157,070.000	Base 101.604061	677,529.44	104.767203	698,622.31	21,092.87	0.11
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
		81,645.600	Local 100.896913	82,377.89	105.462093	86,105.16	3,727.27	0.01
Original Face:		5,000,000.000	Base 100.896913	82,377.89	105.462093	86,105.16	3,727.27	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
		157,155.950	Local 101.290712	159,184.38	106.330991	167,105.48	7,921.10	0.03
Original Face:		5,000,000.000	Base 101.290712	159,184.38	106.330991	167,105.48	7,921.10	0.03
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
		210,340.560	Local 103.233870	217,142.70	109.236831	229,769.36	12,626.66	0.04
Original Face:		2,000,000.000	Base 103.233870	217,142.70	109.236831	229,769.36	12,626.66	0.04
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
		124,489.100	Local 103.072229	128,313.69	111.582725	138,908.33	10,594.64	0.02
Original Face:		5,000,000.000	Base 103.072229	128,313.69	111.582725	138,908.33	10,594.64	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
		1,338,702.630	Local 106.085115	1,420,164.23	111.629997	1,494,393.71	74,229.48	0.24
Original Face:		14,750,000.000	Base 106.085115	1,420,164.23	111.629997	1,494,393.71	74,229.48	0.24
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
		98,023.800	Local 100.745248	98,754.32	105.150316	103,072.34	4,318.02	0.02
Original Face:		2,000,000.000	Base 100.745248	98,754.32	105.150316	103,072.34	4,318.02	0.02
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	99.943100	2,998,293.00	-1,707.00	0.49
			Base 100.000000	3,000,000.00	99.943100	2,998,293.00	-1,707.00	0.49
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.274750	17 Sep 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.015581	5,000,779.05	779.05	0.82
			Base 100.000000	5,000,000.00	100.015581	5,000,779.05	779.05	0.82

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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	100.168808	3,005,064.24	5,064.24	0.49	
		Base	100.000000	3,000,000.00	100.168808	3,005,064.24	5,064.24	0.49	
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	98.391723	2,951,751.69	-48,248.31	0.48	
		Base	100.000000	3,000,000.00	98.391723	2,951,751.69	-48,248.31	0.48	
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	99.601880	2,988,056.40	-11,943.60	0.49	
		Base	100.000000	3,000,000.00	99.601880	2,988,056.40	-11,943.60	0.49	
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	99.568666	2,987,059.98	-12,940.02	0.49	
		Base	100.000000	3,000,000.00	99.568666	2,987,059.98	-12,940.02	0.49	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	999,318.090	Local	98.946454	988,789.81	100.601260	1,005,326.59	16,536.78	0.16	
	Original Face: 4,000,000.000	Base	98.946454	988,789.81	100.601260	1,005,326.59	16,536.78	0.16	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	197,365.970	Local	99.203049	195,793.06	100.686980	198,721.83	2,928.77	0.03	
	Original Face: 1,900,000.000	Base	99.203049	195,793.06	100.686980	198,721.83	2,928.77	0.03	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	717,362.810	Local	99.593607	714,447.50	101.222090	726,129.63	11,682.13	0.12	
	Original Face: 3,050,000.000	Base	99.593607	714,447.50	101.222090	726,129.63	11,682.13	0.12	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	1,533,126.070	Local	99.352983	1,523,206.48	101.557590	1,557,005.89	33,799.41	0.25	
	Original Face: 3,000,000.000	Base	99.352983	1,523,206.48	101.557590	1,557,005.89	33,799.41	0.25	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,299,617.930	Local	102.852146	1,336,684.93	103.504012	1,345,156.70	8,471.77	0.22	
	Original Face: 3,000,000.000	Base	102.852146	1,336,684.93	103.504012	1,345,156.70	8,471.77	0.22	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	618,262.550	Local	100.408538	620,788.39	102.902189	636,205.70	15,417.31	0.10	
	Original Face: 1,000,000.000	Base	100.408538	620,788.39	102.902189	636,205.70	15,417.31	0.10	

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41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		2,557,329.120	Local 99.991199	2,557,104.05	100.022090	2,557,894.03	789.98	0.42
Original Face:		2,750,000.000	Base 99.991199	2,557,104.05	100.022090	2,557,894.03	789.98	0.42
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.379630	19 Aug 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.032160	3,000,964.80	964.80	0.49
			Base 100.000000	3,000,000.00	100.032160	3,000,964.80	964.80	0.49
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.034675	2,000,693.50	693.50	0.33
			Base 100.000000	2,000,000.00	100.034675	2,000,693.50	693.50	0.33
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
		3,000,000.000	Local 100.060235	3,001,807.05	100.535000	3,016,050.00	14,242.95	0.49
			Base 100.060235	3,001,807.05	100.535000	3,016,050.00	14,242.95	0.49
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	100.405255	5,020,262.75	20,262.75	0.82
			Base 100.000000	5,000,000.00	100.405255	5,020,262.75	20,262.75	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 99.274516	2,978,235.49	103.962234	3,118,867.02	140,631.53	0.51
			Base 99.274516	2,978,235.49	103.962234	3,118,867.02	140,631.53	0.51
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		2,000,000.000	Local 99.909752	1,998,195.03	99.100151	1,982,003.02	-16,192.01	0.32
			Base 99.909752	1,998,195.03	99.100151	1,982,003.02	-16,192.01	0.32
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.144381	5,007,219.05	7,219.05	0.82
			Base 100.000000	5,000,000.00	100.144381	5,007,219.05	7,219.05	0.82
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.782329	2,993,469.87	-6,530.13	0.49
			Base 100.000000	3,000,000.00	99.782329	2,993,469.87	-6,530.13	0.49
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	97.194237	1,943,884.74	-56,115.26	0.32
			Base 100.000000	2,000,000.00	97.194237	1,943,884.74	-56,115.26	0.32

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49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.974831	2,999,244.94	101.460639	3,043,819.17	44,574.23	0.50
			Base	99.974831	2,999,244.94	101.460639	3,043,819.17	44,574.23	0.50
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.977990	2,999,339.70	102.388543	3,071,656.29	72,316.59	0.50
			Base	99.977990	2,999,339.70	102.388543	3,071,656.29	72,316.59	0.50
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		2,335,000.000	Local	99.989440	2,334,753.42	99.912180	2,332,949.40	-1,804.02	0.38
			Base	99.989440	2,334,753.42	99.912180	2,332,949.40	-1,804.02	0.38
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		5,000,000.000	Local	99.940011	4,997,000.55	99.623864	4,981,193.20	-15,807.35	0.81
			Base	99.940011	4,997,000.55	99.623864	4,981,193.20	-15,807.35	0.81
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.850631	2,995,518.93	102.018441	3,060,553.23	65,034.30	0.50
			Base	99.850631	2,995,518.93	102.018441	3,060,553.23	65,034.30	0.50
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023			
		2,000,000.000	Local	99.899179	1,997,983.57	100.088823	2,001,776.46	3,792.89	0.33
			Base	99.899179	1,997,983.57	100.088823	2,001,776.46	3,792.89	0.33
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		5,000,000.000	Local	99.816230	4,990,811.50	99.520572	4,976,028.60	-14,782.90	0.81
			Base	99.816230	4,990,811.50	99.520572	4,976,028.60	-14,782.90	0.81
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.744357	4,987,217.87	103.693045	5,184,652.25	197,434.38	0.85
			Base	99.744357	4,987,217.87	103.693045	5,184,652.25	197,434.38	0.85
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021			
		5,000,000.000	Local	100.355343	5,017,767.17	100.361954	5,018,097.70	330.53	0.82
			Base	100.355343	5,017,767.17	100.361954	5,018,097.70	330.53	0.82
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023			
		4,000,000.000	Local	99.991485	3,999,659.38	100.398318	4,015,932.72	16,273.34	0.66
			Base	99.991485	3,999,659.38	100.398318	4,015,932.72	16,273.34	0.66

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67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.057797	5,002,889.85	2,889.85	0.82
			Base	100.000000	5,000,000.00	100.057797	5,002,889.85	2,889.85	0.82
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022			
		2,000,000.000	Local	101.581581	2,031,631.62	101.544672	2,030,893.44	-738.18	0.33
			Base	101.581581	2,031,631.62	101.544672	2,030,893.44	-738.18	0.33
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.954642	1,999,092.83	101.438139	2,028,762.78	29,669.95	0.33
			Base	99.954642	1,999,092.83	101.438139	2,028,762.78	29,669.95	0.33
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		2,000,000.000	Local	99.956899	1,999,137.97	100.084247	2,001,684.94	2,546.97	0.33
			Base	99.956899	1,999,137.97	100.084247	2,001,684.94	2,546.97	0.33
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.992114	2,999,763.41	100.623005	3,018,690.15	18,926.74	0.49
			Base	99.992114	2,999,763.41	100.623005	3,018,690.15	18,926.74	0.49
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	100.168970	2,504,224.25	4,224.25	0.41
			Base	100.000000	2,500,000.00	100.168970	2,504,224.25	4,224.25	0.41
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.962474	1,999,249.47	100.806866	2,016,137.32	16,887.85	0.33
			Base	99.962474	1,999,249.47	100.806866	2,016,137.32	16,887.85	0.33
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	100.108942	3,003,268.26	3,268.26	0.49
			Base	100.000000	3,000,000.00	100.108942	3,003,268.26	3,268.26	0.49
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.530750	06 Mar 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.088915	5,004,445.75	4,445.75	0.82
			Base	100.000000	5,000,000.00	100.088915	5,004,445.75	4,445.75	0.82
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.778659	2,015,573.18	15,573.18	0.33
			Base	100.000000	2,000,000.00	100.778659	2,015,573.18	15,573.18	0.33

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	100.271179	3,469,382.79	9,382.79	0.57
			Base 100.000000	3,460,000.00	100.271179	3,469,382.79	9,382.79	0.57
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	101.527000	3,045,810.00	45,810.00	0.50
			Base 100.000000	3,000,000.00	101.527000	3,045,810.00	45,810.00	0.50
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	97.447100	2,923,413.00	-76,587.00	0.48
			Base 100.000000	3,000,000.00	97.447100	2,923,413.00	-76,587.00	0.48
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		2,000,000.000	Local 99.949000	1,998,980.00	99.949000	1,998,980.00	0.00	0.33
			Base 99.949000	1,998,980.00	99.949000	1,998,980.00	0.00	0.33
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.560250	13 Nov 2023		
		1,950,000.000	Local 100.198798	1,953,876.57	100.646095	1,962,598.85	8,722.28	0.32
			Base 100.198798	1,953,876.57	100.646095	1,962,598.85	8,722.28	0.32
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
		3,000,000.000	Local 99.989683	2,999,690.48	104.279197	3,128,375.91	128,685.43	0.51
			Base 99.989683	2,999,690.48	104.279197	3,128,375.91	128,685.43	0.51
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
		3,000,000.000	Local 99.971548	2,999,146.44	100.902820	3,027,084.60	27,938.16	0.49
			Base 99.971548	2,999,146.44	100.902820	3,027,084.60	27,938.16	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.533750	22 Jul 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.124251	3,003,727.53	3,727.53	0.49
			Base 100.000000	3,000,000.00	100.124251	3,003,727.53	3,727.53	0.49
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	101.958353	3,058,750.59	58,750.59	0.50
			Base 100.000000	3,000,000.00	101.958353	3,058,750.59	58,750.59	0.50
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	100.087450	3,002,623.50	2,623.50	0.49
			Base 100.000000	3,000,000.00	100.087450	3,002,623.50	2,623.50	0.49

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 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
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	98.084228	2,942,526.84	-57,473.16	0.48
		Base		100.000000	3,000,000.00	98.084228	2,942,526.84	-57,473.16	0.48
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	99.618344	2,988,550.32	-11,449.68	0.49
		Base		100.000000	3,000,000.00	99.618344	2,988,550.32	-11,449.68	0.49
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local		99.948074	2,998,442.22	100.018672	3,000,560.16	2,117.94	0.49
		Base		99.948074	2,998,442.22	100.018672	3,000,560.16	2,117.94	0.49
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	264,408.570	Local		99.995798	264,397.46	100.094970	264,659.68	262.22	0.04
	Original Face: 3,000,000.000	Base		99.995798	264,397.46	100.094970	264,659.68	262.22	0.04
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.983618	1,999,672.35	101.907584	2,038,151.68	38,479.33	0.33
		Base		99.983618	1,999,672.35	101.907584	2,038,151.68	38,479.33	0.33
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.285250	13 Aug 2021		
	1,000,000.000	Local		100.000000	1,000,000.00	100.017360	1,000,173.60	173.60	0.16
		Base		100.000000	1,000,000.00	100.017360	1,000,173.60	173.60	0.16
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.951483	4,997,574.13	103.272583	5,163,629.15	166,055.02	0.84
		Base		99.951483	4,997,574.13	103.272583	5,163,629.15	166,055.02	0.84
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	100.121000	3,003,630.00	3,630.00	0.49
		Base		100.000000	3,000,000.00	100.121000	3,003,630.00	3,630.00	0.49
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local		99.928248	4,996,412.38	100.025082	5,001,254.10	4,841.72	0.82
		Base		99.928248	4,996,412.38	100.025082	5,001,254.10	4,841.72	0.82
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.848849	2,995,465.48	102.332766	3,069,982.98	74,517.50	0.50
		Base		99.848849	2,995,465.48	102.332766	3,069,982.98	74,517.50	0.50

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		1,000,000.000	Local 99.924927	999,249.27	101.999629	1,019,996.29	20,747.02	0.17
			Base 99.924927	999,249.27	101.999629	1,019,996.29	20,747.02	0.17
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
		2,000,000.000	Local 100.143904	2,002,878.08	103.737829	2,074,756.58	71,878.50	0.34
			Base 100.143904	2,002,878.08	103.737829	2,074,756.58	71,878.50	0.34
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.523130	09 Dec 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.544611	5,027,230.55	27,230.55	0.82
			Base 100.000000	5,000,000.00	100.544611	5,027,230.55	27,230.55	0.82
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		5,000,000.000	Local 99.939688	4,996,984.41	105.202185	5,260,109.25	263,124.84	0.86
			Base 99.939688	4,996,984.41	105.202185	5,260,109.25	263,124.84	0.86
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
		3,000,000.000	Local 99.911573	2,997,347.19	102.243258	3,067,297.74	69,950.55	0.50
			Base 99.911573	2,997,347.19	102.243258	3,067,297.74	69,950.55	0.50
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		2,000,000.000	Local 99.508342	1,990,166.83	98.527344	1,970,546.88	-19,619.95	0.32
			Base 99.508342	1,990,166.83	98.527344	1,970,546.88	-19,619.95	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
		3,000,000.000	Local 99.984564	2,999,536.93	105.205766	3,156,172.98	156,636.05	0.52
			Base 99.984564	2,999,536.93	105.205766	3,156,172.98	156,636.05	0.52
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
		3,250,000.000	Local 99.983103	3,249,450.86	100.268880	3,258,738.60	9,287.74	0.53
Original Face:		3,250,000.000	Base 99.983103	3,249,450.86	100.268880	3,258,738.60	9,287.74	0.53
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	101.841500	3,055,245.00	55,245.00	0.50
			Base 100.000000	3,000,000.00	101.841500	3,055,245.00	55,245.00	0.50
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
		2,000,000.000	Local 99.994553	1,999,891.06	100.437000	2,008,740.00	8,848.94	0.33
			Base 99.994553	1,999,891.06	100.437000	2,008,740.00	8,848.94	0.33

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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: June 30, 2021

View Date: July 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		2,000,000.000	Local 99.814079	1,996,281.57	100.986230	2,019,724.60	23,443.03		0.33
			Base 99.814079	1,996,281.57	100.986230	2,019,724.60	23,443.03		0.33
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		1,345,718.130	Local 99.990181	1,345,586.00	101.192780	1,361,769.59	16,183.59		0.22
Original Face:		2,000,000.000	Base 99.990181	1,345,586.00	101.192780	1,361,769.59	16,183.59		0.22
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		2,000,000.000	Local 99.992005	1,999,840.09	101.721240	2,034,424.80	34,584.71		0.33
Original Face:		2,000,000.000	Base 99.992005	1,999,840.09	101.721240	2,034,424.80	34,584.71		0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		294,675.180	Local 99.999379	294,673.35	100.688240	296,703.25	2,029.90		0.05
Original Face:		1,000,000.000	Base 99.999379	294,673.35	100.688240	296,703.25	2,029.90		0.05
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023			
		3,000,000.000	Local 99.880055	2,996,401.64	100.251559	3,007,546.77	11,145.13		0.49
			Base 99.880055	2,996,401.64	100.251559	3,007,546.77	11,145.13		0.49
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local 99.929287	1,998,585.74	106.727451	2,134,549.02	135,963.28		0.35
			Base 99.929287	1,998,585.74	106.727451	2,134,549.02	135,963.28		0.35
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local 99.966088	999,660.88	100.126981	1,001,269.81	1,608.93		0.16
			Base 99.966088	999,660.88	100.126981	1,001,269.81	1,608.93		0.16
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local 99.967686	1,999,353.71	102.244516	2,044,890.32	45,536.61		0.33
			Base 99.967686	1,999,353.71	102.244516	2,044,890.32	45,536.61		0.33
<b>US DOLLAR Total</b>									
		432,386,804.820	Local	432,881,473.94		436,601,030.06	3,719,556.12		71.30
Original Face:		187,511,032.000	Base	432,881,473.94		436,601,030.06	3,719,556.12		71.30
<b>FIXED INCOME Total</b>									
		432,386,804.820	Base	432,881,473.94		436,601,030.06	3,719,556.12		71.30

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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: June 30, 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:		187,511,032.000						

# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		608,183,607.930	Base	608,586,920.25		612,322,951.62	3,736,031.37	100.00
Original Face:		187,511,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	10,638,484.840	Local	1.000000	10,638,484.84	1.000000	10,638,484.84	0.00	3.48
		Base	1.000000	10,638,484.84	1.000000	10,638,484.84	0.00	3.48

US DOLLAR Total								
	10,638,484.840	Local		10,638,484.84		10,638,484.84	0.00	3.48
		Base		10,638,484.84		10,638,484.84	0.00	3.48

CASH Total								
	10,638,484.840	Base		10,638,484.84		10,638,484.84	0.00	3.48

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

942PVK008	WAM AZ 1 WAM AZR 1				0.250000	14 Apr 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65

942PVK909	WAM AZ 3 WAM AZR 3				0.250000	21 Oct 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.98
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.98

957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.64

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	1.64
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.64

979QHR003	SOUTH STREET REPO				0.120000	01 Jul 2021		
	42,910,870.640	Local	100.000000	42,910,870.64	100.000000	42,910,870.64	0.00	14.04
		Base	100.000000	42,910,870.64	100.000000	42,910,870.64	0.00	14.04

# Holdings

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



STATE STREET

As of: June 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		57,915,854.350	Local	57,915,854.35		57,915,854.35	0.00	18.94
			Base	57,915,854.35		57,915,854.35	0.00	18.94
<b>CASH EQUIVALENT Total</b>								
		57,915,854.350	Base	57,915,854.35		57,915,854.35	0.00	18.94
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		17,996.360	Local	18,001.38	100.233283	18,038.34	36.96	0.01
Original Face:		1,000,000.000	Base	18,001.38	100.233283	18,038.34	36.96	0.01
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		660,268.000	Local	679,018.81	105.076287	693,785.10	14,766.29	0.23
Original Face:		5,000,000.000	Base	679,018.81	105.076287	693,785.10	14,766.29	0.23
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		553,773.200	Local	565,806.69	103.405855	572,633.91	6,827.22	0.19
Original Face:		4,372,786.000	Base	565,806.69	103.405855	572,633.91	6,827.22	0.19
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		667,849.150	Local	680,642.01	103.308946	689,947.92	9,305.91	0.23
Original Face:		5,000,000.000	Base	680,642.01	103.308946	689,947.92	9,305.91	0.23
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		388,029.380	Local	400,181.23	106.922154	414,889.37	14,708.14	0.14
Original Face:		4,169,641.000	Base	400,181.23	106.922154	414,889.37	14,708.14	0.14
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		277,881.060	Local	280,962.13	103.169489	286,688.47	5,726.34	0.09
Original Face:		2,000,000.000	Base	280,962.13	103.169489	286,688.47	5,726.34	0.09
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		191,308.040	Local	195,249.55	105.876140	202,549.57	7,300.02	0.07
Original Face:		2,910,888.000	Base	195,249.55	105.876140	202,549.57	7,300.02	0.07

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STATE OF ARIZONA

FUND: ATZ8



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36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
		512,513.570	Local 102.950503	527,635.30	104.495625	535,554.26	7,918.96	0.18
Original Face:		9,450,000.000	Base 102.950503	527,635.30	104.495625	535,554.26	7,918.96	0.18
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		364,376.890	Local 100.973418	367,923.80	104.163060	379,546.12	11,622.32	0.12
Original Face:		2,500,000.000	Base 100.973418	367,923.80	104.163060	379,546.12	11,622.32	0.12
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		257,978.440	Local 100.940129	260,403.77	102.336610	264,006.39	3,602.62	0.09
Original Face:		1,500,000.000	Base 100.940129	260,403.77	102.336610	264,006.39	3,602.62	0.09
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		478,561.280	Local 105.169119	503,298.68	109.624788	524,621.79	21,323.11	0.17
Original Face:		5,872,458.000	Base 105.169119	503,298.68	109.624788	524,621.79	21,323.11	0.17
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		11,081.050	Local 101.399958	11,236.18	104.594051	11,590.12	353.94	0.00
Original Face:		1,000,000.000	Base 101.399958	11,236.18	104.594051	11,590.12	353.94	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		24,803.080	Local 104.370868	25,887.19	112.882538	27,998.35	2,111.16	0.01
Original Face:		1,000,000.000	Base 104.370868	25,887.19	112.882538	27,998.35	2,111.16	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		160.190	Local 100.543105	161.06	103.553961	165.88	4.82	0.00
Original Face:		25,000.000	Base 100.543105	161.06	103.553961	165.88	4.82	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		55,033.320	Local 103.068396	56,721.96	114.819800	63,189.15	6,467.19	0.02
Original Face:		2,000,000.000	Base 103.068396	56,721.96	114.819800	63,189.15	6,467.19	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.807250	20 Sep 2063		
		777,438.070	Local 100.420686	780,708.64	100.708080	782,942.95	2,234.31	0.26
Original Face:		1,500,000.000	Base 100.420686	780,708.64	100.708080	782,942.95	2,234.31	0.26
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.757250	20 Feb 2064		
		798,931.300	Local 100.371044	801,895.69	100.751700	804,936.87	3,041.18	0.26
Original Face:		1,530,000.000	Base 100.371044	801,895.69	100.751700	804,936.87	3,041.18	0.26

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38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
		858,397.990	Local 101.993728	875,512.11	101.307820	869,624.29	-5,887.82	0.28
Original Face:		1,200,000.000	Base 101.993728	875,512.11	101.307820	869,624.29	-5,887.82	0.28
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		191,364.240	Local 100.987071	193,253.14	101.157870	193,579.99	326.85	0.06
Original Face:		2,720,000.000	Base 100.987071	193,253.14	101.157870	193,579.99	326.85	0.06
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		211,390.370	Local 101.465786	214,488.90	101.502120	214,565.71	76.81	0.07
Original Face:		4,000,000.000	Base 101.465786	214,488.90	101.502120	214,565.71	76.81	0.07
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,214,548.370	Local 101.986805	1,238,679.08	103.153570	1,252,850.00	14,170.92	0.41
Original Face:		4,400,000.000	Base 101.986805	1,238,679.08	103.153570	1,252,850.00	14,170.92	0.41
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		749,488.570	Local 99.382515	744,860.59	100.601260	753,994.94	9,134.35	0.25
Original Face:		3,000,000.000	Base 99.382515	744,860.59	100.601260	753,994.94	9,134.35	0.25
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		279,365.280	Local 100.584840	280,999.12	102.645210	286,755.08	5,755.96	0.09
Original Face:		1,000,000.000	Base 100.584840	280,999.12	102.645210	286,755.08	5,755.96	0.09
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		231,615.650	Local 101.253236	234,518.34	103.154070	238,920.97	4,402.63	0.08
Original Face:		1,000,000.000	Base 101.253236	234,518.34	103.154070	238,920.97	4,402.63	0.08
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.509090	0.01	0.00	0.00
			Base 100.000000	0.01	101.509090	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		403,416.120	Local 100.702766	406,251.19	104.841610	422,947.96	16,696.77	0.14
Original Face:		1,000,000.000	Base 100.702766	406,251.19	104.841610	422,947.96	16,696.77	0.14
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		252,308.510	Local 100.789260	254,299.88	103.427620	260,956.69	6,656.81	0.09
Original Face:		1,000,000.000	Base 100.789260	254,299.88	103.427620	260,956.69	6,656.81	0.09

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	78,716.690	Local		99.893326	78,632.72	100.462030	79,080.38	447.66	0.03
Original Face:	1,000,000.000	Base		99.893326	78,632.72	100.462030	79,080.38	447.66	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	167,361.880	Local		100.294864	167,855.37	100.736530	168,594.55	739.18	0.06
Original Face:	1,000,000.000	Base		100.294864	167,855.37	100.736530	168,594.55	739.18	0.06
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	91,145.310	Local		100.865146	91,933.85	100.802260	91,876.53	-57.32	0.03
Original Face:	1,000,000.000	Base		100.865146	91,933.85	100.802260	91,876.53	-57.32	0.03
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	0.030	Local		300.000000	0.09	102.244930	0.03	-0.06	0.00
		Base		300.000000	0.09	102.244930	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,299,617.930	Local		102.852146	1,336,684.93	103.504012	1,345,156.70	8,471.77	0.44
Original Face:	3,000,000.000	Base		102.852146	1,336,684.93	103.504012	1,345,156.70	8,471.77	0.44
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	1,236,525.090	Local		100.344173	1,240,780.88	102.902189	1,272,411.39	31,630.51	0.42
Original Face:	2,000,000.000	Base		100.344173	1,240,780.88	102.902189	1,272,411.39	31,630.51	0.42
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	565,185.630	Local		100.067134	565,565.06	102.216560	577,713.31	12,148.25	0.19
Original Face:	2,000,000.000	Base		100.067134	565,565.06	102.216560	577,713.31	12,148.25	0.19
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.776610	20 Apr 2071		
	1,959,355.590	Local		107.797925	2,112,144.66	105.989823	2,076,717.52	-35,427.14	0.68
Original Face:	1,978,780.000	Base		107.797925	2,112,144.66	105.989823	2,076,717.52	-35,427.14	0.68
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	1,523,369.950	Local		102.213147	1,557,084.36	101.257900	1,542,532.42	-14,551.94	0.50
Original Face:	2,000,000.000	Base		102.213147	1,557,084.36	101.257900	1,542,532.42	-14,551.94	0.50
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	3,152,396.070	Local		101.417799	3,197,090.71	100.684180	3,173,964.13	-23,126.58	1.04
Original Face:	3,185,000.000	Base		101.417799	3,197,090.71	100.684180	3,173,964.13	-23,126.58	1.04

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38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051			
		1,958,507.940	Local	102.346603	2,004,466.34	101.117440	1,980,393.09	-24,073.25	0.65
Original Face:		2,000,000.000	Base	102.346603	2,004,466.34	101.117440	1,980,393.09	-24,073.25	0.65
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.499800	20 Jun 2036			
		2,000,000.000	Local	104.436689	2,088,733.77	104.437500	2,088,750.00	16.23	0.68
Original Face:		2,000,000.000	Base	104.436689	2,088,733.77	104.437500	2,088,750.00	16.23	0.68
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.100000	13 Aug 2027			
		2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
Original Face:		2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.100000	15 Sep 2026			
		4,812,500.020	Local	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.57
Original Face:		5,500,000.000	Base	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.57
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local	99.910633	1,998,212.65	103.480644	2,069,612.88	71,400.23	0.68
			Base	99.910633	1,998,212.65	103.480644	2,069,612.88	71,400.23	0.68
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		81,325.010	Local	100.305933	81,573.81	100.945430	82,093.88	520.07	0.03
Original Face:		1,000,000.000	Base	100.305933	81,573.81	100.945430	82,093.88	520.07	0.03
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local	99.914505	2,997,435.15	100.227447	3,006,823.41	9,388.26	0.98
			Base	99.914505	2,997,435.15	100.227447	3,006,823.41	9,388.26	0.98
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021			
		5,000,000.000	Local	100.282129	5,014,106.46	100.280000	5,014,000.00	-106.46	1.64
			Base	100.282129	5,014,106.46	100.280000	5,014,000.00	-106.46	1.64
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
		3,000,000.000	Local	100.506279	3,015,188.37	99.661490	2,989,844.70	-25,343.67	0.98
			Base	100.506279	3,015,188.37	99.661490	2,989,844.70	-25,343.67	0.98
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
		3,900,000.000	Local	100.498745	3,919,451.05	99.904590	3,896,279.01	-23,172.04	1.27
			Base	100.498745	3,919,451.05	99.904590	3,896,279.01	-23,172.04	1.27

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90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
	2,000,000.000	Local	100.224681	2,004,493.61	99.696060	1,993,921.20	-10,572.41	0.65	
		Base	100.224681	2,004,493.61	99.696060	1,993,921.20	-10,572.41	0.65	
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
	2,900,000.000	Local	100.038680	2,901,121.73	99.974057	2,899,247.65	-1,874.08	0.95	
		Base	100.038680	2,901,121.73	99.974057	2,899,247.65	-1,874.08	0.95	
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
	5,000,000.000	Local	100.086661	5,004,333.05	99.406000	4,970,300.00	-34,033.05	1.63	
		Base	100.086661	5,004,333.05	99.406000	4,970,300.00	-34,033.05	1.63	
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.100000	13 Aug 2027			
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.31	
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.31	
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
	2,000,000.000	Local	100.000000	2,000,000.00	99.120000	1,982,400.00	-17,600.00	0.65	
		Base	100.000000	2,000,000.00	99.120000	1,982,400.00	-17,600.00	0.65	
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021			
	500,000.000	Local	100.000000	500,000.00	100.210161	501,050.81	1,050.81	0.16	
		Base	100.000000	500,000.00	100.210161	501,050.81	1,050.81	0.16	
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
	3,000,000.000	Local	99.949479	2,998,484.38	99.977542	2,999,326.26	841.88	0.98	
		Base	99.949479	2,998,484.38	99.977542	2,999,326.26	841.88	0.98	
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021			
	3,000,000.000	Local	99.945400	2,998,362.00	99.972194	2,999,165.82	803.82	0.98	
		Base	99.945400	2,998,362.00	99.972194	2,999,165.82	803.82	0.98	
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021			
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.98	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.98	
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022			
	3,000,000.000	Local	99.943125	2,998,293.76	99.969375	2,999,081.25	787.49	0.98	
		Base	99.943125	2,998,293.76	99.969375	2,999,081.25	787.49	0.98	

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9128282F6	US TREASURY N/B 08/21 1.125	3,000,000.000	Local	100.165015	3,004,950.44	100.178980	3,005,369.40	418.96	0.98
			Base	100.165015	3,004,950.44	100.178980	3,005,369.40	418.96	0.98
9128284L1	US TREASURY N/B 04/23 2.75	2,000,000.000	Local	104.689963	2,093,799.26	104.589844	2,091,796.88	-2,002.38	0.68
			Base	104.689963	2,093,799.26	104.589844	2,091,796.88	-2,002.38	0.68
9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	103.930248	2,078,604.96	103.859375	2,077,187.50	-1,417.46	0.68
			Base	103.930248	2,078,604.96	103.859375	2,077,187.50	-1,417.46	0.68
9128287F1	US TREASURY N/B 07/21 1.75	5,000,000.000	Local	100.139063	5,006,953.13	100.141266	5,007,063.30	110.17	1.64
			Base	100.139063	5,006,953.13	100.141266	5,007,063.30	110.17	1.64
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.997937	1,999,958.73	100.019274	2,000,385.48	426.75	0.65
			Base	99.997937	1,999,958.73	100.019274	2,000,385.48	426.75	0.65
912828D72	US TREASURY N/B 08/21 2	2,000,000.000	Local	100.312359	2,006,247.17	100.323988	2,006,479.76	232.59	0.66
			Base	100.312359	2,006,247.17	100.323988	2,006,479.76	232.59	0.66
912828Q29	US TREASURY N/B 03/23 1.5	2,000,000.000	Local	102.343844	2,046,876.87	102.230469	2,044,609.38	-2,267.49	0.67
			Base	102.343844	2,046,876.87	102.230469	2,044,609.38	-2,267.49	0.67
912828R69	US TREASURY N/B 05/23 1.625	2,000,000.000	Local	102.740838	2,054,816.76	102.636719	2,052,734.38	-2,082.38	0.67
			Base	102.740838	2,054,816.76	102.636719	2,052,734.38	-2,082.38	0.67
912828S35	US TREASURY N/B 06/23 1.375	3,000,000.000	Local	102.442272	3,073,268.17	102.242188	3,067,265.64	-6,002.53	1.00
			Base	102.442272	3,073,268.17	102.242188	3,067,265.64	-6,002.53	1.00
912828S92	US TREASURY N/B 07/23 1.25	2,000,000.000	Local	102.137500	2,042,750.00	102.042969	2,040,859.38	-1,890.62	0.67
			Base	102.137500	2,042,750.00	102.042969	2,040,859.38	-1,890.62	0.67

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Fund
912828T34	US TREASURY N/B 09/21 1.125	3,000,000.000	Local	100.245464	3,007,363.93	1.125000	30 Sep 2021	614.96	0.98
			Base	100.245464	3,007,363.93	100.265963	3,007,978.89	614.96	0.98
912828U65	US TREASURY N/B 11/21 1.75	5,000,000.000	Local	100.676767	5,033,838.35	1.750000	30 Nov 2021	927.25	1.65
			Base	100.676767	5,033,838.35	100.695312	5,034,765.60	927.25	1.65
912828WR7	US TREASURY N/B 06/21 2.125	0.000	Local	0.000000	-0.04	2.125000	30 Jun 2021	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.006521	3,000,195.64	0.350000	31 Oct 2021	2,894.63	0.98
			Base	100.006521	3,000,195.64	100.103009	3,003,090.27	2,894.63	0.98
912828YP9	US TREASURY N/B 10/21 1.5	3,000,000.000	Local	100.453977	3,013,619.30	1.500000	31 Oct 2021	748.18	0.99
			Base	100.453977	3,013,619.30	100.478916	3,014,367.48	748.18	0.99
912828YT1	US TREASURY N/B 11/21 1.5	5,000,000.000	Local	100.569615	5,028,480.76	1.500000	30 Nov 2021	1,206.74	1.65
			Base	100.569615	5,028,480.76	100.593750	5,029,687.50	1,206.74	1.65
912828YZ7	US TREASURY N/B 12/21 1.625	5,000,000.000	Local	100.737317	5,036,865.83	1.625000	31 Dec 2021	1,806.07	1.65
			Base	100.737317	5,036,865.83	100.773438	5,038,671.90	1,806.07	1.65
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.995335	1,999,906.70	0.204000	31 Jan 2022	1,900.08	0.65
			Base	99.995335	1,999,906.70	100.090339	2,001,806.78	1,900.08	0.65
912828ZA1	US TREASURY N/B 02/22 1.125	2,000,000.000	Local	100.652179	2,013,043.58	1.125000	28 Feb 2022	1,018.92	0.66
			Base	100.652179	2,013,043.58	100.703125	2,014,062.50	1,018.92	0.66
912828ZG8	US TREASURY N/B 03/22 0.375	4,000,000.000	Local	100.178881	4,007,155.24	0.375000	31 Mar 2022	1,282.28	1.31
			Base	100.178881	4,007,155.24	100.210938	4,008,437.52	1,282.28	1.31

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828ZK9	US TREASURY FRN 04/22 VAR	3,000,000.000	Local	100.020164	3,000,604.93	100.092561	3,002,776.83	2,171.90	0.98
			Base	100.020164	3,000,604.93	100.092561	3,002,776.83	2,171.90	0.98
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.871667	1,997,433.34	98.957031	1,979,140.62	-18,292.72	0.65
			Base	99.871667	1,997,433.34	98.957031	1,979,140.62	-18,292.72	0.65
912828ZR4	US TREASURY N/B 05/22 0.125	2,000,000.000	Local	99.979291	1,999,585.81	100.023438	2,000,468.76	882.95	0.65
			Base	99.979291	1,999,585.81	100.023438	2,000,468.76	882.95	0.65
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.377787	1,987,555.73	98.351562	1,967,031.24	-20,524.49	0.64
			Base	99.377787	1,987,555.73	98.351562	1,967,031.24	-20,524.49	0.64
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.073629	2,001,472.58	100.011719	2,000,234.38	-1,238.20	0.65
			Base	100.073629	2,001,472.58	100.011719	2,000,234.38	-1,238.20	0.65
912828ZW3	US TREASURY N/B 06/25 0.25	2,000,000.000	Local	99.790208	1,995,804.16	98.257812	1,965,156.24	-30,647.92	0.64
			Base	99.790208	1,995,804.16	98.257812	1,965,156.24	-30,647.92	0.64
912828ZX1	US TREASURY N/B 06/22 0.125	5,000,000.000	Local	99.974579	4,998,728.93	100.023438	5,001,171.90	2,442.97	1.64
			Base	99.974579	4,998,728.93	100.023438	5,001,171.90	2,442.97	1.64
91282CAA9	US TREASURY FRN 07/22 VAR	5,000,000.000	Local	99.992332	4,999,616.62	100.055578	5,002,778.90	3,162.28	1.64
			Base	99.992332	4,999,616.62	100.055578	5,002,778.90	3,162.28	1.64
91282CAF8	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.800971	1,996,019.41	99.691406	1,993,828.12	-2,191.29	0.65
			Base	99.800971	1,996,019.41	99.691406	1,993,828.12	-2,191.29	0.65
91282CAG6	US TREASURY N/B 08/22 0.125	5,000,000.000	Local	99.964897	4,998,244.83	100.003906	5,000,195.30	1,950.47	1.64
			Base	99.964897	4,998,244.83	100.003906	5,000,195.30	1,950.47	1.64

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.376674	1,987,533.48	98.019531	1,960,390.62	-27,142.86	0.64
			Base	99.376674	1,987,533.48	98.019531	1,960,390.62	-27,142.86	0.64
91282CAK7	US TREASURY N/B 09/23 0.125	2,000,000.000	Local	99.747031	1,994,940.62	99.628906	1,992,578.12	-2,362.50	0.65
			Base	99.747031	1,994,940.62	99.628906	1,992,578.12	-2,362.50	0.65
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.790145	1,995,802.89	97.925781	1,958,515.62	-37,287.27	0.64
			Base	99.790145	1,995,802.89	97.925781	1,958,515.62	-37,287.27	0.64
91282CAN1	US TREASURY N/B 09/22 0.125	5,000,000.000	Local	99.976822	4,998,841.10	99.980469	4,999,023.45	182.35	1.64
			Base	99.976822	4,998,841.10	99.980469	4,999,023.45	182.35	1.64
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.785541	1,995,710.82	99.566406	1,991,328.12	-4,382.70	0.65
			Base	99.785541	1,995,710.82	99.566406	1,991,328.12	-4,382.70	0.65
91282CAR2	US TREASURY N/B 10/22 0.125	2,000,000.000	Local	99.996760	1,999,935.19	99.953125	1,999,062.50	-872.69	0.65
			Base	99.996760	1,999,935.19	99.953125	1,999,062.50	-872.69	0.65
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.991898	2,999,756.94	100.054959	3,001,648.77	1,891.83	0.98
			Base	99.991898	2,999,756.94	100.054959	3,001,648.77	1,891.83	0.98
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.131709	1,982,634.18	97.808594	1,956,171.88	-26,462.30	0.64
			Base	99.131709	1,982,634.18	97.808594	1,956,171.88	-26,462.30	0.64
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.008278	2,000,165.55	99.832031	1,996,640.62	-3,524.93	0.65
			Base	100.008278	2,000,165.55	99.832031	1,996,640.62	-3,524.93	0.65
91282CAX9	US TREASURY N/B 11/22 0.125	5,000,000.000	Local	99.951159	4,997,557.94	99.933594	4,996,679.70	-878.24	1.63
			Base	99.951159	4,997,557.94	99.933594	4,996,679.70	-878.24	1.63

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.782375	1,995,647.49	98.238281	1,964,765.62	-30,881.87	0.64
			Base	99.782375	1,995,647.49	98.238281	1,964,765.62	-30,881.87	0.64
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.794320	1,995,886.40	99.476562	1,989,531.24	-6,355.16	0.65
			Base	99.794320	1,995,886.40	99.476562	1,989,531.24	-6,355.16	0.65
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.578952	1,991,579.03	98.144531	1,962,890.62	-28,688.41	0.64
			Base	99.578952	1,991,579.03	98.144531	1,962,890.62	-28,688.41	0.64
91282CBD2	US TREASURY N/B 12/22 0.125	7,000,000.000	Local	99.988473	6,999,193.11	99.910156	6,993,710.92	-5,482.19	2.29
			Base	99.988473	6,999,193.11	99.910156	6,993,710.92	-5,482.19	2.29
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.731585	1,994,631.70	99.394531	1,987,890.62	-6,741.08	0.65
			Base	99.731585	1,994,631.70	99.394531	1,987,890.62	-6,741.08	0.65
91282CBG5	US TREASURY N/B 01/23 0.125	3,000,000.000	Local	99.998416	2,999,952.49	99.902344	2,997,070.32	-2,882.17	0.98
			Base	99.998416	2,999,952.49	99.902344	2,997,070.32	-2,882.17	0.98
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.633105	1,992,662.10	98.035156	1,960,703.12	-31,958.98	0.64
			Base	99.633105	1,992,662.10	98.035156	1,960,703.12	-31,958.98	0.64
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.991970	1,999,839.40	100.035123	2,000,702.46	863.06	0.65
			Base	99.991970	1,999,839.40	100.035123	2,000,702.46	863.06	0.65
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.763513	1,995,270.26	99.351562	1,987,031.24	-8,239.02	0.65
			Base	99.763513	1,995,270.26	99.351562	1,987,031.24	-8,239.02	0.65
91282CBN0	US TREASURY N/B 02/23 0.125	5,000,000.000	Local	99.959929	4,997,996.43	99.875000	4,993,750.00	-4,246.43	1.63
			Base	99.959929	4,997,996.43	99.875000	4,993,750.00	-4,246.43	1.63

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.625949	1,992,518.97	98.527344	1,970,546.88	-21,972.09	0.64
		Base		99.625949	1,992,518.97	98.527344	1,970,546.88	-21,972.09	0.64
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.735692	1,994,713.84	99.601562	1,992,031.24	-2,682.60	0.65
		Base		99.735692	1,994,713.84	99.601562	1,992,031.24	-2,682.60	0.65
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.190899	1,983,817.98	99.597656	1,991,953.12	8,135.14	0.65
		Base		99.190899	1,983,817.98	99.597656	1,991,953.12	8,135.14	0.65
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.933714	2,998,011.41	99.839844	2,995,195.32	-2,816.09	0.98
		Base		99.933714	2,998,011.41	99.839844	2,995,195.32	-2,816.09	0.98
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.872041	3,994,881.62	99.808594	3,992,343.76	-2,537.86	1.31
		Base		99.872041	3,994,881.62	99.808594	3,992,343.76	-2,537.86	1.31
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.958743	2,998,762.29	99.781250	2,993,437.50	-5,324.79	0.98
		Base		99.958743	2,998,762.29	99.781250	2,993,437.50	-5,324.79	0.98
<b>US DOLLAR Total</b>									
	236,355,884.630	Local			237,385,129.56		237,165,112.35	-220,017.21	77.58
Original Face:	104,514,553.000	Base			237,385,129.56		237,165,112.35	-220,017.21	77.58
<b>FIXED INCOME Total</b>									
	236,355,884.630	Base			237,385,129.56		237,165,112.35	-220,017.21	77.58
Original Face:	104,514,553.000								

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		304,910,223.820	Base	305,939,468.75		305,719,451.54	-220,017.21	100.00
Original Face:		104,514,553.000						

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,212.920	Local	1.000000	13,212.92	1.000000	13,212.92	0.00	0.00
			Base	1.000000	13,212.92	1.000000	13,212.92	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	13,212.920	Local	13,212.92		13,212.92	0.00	0.00
		Base	13,212.92		13,212.92	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	13,212.920	Base	13,212.92		13,212.92	0.00	0.00

## 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	
		3,830,759.550	Local	100.051824	3,832,744.79	100.050000	3,832,674.93	-69.86	0.14
			Base	100.051824	3,832,744.79	100.050000	3,832,674.93	-69.86	0.14

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,830,759.550	Local	3,832,744.79		3,832,674.93	-69.86	0.14
		Base	3,832,744.79		3,832,674.93	-69.86	0.14

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,830,759.550	Base	3,832,744.79		3,832,674.93	-69.86	0.14

## 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	
		48,312.000	Local	20.857952	1,007,689.40	53.660000	2,592,421.92	1,584,732.52	0.09
			Base	20.857952	1,007,689.40	53.660000	2,592,421.92	1,584,732.52	0.09

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01								
	50,943.000	Local	19.601132	998,540.46	26.070000	1,328,084.01	329,543.55	0.05	
		Base	19.601132	998,540.46	26.070000	1,328,084.01	329,543.55	0.05	
00206R102	AT+T INC COMMON STOCK USD1.0								
	545,728.000	Local	34.109899	18,614,726.73	28.780000	15,706,051.84	-2,908,674.89	0.56	
		Base	34.109899	18,614,726.73	28.780000	15,706,051.84	-2,908,674.89	0.56	
002824100	ABBOTT LABORATORIES COMMON STOCK								
	135,806.000	Local	33.606283	4,563,934.85	115.930000	15,743,989.58	11,180,054.73	0.56	
		Base	33.606283	4,563,934.85	115.930000	15,743,989.58	11,180,054.73	0.56	
00287Y109	ABBVIE INC COMMON STOCK USD.01								
	135,104.000	Local	44.070307	5,954,074.72	112.640000	15,218,114.56	9,264,039.84	0.54	
		Base	44.070307	5,954,074.72	112.640000	15,218,114.56	9,264,039.84	0.54	
003654100	ABIOMED INC COMMON STOCK USD.01								
	3,463.000	Local	364.820621	1,263,373.81	312.110000	1,080,836.93	-182,536.88	0.04	
		Base	364.820621	1,263,373.81	312.110000	1,080,836.93	-182,536.88	0.04	
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	59,389.000	Local	39.587003	2,351,032.51	95.440000	5,668,086.16	3,317,053.65	0.20	
		Base	39.587003	2,351,032.51	95.440000	5,668,086.16	3,317,053.65	0.20	
00724F101	ADOBE INC COMMON STOCK USD.0001								
	36,547.000	Local	62.538557	2,285,596.65	585.640000	21,403,385.08	19,117,788.43	0.76	
		Base	62.538557	2,285,596.65	585.640000	21,403,385.08	19,117,788.43	0.76	
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
	5,005.000	Local	157.468535	788,130.02	205.140000	1,026,725.70	238,595.68	0.04	
		Base	157.468535	788,130.02	205.140000	1,026,725.70	238,595.68	0.04	
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	92,867.000	Local	24.552026	2,280,073.01	93.930000	8,722,997.31	6,442,924.30	0.31	
		Base	24.552026	2,280,073.01	93.930000	8,722,997.31	6,442,924.30	0.31	
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
	23,210.000	Local	35.266214	818,528.83	147.810000	3,430,670.10	2,612,141.27	0.12	
		Base	35.266214	818,528.83	147.810000	3,430,670.10	2,612,141.27	0.12	

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STATE STREET

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009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,916.000	Local 87.053196	1,472,591.87	287.680000	4,866,394.88	3,393,803.01	0.17
			Base 87.053196	1,472,591.87	287.680000	4,866,394.88	3,393,803.01	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		12,465.000	Local 48.483246	604,343.66	116.600000	1,453,419.00	849,075.34	0.05
			Base 48.483246	604,343.66	116.600000	1,453,419.00	849,075.34	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,511.000	Local 63.834937	607,134.09	60.310000	573,608.41	-33,525.68	0.02
			Base 63.834937	607,134.09	60.310000	573,608.41	-33,525.68	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,922.000	Local 91.801315	819,051.33	168.460000	1,503,000.12	683,948.79	0.05
			Base 91.801315	819,051.33	168.460000	1,503,000.12	683,948.79	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,484.000	Local 131.786737	1,381,652.15	181.940000	1,907,458.96	525,806.81	0.07
			Base 131.786737	1,381,652.15	181.940000	1,907,458.96	525,806.81	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		16,893.000	Local 110.285080	1,863,045.86	183.710000	3,103,413.03	1,240,367.17	0.11
			Base 110.285080	1,863,045.86	183.710000	3,103,413.03	1,240,367.17	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,508.000	Local 169.747386	934,968.60	611.000000	3,365,388.00	2,430,419.40	0.12
			Base 169.747386	934,968.60	611.000000	3,365,388.00	2,430,419.40	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		19,118.000	Local 41.534312	794,052.98	55.760000	1,066,019.68	271,966.70	0.04
			Base 41.534312	794,052.98	55.760000	1,066,019.68	271,966.70	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		22,884.000	Local 43.486321	995,140.98	130.440000	2,984,988.96	1,989,847.98	0.11
			Base 43.486321	995,140.98	130.440000	2,984,988.96	1,989,847.98	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		21,764.000	Local 411.881110	8,964,180.47	2,506.320000	54,547,548.48	45,583,368.01	1.93
			Base 411.881110	8,964,180.47	2,506.320000	54,547,548.48	45,583,368.01	1.93

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02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		22,987.000	Local 414.480037	9,527,652.62	2,441.790000	56,129,426.73	46,601,774.11	1.98
			Base 414.480037	9,527,652.62	2,441.790000	56,129,426.73	46,601,774.11	1.98
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		141,479.000	Local 20.718592	2,931,245.62	47.680000	6,745,718.72	3,814,473.10	0.24
			Base 20.718592	2,931,245.62	47.680000	6,745,718.72	3,814,473.10	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		32,748.000	Local 438.886236	14,372,646.47	3,440.160000	112,658,359.68	98,285,713.21	3.98
			Base 438.886236	14,372,646.47	3,440.160000	112,658,359.68	98,285,713.21	3.98
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		19,540.000	Local 44.713941	873,710.41	80.040000	1,563,981.60	690,271.19	0.06
			Base 44.713941	873,710.41	80.040000	1,563,981.60	690,271.19	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		49,000.000	Local 20.600348	1,009,417.05	21.210000	1,039,290.00	29,872.95	0.04
			Base 20.600348	1,009,417.05	21.210000	1,039,290.00	29,872.95	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		38,170.000	Local 43.033709	1,642,596.67	84.590000	3,228,800.30	1,586,203.63	0.11
			Base 43.033709	1,642,596.67	84.590000	3,228,800.30	1,586,203.63	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		49,747.000	Local 48.607091	2,418,056.96	165.230000	8,219,696.81	5,801,639.85	0.29
			Base 48.607091	2,418,056.96	165.230000	8,219,696.81	5,801,639.85	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		65,617.000	Local 101.942473	6,689,159.27	47.600000	3,123,369.20	-3,565,790.07	0.11
			Base 101.942473	6,689,159.27	47.600000	3,123,369.20	-3,565,790.07	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01							
		34,752.000	Local 77.496891	2,693,171.96	270.140000	9,387,905.28	6,694,733.32	0.33
			Base 77.496891	2,693,171.96	270.140000	9,387,905.28	6,694,733.32	0.33
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,870.000	Local 73.989422	1,026,233.28	154.130000	2,137,783.10	1,111,549.82	0.08
			Base 73.989422	1,026,233.28	154.130000	2,137,783.10	1,111,549.82	0.08

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03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		11,303.000	Local 32.850472	371,308.88	114.490000	1,294,080.47	922,771.59	0.05
			Base 32.850472	371,308.88	114.490000	1,294,080.47	922,771.59	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		8,864.000	Local 44.745715	396,626.02	248.880000	2,206,072.32	1,809,446.30	0.08
			Base 44.745715	396,626.02	248.880000	2,206,072.32	1,809,446.30	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
		17,650.000	Local 51.090040	901,739.20	133.500000	2,356,275.00	1,454,535.80	0.08
			Base 51.090040	901,739.20	133.500000	2,356,275.00	1,454,535.80	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		43,915.000	Local 75.399369	3,311,163.29	243.750000	10,704,281.25	7,393,117.96	0.38
			Base 75.399369	3,311,163.29	243.750000	10,704,281.25	7,393,117.96	0.38
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		45,677.000	Local 14.526865	663,543.62	68.410000	3,124,763.57	2,461,219.95	0.11
			Base 14.526865	663,543.62	68.410000	3,124,763.57	2,461,219.95	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		28,189.000	Local 53.276927	1,501,823.30	172.160000	4,853,018.24	3,351,194.94	0.17
			Base 53.276927	1,501,823.30	172.160000	4,853,018.24	3,351,194.94	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,667.000	Local 141.520100	943,514.51	347.060000	2,313,849.02	1,370,334.51	0.08
			Base 141.520100	943,514.51	347.060000	2,313,849.02	1,370,334.51	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
		18,722.000	Local 77.995718	1,460,235.84	381.800000	7,148,059.60	5,687,823.76	0.25
			Base 77.995718	1,460,235.84	381.800000	7,148,059.60	5,687,823.76	0.25
03743Q108	APA CORP COMMON STOCK USD.625							
		28,902.000	Local 62.593129	1,809,066.60	21.630000	625,150.26	-1,183,916.34	0.02
			Base 62.593129	1,809,066.60	21.630000	625,150.26	-1,183,916.34	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
		1,199,039.000	Local 10.393515	12,462,230.13	136.960000	164,220,381.44	151,758,151.31	5.81
			Base 10.393515	12,462,230.13	136.960000	164,220,381.44	151,758,151.31	5.81

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038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	70,139.000	Local 24.240128	1,700,178.37	142.400000	9,987,793.60	8,287,615.23	0.35
			Base 24.240128	1,700,178.37	142.400000	9,987,793.60	8,287,615.23	0.35
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	42,703.000	Local 25.949483	1,108,120.77	60.600000	2,587,801.80	1,479,681.03	0.09
			Base 25.949483	1,108,120.77	60.600000	2,587,801.80	1,479,681.03	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	4,203.000	Local 288.494314	1,212,541.60	362.310000	1,522,788.93	310,247.33	0.05
			Base 288.494314	1,212,541.60	362.310000	1,522,788.93	310,247.33	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01	4,629.000	Local 68.967686	319,251.42	156.180000	722,957.22	403,705.80	0.03
			Base 68.967686	319,251.42	156.180000	722,957.22	403,705.80	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK	9,989.000	Local 97.738892	976,313.79	96.110000	960,042.79	-16,271.00	0.03
			Base 97.738892	976,313.79	96.110000	960,042.79	-16,271.00	0.03
052769106	AUTODESK INC COMMON STOCK USD.01	16,814.000	Local 56.130131	943,772.02	291.900000	4,908,006.60	3,964,234.58	0.17
			Base 56.130131	943,772.02	291.900000	4,908,006.60	3,964,234.58	0.17
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	32,523.000	Local 47.571090	1,547,154.55	198.620000	6,459,718.26	4,912,563.71	0.23
			Base 47.571090	1,547,154.55	198.620000	6,459,718.26	4,912,563.71	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01	1,654.000	Local 256.557152	424,345.53	1,492.220000	2,468,131.88	2,043,786.35	0.09
			Base 256.557152	424,345.53	1,492.220000	2,468,131.88	2,043,786.35	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	10,671.000	Local 137.613728	1,468,476.09	208.690000	2,226,930.99	758,454.90	0.08
			Base 137.613728	1,468,476.09	208.690000	2,226,930.99	758,454.90	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0	6,344.000	Local 55.964568	355,039.22	210.240000	1,333,762.56	978,723.34	0.05
			Base 55.964568	355,039.22	210.240000	1,333,762.56	978,723.34	0.05

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05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		55,598.000	Local 39.750805	2,210,065.24	22.870000	1,271,526.26	-938,538.98	0.04
			Base 39.750805	2,210,065.24	22.870000	1,271,526.26	-938,538.98	0.04
058498106	BALL CORP COMMON STOCK							
		25,105.000	Local 20.428286	512,852.12	81.020000	2,034,007.10	1,521,154.98	0.07
			Base 20.428286	512,852.12	81.020000	2,034,007.10	1,521,154.98	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		576,378.000	Local 24.055287	13,864,938.45	41.230000	23,764,064.94	9,899,126.49	0.84
			Base 24.055287	13,864,938.45	41.230000	23,764,064.94	9,899,126.49	0.84
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		61,690.000	Local 35.842593	2,211,129.59	51.230000	3,160,378.70	949,249.11	0.11
			Base 35.842593	2,211,129.59	51.230000	3,160,378.70	949,249.11	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		38,434.000	Local 36.137678	1,388,915.53	80.500000	3,093,937.00	1,705,021.47	0.11
			Base 36.137678	1,388,915.53	80.500000	3,093,937.00	1,705,021.47	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		22,243.000	Local 142.943514	3,179,492.58	243.190000	5,409,275.17	2,229,782.59	0.19
			Base 142.943514	3,179,492.58	243.190000	5,409,275.17	2,229,782.59	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		10,711.000	Local 68.889246	737,872.71	74.430000	797,219.73	59,347.02	0.03
			Base 68.889246	737,872.71	74.430000	797,219.73	59,347.02	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		144,898.000	Local 97.098566	14,069,387.95	277.920000	40,270,052.16	26,200,664.21	1.42
			Base 97.098566	14,069,387.95	277.920000	40,270,052.16	26,200,664.21	1.42
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		17,049.000	Local 35.274871	601,401.28	114.980000	1,960,294.02	1,358,892.74	0.07
			Base 35.274871	601,401.28	114.980000	1,960,294.02	1,358,892.74	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,649.000	Local 458.600206	756,231.74	644.290000	1,062,434.21	306,202.47	0.04
			Base 458.600206	756,231.74	644.290000	1,062,434.21	306,202.47	0.04

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09062X103	BIOGEN INC COMMON STOCK USD.0005							
		11,522.000	Local 106.848236	1,231,105.37	346.270000	3,989,722.94	2,758,617.57	0.14
			Base 106.848236	1,231,105.37	346.270000	3,989,722.94	2,758,617.57	0.14
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,848.000	Local 306.308182	3,322,831.16	874.970000	9,491,674.56	6,168,843.40	0.34
			Base 306.308182	3,322,831.16	874.970000	9,491,674.56	6,168,843.40	0.34
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		42,030.000	Local 88.797135	3,732,143.60	239.560000	10,068,706.80	6,336,563.20	0.36
			Base 88.797135	3,732,143.60	239.560000	10,068,706.80	6,336,563.20	0.36
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,138.000	Local 443.946536	1,393,104.23	2,188.090000	6,866,226.42	5,473,122.19	0.24
			Base 443.946536	1,393,104.23	2,188.090000	6,866,226.42	5,473,122.19	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01							
		18,332.000	Local 34.849794	638,866.43	48.540000	889,835.28	250,968.85	0.03
			Base 34.849794	638,866.43	48.540000	889,835.28	250,968.85	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,855.000	Local 93.965478	1,019,995.26	114.590000	1,243,874.45	223,879.19	0.04
			Base 93.965478	1,019,995.26	114.590000	1,243,874.45	223,879.19	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		108,628.000	Local 19.727547	2,142,963.97	42.760000	4,644,933.28	2,501,969.31	0.16
			Base 19.727547	2,142,963.97	42.760000	4,644,933.28	2,501,969.31	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		170,668.000	Local 47.104849	8,039,290.44	66.820000	11,404,035.76	3,364,745.32	0.40
			Base 47.104849	8,039,290.44	66.820000	11,404,035.76	3,364,745.32	0.40
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,879.000	Local 116.365716	1,033,211.19	161.530000	1,434,224.87	401,013.68	0.05
			Base 116.365716	1,033,211.19	161.530000	1,434,224.87	401,013.68	0.05
11135F101	BROADCOM INC COMMON STOCK							
		31,208.000	Local 195.253459	6,093,469.95	476.840000	14,881,222.72	8,787,752.77	0.53
			Base 195.253459	6,093,469.95	476.840000	14,881,222.72	8,787,752.77	0.53

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115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,961.000	Local 27.892161	389,402.46	74.940000	1,046,237.34	656,834.88	0.04
			Base 27.892161	389,402.46	74.940000	1,046,237.34	656,834.88	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		8,203.000	Local 85.444439	700,900.73	119.050000	976,567.15	275,666.42	0.03
			Base 85.444439	700,900.73	119.050000	976,567.15	275,666.42	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		25,655.000	Local 27.962274	717,372.13	85.730000	2,199,403.15	1,482,031.02	0.08
			Base 27.962274	717,372.13	85.730000	2,199,403.15	1,482,031.02	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		10,716.000	Local 121.309217	1,299,949.57	174.650000	1,871,549.40	571,599.83	0.07
			Base 121.309217	1,299,949.57	174.650000	1,871,549.40	571,599.83	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		16,396.000	Local 27.829535	456,293.06	51.450000	843,574.20	387,281.14	0.03
			Base 27.829535	456,293.06	51.450000	843,574.20	387,281.14	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		10,166.000	Local 55.766688	566,924.15	93.670000	952,249.22	385,325.07	0.03
			Base 55.766688	566,924.15	93.670000	952,249.22	385,325.07	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
		26,228.000	Local 74.230970	1,946,929.89	237.070000	6,217,871.96	4,270,942.07	0.22
			Base 74.230970	1,946,929.89	237.070000	6,217,871.96	4,270,942.07	0.22
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		27,446.000	Local 101.662199	2,790,220.71	212.680000	5,837,215.28	3,046,994.57	0.21
			Base 101.662199	2,790,220.71	212.680000	5,837,215.28	3,046,994.57	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		22,132.000	Local 24.988292	553,040.87	59.080000	1,307,558.56	754,517.69	0.05
			Base 24.988292	553,040.87	59.080000	1,307,558.56	754,517.69	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
		173,670.000	Local 5.939951	1,031,591.24	32.080000	5,571,333.60	4,539,742.36	0.20
			Base 5.939951	1,031,591.24	32.080000	5,571,333.60	4,539,742.36	0.20

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126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		100,701.000	Local 47.623823	4,795,766.60	83.440000	8,402,491.44	3,606,724.84	0.30
			Base 47.623823	4,795,766.60	83.440000	8,402,491.44	3,606,724.84	0.30
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		30,547.000	Local 17.206883	525,618.67	17.460000	533,350.62	7,731.95	0.02
			Base 17.206883	525,618.67	17.460000	533,350.62	7,731.95	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		21,270.000	Local 41.509718	882,911.71	136.820000	2,910,161.40	2,027,249.69	0.10
			Base 41.509718	882,911.71	136.820000	2,910,161.40	2,027,249.69	0.10
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		15,953.000	Local 87.894786	1,402,185.52	103.750000	1,655,123.75	252,938.23	0.06
			Base 87.894786	1,402,185.52	103.750000	1,655,123.75	252,938.23	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,517.000	Local 39.428759	611,816.05	45.590000	707,420.03	95,603.98	0.03
			Base 39.428759	611,816.05	45.590000	707,420.03	95,603.98	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		34,511.000	Local 58.545369	2,020,459.23	154.690000	5,338,506.59	3,318,047.36	0.19
			Base 58.545369	2,020,459.23	154.690000	5,338,506.59	3,318,047.36	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		22,181.000	Local 43.326373	961,022.27	57.090000	1,266,313.29	305,291.02	0.04
			Base 43.326373	961,022.27	57.090000	1,266,313.29	305,291.02	0.04
143130102	CARMAX INC COMMON STOCK USD.5							
		12,470.000	Local 28.814509	359,316.93	129.150000	1,610,500.50	1,251,183.57	0.06
			Base 28.814509	359,316.93	129.150000	1,610,500.50	1,251,183.57	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		61,038.000	Local 29.500174	1,800,631.60	26.360000	1,608,961.68	-191,669.92	0.06
			Base 29.500174	1,800,631.60	26.360000	1,608,961.68	-191,669.92	0.06
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		62,448.000	Local 11.619255	725,599.22	48.600000	3,034,972.80	2,309,373.58	0.11
			Base 11.619255	725,599.22	48.600000	3,034,972.80	2,309,373.58	0.11

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148806102	CATALENT INC COMMON STOCK USD.01							
		13,044.000	Local 85.526412	1,115,606.52	108.120000	1,410,317.28	294,710.76	0.05
			Base 85.526412	1,115,606.52	108.120000	1,410,317.28	294,710.76	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		41,871.000	Local 66.644558	2,790,474.30	217.630000	9,112,385.73	6,321,911.43	0.32
			Base 66.644558	2,790,474.30	217.630000	9,112,385.73	6,321,911.43	0.32
150870103	CELANESE CORP COMMON STOCK USD.0001							
		8,609.000	Local 85.418061	735,364.09	151.600000	1,305,124.40	569,760.31	0.05
			Base 85.418061	735,364.09	151.600000	1,305,124.40	569,760.31	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		44,553.000	Local 51.228534	2,282,384.89	72.930000	3,249,250.29	966,865.40	0.11
			Base 51.228534	2,282,384.89	72.930000	3,249,250.29	966,865.40	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		44,423.000	Local 20.326742	902,974.84	24.520000	1,089,251.96	186,277.12	0.04
			Base 20.326742	902,974.84	24.520000	1,089,251.96	186,277.12	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
		23,030.000	Local 35.467176	816,809.06	78.160000	1,800,024.80	983,215.74	0.06
			Base 35.467176	816,809.06	78.160000	1,800,024.80	983,215.74	0.06
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,841.000	Local 368.218250	1,414,326.30	369.920000	1,420,862.72	6,536.42	0.05
			Base 368.218250	1,414,326.30	369.920000	1,420,862.72	6,536.42	0.05
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		10,527.000	Local 285.394143	3,004,344.14	721.450000	7,594,704.15	4,590,360.01	0.27
			Base 285.394143	3,004,344.14	721.450000	7,594,704.15	4,590,360.01	0.27
166764100	CHEVRON CORP COMMON STOCK USD.75							
		147,781.000	Local 75.333532	11,132,864.76	104.740000	15,478,581.94	4,345,717.18	0.55
			Base 75.333532	11,132,864.76	104.740000	15,478,581.94	4,345,717.18	0.55
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,154.000	Local 431.868138	930,243.97	1,550.340000	3,339,432.36	2,409,188.39	0.12
			Base 431.868138	930,243.97	1,550.340000	3,339,432.36	2,409,188.39	0.12

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	18,743.000	Local	46.405421	869,776.81	85.220000	1,597,278.46	727,501.65	0.06	
		Base	46.405421	869,776.81	85.220000	1,597,278.46	727,501.65	0.06	
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	11,454.000	Local	45.567904	521,934.77	116.620000	1,335,765.48	813,830.71	0.05	
		Base	45.567904	521,934.77	116.620000	1,335,765.48	813,830.71	0.05	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	322,163.000	Local	29.247927	9,422,599.75	53.000000	17,074,639.00	7,652,039.25	0.60	
		Base	29.247927	9,422,599.75	53.000000	17,074,639.00	7,652,039.25	0.60	
172908105	CINTAS CORP COMMON STOCK								
	6,745.000	Local	68.384931	461,256.36	382.000000	2,576,590.00	2,115,333.64	0.09	
		Base	68.384931	461,256.36	382.000000	2,576,590.00	2,115,333.64	0.09	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	157,990.000	Local	80.211600	12,672,630.63	70.750000	11,177,792.50	-1,494,838.13	0.40	
		Base	80.211600	12,672,630.63	70.750000	11,177,792.50	-1,494,838.13	0.40	
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
	32,562.000	Local	20.721933	674,747.57	45.870000	1,493,618.94	818,871.37	0.05	
		Base	20.721933	674,747.57	45.870000	1,493,618.94	818,871.37	0.05	
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	9,490.000	Local	51.432921	488,098.42	117.270000	1,112,892.30	624,793.88	0.04	
		Base	51.432921	488,098.42	117.270000	1,112,892.30	624,793.88	0.04	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	9,507.000	Local	69.981811	665,317.08	179.910000	1,710,404.37	1,045,087.29	0.06	
		Base	69.981811	665,317.08	179.910000	1,710,404.37	1,045,087.29	0.06	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	296,652.000	Local	30.865167	9,156,213.50	54.110000	16,051,839.72	6,895,626.22	0.57	
		Base	30.865167	9,156,213.50	54.110000	16,051,839.72	6,895,626.22	0.57	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	40,311.000	Local	27.053721	1,090,562.55	69.260000	2,791,939.86	1,701,377.31	0.10	
		Base	27.053721	1,090,562.55	69.260000	2,791,939.86	1,701,377.31	0.10	

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		64,668.000	Local 38.048434	2,460,516.14	81.350000	5,260,741.80	2,800,225.66	0.19
			Base 38.048434	2,460,516.14	81.350000	5,260,741.80	2,800,225.66	0.19
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		350,431.000	Local 17.148735	6,009,448.45	57.020000	19,981,575.62	13,972,127.17	0.71
			Base 17.148735	6,009,448.45	57.020000	19,981,575.62	13,972,127.17	0.71
200340107	COMERICA INC COMMON STOCK USD5.0							
		10,659.000	Local 45.686086	486,967.99	71.340000	760,413.06	273,445.07	0.03
			Base 45.686086	486,967.99	71.340000	760,413.06	273,445.07	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		36,694.000	Local 22.893743	840,063.01	36.380000	1,334,927.72	494,864.71	0.05
			Base 22.893743	840,063.01	36.380000	1,334,927.72	494,864.71	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		103,140.000	Local 47.060242	4,853,793.40	60.900000	6,281,226.00	1,427,432.60	0.22
			Base 47.060242	4,853,793.40	60.900000	6,281,226.00	1,427,432.60	0.22
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		26,213.000	Local 54.981892	1,441,240.33	71.720000	1,879,996.36	438,756.03	0.07
			Base 54.981892	1,441,240.33	71.720000	1,879,996.36	438,756.03	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,917.000	Local 55.368021	715,188.73	233.890000	3,021,157.13	2,305,968.40	0.11
			Base 55.368021	715,188.73	233.890000	3,021,157.13	2,305,968.40	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,767.000	Local 198.353125	747,196.22	396.270000	1,492,749.09	745,552.87	0.05
			Base 198.353125	747,196.22	396.270000	1,492,749.09	745,552.87	0.05
217204106	COPART INC COMMON STOCK							
		15,912.000	Local 60.236521	958,483.52	131.830000	2,097,678.96	1,139,195.44	0.07
			Base 60.236521	958,483.52	131.830000	2,097,678.96	1,139,195.44	0.07
219350105	CORNING INC COMMON STOCK USD.5							
		59,229.000	Local 22.846878	1,353,197.72	40.900000	2,422,466.10	1,069,268.38	0.09
			Base 22.846878	1,353,197.72	40.900000	2,422,466.10	1,069,268.38	0.09

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22052L104	CORTEVA INC COMMON STOCK USD.01								
	56,377.000	Local	22.009356	1,240,821.49	44.350000	2,500,319.95	1,259,498.46	0.09	
		Base	22.009356	1,240,821.49	44.350000	2,500,319.95	1,259,498.46	0.09	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	33,789.000	Local	85.524465	2,889,786.16	395.670000	13,369,293.63	10,479,507.47	0.47	
		Base	85.524465	2,889,786.16	395.670000	13,369,293.63	10,479,507.47	0.47	
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	33,017.000	Local	78.269545	2,584,225.56	195.100000	6,441,616.70	3,857,391.14	0.23	
		Base	78.269545	2,584,225.56	195.100000	6,441,616.70	3,857,391.14	0.23	
231021106	CUMMINS INC COMMON STOCK USD2.5								
	11,176.000	Local	62.230711	695,490.43	243.810000	2,724,820.56	2,029,330.13	0.10	
		Base	62.230711	695,490.43	243.810000	2,724,820.56	2,029,330.13	0.10	
23331A109	DR HORTON INC COMMON STOCK USD.01								
	25,084.000	Local	29.259685	733,949.95	90.370000	2,266,841.08	1,532,891.13	0.08	
		Base	29.259685	733,949.95	90.370000	2,266,841.08	1,532,891.13	0.08	
233331107	DTE ENERGY COMPANY COMMON STOCK								
	14,817.000	Local	59.597838	883,061.16	129.600000	1,920,283.20	1,037,222.04	0.07	
		Base	59.597838	883,061.16	129.600000	1,920,283.20	1,037,222.04	0.07	
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	19,495.000	Local	52.334908	1,020,269.03	38.940000	759,135.30	-261,133.73	0.03	
		Base	52.334908	1,020,269.03	38.940000	759,135.30	-261,133.73	0.03	
235851102	DANAHER CORP COMMON STOCK USD.01								
	48,557.000	Local	48.926918	2,375,744.37	268.360000	13,030,756.52	10,655,012.15	0.46	
		Base	48.926918	2,375,744.37	268.360000	13,030,756.52	10,655,012.15	0.46	
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
	10,009.000	Local	40.091012	401,270.94	145.990000	1,461,213.91	1,059,942.97	0.05	
		Base	40.091012	401,270.94	145.990000	1,461,213.91	1,059,942.97	0.05	
23918K108	DAVITA INC COMMON STOCK USD.001								
	5,361.000	Local	38.621224	207,048.38	120.430000	645,625.23	438,576.85	0.02	
		Base	38.621224	207,048.38	120.430000	645,625.23	438,576.85	0.02	

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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
244199105	DEERE + CO COMMON STOCK USD1.0								
	23,916.000	Local	65.955176	1,577,383.98	352.710000	8,435,412.36	6,858,028.38	0.30	
		Base	65.955176	1,577,383.98	352.710000	8,435,412.36	6,858,028.38	0.30	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	48,923.000	Local	24.877115	1,217,063.08	43.260000	2,116,408.98	899,345.90	0.07	
		Base	24.877115	1,217,063.08	43.260000	2,116,408.98	899,345.90	0.07	
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
	16,687.000	Local	45.878539	765,575.18	63.260000	1,055,619.62	290,044.44	0.04	
		Base	45.878539	765,575.18	63.260000	1,055,619.62	290,044.44	0.04	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	45,544.000	Local	34.059246	1,551,194.29	29.190000	1,329,429.36	-221,764.93	0.05	
		Base	34.059246	1,551,194.29	29.190000	1,329,429.36	-221,764.93	0.05	
252131107	DEXCOM INC COMMON STOCK USD.001								
	7,390.000	Local	404.909851	2,992,283.80	427.000000	3,155,530.00	163,246.20	0.11	
		Base	404.909851	2,992,283.80	427.000000	3,155,530.00	163,246.20	0.11	
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	13,835.000	Local	101.794331	1,408,324.57	93.890000	1,298,968.15	-109,356.42	0.05	
		Base	101.794331	1,408,324.57	93.890000	1,298,968.15	-109,356.42	0.05	
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	21,537.000	Local	107.170722	2,308,135.83	150.460000	3,240,457.02	932,321.19	0.11	
		Base	107.170722	2,308,135.83	150.460000	3,240,457.02	932,321.19	0.11	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	185,555.000	Local	55.628066	10,322,065.82	175.770000	32,615,002.35	22,292,936.53	1.15	
		Base	55.628066	10,322,065.82	175.770000	32,615,002.35	22,292,936.53	1.15	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	23,343.000	Local	24.446683	570,658.91	118.290000	2,761,243.47	2,190,584.56	0.10	
		Base	24.446683	570,658.91	118.290000	2,761,243.47	2,190,584.56	0.10	
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
	12,895.000	Local	20.422860	263,352.78	30.680000	395,618.60	132,265.82	0.01	
		Base	20.422860	263,352.78	30.680000	395,618.60	132,265.82	0.01	

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25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		22,971.000	Local 22.685997	521,120.03	28.980000	665,699.58	144,579.55	0.02
			Base 22.685997	521,120.03	28.980000	665,699.58	144,579.55	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		18,991.000	Local 55.253471	1,049,318.66	41.800000	793,823.80	-255,494.86	0.03
			Base 55.253471	1,049,318.66	41.800000	793,823.80	-255,494.86	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		18,069.000	Local 61.576304	1,112,622.23	216.390000	3,909,950.91	2,797,328.68	0.14
			Base 61.576304	1,112,622.23	216.390000	3,909,950.91	2,797,328.68	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		17,731.000	Local 51.897656	920,197.34	99.500000	1,764,234.50	844,037.16	0.06
			Base 51.897656	920,197.34	99.500000	1,764,234.50	844,037.16	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK							
		61,716.000	Local 52.682007	3,251,322.72	73.570000	4,540,446.12	1,289,123.40	0.16
			Base 52.682007	3,251,322.72	73.570000	4,540,446.12	1,289,123.40	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,969.000	Local 379.131047	1,125,640.08	466.490000	1,385,008.81	259,368.73	0.05
			Base 379.131047	1,125,640.08	466.490000	1,385,008.81	259,368.73	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
		11,010.000	Local 38.271203	421,365.95	150.600000	1,658,106.00	1,236,740.05	0.06
			Base 38.271203	421,365.95	150.600000	1,658,106.00	1,236,740.05	0.06
260557103	DOW INC COMMON STOCK USD.01							
		57,139.000	Local 36.383638	2,078,924.68	63.280000	3,615,755.92	1,536,831.24	0.13
			Base 36.383638	2,078,924.68	63.280000	3,615,755.92	1,536,831.24	0.13
264411505	DUKE REALTY CORP REIT USD.01							
		28,679.000	Local 29.273422	839,532.47	47.350000	1,357,950.65	518,418.18	0.05
			Base 29.273422	839,532.47	47.350000	1,357,950.65	518,418.18	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		58,846.000	Local 60.059578	3,534,265.91	98.720000	5,809,277.12	2,275,011.21	0.21
			Base 60.059578	3,534,265.91	98.720000	5,809,277.12	2,275,011.21	0.21

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26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
	40,726.000	Local	52.707744	2,146,575.59	77.410000	3,152,599.66	1,006,024.07	0.11	
		Base	52.707744	2,146,575.59	77.410000	3,152,599.66	1,006,024.07	0.11	
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	44,612.000	Local	43.631287	1,946,478.98	83.440000	3,722,425.28	1,775,946.30	0.13	
		Base	43.631287	1,946,478.98	83.440000	3,722,425.28	1,775,946.30	0.13	
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	10,433.000	Local	37.603944	392,321.95	116.750000	1,218,052.75	825,730.80	0.04	
		Base	37.603944	392,321.95	116.750000	1,218,052.75	825,730.80	0.04	
278642103	EBAY INC COMMON STOCK USD.001								
	49,467.000	Local	17.561054	868,692.64	70.210000	3,473,078.07	2,604,385.43	0.12	
		Base	17.561054	868,692.64	70.210000	3,473,078.07	2,604,385.43	0.12	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	19,052.000	Local	61.375826	1,169,332.24	205.970000	3,924,140.44	2,754,808.20	0.14	
		Base	61.375826	1,169,332.24	205.970000	3,924,140.44	2,754,808.20	0.14	
281020107	EDISON INTERNATIONAL COMMON STOCK								
	29,057.000	Local	42.172045	1,225,393.12	57.820000	1,680,075.74	454,682.62	0.06	
		Base	42.172045	1,225,393.12	57.820000	1,680,075.74	454,682.62	0.06	
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
	47,513.000	Local	21.609688	1,026,741.09	103.570000	4,920,921.41	3,894,180.32	0.17	
		Base	21.609688	1,026,741.09	103.570000	4,920,921.41	3,894,180.32	0.17	
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
	21,893.000	Local	42.812536	937,294.85	143.830000	3,148,870.19	2,211,575.34	0.11	
		Base	42.812536	937,294.85	143.830000	3,148,870.19	2,211,575.34	0.11	
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
	45,851.000	Local	40.851896	1,873,100.30	96.240000	4,412,700.24	2,539,599.94	0.16	
		Base	40.851896	1,873,100.30	96.240000	4,412,700.24	2,539,599.94	0.16	
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
	10,372.000	Local	196.823711	2,041,455.53	183.630000	1,904,610.36	-136,845.17	0.07	
		Base	196.823711	2,041,455.53	183.630000	1,904,610.36	-136,845.17	0.07	

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29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,338.000	Local 69.064831	1,059,316.38	99.700000	1,529,198.60	469,882.22	0.05
			Base 69.064831	1,059,316.38	99.700000	1,529,198.60	469,882.22	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,301.000	Local 112.122981	1,042,855.85	239.510000	2,227,682.51	1,184,826.66	0.08
			Base 112.122981	1,042,855.85	239.510000	2,227,682.51	1,184,826.66	0.08
29444U700	EQUINIX INC REIT USD.001							
		6,854.000	Local 319.396542	2,189,143.90	802.600000	5,501,020.40	3,311,876.50	0.19
			Base 319.396542	2,189,143.90	802.600000	5,501,020.40	3,311,876.50	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		26,309.000	Local 47.321678	1,244,986.03	77.000000	2,025,793.00	780,806.97	0.07
			Base 47.321678	1,244,986.03	77.000000	2,025,793.00	780,806.97	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,968.000	Local 187.991047	933,939.52	300.010000	1,490,449.68	556,510.16	0.05
			Base 187.991047	933,939.52	300.010000	1,490,449.68	556,510.16	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
		9,714.000	Local 123.563464	1,200,295.49	205.840000	1,999,529.76	799,234.27	0.07
			Base 123.563464	1,200,295.49	205.840000	1,999,529.76	799,234.27	0.07
30034W106	EVERGY INC COMMON STOCK							
		17,524.000	Local 54.476481	954,645.86	60.430000	1,058,975.32	104,329.46	0.04
			Base 54.476481	954,645.86	60.430000	1,058,975.32	104,329.46	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		26,262.000	Local 39.132948	1,027,709.49	80.240000	2,107,262.88	1,079,553.39	0.07
			Base 39.132948	1,027,709.49	80.240000	2,107,262.88	1,079,553.39	0.07
30161N101	EXELON CORP COMMON STOCK							
		74,688.000	Local 41.293449	3,084,125.14	44.310000	3,309,425.28	225,300.14	0.12
			Base 41.293449	3,084,125.14	44.310000	3,309,425.28	225,300.14	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,811.000	Local 75.228465	813,294.94	163.710000	1,769,868.81	956,573.87	0.06
			Base 75.228465	813,294.94	163.710000	1,769,868.81	956,573.87	0.06

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		12,909.000	Local 44.889101	579,473.41	126.600000	1,634,279.40	1,054,805.99	0.06
			Base 44.889101	579,473.41	126.600000	1,634,279.40	1,054,805.99	0.06
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,233.000	Local 90.427542	925,345.04	163.820000	1,676,370.06	751,025.02	0.06
			Base 90.427542	925,345.04	163.820000	1,676,370.06	751,025.02	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
		323,630.000	Local 58.809118	19,032,394.78	63.080000	20,414,580.40	1,382,185.62	0.72
			Base 58.809118	19,032,394.78	63.080000	20,414,580.40	1,382,185.62	0.72
302491303	FMC CORP COMMON STOCK USD.1							
		9,850.000	Local 31.453690	309,818.85	108.200000	1,065,770.00	755,951.15	0.04
			Base 31.453690	309,818.85	108.200000	1,065,770.00	755,951.15	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		183,136.000	Local 94.419682	17,291,642.93	347.710000	63,678,218.56	46,386,575.63	2.25
			Base 94.419682	17,291,642.93	347.710000	63,678,218.56	46,386,575.63	2.25
311900104	FASTENAL CO COMMON STOCK USD.01							
		43,890.000	Local 17.352233	761,589.49	52.000000	2,282,280.00	1,520,690.51	0.08
			Base 17.352233	761,589.49	52.000000	2,282,280.00	1,520,690.51	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,410.000	Local 144.421409	781,319.82	117.170000	633,889.70	-147,430.12	0.02
			Base 144.421409	781,319.82	117.170000	633,889.70	-147,430.12	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		18,618.000	Local 91.037115	1,694,929.01	298.330000	5,554,307.94	3,859,378.93	0.20
			Base 91.037115	1,694,929.01	298.330000	5,554,307.94	3,859,378.93	0.20
315616102	F5 NETWORKS INC COMMON STOCK							
		4,559.000	Local 128.663681	586,577.72	186.660000	850,982.94	264,405.22	0.03
			Base 128.663681	586,577.72	186.660000	850,982.94	264,405.22	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		47,401.000	Local 86.288353	4,090,154.21	141.670000	6,715,299.67	2,625,145.46	0.24
			Base 86.288353	4,090,154.21	141.670000	6,715,299.67	2,625,145.46	0.24

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
		53,806.000	Local 24.358787	1,310,648.91	38.230000	2,057,003.38	746,354.47	0.07
			Base 24.358787	1,310,648.91	38.230000	2,057,003.38	746,354.47	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,451.000	Local 90.697776	1,219,975.79	187.170000	2,517,623.67	1,297,647.88	0.09
			Base 90.697776	1,219,975.79	187.170000	2,517,623.67	1,297,647.88	0.09
337738108	FISERV INC COMMON STOCK USD.01							
		45,523.000	Local 49.460316	2,251,581.98	106.890000	4,865,953.47	2,614,371.49	0.17
			Base 49.460316	2,251,581.98	106.890000	4,865,953.47	2,614,371.49	0.17
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		41,583.000	Local 43.653937	1,815,261.65	37.210000	1,547,303.43	-267,958.22	0.05
			Base 43.653937	1,815,261.65	37.210000	1,547,303.43	-267,958.22	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		6,370.000	Local 213.806493	1,361,947.36	256.060000	1,631,102.20	269,154.84	0.06
			Base 213.806493	1,361,947.36	256.060000	1,631,102.20	269,154.84	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		299,676.000	Local 11.950646	3,581,321.93	14.860000	4,453,185.36	871,863.43	0.16
			Base 11.950646	3,581,321.93	14.860000	4,453,185.36	871,863.43	0.16
34959E109	FORTINET INC COMMON STOCK USD.001							
		10,361.000	Local 85.829007	889,274.34	238.190000	2,467,886.59	1,578,612.25	0.09
			Base 85.829007	889,274.34	238.190000	2,467,886.59	1,578,612.25	0.09
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,878.000	Local 25.546204	661,084.68	69.740000	1,804,731.72	1,143,647.04	0.06
			Base 25.546204	661,084.68	69.740000	1,804,731.72	1,143,647.04	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		10,581.000	Local 56.971755	602,818.14	99.610000	1,053,973.41	451,155.27	0.04
			Base 56.971755	602,818.14	99.610000	1,053,973.41	451,155.27	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		24,995.000	Local 40.591451	1,014,583.32	37.130000	928,064.35	-86,518.97	0.03
			Base 40.591451	1,014,583.32	37.130000	928,064.35	-86,518.97	0.03

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35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
	11,621.000	Local	40.440346	469,957.26	35.200000	409,059.20	-60,898.06	0.01	
		Base	40.440346	469,957.26	35.200000	409,059.20	-60,898.06	0.01	
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
	20,815.000	Local	25.431095	529,348.24	31.990000	665,871.85	136,523.61	0.02	
		Base	25.431095	529,348.24	31.990000	665,871.85	136,523.61	0.02	
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	112,014.000	Local	23.348216	2,615,327.09	37.110000	4,156,839.54	1,541,512.45	0.15	
		Base	23.348216	2,615,327.09	37.110000	4,156,839.54	1,541,512.45	0.15	
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
	15,666.000	Local	59.627614	934,126.20	140.080000	2,194,493.28	1,260,367.08	0.08	
		Base	59.627614	934,126.20	140.080000	2,194,493.28	1,260,367.08	0.08	
364760108	GAP INC/THE COMMON STOCK USD.05								
	15,878.000	Local	26.389615	419,014.31	33.650000	534,294.70	115,280.39	0.02	
		Base	26.389615	419,014.31	33.650000	534,294.70	115,280.39	0.02	
366651107	GARTNER INC COMMON STOCK USD.0005								
	6,579.000	Local	110.620284	727,770.85	242.200000	1,593,433.80	865,662.95	0.06	
		Base	110.620284	727,770.85	242.200000	1,593,433.80	865,662.95	0.06	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	4,812.000	Local	304.140596	1,463,524.55	415.150000	1,997,701.80	534,177.25	0.07	
		Base	304.140596	1,463,524.55	415.150000	1,997,701.80	534,177.25	0.07	
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
	17,504.000	Local	69.073214	1,209,057.54	188.260000	3,295,303.04	2,086,245.50	0.12	
		Base	69.073214	1,209,057.54	188.260000	3,295,303.04	2,086,245.50	0.12	
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
	671,484.000	Local	29.154176	19,576,562.53	13.460000	9,038,174.64	-10,538,387.89	0.32	
		Base	29.154176	19,576,562.53	13.460000	9,038,174.64	-10,538,387.89	0.32	
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
	46,645.000	Local	32.130858	1,498,743.87	60.930000	2,842,079.85	1,343,335.98	0.10	
		Base	32.130858	1,498,743.87	60.930000	2,842,079.85	1,343,335.98	0.10	

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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		97,622.000	Local 36.046407	3,518,922.33	59.170000	5,776,293.74	2,257,371.41	0.20
			Base 36.046407	3,518,922.33	59.170000	5,776,293.74	2,257,371.41	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		11,040.000	Local 46.003868	507,882.70	126.470000	1,396,228.80	888,346.10	0.05
			Base 46.003868	507,882.70	126.470000	1,396,228.80	888,346.10	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		95,888.000	Local 26.083038	2,501,050.36	68.860000	6,602,847.68	4,101,797.32	0.23
			Base 26.083038	2,501,050.36	68.860000	6,602,847.68	4,101,797.32	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		22,572.000	Local 109.501756	2,471,673.63	187.540000	4,233,152.88	1,761,479.25	0.15
			Base 109.501756	2,471,673.63	187.540000	4,233,152.88	1,761,479.25	0.15
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		7,247.000	Local 24.819425	179,866.37	95.250000	690,276.75	510,410.38	0.02
			Base 24.819425	179,866.37	95.250000	690,276.75	510,410.38	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		26,003.000	Local 129.912224	3,378,107.57	379.530000	9,868,918.59	6,490,811.02	0.35
			Base 129.912224	3,378,107.57	379.530000	9,868,918.59	6,490,811.02	0.35
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,346.000	Local 116.723733	390,557.61	438.000000	1,465,548.00	1,074,990.39	0.05
			Base 116.723733	390,557.61	438.000000	1,465,548.00	1,074,990.39	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		20,096.000	Local 76.182174	1,530,956.97	206.740000	4,154,647.04	2,623,690.07	0.15
			Base 76.182174	1,530,956.97	206.740000	4,154,647.04	2,623,690.07	0.15
40434L105	HP INC COMMON STOCK USD.01							
		91,846.000	Local 15.588651	1,431,755.26	30.190000	2,772,830.74	1,341,075.48	0.10
			Base 15.588651	1,431,755.26	30.190000	2,772,830.74	1,341,075.48	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		68,032.000	Local 30.685073	2,087,566.88	23.120000	1,572,899.84	-514,667.04	0.06
			Base 30.685073	2,087,566.88	23.120000	1,572,899.84	-514,667.04	0.06

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410345102	HANESBRANDS INC COMMON STOCK USD.01								
		26,684.000	Local 31.694088	845,725.05	18.670000	498,190.28	-347,534.77		0.02
			Base 31.694088	845,725.05	18.670000	498,190.28	-347,534.77		0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		27,301.000	Local 44.555959	1,216,422.24	61.970000	1,691,842.97	475,420.73		0.06
			Base 44.555959	1,216,422.24	61.970000	1,691,842.97	475,420.73		0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		9,779.000	Local 43.819067	428,506.66	94.520000	924,311.08	495,804.42		0.03
			Base 43.819067	428,506.66	94.520000	924,311.08	495,804.42		0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		41,204.000	Local 34.436916	1,418,938.69	33.290000	1,371,681.16	-47,257.53		0.05
			Base 34.436916	1,418,938.69	33.290000	1,371,681.16	-47,257.53		0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		5,682.000	Local 127.015649	721,702.92	163.510000	929,063.82	207,360.90		0.03
			Base 127.015649	721,702.92	163.510000	929,063.82	207,360.90		0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		11,192.000	Local 62.744187	702,232.94	174.180000	1,949,422.56	1,247,189.62		0.07
			Base 62.744187	702,232.94	174.180000	1,949,422.56	1,247,189.62		0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		20,983.000	Local 51.790178	1,086,713.30	87.320000	1,832,235.56	745,522.26		0.06
			Base 51.790178	1,086,713.30	87.320000	1,832,235.56	745,522.26		0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		99,883.000	Local 10.896638	1,088,388.87	14.580000	1,456,294.14	367,905.27		0.05
			Base 10.896638	1,088,388.87	14.580000	1,456,294.14	367,905.27		0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		21,289.000	Local 71.551762	1,523,265.46	120.620000	2,567,879.18	1,044,613.72		0.09
			Base 71.551762	1,523,265.46	120.620000	2,567,879.18	1,044,613.72		0.09
436440101	HOLOGIC INC COMMON STOCK USD.01								
		19,588.000	Local 38.843631	760,869.04	66.720000	1,306,911.36	546,042.32		0.05
			Base 38.843631	760,869.04	66.720000	1,306,911.36	546,042.32		0.05

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437076102	HOME DEPOT INC COMMON STOCK USD.05							
		81,244.000	Local 55.966712	4,546,959.54	318.890000	25,907,899.16	21,360,939.62	0.92
			Base 55.966712	4,546,959.54	318.890000	25,907,899.16	21,360,939.62	0.92
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		53,087.000	Local 53.339431	2,831,630.37	219.350000	11,644,633.45	8,813,003.08	0.41
			Base 53.339431	2,831,630.37	219.350000	11,644,633.45	8,813,003.08	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		21,549.000	Local 15.275024	329,161.49	47.750000	1,028,964.75	699,803.26	0.04
			Base 15.275024	329,161.49	47.750000	1,028,964.75	699,803.26	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		53,999.000	Local 18.395418	993,334.20	17.090000	922,842.91	-70,491.29	0.03
			Base 18.395418	993,334.20	17.090000	922,842.91	-70,491.29	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		29,885.000	Local 33.430219	999,062.08	34.470000	1,030,135.95	31,073.87	0.04
			Base 33.430219	999,062.08	34.470000	1,030,135.95	31,073.87	0.04
444859102	HUMANA INC COMMON STOCK USD.166							
		9,860.000	Local 73.682018	726,504.70	442.720000	4,365,219.20	3,638,714.50	0.15
			Base 73.682018	726,504.70	442.720000	4,365,219.20	3,638,714.50	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,381.000	Local 85.557251	545,940.82	162.950000	1,039,783.95	493,843.13	0.04
			Base 85.557251	545,940.82	162.950000	1,039,783.95	493,843.13	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		112,698.000	Local 11.579994	1,305,042.17	14.270000	1,608,200.46	303,158.29	0.06
			Base 11.579994	1,305,042.17	14.270000	1,608,200.46	303,158.29	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,076.000	Local 225.716801	694,304.88	210.750000	648,267.00	-46,037.88	0.02
			Base 225.716801	694,304.88	210.750000	648,267.00	-46,037.88	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,747.000	Local 231.992898	637,284.49	210.770000	578,985.19	-58,299.30	0.02
			Base 231.992898	637,284.49	210.770000	578,985.19	-58,299.30	0.02

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45167R104	IDEX CORP COMMON STOCK USD.01							
		5,804.000	Local 160.507300	931,584.37	220.050000	1,277,170.20	345,585.83	0.05
			Base 160.507300	931,584.37	220.050000	1,277,170.20	345,585.83	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,518.000	Local 137.748048	897,841.78	631.550000	4,116,442.90	3,218,601.12	0.15
			Base 137.748048	897,841.78	631.550000	4,116,442.90	3,218,601.12	0.15
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		21,971.000	Local 54.623486	1,200,132.61	223.560000	4,911,836.76	3,711,704.15	0.17
			Base 54.623486	1,200,132.61	223.560000	4,911,836.76	3,711,704.15	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,158.000	Local 194.939264	2,175,132.31	473.210000	5,280,077.18	3,104,944.87	0.19
			Base 194.939264	2,175,132.31	473.210000	5,280,077.18	3,104,944.87	0.19
45337C102	INCYTE CORP COMMON STOCK USD.001							
		14,290.000	Local 125.649072	1,795,525.24	84.130000	1,202,217.70	-593,307.54	0.04
			Base 125.649072	1,795,525.24	84.130000	1,202,217.70	-593,307.54	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		28,545.000	Local 18.835214	537,651.19	48.810000	1,393,281.45	855,630.26	0.05
			Base 18.835214	537,651.19	48.810000	1,393,281.45	855,630.26	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
		308,635.000	Local 30.488824	9,409,918.28	56.140000	17,326,768.90	7,916,850.62	0.61
			Base 30.488824	9,409,918.28	56.140000	17,326,768.90	7,916,850.62	0.61
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		43,017.000	Local 35.685846	1,535,098.02	118.700000	5,106,117.90	3,571,019.88	0.18
			Base 35.685846	1,535,098.02	118.700000	5,106,117.90	3,571,019.88	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		68,304.000	Local 119.851208	8,186,316.93	146.590000	10,012,683.36	1,826,366.43	0.35
			Base 119.851208	8,186,316.93	146.590000	10,012,683.36	1,826,366.43	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		19,031.000	Local 106.032361	2,017,901.86	149.400000	2,843,231.40	825,329.54	0.10
			Base 106.032361	2,017,901.86	149.400000	2,843,231.40	825,329.54	0.10

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460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		29,942.000	Local 34.974329	1,047,201.35	61.310000	1,835,744.02	788,542.67	0.06
			Base 34.974329	1,047,201.35	61.310000	1,835,744.02	788,542.67	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		30,076.000	Local 18.255691	549,058.15	32.490000	977,169.24	428,111.09	0.03
			Base 18.255691	549,058.15	32.490000	977,169.24	428,111.09	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		20,886.000	Local 86.849155	1,813,931.46	490.170000	10,237,690.62	8,423,759.16	0.36
			Base 86.849155	1,813,931.46	490.170000	10,237,690.62	8,423,759.16	0.36
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		9,051.000	Local 187.110337	1,693,535.66	919.640000	8,323,661.64	6,630,125.98	0.29
			Base 187.110337	1,693,535.66	919.640000	8,323,661.64	6,630,125.98	0.29
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,649.000	Local 110.592937	1,620,075.93	242.320000	3,549,745.68	1,929,669.75	0.13
			Base 110.592937	1,620,075.93	242.320000	3,549,745.68	1,929,669.75	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01							
		22,068.000	Local 30.995891	684,017.33	42.320000	933,917.76	249,900.43	0.03
			Base 30.995891	684,017.33	42.320000	933,917.76	249,900.43	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		61,700.000	Local 321.970353	19,865,570.77	429.920000	26,526,064.00	6,660,493.23	0.94
			Base 321.970353	19,865,570.77	429.920000	26,526,064.00	6,660,493.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		231,416.000	Local 46.679198	10,802,313.24	155.540000	35,994,444.64	25,192,131.40	1.27
			Base 46.679198	10,802,313.24	155.540000	35,994,444.64	25,192,131.40	1.27
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		9,953.000	Local 78.556912	781,876.95	133.420000	1,327,929.26	546,052.31	0.05
			Base 78.556912	781,876.95	133.420000	1,327,929.26	546,052.31	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		201,277.000	Local 68.221300	13,731,378.50	164.740000	33,158,372.98	19,426,994.48	1.17
			Base 68.221300	13,731,378.50	164.740000	33,158,372.98	19,426,994.48	1.17

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48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		25,059.000	Local 20.652471	517,530.28	27.350000	685,363.65	167,833.37	0.02
			Base 20.652471	517,530.28	27.350000	685,363.65	167,833.37	0.02
482480100	KLA CORP COMMON STOCK USD.001							
		11,720.000	Local 57.409823	672,843.12	324.210000	3,799,741.20	3,126,898.08	0.13
			Base 57.409823	672,843.12	324.210000	3,799,741.20	3,126,898.08	0.13
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		6,963.000	Local 113.101943	787,528.83	283.370000	1,973,105.31	1,185,576.48	0.07
			Base 113.101943	787,528.83	283.370000	1,973,105.31	1,185,576.48	0.07
487836108	KELLOGG CO COMMON STOCK USD.25							
		19,268.000	Local 47.113920	907,791.01	64.330000	1,239,510.44	331,719.43	0.04
			Base 47.113920	907,791.01	64.330000	1,239,510.44	331,719.43	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
		74,214.000	Local 13.529607	1,004,086.24	20.650000	1,532,519.10	528,432.86	0.05
			Base 13.529607	1,004,086.24	20.650000	1,532,519.10	528,432.86	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		14,092.000	Local 61.351086	864,559.51	154.410000	2,175,945.72	1,311,386.21	0.08
			Base 61.351086	864,559.51	154.410000	2,175,945.72	1,311,386.21	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		25,791.000	Local 67.394588	1,738,173.82	133.780000	3,450,319.98	1,712,146.16	0.12
			Base 67.394588	1,738,173.82	133.780000	3,450,319.98	1,712,146.16	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
		33,130.000	Local 22.794650	755,186.77	20.850000	690,760.50	-64,426.27	0.02
			Base 22.794650	755,186.77	20.850000	690,760.50	-64,426.27	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		148,937.000	Local 33.403562	4,975,026.37	18.230000	2,715,121.51	-2,259,904.86	0.10
			Base 33.403562	4,975,026.37	18.230000	2,715,121.51	-2,259,904.86	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		49,549.000	Local 32.162952	1,593,642.12	40.780000	2,020,608.22	426,966.10	0.07
			Base 32.162952	1,593,642.12	40.780000	2,020,608.22	426,966.10	0.07

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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
501044101	KROGER CO COMMON STOCK USD1.0								
	57,911.000	Local	15.171678	878,607.02	38.310000	2,218,570.41	1,339,963.39	0.08	
		Base	15.171678	878,607.02	38.310000	2,218,570.41	1,339,963.39	0.08	
501797104	L BRANDS INC COMMON STOCK USD.5								
	17,916.000	Local	30.976043	554,966.78	72.060000	1,291,026.96	736,060.18	0.05	
		Base	30.976043	554,966.78	72.060000	1,291,026.96	736,060.18	0.05	
501889208	LKQ CORP COMMON STOCK USD.01								
	21,247.000	Local	31.381214	666,756.66	49.220000	1,045,777.34	379,020.68	0.04	
		Base	31.381214	666,756.66	49.220000	1,045,777.34	379,020.68	0.04	
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	15,702.000	Local	70.419534	1,105,727.53	216.150000	3,393,987.30	2,288,259.77	0.12	
		Base	70.419534	1,105,727.53	216.150000	3,393,987.30	2,288,259.77	0.12	
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
	7,467.000	Local	81.490288	608,487.98	275.850000	2,059,771.95	1,451,283.97	0.07	
		Base	81.490288	608,487.98	275.850000	2,059,771.95	1,451,283.97	0.07	
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	10,906.000	Local	58.218228	634,928.00	650.700000	7,096,534.20	6,461,606.20	0.25	
		Base	58.218228	634,928.00	650.700000	7,096,534.20	6,461,606.20	0.25	
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	11,183.000	Local	76.058698	850,564.42	80.660000	902,020.78	51,456.36	0.03	
		Base	76.058698	850,564.42	80.660000	902,020.78	51,456.36	0.03	
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
	25,108.000	Local	55.358600	1,389,943.73	52.690000	1,322,940.52	-67,003.21	0.05	
		Base	55.358600	1,389,943.73	52.690000	1,322,940.52	-67,003.21	0.05	
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	17,754.000	Local	59.004100	1,047,558.80	318.080000	5,647,192.32	4,599,633.52	0.20	
		Base	59.004100	1,047,558.80	318.080000	5,647,192.32	4,599,633.52	0.20	
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
	10,185.000	Local	25.083054	255,470.91	51.810000	527,684.85	272,213.94	0.02	
		Base	25.083054	255,470.91	51.810000	527,684.85	272,213.94	0.02	

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525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,161.000	Local 84.839627	862,055.45	101.100000	1,027,277.10	165,221.65	0.04
			Base 84.839627	862,055.45	101.100000	1,027,277.10	165,221.65	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
		21,086.000	Local 52.932978	1,116,144.78	99.350000	2,094,894.10	978,749.32	0.07
			Base 52.932978	1,116,144.78	99.350000	2,094,894.10	978,749.32	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		60,858.000	Local 65.955457	4,013,917.19	229.520000	13,968,128.16	9,954,210.97	0.49
			Base 65.955457	4,013,917.19	229.520000	13,968,128.16	9,954,210.97	0.49
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		13,682.000	Local 39.689340	543,029.55	62.840000	859,776.88	316,747.33	0.03
			Base 39.689340	543,029.55	62.840000	859,776.88	316,747.33	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		11,042.000	Local 70.331379	776,599.09	87.590000	967,168.78	190,569.69	0.03
			Base 70.331379	776,599.09	87.590000	967,168.78	190,569.69	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		18,694.000	Local 97.304161	1,819,003.98	378.350000	7,072,874.90	5,253,870.92	0.25
			Base 97.304161	1,819,003.98	378.350000	7,072,874.90	5,253,870.92	0.25
540424108	LOEWS CORP COMMON STOCK USD.01							
		17,098.000	Local 30.481046	521,164.93	54.650000	934,405.70	413,240.77	0.03
			Base 30.481046	521,164.93	54.650000	934,405.70	413,240.77	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		54,066.000	Local 29.456430	1,592,591.33	193.970000	10,487,182.02	8,894,590.69	0.37
			Base 29.456430	1,592,591.33	193.970000	10,487,182.02	8,894,590.69	0.37
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		76,034.000	Local 38.822687	2,951,844.17	13.590000	1,033,302.06	-1,918,542.11	0.04
			Base 38.822687	2,951,844.17	13.590000	1,033,302.06	-1,918,542.11	0.04
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		9,833.000	Local 101.839943	1,001,392.16	145.310000	1,428,833.23	427,441.07	0.05
			Base 101.839943	1,001,392.16	145.310000	1,428,833.23	427,441.07	0.05

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552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		31,119.000	Local 32.116135	999,421.99	42.650000	1,327,225.35	327,803.36	0.05
			Base 32.116135	999,421.99	42.650000	1,327,225.35	327,803.36	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
		6,300.000	Local 164.860435	1,038,620.74	533.080000	3,358,404.00	2,319,783.26	0.12
			Base 164.860435	1,038,620.74	533.080000	3,358,404.00	2,319,783.26	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		60,198.000	Local 16.916124	1,018,316.86	13.620000	819,896.76	-198,420.10	0.03
			Base 16.916124	1,018,316.86	13.620000	819,896.76	-198,420.10	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		70,401.000	Local 32.651147	2,298,673.42	60.420000	4,253,628.42	1,954,955.00	0.15
			Base 32.651147	2,298,673.42	60.420000	4,253,628.42	1,954,955.00	0.15
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,903.000	Local 329.559487	956,711.19	463.590000	1,345,801.77	389,090.58	0.05
			Base 329.559487	956,711.19	463.590000	1,345,801.77	389,090.58	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		38,874.000	Local 44.251845	1,720,246.23	140.680000	5,468,794.32	3,748,548.09	0.19
			Base 44.251845	1,720,246.23	140.680000	5,468,794.32	3,748,548.09	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,409.000	Local 42.764973	872,790.34	136.520000	2,786,236.68	1,913,446.34	0.10
			Base 42.764973	872,790.34	136.520000	2,786,236.68	1,913,446.34	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,767.000	Local 143.011999	681,738.20	351.810000	1,677,078.27	995,340.07	0.06
			Base 143.011999	681,738.20	351.810000	1,677,078.27	995,340.07	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
		19,398.000	Local 20.968194	406,741.02	58.910000	1,142,736.18	735,995.16	0.04
			Base 20.968194	406,741.02	58.910000	1,142,736.18	735,995.16	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		66,892.000	Local 52.996937	3,545,071.12	365.090000	24,421,600.28	20,876,529.16	0.86
			Base 52.996937	3,545,071.12	365.090000	24,421,600.28	20,876,529.16	0.86

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57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
		20,510.000	Local 56.961786	1,168,286.23	105.360000	2,160,933.60	992,647.37	0.08
			Base 56.961786	1,168,286.23	105.360000	2,160,933.60	992,647.37	0.08
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		19,034.000	Local 26.750762	509,174.00	88.320000	1,681,082.88	1,171,908.88	0.06
			Base 26.750762	509,174.00	88.320000	1,681,082.88	1,171,908.88	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		57,032.000	Local 60.615175	3,457,004.68	230.990000	13,173,821.68	9,716,817.00	0.47
			Base 60.615175	3,457,004.68	230.990000	13,173,821.68	9,716,817.00	0.47
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		12,071.000	Local 65.987510	796,535.23	191.240000	2,308,458.04	1,511,922.81	0.08
			Base 65.987510	796,535.23	191.240000	2,308,458.04	1,511,922.81	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		193,507.000	Local 47.366259	9,165,702.71	77.770000	15,049,039.39	5,883,336.68	0.53
			Base 47.366259	9,165,702.71	77.770000	15,049,039.39	5,883,336.68	0.53
59156R108	METLIFE INC COMMON STOCK USD.01							
		56,883.000	Local 36.093317	2,053,096.16	59.850000	3,404,447.55	1,351,351.39	0.12
			Base 36.093317	2,053,096.16	59.850000	3,404,447.55	1,351,351.39	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,779.000	Local 427.411832	760,365.65	1,385.340000	2,464,519.86	1,704,154.21	0.09
			Base 427.411832	760,365.65	1,385.340000	2,464,519.86	1,704,154.21	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		575,657.000	Local 47.071718	27,097,163.95	270.900000	155,945,481.30	128,848,317.35	5.51
			Base 47.071718	27,097,163.95	270.900000	155,945,481.30	128,848,317.35	5.51
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		20,907.000	Local 53.067756	1,109,487.57	149.740000	3,130,614.18	2,021,126.61	0.11
			Base 53.067756	1,109,487.57	149.740000	3,130,614.18	2,021,126.61	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		85,713.000	Local 22.943926	1,966,592.71	84.980000	7,283,890.74	5,317,298.03	0.26
			Base 22.943926	1,966,592.71	84.980000	7,283,890.74	5,317,298.03	0.26

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59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	8,753.000	Local	92.138140	806,485.14	168.420000	1,474,180.26	667,695.12	0.05	
		Base	92.138140	806,485.14	168.420000	1,474,180.26	667,695.12	0.05	
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
	4,471.000	Local	84.353046	377,142.47	192.190000	859,281.49	482,139.02	0.03	
		Base	84.353046	377,142.47	192.190000	859,281.49	482,139.02	0.03	
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
	14,397.000	Local	51.822761	746,092.29	53.690000	772,974.93	26,882.64	0.03	
		Base	51.822761	746,092.29	53.690000	772,974.93	26,882.64	0.03	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	107,383.000	Local	19.894083	2,136,286.31	62.440000	6,704,994.52	4,568,708.21	0.24	
		Base	19.894083	2,136,286.31	62.440000	6,704,994.52	4,568,708.21	0.24	
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
	3,287.000	Local	364.690943	1,198,739.13	373.450000	1,227,530.15	28,791.02	0.04	
		Base	364.690943	1,198,739.13	373.450000	1,227,530.15	28,791.02	0.04	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	28,243.000	Local	30.741587	868,234.65	91.350000	2,579,998.05	1,711,763.40	0.09	
		Base	30.741587	868,234.65	91.350000	2,579,998.05	1,711,763.40	0.09	
615369105	MOODY S CORP COMMON STOCK USD.01								
	12,305.000	Local	54.765921	673,894.66	362.370000	4,458,962.85	3,785,068.19	0.16	
		Base	54.765921	673,894.66	362.370000	4,458,962.85	3,785,068.19	0.16	
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	113,781.000	Local	37.546299	4,272,055.44	91.690000	10,432,579.89	6,160,524.45	0.37	
		Base	37.546299	4,272,055.44	91.690000	10,432,579.89	6,160,524.45	0.37	
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	26,415.000	Local	46.571549	1,230,187.48	31.910000	842,902.65	-387,284.83	0.03	
		Base	46.571549	1,230,187.48	31.910000	842,902.65	-387,284.83	0.03	
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
	12,968.000	Local	83.288763	1,080,088.68	216.850000	2,812,110.80	1,732,022.12	0.10	
		Base	83.288763	1,080,088.68	216.850000	2,812,110.80	1,732,022.12	0.10	

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629377508	NRG ENERGY INC COMMON STOCK USD.01							
		18,712.000	Local 24.860446	465,188.66	40.300000	754,093.60	288,904.94	0.03
			Base 24.860446	465,188.66	40.300000	754,093.60	288,904.94	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		261.000	Local 3,619.243065	944,622.44	4,973.300000	1,298,031.30	353,408.86	0.05
			Base 3,619.243065	944,622.44	4,973.300000	1,298,031.30	353,408.86	0.05
62955J103	NOV INC COMMON STOCK USD.01							
		29,839.000	Local 43.284246	1,291,558.62	15.320000	457,133.48	-834,425.14	0.02
			Base 43.284246	1,291,558.62	15.320000	457,133.48	-834,425.14	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
		8,782.000	Local 38.742148	340,233.54	175.800000	1,543,875.60	1,203,642.06	0.05
			Base 38.742148	340,233.54	175.800000	1,543,875.60	1,203,642.06	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		17,016.000	Local 36.376811	618,987.81	81.820000	1,392,249.12	773,261.31	0.05
			Base 36.376811	618,987.81	81.820000	1,392,249.12	773,261.31	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,890.000	Local 72.192843	2,446,615.44	528.210000	17,901,036.90	15,454,421.46	0.63
			Base 72.192843	2,446,615.44	528.210000	17,901,036.90	15,454,421.46	0.63
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		28,931.000	Local 32.848174	950,330.51	27.470000	794,734.57	-155,595.94	0.03
			Base 32.848174	950,330.51	27.470000	794,734.57	-155,595.94	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		61,235.000	Local 37.602831	2,302,609.38	63.380000	3,881,074.30	1,578,464.92	0.14
			Base 37.602831	2,302,609.38	63.380000	3,881,074.30	1,578,464.92	0.14
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		29,899.000	Local 12.175685	364,040.81	25.770000	770,497.23	406,456.42	0.03
			Base 12.175685	364,040.81	25.770000	770,497.23	406,456.42	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,308.000	Local 12.972338	120,746.52	24.350000	226,649.80	105,903.28	0.01
			Base 12.972338	120,746.52	24.350000	226,649.80	105,903.28	0.01

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	149,939.000	Local 19.559597	2,932,746.44	73.280000	10,987,529.92	8,054,783.48	0.39
			Base 19.559597	2,932,746.44	73.280000	10,987,529.92	8,054,783.48	0.39
654106103	NIKE INC CL B COMMON STOCK	97,461.000	Local 24.236993	2,362,161.60	154.490000	15,056,749.89	12,694,588.29	0.53
			Base 24.236993	2,362,161.60	154.490000	15,056,749.89	12,694,588.29	0.53
65473P105	NISOURCE INC COMMON STOCK USD.01	29,978.000	Local 12.976894	389,021.34	24.500000	734,461.00	345,439.66	0.03
			Base 12.976894	389,021.34	24.500000	734,461.00	345,439.66	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	19,126.000	Local 52.916691	1,012,084.64	265.410000	5,076,231.66	4,064,147.02	0.18
			Base 52.916691	1,012,084.64	265.410000	5,076,231.66	4,064,147.02	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	15,909.000	Local 62.363555	992,141.79	115.620000	1,839,398.58	847,256.79	0.07
			Base 62.363555	992,141.79	115.620000	1,839,398.58	847,256.79	0.07
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	11,441.000	Local 72.768525	832,544.70	363.430000	4,158,002.63	3,325,457.93	0.15
			Base 72.768525	832,544.70	363.430000	4,158,002.63	3,325,457.93	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01	44,360.000	Local 27.455811	1,217,939.79	27.220000	1,207,479.20	-10,460.59	0.04
			Base 27.455811	1,217,939.79	27.220000	1,207,479.20	-10,460.59	0.04
670346105	NUCOR CORP COMMON STOCK USD.4	22,872.000	Local 36.239181	828,862.54	95.930000	2,194,110.96	1,365,248.42	0.08
			Base 36.239181	828,862.54	95.930000	2,194,110.96	1,365,248.42	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001	47,617.000	Local 65.263181	3,107,636.87	800.100000	38,098,361.70	34,990,724.83	1.35
			Base 65.263181	3,107,636.87	800.100000	38,098,361.70	34,990,724.83	1.35
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	5,332.000	Local 78.406729	418,064.68	566.210000	3,019,031.72	2,600,967.04	0.11
			Base 78.406729	418,064.68	566.210000	3,019,031.72	2,600,967.04	0.11

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674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		64,170.000	Local 43.498039	2,791,269.18	31.270000	2,006,595.90	-784,673.28	0.07
			Base 43.498039	2,791,269.18	31.270000	2,006,595.90	-784,673.28	0.07
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	13.910000	127,638.16	82,216.96	0.00
			Base 4.950000	45,421.20	13.910000	127,638.16	82,216.96	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,266.000	Local 125.083554	908,857.10	253.800000	1,844,110.80	935,253.70	0.07
			Base 125.083554	908,857.10	253.800000	1,844,110.80	935,253.70	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		16,439.000	Local 44.711428	735,011.17	79.990000	1,314,955.61	579,944.44	0.05
			Base 44.711428	735,011.17	79.990000	1,314,955.61	579,944.44	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
		34,060.000	Local 39.028311	1,329,304.27	55.640000	1,895,098.40	565,794.13	0.07
			Base 39.028311	1,329,304.27	55.640000	1,895,098.40	565,794.13	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		138,903.000	Local 23.692895	3,291,014.26	77.840000	10,812,209.52	7,521,195.26	0.38
			Base 23.692895	3,291,014.26	77.840000	10,812,209.52	7,521,195.26	0.38
68622V106	ORGANON + CO COMMON STOCK USD.01							
		19,321.000	Local 22.092618	426,851.47	30.260000	584,653.46	157,801.99	0.02
			Base 22.092618	426,851.47	30.260000	584,653.46	157,801.99	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		30,836.000	Local 34.503319	1,063,944.36	81.770000	2,521,459.72	1,457,515.36	0.09
			Base 34.503319	1,063,944.36	81.770000	2,521,459.72	1,457,515.36	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		32,476.000	Local 84.279977	2,737,076.52	190.760000	6,195,121.76	3,458,045.24	0.22
			Base 84.279977	2,737,076.52	190.760000	6,195,121.76	3,458,045.24	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		18,121.000	Local 42.769090	775,018.68	169.770000	3,076,402.17	2,301,383.49	0.11
			Base 42.769090	775,018.68	169.770000	3,076,402.17	2,301,383.49	0.11

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69351T106	PPL CORP COMMON STOCK USD.01							
		58,809.000	Local 26.741891	1,572,663.88	27.970000	1,644,887.73	72,223.85	0.06
			Base 26.741891	1,572,663.88	27.970000	1,644,887.73	72,223.85	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
		5,447.000	Local 115.715427	630,301.93	107.590000	586,042.73	-44,259.20	0.02
			Base 115.715427	630,301.93	107.590000	586,042.73	-44,259.20	0.02
69370C100	PTC INC COMMON STOCK USD.01							
		8,039.000	Local 130.824300	1,051,696.55	141.260000	1,135,589.14	83,892.59	0.04
			Base 130.824300	1,051,696.55	141.260000	1,135,589.14	83,892.59	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
		26,534.000	Local 34.135837	905,760.30	89.250000	2,368,159.50	1,462,399.20	0.08
			Base 34.135837	905,760.30	89.250000	2,368,159.50	1,462,399.20	0.08
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		7,263.000	Local 109.707874	796,808.29	135.420000	983,555.46	186,747.17	0.03
			Base 109.707874	796,808.29	135.420000	983,555.46	186,747.17	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		9,864.000	Local 66.856502	659,472.54	307.110000	3,029,333.04	2,369,860.50	0.11
			Base 66.856502	659,472.54	307.110000	3,029,333.04	2,369,860.50	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
		24,511.000	Local 37.270763	913,543.66	107.300000	2,630,030.30	1,716,486.64	0.09
			Base 37.270763	913,543.66	107.300000	2,630,030.30	1,716,486.64	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,754.000	Local 316.056348	1,186,475.53	363.470000	1,364,466.38	177,990.85	0.05
			Base 316.056348	1,186,475.53	363.470000	1,364,466.38	177,990.85	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		89,784.000	Local 34.471778	3,095,014.12	291.480000	26,170,240.32	23,075,226.20	0.93
			Base 34.471778	3,095,014.12	291.480000	26,170,240.32	23,075,226.20	0.93
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		11,356.000	Local 102.263872	1,161,308.53	76.490000	868,620.44	-292,688.09	0.03
			Base 102.263872	1,161,308.53	76.490000	868,620.44	-292,688.09	0.03

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712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		32,685.000	Local 16.313550	533,208.39	17.140000	560,220.90	27,012.51	0.02
			Base 16.313550	533,208.39	17.140000	560,220.90	27,012.51	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
		105,602.000	Local 60.664456	6,406,287.83	148.170000	15,647,048.34	9,240,760.51	0.55
			Base 60.664456	6,406,287.83	148.170000	15,647,048.34	9,240,760.51	0.55
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		8,567.000	Local 36.393623	311,784.17	154.410000	1,322,830.47	1,011,046.30	0.05
			Base 36.393623	311,784.17	154.410000	1,322,830.47	1,011,046.30	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
		428,176.000	Local 27.542433	11,793,008.65	39.160000	16,767,372.16	4,974,363.51	0.59
			Base 27.542433	11,793,008.65	39.160000	16,767,372.16	4,974,363.51	0.59
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		119,111.000	Local 44.304460	5,277,148.51	99.110000	11,805,091.21	6,527,942.70	0.42
			Base 44.304460	5,277,148.51	99.110000	11,805,091.21	6,527,942.70	0.42
718546104	PHILLIPS 66 COMMON STOCK							
		33,452.000	Local 37.598656	1,257,750.23	85.820000	2,870,850.64	1,613,100.41	0.10
			Base 37.598656	1,257,750.23	85.820000	2,870,850.64	1,613,100.41	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,618.000	Local 47.528931	409,604.33	81.970000	706,417.46	296,813.13	0.02
			Base 47.528931	409,604.33	81.970000	706,417.46	296,813.13	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		17,714.000	Local 108.540951	1,922,694.41	162.520000	2,878,879.28	956,184.87	0.10
			Base 108.540951	1,922,694.41	162.520000	2,878,879.28	956,184.87	0.10
73278L105	POOL CORP COMMON STOCK USD.001							
		3,067.000	Local 341.966113	1,048,810.07	458.660000	1,406,710.22	357,900.15	0.05
			Base 341.966113	1,048,810.07	458.660000	1,406,710.22	357,900.15	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		17,339.000	Local 47.882264	830,230.58	197.970000	3,432,601.83	2,602,371.25	0.12
			Base 47.882264	830,230.58	197.970000	3,432,601.83	2,602,371.25	0.12

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74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		19,335.000	Local 33.449932	646,754.43	63.190000	1,221,778.65	575,024.22	0.04
			Base 33.449932	646,754.43	63.190000	1,221,778.65	575,024.22	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		187,125.000	Local 60.898413	11,395,615.44	134.930000	25,248,776.25	13,853,160.81	0.89
			Base 60.898413	11,395,615.44	134.930000	25,248,776.25	13,853,160.81	0.89
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		44,729.000	Local 24.179868	1,081,541.33	98.210000	4,392,835.09	3,311,293.76	0.16
			Base 24.179868	1,081,541.33	98.210000	4,392,835.09	3,311,293.76	0.16
74340W103	PROLOGIS INC REIT USD.01							
		56,566.000	Local 55.927933	3,163,619.44	119.530000	6,761,333.98	3,597,714.54	0.24
			Base 55.927933	3,163,619.44	119.530000	6,761,333.98	3,597,714.54	0.24
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		30,117.000	Local 51.146590	1,540,381.85	102.470000	3,086,088.99	1,545,707.14	0.11
			Base 51.146590	1,540,381.85	102.470000	3,086,088.99	1,545,707.14	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		38,618.000	Local 31.950215	1,233,853.40	59.740000	2,307,039.32	1,073,185.92	0.08
			Base 31.950215	1,233,853.40	59.740000	2,307,039.32	1,073,185.92	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		11,640.000	Local 115.006280	1,338,673.10	300.690000	3,500,031.60	2,161,358.50	0.12
			Base 115.006280	1,338,673.10	300.690000	3,500,031.60	2,161,358.50	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		20,222.000	Local 20.544809	415,457.12	54.570000	1,103,514.54	688,057.42	0.04
			Base 20.544809	415,457.12	54.570000	1,103,514.54	688,057.42	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
		8,605.000	Local 81.936641	705,064.80	195.650000	1,683,568.25	978,503.45	0.06
			Base 81.936641	705,064.80	195.650000	1,683,568.25	978,503.45	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		86,203.000	Local 49.839736	4,296,334.75	142.930000	12,320,994.79	8,024,660.04	0.44
			Base 49.839736	4,296,334.75	142.930000	12,320,994.79	8,024,660.04	0.44

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74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,652.000	Local 25.975232	276,688.17	90.570000	964,751.64	688,063.47	0.03
			Base 25.975232	276,688.17	90.570000	964,751.64	688,063.47	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		9,997.000	Local 51.004849	509,895.48	131.970000	1,319,304.09	809,408.61	0.05
			Base 51.004849	509,895.48	131.970000	1,319,304.09	809,408.61	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		3,688.000	Local 95.899802	353,678.47	117.810000	434,483.28	80,804.81	0.02
			Base 95.899802	353,678.47	117.810000	434,483.28	80,804.81	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		9,353.000	Local 78.416269	733,427.36	129.900000	1,214,954.70	481,527.34	0.04
			Base 78.416269	733,427.36	129.900000	1,214,954.70	481,527.34	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		115,829.000	Local 34.014991	3,939,922.36	85.310000	9,881,371.99	5,941,449.63	0.35
			Base 34.014991	3,939,922.36	85.310000	9,881,371.99	5,941,449.63	0.35
756109104	REALTY INCOME CORP REIT USD1.0							
		28,553.000	Local 55.621310	1,588,155.27	66.740000	1,905,627.22	317,471.95	0.07
			Base 55.621310	1,588,155.27	66.740000	1,905,627.22	317,471.95	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		12,074.000	Local 66.432055	802,100.63	64.070000	773,581.18	-28,519.45	0.03
			Base 66.432055	802,100.63	64.070000	773,581.18	-28,519.45	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		8,002.000	Local 351.596091	2,813,471.92	558.540000	4,469,437.08	1,655,965.16	0.16
			Base 351.596091	2,813,471.92	558.540000	4,469,437.08	1,655,965.16	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		73,509.000	Local 12.856641	945,078.83	20.180000	1,483,411.62	538,332.79	0.05
			Base 12.856641	945,078.83	20.180000	1,483,411.62	538,332.79	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		16,098.000	Local 28.550538	459,606.56	110.010000	1,770,940.98	1,311,334.42	0.06
			Base 28.550538	459,606.56	110.010000	1,770,940.98	1,311,334.42	0.06

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761152107	RESMED INC COMMON STOCK USD.004							
		11,122.000	Local 86.785006	965,222.84	246.520000	2,741,795.44	1,776,572.60	0.10
			Base 86.785006	965,222.84	246.520000	2,741,795.44	1,776,572.60	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		8,621.000	Local 31.230723	269,240.06	88.970000	767,010.37	497,770.31	0.03
			Base 31.230723	269,240.06	88.970000	767,010.37	497,770.31	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,875.000	Local 56.190400	498,689.80	286.020000	2,538,427.50	2,039,737.70	0.09
			Base 56.190400	498,689.80	286.020000	2,538,427.50	2,039,737.70	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		16,931.000	Local 26.927481	455,909.18	34.200000	579,040.20	123,131.02	0.02
			Base 26.927481	455,909.18	34.200000	579,040.20	123,131.02	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		8,044.000	Local 104.747036	842,585.16	470.200000	3,782,288.80	2,939,703.64	0.13
			Base 104.747036	842,585.16	470.200000	3,782,288.80	2,939,703.64	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		27,259.000	Local 20.779646	566,432.37	124.000000	3,380,116.00	2,813,683.63	0.12
			Base 20.779646	566,432.37	124.000000	3,380,116.00	2,813,683.63	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		18,424.000	Local 66.132090	1,218,417.63	410.450000	7,562,130.80	6,343,713.17	0.27
			Base 66.132090	1,218,417.63	410.450000	7,562,130.80	6,343,713.17	0.27
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		8,359.000	Local 161.130663	1,346,891.21	318.700000	2,664,013.30	1,317,122.09	0.09
			Base 161.130663	1,346,891.21	318.700000	2,664,013.30	1,317,122.09	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		26,749.000	Local 280.289045	7,497,451.66	428.060000	11,450,176.94	3,952,725.28	0.40
			Base 280.289045	7,497,451.66	428.060000	11,450,176.94	3,952,725.28	0.40
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,153.000	Local 277.153516	1,151,018.55	556.430000	2,310,853.79	1,159,835.24	0.08
			Base 277.153516	1,151,018.55	556.430000	2,310,853.79	1,159,835.24	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
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		70,523.000	Local 75.200038	5,303,332.28	244.270000	17,226,653.21	11,923,320.93	0.61
			Base 75.200038	5,303,332.28	244.270000	17,226,653.21	11,923,320.93	0.61
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		10,757.000	Local 54.643877	587,804.18	74.190000	798,061.83	210,257.65	0.03
			Base 54.643877	587,804.18	74.190000	798,061.83	210,257.65	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		106,878.000	Local 79.672361	8,515,222.64	32.010000	3,421,164.78	-5,094,057.86	0.12
			Base 79.672361	8,515,222.64	32.010000	3,421,164.78	-5,094,057.86	0.12
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		114,653.000	Local 27.491139	3,151,941.54	72.810000	8,347,884.93	5,195,943.39	0.30
			Base 27.491139	3,151,941.54	72.810000	8,347,884.93	5,195,943.39	0.30
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		11,617.000	Local 24.523044	284,884.20	59.250000	688,307.25	403,423.05	0.02
			Base 24.523044	284,884.20	59.250000	688,307.25	403,423.05	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		24,073.000	Local 74.140973	1,784,795.64	132.480000	3,189,191.04	1,404,395.40	0.11
			Base 74.140973	1,784,795.64	132.480000	3,189,191.04	1,404,395.40	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		15,091.000	Local 310.482095	4,685,485.29	549.550000	8,293,259.05	3,607,773.76	0.29
			Base 310.482095	4,685,485.29	549.550000	8,293,259.05	3,607,773.76	0.29
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		18,307.000	Local 38.061619	696,794.06	272.450000	4,987,742.15	4,290,948.09	0.18
			Base 38.061619	696,794.06	272.450000	4,987,742.15	4,290,948.09	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		25,118.000	Local 86.133281	2,163,495.76	130.480000	3,277,396.64	1,113,900.88	0.12
			Base 86.133281	2,163,495.76	130.480000	3,277,396.64	1,113,900.88	0.12
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		12,618.000	Local 93.338181	1,177,741.17	191.750000	2,419,501.50	1,241,760.33	0.09
			Base 93.338181	1,177,741.17	191.750000	2,419,501.50	1,241,760.33	0.09

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831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		10,278.000	Local 53.366787	548,503.84	72.060000	740,632.68	192,128.84	0.03
			Base 53.366787	548,503.84	72.060000	740,632.68	192,128.84	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK							
		8,376.000	Local 67.503756	565,411.46	129.570000	1,085,278.32	519,866.86	0.04
			Base 67.503756	565,411.46	129.570000	1,085,278.32	519,866.86	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,133.000	Local 55.105064	227,749.23	223.430000	923,436.19	695,686.96	0.03
			Base 55.105064	227,749.23	223.430000	923,436.19	695,686.96	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		80,914.000	Local 36.917281	2,987,124.91	60.510000	4,896,106.14	1,908,981.23	0.17
			Base 36.917281	2,987,124.91	60.510000	4,896,106.14	1,908,981.23	0.17
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		45,200.000	Local 19.235222	869,432.05	53.090000	2,399,668.00	1,530,235.95	0.08
			Base 19.235222	869,432.05	53.090000	2,399,668.00	1,530,235.95	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	85.040000	85.04	35.04	0.00
			Base 50.000000	50.00	85.040000	85.04	35.04	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,343.000	Local 66.447813	820,165.35	204.990000	2,530,191.57	1,710,026.22	0.09
			Base 66.447813	820,165.35	204.990000	2,530,191.57	1,710,026.22	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		90,060.000	Local 20.148227	1,814,549.32	111.810000	10,069,608.60	8,255,059.28	0.36
			Base 20.148227	1,814,549.32	111.810000	10,069,608.60	8,255,059.28	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		26,581.000	Local 55.713028	1,480,908.01	82.280000	2,187,084.68	706,176.67	0.08
			Base 55.713028	1,480,908.01	82.280000	2,187,084.68	706,176.67	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
		25,052.000	Local 73.539701	1,842,316.58	259.730000	6,506,755.96	4,664,439.38	0.23
			Base 73.539701	1,842,316.58	259.730000	6,506,755.96	4,664,439.38	0.23

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871607107	SYNOPSIS INC COMMON STOCK USD.01								
	11,660.000	Local	78.736833	918,071.47	275.790000	3,215,711.40	2,297,639.93	0.11	
		Base	78.736833	918,071.47	275.790000	3,215,711.40	2,297,639.93	0.11	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	41,350.000	Local	31.630673	1,307,928.32	48.520000	2,006,302.00	698,373.68	0.07	
		Base	31.630673	1,307,928.32	48.520000	2,006,302.00	698,373.68	0.07	
871829107	SYSCO CORP COMMON STOCK USD1.0								
	39,102.000	Local	34.797463	1,360,650.40	77.750000	3,040,180.50	1,679,530.10	0.11	
		Base	34.797463	1,360,650.40	77.750000	3,040,180.50	1,679,530.10	0.11	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	92,205.000	Local	13.101644	1,208,037.05	67.420000	6,216,461.10	5,008,424.05	0.22	
		Base	13.101644	1,208,037.05	67.420000	6,216,461.10	5,008,424.05	0.22	
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	44,791.000	Local	89.780853	4,021,374.20	144.830000	6,487,080.53	2,465,706.33	0.23	
		Base	89.780853	4,021,374.20	144.830000	6,487,080.53	2,465,706.33	0.23	
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01								
	8,840.000	Local	110.315962	975,193.10	177.020000	1,564,856.80	589,663.70	0.06	
		Base	110.315962	975,193.10	177.020000	1,564,856.80	589,663.70	0.06	
876030107	TAPESTRY INC COMMON STOCK USD.01								
	21,319.000	Local	32.264240	687,841.33	43.480000	926,950.12	239,108.79	0.03	
		Base	32.264240	687,841.33	43.480000	926,950.12	239,108.79	0.03	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	37,818.000	Local	50.032292	1,892,121.21	241.740000	9,142,123.32	7,250,002.11	0.32	
		Base	50.032292	1,892,121.21	241.740000	9,142,123.32	7,250,002.11	0.32	
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
	3,550.000	Local	340.181566	1,207,644.56	418.830000	1,486,846.50	279,201.94	0.05	
		Base	340.181566	1,207,644.56	418.830000	1,486,846.50	279,201.94	0.05	
879369106	TELEFLEX INC COMMON STOCK USD1.0								
	3,574.000	Local	275.932104	986,181.34	401.790000	1,435,997.46	449,816.12	0.05	
		Base	275.932104	986,181.34	401.790000	1,435,997.46	449,816.12	0.05	

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880770102	TERADYNE INC COMMON STOCK USD.125							
		12,708.000	Local 80.668447	1,025,134.63	133.960000	1,702,363.68	677,229.05	0.06
			Base 80.668447	1,025,134.63	133.960000	1,702,363.68	677,229.05	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
		58,927.000	Local 674.024155	39,718,221.39	679.700000	40,052,681.90	334,460.51	1.42
			Base 674.024155	39,718,221.39	679.700000	40,052,681.90	334,460.51	1.42
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		70,621.000	Local 44.430255	3,137,709.03	192.300000	13,580,418.30	10,442,709.27	0.48
			Base 44.430255	3,137,709.03	192.300000	13,580,418.30	10,442,709.27	0.48
883203101	TEXTRON INC COMMON STOCK USD.125							
		17,254.000	Local 32.615733	562,751.85	68.770000	1,186,557.58	623,805.73	0.04
			Base 32.615733	562,751.85	68.770000	1,186,557.58	623,805.73	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		29,996.000	Local 99.855139	2,995,254.74	504.470000	15,132,082.12	12,136,827.38	0.54
			Base 99.855139	2,995,254.74	504.470000	15,132,082.12	12,136,827.38	0.54
88579Y101	3M CO COMMON STOCK USD.01							
		44,249.000	Local 81.368515	3,600,475.42	198.630000	8,789,178.87	5,188,703.45	0.31
			Base 81.368515	3,600,475.42	198.630000	8,789,178.87	5,188,703.45	0.31
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		8,809.000	Local 73.519628	647,634.40	186.060000	1,639,002.54	991,368.14	0.06
			Base 73.519628	647,634.40	186.060000	1,639,002.54	991,368.14	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,196.000	Local 304.956914	1,279,599.21	647.290000	2,716,028.84	1,436,429.63	0.10
			Base 304.956914	1,279,599.21	647.290000	2,716,028.84	1,436,429.63	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		19,225.000	Local 49.638377	954,297.79	149.710000	2,878,174.75	1,923,876.96	0.10
			Base 49.638377	954,297.79	149.710000	2,878,174.75	1,923,876.96	0.10
896239100	TRIMBLE INC COMMON STOCK							
		19,182.000	Local 68.499985	1,313,966.71	81.830000	1,569,663.06	255,696.35	0.06
			Base 68.499985	1,313,966.71	81.830000	1,569,663.06	255,696.35	0.06

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89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		102,827.000	Local 33.640112	3,459,111.76	55.500000	5,706,898.50	2,247,786.74	0.20
			Base 33.640112	3,459,111.76	55.500000	5,706,898.50	2,247,786.74	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
		61,012.000	Local 38.258412	2,334,222.22	68.810000	4,198,235.72	1,864,013.50	0.15
			Base 38.258412	2,334,222.22	68.810000	4,198,235.72	1,864,013.50	0.15
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,116.000	Local 339.504127	1,057,894.86	452.370000	1,409,584.92	351,690.06	0.05
			Base 339.504127	1,057,894.86	452.370000	1,409,584.92	351,690.06	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		22,533.000	Local 26.879764	605,681.73	73.760000	1,662,034.08	1,056,352.35	0.06
			Base 26.879764	605,681.73	73.760000	1,662,034.08	1,056,352.35	0.06
902653104	UDR INC REIT USD.01							
		22,688.000	Local 37.224563	844,550.88	48.980000	1,111,258.24	266,707.36	0.04
			Base 37.224563	844,550.88	48.980000	1,111,258.24	266,707.36	0.04
902973304	US BANCORP COMMON STOCK USD.01							
		103,630.000	Local 27.425301	2,842,083.91	56.970000	5,903,801.10	3,061,717.19	0.21
			Base 27.425301	2,842,083.91	56.970000	5,903,801.10	3,061,717.19	0.21
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,184.000	Local 211.564142	885,184.37	345.770000	1,446,701.68	561,517.31	0.05
			Base 211.564142	885,184.37	345.770000	1,446,701.68	561,517.31	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		14,417.000	Local 27.022467	389,582.90	21.150000	304,919.55	-84,663.35	0.01
			Base 27.022467	389,582.90	21.150000	304,919.55	-84,663.35	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		15,026.000	Local 24.294155	365,043.98	18.570000	279,032.82	-86,011.16	0.01
			Base 24.294155	365,043.98	18.570000	279,032.82	-86,011.16	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		50,816.000	Local 37.071603	1,883,830.59	219.930000	11,175,962.88	9,292,132.29	0.40
			Base 37.071603	1,883,830.59	219.930000	11,175,962.88	9,292,132.29	0.40

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910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	24,736.000	Local 52.016638	1,286,683.55	52.290000	1,293,445.44	6,761.89	0.05
			Base 52.016638	1,286,683.55	52.290000	1,293,445.44	6,761.89	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	55,304.000	Local 78.493940	4,341,028.88	207.970000	11,501,572.88	7,160,544.00	0.41
			Base 78.493940	4,341,028.88	207.970000	11,501,572.88	7,160,544.00	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01	5,532.000	Local 117.063749	647,596.66	319.010000	1,764,763.32	1,117,166.66	0.06
			Base 117.063749	647,596.66	319.010000	1,764,763.32	1,117,166.66	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	72,128.000	Local 64.055565	4,620,199.77	400.440000	28,882,936.32	24,262,736.55	1.02
			Base 64.055565	4,620,199.77	400.440000	28,882,936.32	24,262,736.55	1.02
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	5,960.000	Local 114.223683	680,773.15	146.430000	872,722.80	191,949.65	0.03
			Base 114.223683	680,773.15	146.430000	872,722.80	191,949.65	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1	15,611.000	Local 23.710782	370,149.01	28.400000	443,352.40	73,203.39	0.02
			Base 23.710782	370,149.01	28.400000	443,352.40	73,203.39	0.02
918204108	VF CORP COMMON STOCK	24,581.000	Local 29.405400	722,814.14	82.040000	2,016,625.24	1,293,811.10	0.07
			Base 29.405400	722,814.14	82.040000	2,016,625.24	1,293,811.10	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	31,235.000	Local 32.746094	1,022,824.25	78.080000	2,438,828.80	1,416,004.55	0.09
			Base 32.746094	1,022,824.25	78.080000	2,438,828.80	1,416,004.55	0.09
92276F100	VENTAS INC REIT USD.25	28,688.000	Local 44.615909	1,279,941.19	57.100000	1,638,084.80	358,143.61	0.06
			Base 44.615909	1,279,941.19	57.100000	1,638,084.80	358,143.61	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001	7,575.000	Local 61.754319	467,788.97	227.690000	1,724,751.75	1,256,962.78	0.06
			Base 61.754319	467,788.97	227.690000	1,724,751.75	1,256,962.78	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	316,436.000	Local	43.856120	13,877,655.33	56.030000	17,729,909.08	3,852,253.75	0.63	
		Base	43.856120	13,877,655.33	56.030000	17,729,909.08	3,852,253.75	0.63	
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
	12,389.000	Local	89.297254	1,106,303.68	174.720000	2,164,606.08	1,058,302.40	0.08	
		Base	89.297254	1,106,303.68	174.720000	2,164,606.08	1,058,302.40	0.08	
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	19,797.000	Local	97.840318	1,936,944.77	201.630000	3,991,669.11	2,054,724.34	0.14	
		Base	97.840318	1,936,944.77	201.630000	3,991,669.11	2,054,724.34	0.14	
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001								
	46,286.000	Local	49.396453	2,286,364.24	45.200000	2,092,127.20	-194,237.04	0.07	
		Base	49.396453	2,286,364.24	45.200000	2,092,127.20	-194,237.04	0.07	
92556V106	VIATRIS INC COMMON STOCK								
	131,432.000	Local	15.070440	1,980,738.01	14.290000	1,878,163.28	-102,574.73	0.07	
		Base	15.070440	1,980,738.01	14.290000	1,878,163.28	-102,574.73	0.07	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	129,249.000	Local	38.053897	4,918,428.07	233.820000	30,221,001.18	25,302,573.11	1.07	
		Base	38.053897	4,918,428.07	233.820000	30,221,001.18	25,302,573.11	1.07	
929042109	VORNADO REALTY TRUST REIT USD.04								
	11,993.000	Local	58.586691	702,630.19	46.670000	559,713.31	-142,916.88	0.02	
		Base	58.586691	702,630.19	46.670000	559,713.31	-142,916.88	0.02	
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	10,140.000	Local	64.695418	656,011.54	174.070000	1,765,069.80	1,109,058.26	0.06	
		Base	64.695418	656,011.54	174.070000	1,765,069.80	1,109,058.26	0.06	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	24,120.000	Local	40.887127	986,197.50	88.950000	2,145,474.00	1,159,276.50	0.08	
		Base	40.887127	986,197.50	88.950000	2,145,474.00	1,159,276.50	0.08	
929740108	WABTEC CORP COMMON STOCK USD.01								
	13,579.000	Local	72.108618	979,162.93	82.300000	1,117,551.70	138,388.77	0.04	
		Base	72.108618	979,162.93	82.300000	1,117,551.70	138,388.77	0.04	

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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931142103	WALMART INC COMMON STOCK USD.1							
		104,953.000	Local 60.015111	6,298,765.96	141.020000	14,800,472.06	8,501,706.10	0.52
			Base 60.015111	6,298,765.96	141.020000	14,800,472.06	8,501,706.10	0.52
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		54,847.000	Local 41.542842	2,278,500.25	52.610000	2,885,500.67	607,000.42	0.10
			Base 41.542842	2,278,500.25	52.610000	2,885,500.67	607,000.42	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		29,675.000	Local 36.855420	1,093,684.59	140.110000	4,157,764.25	3,064,079.66	0.15
			Base 36.855420	1,093,684.59	140.110000	4,157,764.25	3,064,079.66	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
		4,716.000	Local 63.781463	300,793.38	345.610000	1,629,896.76	1,329,103.38	0.06
			Base 63.781463	300,793.38	345.610000	1,629,896.76	1,329,103.38	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		316,007.000	Local 37.183475	11,750,238.37	45.290000	14,311,957.03	2,561,718.66	0.51
			Base 37.183475	11,750,238.37	45.290000	14,311,957.03	2,561,718.66	0.51
95040Q104	WELLTOWER INC REIT USD1.0							
		31,924.000	Local 57.815271	1,845,694.70	83.100000	2,652,884.40	807,189.70	0.09
			Base 57.815271	1,845,694.70	83.100000	2,652,884.40	807,189.70	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,645.000	Local 206.524096	1,165,828.52	359.100000	2,027,119.50	861,290.98	0.07
			Base 206.524096	1,165,828.52	359.100000	2,027,119.50	861,290.98	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,423.000	Local 41.741784	977,717.81	71.170000	1,667,014.91	689,297.10	0.06
			Base 41.741784	977,717.81	71.170000	1,667,014.91	689,297.10	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		31,293.000	Local 17.569862	549,813.68	22.970000	718,800.21	168,986.53	0.03
			Base 17.569862	549,813.68	22.970000	718,800.21	168,986.53	0.03
96145D105	WESTROCK CO COMMON STOCK							
		20,339.000	Local 43.584482	886,464.78	53.220000	1,082,441.58	195,976.80	0.04
			Base 43.584482	886,464.78	53.220000	1,082,441.58	195,976.80	0.04

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962166104	WEYERHAEUSER CO REIT USD1.25							
		57,281.000	Local 27.747188	1,589,386.66	34.420000	1,971,612.02	382,225.36	0.07
			Base 27.747188	1,589,386.66	34.420000	1,971,612.02	382,225.36	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,789.000	Local 95.418772	456,960.50	218.020000	1,044,097.78	587,137.28	0.04
			Base 95.418772	456,960.50	218.020000	1,044,097.78	587,137.28	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		92,882.000	Local 27.927822	2,593,991.92	26.550000	2,466,017.10	-127,974.82	0.09
			Base 27.927822	2,593,991.92	26.550000	2,466,017.10	-127,974.82	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	72.290000	645,477.41	475,507.20	0.02
			Base 19.035750	169,970.21	72.290000	645,477.41	475,507.20	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		8,044.000	Local 91.609887	736,909.93	122.300000	983,781.20	246,871.27	0.03
			Base 91.609887	736,909.93	122.300000	983,781.20	246,871.27	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		41,137.000	Local 29.039805	1,194,610.46	65.880000	2,710,105.56	1,515,495.10	0.10
			Base 29.039805	1,194,610.46	65.880000	2,710,105.56	1,515,495.10	0.10
983919101	XILINX INC COMMON STOCK USD.01							
		18,790.000	Local 43.428429	816,020.18	144.640000	2,717,785.60	1,901,765.42	0.10
			Base 43.428429	816,020.18	144.640000	2,717,785.60	1,901,765.42	0.10
98419M100	XYLEM INC COMMON STOCK							
		13,761.000	Local 32.609218	448,735.45	119.960000	1,650,769.56	1,202,034.11	0.06
			Base 32.609218	448,735.45	119.960000	1,650,769.56	1,202,034.11	0.06
988498101	YUM BRANDS INC COMMON STOCK							
		22,779.000	Local 26.486857	603,344.11	115.030000	2,620,268.37	2,016,924.26	0.09
			Base 26.486857	603,344.11	115.030000	2,620,268.37	2,016,924.26	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,092.000	Local 253.634973	1,037,874.31	529.490000	2,166,673.08	1,128,798.77	0.08
			Base 253.634973	1,037,874.31	529.490000	2,166,673.08	1,128,798.77	0.08

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ST OF AZ POOL 201 LARGE CAP

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98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,935.000	Local 76.361587	1,216,821.89	160.820000	2,562,666.70	1,345,844.81	0.09
			Base 76.361587	1,216,821.89	160.820000	2,562,666.70	1,345,844.81	0.09
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		12,516.000	Local 37.079651	464,088.91	52.860000	661,595.76	197,506.85	0.02
			Base 37.079651	464,088.91	52.860000	661,595.76	197,506.85	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		36,332.000	Local 41.376953	1,503,307.46	186.360000	6,770,831.52	5,267,524.06	0.24
			Base 41.376953	1,503,307.46	186.360000	6,770,831.52	5,267,524.06	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,878.000	Local 35.035871	240,976.72	139.300000	958,105.40	717,128.68	0.03
			Base 35.035871	240,976.72	139.300000	958,105.40	717,128.68	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		117,945.000	Local 11.030862	1,301,035.05	11.460000	1,351,649.70	50,614.65	0.05
			Base 11.030862	1,301,035.05	11.460000	1,351,649.70	50,614.65	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
		17,226.000	Local 50.747908	874,183.46	238.760000	4,112,879.76	3,238,696.30	0.15
			Base 50.747908	874,183.46	238.760000	4,112,879.76	3,238,696.30	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		48,584.000	Local 79.609223	3,867,734.49	294.790000	14,322,077.36	10,454,342.87	0.51
			Base 79.609223	3,867,734.49	294.790000	14,322,077.36	10,454,342.87	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		30,460.000	Local 40.573645	1,235,873.24	148.180000	4,513,562.80	3,277,689.56	0.16
			Base 40.573645	1,235,873.24	148.180000	4,513,562.80	3,277,689.56	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,064.000	Local 251.074752	769,293.04	252.010000	772,158.64	2,865.60	0.03
			Base 251.074752	769,293.04	252.010000	772,158.64	2,865.60	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		28,582.000	Local 50.966987	1,456,738.42	112.660000	3,220,048.12	1,763,309.70	0.11
			Base 50.966987	1,456,738.42	112.660000	3,220,048.12	1,763,309.70	0.11

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G491BT108	INVESCO LTD COMMON STOCK USD.2							
		28,932.000	Local 22.967223	664,487.69	26.730000	773,352.36	108,864.67	0.03
			Base 22.967223	664,487.69	26.730000	773,352.36	108,864.67	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		41,378.000	Local 36.835034	1,524,160.03	68.630000	2,839,772.14	1,315,612.11	0.10
			Base 36.835034	1,524,160.03	68.630000	2,839,772.14	1,315,612.11	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		39,727.000	Local 161.886492	6,431,264.65	289.100000	11,485,075.70	5,053,811.05	0.41
			Base 161.886492	6,431,264.65	289.100000	11,485,075.70	5,053,811.05	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		102,832.000	Local 77.151807	7,933,674.60	124.130000	12,764,536.16	4,830,861.56	0.45
			Base 77.151807	7,933,674.60	124.130000	12,764,536.16	4,830,861.56	0.45
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,680.000	Local 40.767237	843,066.47	157.330000	3,253,584.40	2,410,517.93	0.12
			Base 40.767237	843,066.47	157.330000	3,253,584.40	2,410,517.93	0.12
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		27,390.000	Local 36.527576	1,000,490.32	24.670000	675,711.30	-324,779.02	0.02
			Base 36.527576	1,000,490.32	24.670000	675,711.30	-324,779.02	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		28,266.000	Local 41.722708	1,179,334.07	29.410000	831,303.06	-348,031.01	0.03
			Base 41.722708	1,179,334.07	29.410000	831,303.06	-348,031.01	0.03
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		15,219.000	Local 30.269498	460,671.49	87.930000	1,338,206.67	877,535.18	0.05
			Base 30.269498	460,671.49	87.930000	1,338,206.67	877,535.18	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		12,705.000	Local 28.189676	358,149.83	67.490000	857,460.45	499,310.62	0.03
			Base 28.189676	358,149.83	67.490000	857,460.45	499,310.62	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,465.000	Local 157.336706	1,174,518.51	206.300000	1,540,029.50	365,510.99	0.05
			Base 157.336706	1,174,518.51	206.300000	1,540,029.50	365,510.99	0.05

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G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		18,280.000	Local 34.223954	625,613.88	184.140000	3,366,079.20	2,740,465.32	0.12
			Base 34.223954	625,613.88	184.140000	3,366,079.20	2,740,465.32	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		9,853.000	Local 131.832899	1,298,949.55	230.020000	2,266,387.06	967,437.51	0.08
			Base 131.832899	1,298,949.55	230.020000	2,266,387.06	967,437.51	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		10,210.000	Local 111.615218	1,139,591.38	45.850000	468,128.50	-671,462.88	0.02
			Base 111.615218	1,139,591.38	45.850000	468,128.50	-671,462.88	0.02
H1467J104	CHUBB LTD COMMON STOCK							
		34,390.000	Local 82.491215	2,836,872.89	158.940000	5,465,946.60	2,629,073.71	0.19
			Base 82.491215	2,836,872.89	158.940000	5,465,946.60	2,629,073.71	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,455.000	Local 55.822349	639,445.01	144.640000	1,656,851.20	1,017,406.19	0.06
			Base 55.822349	639,445.01	144.640000	1,656,851.20	1,017,406.19	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		25,240.000	Local 40.346584	1,018,347.77	135.210000	3,412,700.40	2,394,352.63	0.12
			Base 40.346584	1,018,347.77	135.210000	3,412,700.40	2,394,352.63	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,680.000	Local 56.322417	1,108,425.17	102.870000	2,024,481.60	916,056.43	0.07
			Base 56.322417	1,108,425.17	102.870000	2,024,481.60	916,056.43	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		21,076.000	Local 195.288517	4,115,900.78	205.720000	4,335,754.72	219,853.94	0.15
			Base 195.288517	4,115,900.78	205.720000	4,335,754.72	219,853.94	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		16,739.000	Local 80.454264	1,346,723.92	85.280000	1,427,501.92	80,778.00	0.05
			Base 80.454264	1,346,723.92	85.280000	1,427,501.92	80,778.00	0.05
<b>US DOLLAR Total</b>								
		23,206,790.000	Local	1,100,220,319.18		2,824,502,503.15	1,724,282,183.97	99.86
			Base	1,100,220,319.18		2,824,502,503.15	1,724,282,183.97	99.86

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# Holdings

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<b>EQUITY Total</b>								
		23,206,790.000	Base	1,100,220,319.18		2,824,502,503.15	1,724,282,183.97	99.86

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ST OF AZ POOL 201 LARGE CAP  
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<b>FUND Total</b>								
		27,050,762.470	Base	1,104,066,276.89		2,828,348,391.00	1,724,282,114.11	100.00

# Holdings

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STATE OF ARIZONA  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	218,750.010	Local	1.000000	218,750.01	1.000000	218,750.01	0.00	0.02
		Base	1.000000	218,750.01	1.000000	218,750.01	0.00	0.02
<b>US DOLLAR Total</b>								
	218,750.010	Local		218,750.01		218,750.01	0.00	0.02
		Base		218,750.01		218,750.01	0.00	0.02
<b>CASH Total</b>								
	218,750.010	Base		218,750.01		218,750.01	0.00	0.02
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
09248U718	BLACKROCK LIQUIDITY FUNDS T FU BLCKRCK LIQ FND T FND INST				0.000000	01 Jul 2021		
	30,012,390.200	Local	100.000000	30,012,390.20	100.000000	30,012,390.20	0.00	2.39
		Base	100.000000	30,012,390.20	100.000000	30,012,390.20	0.00	2.39
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST				0.000000	01 Jul 2021		
	50,000,812.720	Local	100.000000	50,000,812.72	100.000000	50,000,812.72	0.00	3.98
		Base	100.000000	50,000,812.72	100.000000	50,000,812.72	0.00	3.98
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2021		
	50,000,106.720	Local	100.000000	50,000,106.72	100.000000	50,000,106.72	0.00	3.98
		Base	100.000000	50,000,106.72	100.000000	50,000,106.72	0.00	3.98
9127963S6	TREASURY BILL 07/21 0.00000				0.100000	15 Jul 2021		
	85,000,000.000	Local	99.995963	84,996,568.83	99.995963	84,996,568.83	0.00	6.77
		Base	99.995963	84,996,568.83	99.995963	84,996,568.83	0.00	6.77
9127964L0	TREASURY BILL 09/21 0.00000				0.113000	09 Sep 2021		
	20,000,000.000	Local	99.978028	19,995,605.55	99.978028	19,995,605.55	0.00	1.59
		Base	99.978028	19,995,605.55	99.978028	19,995,605.55	0.00	1.59

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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STATE STREET

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9127964W6	TREASURY BILL 11/21 0.00000				0.032500	04 Nov 2021		
	50,000,000.000	Local	99.976813	49,988,406.25	99.982200	49,991,100.00	2,693.75	3.98
		Base	99.976813	49,988,406.25	99.982200	49,991,100.00	2,693.75	3.98
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.958933	64,973,306.67	99.979800	64,986,870.00	13,563.33	5.18
		Base	99.958933	64,973,306.67	99.979800	64,986,870.00	13,563.33	5.18
912796B40	TREASURY BILL 07/21 0.00000				0.080000	01 Jul 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.96
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.96
912796C31	TREASURY BILL 01/22 0.00000				0.076000	27 Jan 2022		
	25,000,000.000	Local	99.955667	24,988,916.66	99.971600	24,992,900.00	3,983.34	1.99
		Base	99.955667	24,988,916.66	99.971600	24,992,900.00	3,983.34	1.99
912796D30	TREASURY BILL 02/22 0.00000				0.076000	24 Feb 2022		
	20,000,000.000	Local	99.949756	19,989,951.11	99.967000	19,993,400.00	3,448.89	1.59
		Base	99.949756	19,989,951.11	99.967000	19,993,400.00	3,448.89	1.59
912796F61	TREASURY BILL 09/21 0.00000				0.040000	30 Sep 2021		
	25,000,000.000	Local	99.989889	24,997,472.22	99.989889	24,997,472.22	0.00	1.99
		Base	99.989889	24,997,472.22	99.989889	24,997,472.22	0.00	1.99
912796G78	WI TREASURY SEC 10/21 0				0.032500	28 Oct 2021		
	20,000,000.000	Local	99.989257	19,997,851.39	99.984300	19,996,860.00	-991.39	1.59
		Base	99.989257	19,997,851.39	99.984300	19,996,860.00	-991.39	1.59
978UHK000	DAIWA CAPITAL MARKETS REPO				0.030000	01 Jul 2021		
	136,721,705.290	Local	100.000000	136,721,705.29	100.000000	136,721,705.29	0.00	10.89
		Base	100.000000	136,721,705.29	100.000000	136,721,705.29	0.00	10.89
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	12 Jul 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.19
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.19
979QRC005	BANK OF AMERICA REPO				0.040000	01 Jul 2021		
	97,886,303.100	Local	100.000000	97,886,303.10	100.000000	97,886,303.10	0.00	7.80
		Base	100.000000	97,886,303.10	100.000000	97,886,303.10	0.00	7.80

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985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.99
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.99
<b>US DOLLAR Total</b>								
	814,621,318.030	Local		814,549,396.71		814,572,094.63	22,697.92	64.88
		Base		814,549,396.71		814,572,094.63	22,697.92	64.88
<b>CASH EQUIVALENT Total</b>								
	814,621,318.030	Base		814,549,396.71		814,572,094.63	22,697.92	64.88
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859				1.859000	28 Aug 2021		
	197,959.430	Local	100.027854	198,014.57	100.233283	198,421.24	406.67	0.02
Original Face:	11,000,000.000	Base	100.027854	198,014.57	100.233283	198,421.24	406.67	0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	801,610.500	Local	102.573922	822,243.33	104.370541	836,645.22	14,401.89	0.07
Original Face:	15,000,000.000	Base	102.573922	822,243.33	104.370541	836,645.22	14,401.89	0.07
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,067,345.850	Local	100.354761	1,071,132.38	103.760836	1,107,486.98	36,354.60	0.09
Original Face:	5,000,000.000	Base	100.354761	1,071,132.38	103.760836	1,107,486.98	36,354.60	0.09
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	441.960	Local	100.042990	442.15	100.342969	443.48	1.33	0.00
Original Face:	754,224.000	Base	100.042990	442.15	100.342969	443.48	1.33	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	1,599.060	Local	100.445887	1,606.19	104.863723	1,676.83	70.64	0.00
Original Face:	300,000.000	Base	100.445887	1,606.19	104.863723	1,676.83	70.64	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	3,941,577.100	Local	99.846471	3,935,525.64	104.215086	4,107,717.96	172,192.32	0.33
Original Face:	10,000,000.000	Base	99.846471	3,935,525.64	104.215086	4,107,717.96	172,192.32	0.33

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38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		456,600.440	Local 104.957461	479,236.23	107.347750	490,150.30	10,914.07	0.04
Original Face:		17,600,000.000	Base 104.957461	479,236.23	107.347750	490,150.30	10,914.07	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,425,200.000	Local 104.912113	1,495,207.44	108.031620	1,539,666.65	44,459.21	0.12
Original Face:		50,000,000.000	Base 104.912113	1,495,207.44	108.031620	1,539,666.65	44,459.21	0.12
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.493380	20 Jun 2042		
		703,232.860	Local 100.082375	703,812.15	100.853200	709,232.84	5,420.69	0.06
Original Face:		10,000,000.000	Base 100.082375	703,812.15	100.853200	709,232.84	5,420.69	0.06
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		8,901,994.500	Local 102.169313	9,095,106.62	103.331360	9,198,551.98	103,445.36	0.73
Original Face:		41,570,000.000	Base 102.169313	9,095,106.62	103.331360	9,198,551.98	103,445.36	0.73
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.374630	16 Jun 2037		
		1,160,110.660	Local 100.163774	1,162,010.62	100.319570	1,163,818.03	1,807.41	0.09
Original Face:		32,313,742.000	Base 100.163774	1,162,010.62	100.319570	1,163,818.03	1,807.41	0.09
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		134,214.320	Local 99.808031	133,956.67	101.744960	136,556.31	2,599.64	0.01
Original Face:		8,021,011.000	Base 99.808031	133,956.67	101.744960	136,556.31	2,599.64	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		101,741.900	Local 99.696300	101,432.91	101.184980	102,947.52	1,514.61	0.01
Original Face:		2,750,000.000	Base 99.696300	101,432.91	101.184980	102,947.52	1,514.61	0.01
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		590,623.820	Local 105.778853	624,755.10	110.306050	651,493.81	26,738.71	0.05
Original Face:		10,300,000.000	Base 105.778853	624,755.10	110.306050	651,493.81	26,738.71	0.05
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
		1,395,170.940	Local 102.500694	1,430,059.89	100.726270	1,405,303.65	-24,756.24	0.11
Original Face:		10,000,000.000	Base 102.500694	1,430,059.89	100.726270	1,405,303.65	-24,756.24	0.11
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.327250	20 Apr 2067		
		56,918.930	Local 100.000000	56,918.93	99.974700	56,904.53	-14.40	0.00
Original Face:		2,754,386.000	Base 100.000000	56,918.93	99.974700	56,904.53	-14.40	0.00

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38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		217,739.400	Local 100.121241	218,003.39	100.844290	219,577.75	1,574.36	0.02
Original Face:		5,000,000.000	Base 100.121241	218,003.39	100.844290	219,577.75	1,574.36	0.02
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		323,185.300	Local 104.987077	339,302.80	108.042000	349,175.86	9,873.06	0.03
Original Face:		7,350,000.000	Base 104.987077	339,302.80	108.042000	349,175.86	9,873.06	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		192,691.060	Local 99.969967	192,633.19	101.328850	195,251.64	2,618.45	0.02
Original Face:		5,000,000.000	Base 99.969967	192,633.19	101.328850	195,251.64	2,618.45	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		190,031.700	Local 99.819525	189,688.74	100.611840	191,194.39	1,505.65	0.02
Original Face:		10,000,000.000	Base 99.819525	189,688.74	100.611840	191,194.39	1,505.65	0.02
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		190,031.700	Local 100.936033	191,810.46	100.918970	191,778.03	-32.43	0.02
Original Face:		10,000,000.000	Base 100.936033	191,810.46	100.918970	191,778.03	-32.43	0.02
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		120,079.100	Local 101.485896	121,863.35	106.280260	127,620.38	5,757.03	0.01
Original Face:		5,000,000.000	Base 101.485896	121,863.35	106.280260	127,620.38	5,757.03	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		66,620.850	Local 99.918884	66,566.81	100.758720	67,126.32	559.51	0.01
Original Face:		5,000,000.000	Base 99.918884	66,566.81	100.758720	67,126.32	559.51	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		738,930.950	Local 99.836679	737,724.12	104.897980	775,123.64	37,399.52	0.06
Original Face:		10,815,142.000	Base 99.836679	737,724.12	104.897980	775,123.64	37,399.52	0.06
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		323,955.260	Local 102.140391	330,889.17	107.459510	348,120.74	17,231.57	0.03
Original Face:		5,648,629.000	Base 102.140391	330,889.17	107.459510	348,120.74	17,231.57	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.393880	20 Nov 2042		
		7,249,647.470	Local 100.000000	7,249,647.47	100.198720	7,264,053.97	14,406.50	0.58
Original Face:		25,333,333.000	Base 100.000000	7,249,647.47	100.198720	7,264,053.97	14,406.50	0.58

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38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.424630	16 Nov 2041		
		1,897,633.420	Local 100.130525	1,900,110.30	100.378120	1,904,808.75	4,698.45	0.15
Original Face:		10,000,000.000	Base 100.130525	1,900,110.30	100.378120	1,904,808.75	4,698.45	0.15
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		741,486.480	Local 104.089353	771,808.48	105.780840	784,350.63	12,542.15	0.06
Original Face:		10,359,452.000	Base 104.089353	771,808.48	105.780840	784,350.63	12,542.15	0.06
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.424630	16 Dec 2041		
		3,641,125.050	Local 100.130685	3,645,883.45	100.485650	3,658,808.17	12,924.72	0.29
Original Face:		12,911,372.000	Base 100.130685	3,645,883.45	100.485650	3,658,808.17	12,924.72	0.29
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		2,510,370.010	Local 95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.20
Original Face:		10,000,000.000	Base 95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.20
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		2,467,861.290	Local 100.891372	2,489,859.12	101.037610	2,493,468.07	3,608.95	0.20
Original Face:		25,000,000.000	Base 100.891372	2,489,859.12	101.037610	2,493,468.07	3,608.95	0.20
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		2,040,592.760	Local 100.161053	2,043,879.20	102.154560	2,084,558.56	40,679.36	0.17
Original Face:		10,000,000.000	Base 100.161053	2,043,879.20	102.154560	2,084,558.56	40,679.36	0.17
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,040,592.760	Local 100.771363	2,056,333.14	103.063350	2,103,103.26	46,770.12	0.17
Original Face:		10,000,000.000	Base 100.771363	2,056,333.14	103.063350	2,103,103.26	46,770.12	0.17
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		2,127,122.290	Local 101.653706	2,162,298.64	102.796390	2,186,604.93	24,306.29	0.17
Original Face:		18,249,312.000	Base 101.653706	2,162,298.64	102.796390	2,186,604.93	24,306.29	0.17
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		2,035,100.100	Local 99.999999	2,035,100.08	101.168890	2,058,888.18	23,788.10	0.16
Original Face:		10,000,000.000	Base 99.999999	2,035,100.08	101.168890	2,058,888.18	23,788.10	0.16
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		2,035,100.100	Local 101.489818	2,065,419.39	103.065960	2,097,495.46	32,076.07	0.17
Original Face:		10,000,000.000	Base 101.489818	2,065,419.39	103.065960	2,097,495.46	32,076.07	0.17

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38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		2,294,613.370	Local 101.625024	2,331,901.39	103.012140	2,363,730.34	31,828.95	0.19
Original Face:		10,000,000.000	Base 101.625024	2,331,901.39	103.012140	2,363,730.34	31,828.95	0.19
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		4,496,931.420	Local 99.238734	4,462,697.82	100.601260	4,523,969.67	61,271.85	0.36
Original Face:		18,000,000.000	Base 99.238734	4,462,697.82	100.601260	4,523,969.67	61,271.85	0.36
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		4,593,365.940	Local 94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	0.37
Original Face:		10,000,000.000	Base 94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	0.37
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
		421,800.500	Local 99.119349	418,085.91	100.101490	422,228.59	4,142.68	0.03
Original Face:		5,000,000.000	Base 99.119349	418,085.91	100.101490	422,228.59	4,142.68	0.03
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		5,765,481.920	Local 99.383963	5,729,964.42	101.561040	5,855,483.40	125,518.98	0.47
Original Face:		15,000,000.000	Base 99.383963	5,729,964.42	101.561040	5,855,483.40	125,518.98	0.47
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		231,615.650	Local 101.253236	234,518.34	103.154070	238,920.97	4,402.63	0.02
Original Face:		1,000,000.000	Base 101.253236	234,518.34	103.154070	238,920.97	4,402.63	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		806,832.230	Local 100.702763	812,502.35	104.841610	845,895.90	33,393.55	0.07
Original Face:		2,000,000.000	Base 100.702763	812,502.35	104.841610	845,895.90	33,393.55	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		252,308.510	Local 100.789260	254,299.88	103.427620	260,956.69	6,656.81	0.02
Original Face:		1,000,000.000	Base 100.789260	254,299.88	103.427620	260,956.69	6,656.81	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		436,382.300	Local 101.022601	440,844.75	103.356510	451,029.52	10,184.77	0.04
Original Face:		5,000,000.000	Base 101.022601	440,844.75	103.356510	451,029.52	10,184.77	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		545,504.690	Local 100.750912	549,600.95	100.802260	549,881.06	280.11	0.04
Original Face:		5,985,000.000	Base 100.750912	549,600.95	100.802260	549,881.06	280.11	0.04

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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
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,177,693.730	Local 97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.26
Original Face:		5,000,000.000	Base 97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.26
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		2,245,526.400	Local 100.784434	2,263,141.08	104.843040	2,354,278.14	91,137.06	0.19
Original Face:		20,000,000.000	Base 100.784434	2,263,141.08	104.843040	2,354,278.14	91,137.06	0.19
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		1,163,217.730	Local 100.216396	1,165,734.89	103.775600	1,207,136.18	41,401.29	0.10
Original Face:		10,000,000.000	Base 100.216396	1,165,734.89	103.775600	1,207,136.18	41,401.29	0.10
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		2,220,549.290	Local 95.989771	2,131,500.18	101.439910	2,252,523.20	121,023.02	0.18
Original Face:		4,000,000.000	Base 95.989771	2,131,500.18	101.439910	2,252,523.20	121,023.02	0.18
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		3,079,846.090	Local 96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.25
Original Face:		5,000,000.000	Base 96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.25
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		1,290,961.290	Local 99.904898	1,289,733.56	101.864620	1,315,032.81	25,299.25	0.10
Original Face:		10,000,000.000	Base 99.904898	1,289,733.56	101.864620	1,315,032.81	25,299.25	0.10
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,412,964.070	Local 100.082053	1,414,123.45	102.216560	1,444,283.27	30,159.82	0.12
Original Face:		5,000,000.000	Base 100.082053	1,414,123.45	102.216560	1,444,283.27	30,159.82	0.12
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		163,808.490	Local 101.389214	166,084.14	100.447600	164,541.70	-1,542.44	0.01
Original Face:		3,000,000.000	Base 101.389214	166,084.14	100.447600	164,541.70	-1,542.44	0.01
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		1,110,551.000	Local 100.000000	1,110,551.00	103.745280	1,152,144.24	41,593.24	0.09
Original Face:		10,000,000.000	Base 100.000000	1,110,551.00	103.745280	1,152,144.24	41,593.24	0.09
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.499800	20 Jun 2036		
		8,000,000.000	Local 104.436689	8,354,935.09	104.437500	8,355,000.00	64.91	0.67
Original Face:		8,000,000.000	Base 104.436689	8,354,935.09	104.437500	8,355,000.00	64.91	0.67

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.100000	15 Mar 2030		
	21,875,000.000	Local	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.74
Original Face:	25,000,000.000	Base	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.74
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	103.316834	7,232,178.38	232,178.38	0.58
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	103.316834	7,232,178.38	232,178.38	0.58
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.100000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.64
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.64
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.100000	15 Sep 2026		
	1,750,000.010	Local	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.14
Original Face:	2,000,000.000	Base	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.910633	2,997,318.98	103.480644	3,104,419.32	107,100.34	0.25
		Base	99.910633	2,997,318.98	103.480644	3,104,419.32	107,100.34	0.25
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,525,497.740	Local	105.815839	1,614,218.23	106.786400	1,629,024.12	14,805.89	0.13
Original Face:	28,600,000.000	Base	105.815839	1,614,218.23	106.786400	1,629,024.12	14,805.89	0.13
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	408,616.130	Local	102.163412	417,456.18	100.161230	409,274.94	-8,181.24	0.03
Original Face:	4,240,960.000	Base	102.163412	417,456.18	100.161230	409,274.94	-8,181.24	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	442,866.450	Local	102.105481	452,190.92	100.221248	443,846.28	-8,344.64	0.04
Original Face:	6,113,646.000	Base	102.105481	452,190.92	100.221248	443,846.28	-8,344.64	0.04
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	493,595.360	Local	103.723943	511,976.57	101.586930	501,428.37	-10,548.20	0.04
Original Face:	4,650,545.000	Base	103.723943	511,976.57	101.586930	501,428.37	-10,548.20	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.286000	25 Nov 2024		
	619,116.920	Local	104.268846	645,546.07	102.883326	636,968.08	-8,577.99	0.05
Original Face:	12,180,140.000	Base	104.268846	645,546.07	102.883326	636,968.08	-8,577.99	0.05

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83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.983000	25 Jan 2025		
		1,744,944.650	Local 104.227450	1,818,711.31	101.649311	1,773,724.21	-44,987.10	0.14
Original Face:		10,243,765.000	Base 104.227450	1,818,711.31	101.649311	1,773,724.21	-44,987.10	0.14
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.599000	25 Jan 2029		
		1,640,337.310	Local 108.590205	1,781,245.65	105.742614	1,734,535.55	-46,710.10	0.14
Original Face:		5,000,000.000	Base 108.590205	1,781,245.65	105.742614	1,734,535.55	-46,710.10	0.14
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		5,000,000.000	Local 100.312000	5,015,600.00	100.227447	5,011,372.35	-4,227.65	0.40
			Base 100.312000	5,015,600.00	100.227447	5,011,372.35	-4,227.65	0.40
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
		5,485,000.000	Local 100.282129	5,500,474.79	100.280000	5,500,358.00	-116.79	0.44
			Base 100.282129	5,500,474.79	100.280000	5,500,358.00	-116.79	0.44
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 100.506279	2,713,669.53	99.661490	2,690,860.23	-22,809.30	0.21
			Base 100.506279	2,713,669.53	99.661490	2,690,860.23	-22,809.30	0.21
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
		3,000,000.000	Local 100.498760	3,014,962.80	99.904590	2,997,137.70	-17,825.10	0.24
			Base 100.498760	3,014,962.80	99.904590	2,997,137.70	-17,825.10	0.24
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
		2,500,000.000	Local 100.119880	2,502,997.00	100.121123	2,503,028.08	31.08	0.20
			Base 100.119880	2,502,997.00	100.121123	2,503,028.08	31.08	0.20
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
		6,000,000.000	Local 100.086661	6,005,199.67	99.406000	5,964,360.00	-40,839.67	0.48
			Base 100.086661	6,005,199.67	99.406000	5,964,360.00	-40,839.67	0.48
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,400,000.000	Local 100.000000	3,400,000.00	99.120000	3,370,080.00	-29,920.00	0.27
			Base 100.000000	3,400,000.00	99.120000	3,370,080.00	-29,920.00	0.27
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
		35,000,000.000	Local 99.954870	34,984,204.34	99.979800	34,992,930.00	8,725.66	2.79
			Base 99.954870	34,984,204.34	99.979800	34,992,930.00	8,725.66	2.79

# Holdings

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912796C64	TREASURY BILL 08/21 0.00000					0.010000	05 Aug 2021		
	25,000,000.000	Local		99.993049	24,998,262.16	99.995722	24,998,930.50	668.34	1.99
		Base		99.993049	24,998,262.16	99.995722	24,998,930.50	668.34	1.99
912796L49	CASH MGMT BILL 09/21 0.00000						21 Sep 2021		
	40,000,000.000	Local		99.994875	39,997,950.00	99.989067	39,995,626.80	-2,323.20	3.19
		Base		99.994875	39,997,950.00	99.989067	39,995,626.80	-2,323.20	3.19
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
	30,000,000.000	Local		100.002417	30,000,725.04	100.141266	30,042,379.80	41,654.76	2.39
		Base		100.002417	30,000,725.04	100.141266	30,042,379.80	41,654.76	2.39
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
	20,000,000.000	Local		100.635417	20,127,083.33	100.644631	20,128,926.20	1,842.87	1.60
		Base		100.635417	20,127,083.33	100.644631	20,128,926.20	1,842.87	1.60
912828W89	US TREASURY N/B 03/22 1.875					1.875000	31 Mar 2022		
	25,000,000.000	Local		101.308452	25,327,113.11	101.335938	25,333,984.50	6,871.39	2.02
		Base		101.308452	25,327,113.11	101.335938	25,333,984.50	6,871.39	2.02
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
	0.000	Local		0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
	5,000,000.000	Local		100.202773	5,010,138.67	102.015625	5,100,781.25	90,642.58	0.41
		Base		100.202773	5,010,138.67	102.015625	5,100,781.25	90,642.58	0.41
912828Y20	US TREASURY N/B 07/21 2.625					2.625000	15 Jul 2021		
	35,000,000.000	Local		100.097270	35,034,044.46	100.099756	35,034,914.60	870.14	2.79
		Base		100.097270	35,034,044.46	100.099756	35,034,914.60	870.14	2.79
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
	20,000,000.000	Local		99.965341	19,993,068.18	100.478916	20,095,783.20	102,715.02	1.60
		Base		99.965341	19,993,068.18	100.478916	20,095,783.20	102,715.02	1.60
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
	10,000,000.000	Local		100.018610	10,001,861.01	100.593750	10,059,375.00	57,513.99	0.80
		Base		100.018610	10,001,861.01	100.593750	10,059,375.00	57,513.99	0.80

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ST OF AZ POOL 2 ST AGCY FF&C  
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STATE STREET

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91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	98.462309	19,692,461.82	98.527344	19,705,468.80	13,006.98	1.57
			Base	98.462309	19,692,461.82	98.527344	19,705,468.80	13,006.98	1.57
<b>US DOLLAR Total</b>									
		437,381,168.510	Local		438,263,023.95		440,777,867.60	2,514,843.65	35.11
Original Face:		709,044,659.000	Base		438,263,023.95		440,777,867.60	2,514,843.65	35.11
<b>FIXED INCOME Total</b>									
		437,381,168.510	Base		438,263,023.95		440,777,867.60	2,514,843.65	35.11
Original Face:		709,044,659.000							

# 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
<b>FUND Total</b>								
		1,252,221,236.550	Base	1,253,031,170.67		1,255,568,712.24	2,537,541.57	100.00
Original Face:		709,044,659.000						

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		169,445.560	Local	1.000000	169,445.56	1.000000	169,445.56	0.00	0.00
			Base	1.000000	169,445.56	1.000000	169,445.56	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	169,445.560	Local	169,445.56		169,445.56	0.00	0.00
		Base	169,445.56		169,445.56	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	169,445.560	Base	169,445.56		169,445.56	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2WM0	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,200,000.000	Local	99.943056	5,197,038.89	99.943056	5,197,038.89	0.07
			Base	99.943056	5,197,038.89	99.943056	5,197,038.89	0.07

0020A2WM0	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	99.940778	9,994,077.78	99.940778	9,994,077.78	0.14
			Base	99.940778	9,994,077.78	99.940778	9,994,077.78	0.14

0020A2XK3	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	99.929722	19,985,944.44	99.929722	19,985,944.44	0.28
			Base	99.929722	19,985,944.44	99.929722	19,985,944.44	0.28

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.884722	9,988,472.22	99.914600	9,991,460.00	2,987.78
			Base	99.884722	9,988,472.22	99.914600	9,991,460.00	2,987.78

0020A2ZF2	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.865472	9,986,547.22	99.913700	9,991,370.00	4,822.78
			Base	99.865472	9,986,547.22	99.913700	9,991,370.00	4,822.78

# 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	
0020A2ZF2	AT&T INC	10,000,000.000	Local	99.805167	9,980,516.66	99.913700	9,991,370.00	10,853.34	0.14
			Base	99.805167	9,980,516.66	99.913700	9,991,370.00	10,853.34	0.14
0020A2ZH8	AT&T INC	20,000,000.000	Local	99.882639	19,976,527.78	99.912600	19,982,520.00	5,992.22	0.28
			Base	99.882639	19,976,527.78	99.912600	19,982,520.00	5,992.22	0.28
02314PU25	AMAZON COM INC DISC COML	25,000,000.000	Local	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	0.34
			Base	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	0.34
02314PUS8	AMAZON COM INC DISC COML	10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.14
			Base	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.14
02665JVG2	AMERICAN HONDA FINAN	25,000,000.000	Local	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.34
			Base	99.974444	24,993,611.11	99.974444	24,993,611.11	0.00	0.34
02665JW71	AMERICAN HONDA FINAN	40,000,000.000	Local	99.967889	39,987,155.56	99.967889	39,987,155.56	0.00	0.55
			Base	99.967889	39,987,155.56	99.967889	39,987,155.56	0.00	0.55
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	5,000,000.000	Local	99.983049	4,999,152.46	102.591800	5,129,590.00	130,437.54	0.07
			Base	99.983049	4,999,152.46	102.591800	5,129,590.00	130,437.54	0.07
03040LU98	AMERICAN WATER CAPIT	20,000,000.000	Local	99.998444	19,999,688.89	99.998444	19,999,688.89	0.00	0.28
			Base	99.998444	19,999,688.89	99.998444	19,999,688.89	0.00	0.28
03040LUC1	AMERICAN WATER CAPIT	35,000,000.000	Local	99.997250	34,999,037.50	99.997250	34,999,037.50	0.00	0.48
			Base	99.997250	34,999,037.50	99.997250	34,999,037.50	0.00	0.48
06367CD20	BANK OF MONTREAL-	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.41
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.41

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06367CFF9	BANK OF MONTREAL-				0.110000	17 Aug 2021			
		15,000,000.00	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.21
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.21
06367CFG7	BANK OF MONTREAL-				0.220000	18 May 2022			
		10,000,000.00	Local	100.000000	10,000,000.00	100.016800	10,001,680.00	1,680.00	0.14
			Base	100.000000	10,000,000.00	100.016800	10,001,680.00	1,680.00	0.14
06417KEA3	BANK OF NOVA SCOTIA/THE				0.200000	10 May 2022			
		14,000,000.00	Local	99.826111	13,975,655.56	99.845200	13,978,328.00	2,672.44	0.19
			Base	99.826111	13,975,655.56	99.845200	13,978,328.00	2,672.44	0.19
06417KF20	BANK OF NOVA SCOTIA/THE				0.160000	02 Jun 2022			
		25,000,000.00	Local	99.850667	24,962,666.66	99.850667	24,962,666.66	0.00	0.34
			Base	99.850667	24,962,666.66	99.850667	24,962,666.66	0.00	0.34
06417MMH5	BANK OF NOVA SCOTIA				0.230000	02 Jul 2021			
		25,000,000.00	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
06742XDM6	BARCLAYS BK PLC				0.010000	13 Sep 2021			
		4,700,000.00	Local	99.963000	4,698,261.00	99.963000	4,698,261.00	0.00	0.06
			Base	99.963000	4,698,261.00	99.963000	4,698,261.00	0.00	0.06
07010JU17	BASIN ELEC PWR COOP				0.100000	01 Jul 2021			
		10,000,000.00	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
07010JUP4	BASIN ELEC PWR COOP				0.100000	23 Jul 2021			
		15,000,000.00	Local	99.993889	14,999,083.34	99.993889	14,999,083.34	0.00	0.21
			Base	99.993889	14,999,083.34	99.993889	14,999,083.34	0.00	0.21
07010JUT6	BASIN ELEC PWR COOP				0.100000	27 Jul 2021			
		13,100,000.00	Local	99.992778	13,099,053.89	99.992778	13,099,053.89	0.00	0.18
			Base	99.992778	13,099,053.89	99.992778	13,099,053.89	0.00	0.18
07644AZ72	BEDFORD ROW FDG CORP				0.140000	07 Dec 2021			
		15,000,000.00	Local	99.938167	14,990,725.00	99.935900	14,990,385.00	-340.00	0.21
			Base	99.938167	14,990,725.00	99.935900	14,990,385.00	-340.00	0.21

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STATE STREET

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09248U700	BLACKROCK LIQUIDITY FEDFUND BLCKRCK LIQ FDFND INST				0.000000	01 Jul 2021			
	100,018,698.670	Local	100.000000	100,018,698.67	100.000000	100,018,698.67	0.00		1.38
		Base	100.000000	100,018,698.67	100.000000	100,018,698.67	0.00		1.38
13608AU20	CANADIAN IMPERIAL BK				0.110000	02 Jul 2021			
	40,000,000.000	Local	99.999694	39,999,877.78	99.999694	39,999,877.78	0.00		0.55
		Base	99.999694	39,999,877.78	99.999694	39,999,877.78	0.00		0.55
13608AV94	CANADIAN IMPERIAL BK				0.040000	09 Aug 2021			
	25,000,000.000	Local	99.995667	24,998,916.67	99.995667	24,998,916.67	0.00		0.34
		Base	99.995667	24,998,916.67	99.995667	24,998,916.67	0.00		0.34
13608AZ17	CANADIAN IMPERIAL BK				0.140000	01 Dec 2021			
	51,450,000.000	Local	99.940500	51,419,387.25	99.952800	51,425,715.60	6,328.35		0.71
		Base	99.940500	51,419,387.25	99.952800	51,425,715.60	6,328.35		0.71
138994009	CANTOR FITZGERALD REPO REPO				0.040000	01 Jul 2021			
	650,000,000.000	Local	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00		8.96
		Base	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00		8.96
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Jul 2021			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.14
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.14
138994009	CANTOR FITZGERALD REPO REPO				0.200000	09 Jul 2021			
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00		0.41
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00		0.41
138994009	CANTOR FITZGERALD REPO REPO				0.300000	19 Jul 2021			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.21
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.21
138994009	CANTOR FITZGERALD REPO REPO				0.300000	02 Aug 2021			
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.28
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.28
138994009	CANTOR FITZGERALD REPO REPO				0.300000	09 Aug 2021			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.21
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.21

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15060XUS9	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.986111	24,996,527.78	99.986111	24,996,527.78	0.34
			Base	99.986111	24,996,527.78	99.986111	24,996,527.78	0.34
15963TU64	CHARIOT FNDG LLC	25,000,000.000	Local	99.997778	24,999,444.44	99.997778	24,999,444.44	0.34
			Base	99.997778	24,999,444.44	99.997778	24,999,444.44	0.34
15963TX53	CHARIOT FNDG LLC	25,000,000.000	Local	99.970667	24,992,666.67	99.970667	24,992,666.67	0.34
			Base	99.970667	24,992,666.67	99.970667	24,992,666.67	0.34
16677JUU8	CHEVRON CORP	20,000,000.000	Local	99.997750	19,999,550.00	99.997750	19,999,550.00	0.28
			Base	99.997750	19,999,550.00	99.997750	19,999,550.00	0.28
16677JV37	CHEVRON CORP	45,000,000.000	Local	99.995417	44,997,937.50	99.995417	44,997,937.50	0.62
			Base	99.995417	44,997,937.50	99.995417	44,997,937.50	0.62
17327AU62	CITIGROUP GLOBAL MKTS INC S	12,000,000.000	Local	99.997917	11,999,750.00	99.997917	11,999,750.00	0.17
			Base	99.997917	11,999,750.00	99.997917	11,999,750.00	0.17
19121AU25	COCA-COLA COMPANY	25,000,000.000	Local	99.999861	24,999,965.28	99.999861	24,999,965.28	0.34
			Base	99.999861	24,999,965.28	99.999861	24,999,965.28	0.34
19121AV24	COCA-COLA COMPANY	25,000,000.000	Local	99.994667	24,998,666.67	99.994667	24,998,666.67	0.34
			Base	99.994667	24,998,666.67	99.994667	24,998,666.67	0.34
20632KVR7	CONCORD MIN CPTL CO	40,000,000.000	Local	99.984722	39,993,888.89	99.984722	39,993,888.89	0.55
			Base	99.984722	39,993,888.89	99.984722	39,993,888.89	0.55
2063C0VG4	CONCORD MIN CPTL CO	15,000,000.000	Local	99.984667	14,997,700.00	99.984667	14,997,700.00	0.21
			Base	99.984667	14,997,700.00	99.984667	14,997,700.00	0.21

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22535CA84	CREDIT AGRICOLE				0.080000	19 Jul 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
22599G006	CREDIT AGRICOLE REPO REPO				0.050000	01 Jul 2021			
		350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.82
			Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.82
24023GUU9	DCAT, LLC				0.120000	28 Jul 2021			
		12,500,000.000	Local	99.991000	12,498,875.00	99.991000	12,498,875.00	0.00	0.17
			Base	99.991000	12,498,875.00	99.991000	12,498,875.00	0.00	0.17
2546R2UP9	WALT DISNEY CO				0.320000	23 Jul 2021			
		1,774,000.000	Local	99.980444	1,773,653.08	99.980444	1,773,653.08	0.00	0.02
			Base	99.980444	1,773,653.08	99.980444	1,773,653.08	0.00	0.02
2546R2UP9	WALT DISNEY CO				0.350000	23 Jul 2021			
		540,000.000	Local	99.978611	539,884.50	99.978611	539,884.50	0.00	0.01
			Base	99.978611	539,884.50	99.978611	539,884.50	0.00	0.01
2546R2XF8	WALT DISNEY CO				0.250000	15 Oct 2021			
		5,000,000.000	Local	99.926389	4,996,319.45	99.955800	4,997,790.00	1,470.55	0.07
			Base	99.926389	4,996,319.45	99.955800	4,997,790.00	1,470.55	0.07
2546R3AJ3	DISNEY (WALT) CO THE				0.200000	18 Jan 2022			
		25,000,000.000	Local	99.888333	24,972,083.34	99.891600	24,972,900.00	816.66	0.34
			Base	99.888333	24,972,083.34	99.891600	24,972,900.00	816.66	0.34
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022			
		10,000,000.000	Local	99.773500	9,977,350.00	99.809500	9,980,950.00	3,600.00	0.14
			Base	99.773500	9,977,350.00	99.809500	9,980,950.00	3,600.00	0.14
26244HU19	DUKE ENERGY CORP				0.110000	01 Jul 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
26244HUC5	DUKE ENERGY CORP				0.130000	12 Jul 2021			
		17,000,000.000	Local	99.996028	16,999,324.72	99.996028	16,999,324.72	0.00	0.23
			Base	99.996028	16,999,324.72	99.996028	16,999,324.72	0.00	0.23

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30229AWD7	EXXON MOBIL CORP	25,000,000.000	Local	99.989722	24,997,430.55	99.989722	24,997,430.55	0.34
			Base	99.989722	24,997,430.55	99.989722	24,997,430.55	0.34
30229AYG8	EXXON MOBIL CORP	25,000,000.000	Local	99.973167	24,993,291.66	99.968500	24,992,125.00	-1,166.66
			Base	99.973167	24,993,291.66	99.968500	24,992,125.00	-1,166.66
30229AYG8	EXXON MOBIL CORP	20,000,000.000	Local	99.961667	19,992,333.33	99.968500	19,993,700.00	1,366.67
			Base	99.961667	19,992,333.33	99.968500	19,993,700.00	1,366.67
30601VVR9	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.978611	19,995,722.22	99.978611	19,995,722.22	0.28
			Base	99.978611	19,995,722.22	99.978611	19,995,722.22	0.28
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST	10,056,476.130	Local	100.000000	10,056,476.13	100.000000	10,056,476.13	0.14
			Base	100.000000	10,056,476.13	100.000000	10,056,476.13	0.14
32499A926	MORGAN STANLEY LP	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	1.38
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	1.38
36955DX70	GEN DYNAMICS CORP	25,000,000.000	Local	99.953722	24,988,430.55	99.963200	24,990,800.00	2,369.45
			Base	99.953722	24,988,430.55	99.963200	24,990,800.00	2,369.45
36955DYJ3	GEN DYNAMICS CORP	24,600,000.000	Local	99.933889	24,583,736.66	99.933889	24,583,736.66	0.34
			Base	99.933889	24,583,736.66	99.933889	24,583,736.66	0.34
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS	150,005,180.330	Local	100.000000	150,005,180.33	100.000000	150,005,180.33	2.07
			Base	100.000000	150,005,180.33	100.000000	150,005,180.33	2.07
38346LUD6	GOTHAM FDG CORP	25,000,000.000	Local	99.996000	24,999,000.00	99.996000	24,999,000.00	0.34
			Base	99.996000	24,999,000.00	99.996000	24,999,000.00	0.34

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40060WUM2	GTA FDG LLC DISC	30,000,000.000	Local	99.995556	29,998,666.67	99.995556	29,998,666.67	0.00	0.41
			Base	99.995556	29,998,666.67	99.995556	29,998,666.67	0.00	0.41
40588LUM9	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.34
			Base	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.34
43851TW28	HONEYWELL INTERNATN'	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.14
			Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.14
43851TWF9	HONEYWELL INTERNATN'	15,000,000.000	Local	99.959889	14,993,983.33	99.959889	14,993,983.33	0.00	0.21
			Base	99.959889	14,993,983.33	99.959889	14,993,983.33	0.00	0.21
43851TXE1	HONEYWELL INTERNATN'	30,000,000.000	Local	99.941667	29,982,500.00	99.976600	29,992,980.00	10,480.00	0.41
			Base	99.941667	29,982,500.00	99.976600	29,992,980.00	10,480.00	0.41
43851UEG4	HONEYWELL INTERNATN'	25,000,000.000	Local	99.858222	24,964,555.56	99.858200	24,964,550.00	-5.56	0.34
			Base	99.858222	24,964,555.56	99.858200	24,964,550.00	-5.56	0.34
45685QW13	ING US FUNDING LLC	15,000,000.000	Local	99.970722	14,995,608.33	99.970722	14,995,608.33	0.00	0.21
			Base	99.970722	14,995,608.33	99.970722	14,995,608.33	0.00	0.21
45779PU63	INSTITUTIONAL SECURED	25,000,000.000	Local	99.998056	24,999,513.89	99.998056	24,999,513.89	0.00	0.34
			Base	99.998056	24,999,513.89	99.998056	24,999,513.89	0.00	0.34
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
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	100,055,694.580	Local	100.000000	100,055,694.58	100.000000	100,055,694.58	0.00	1.38
			Base	100.000000	100,055,694.58	100.000000	100,055,694.58	0.00	1.38

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 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	
4820P2U11	JUPITER SECT CO LLC				0.070000	01 Jul 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
49436TUE5	KIMBERLY CLARK CORP.				0.060000	14 Jul 2021			
		30,000,000.000	Local	99.997833	29,999,350.00	99.997833	29,999,350.00	0.00	0.41
			Base	99.997833	29,999,350.00	99.997833	29,999,350.00	0.00	0.41
52953AUL7	LEXINGTN PKR CAP CO LL				0.100000	20 Jul 2021			
		38,000,000.000	Local	99.994722	37,997,994.45	99.994722	37,997,994.45	0.00	0.52
			Base	99.994722	37,997,994.45	99.994722	37,997,994.45	0.00	0.52
56274LW18	MANHATTAN ASSET FDG.				0.080000	01 Sep 2021			
		17,000,000.000	Local	99.986222	16,997,657.78	99.986222	16,997,657.78	0.00	0.23
			Base	99.986222	16,997,657.78	99.986222	16,997,657.78	0.00	0.23
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021			
		25,000,000.000	Local	99.973333	24,993,333.33	99.974900	24,993,725.00	391.67	0.34
			Base	99.973333	24,993,333.33	99.974900	24,993,725.00	391.67	0.34
59157TU27	METLIFE SHORT TERM FDG				0.210000	02 Jul 2021			
		25,000,000.000	Local	99.999417	24,999,854.16	99.999417	24,999,854.16	0.00	0.34
			Base	99.999417	24,999,854.16	99.999417	24,999,854.16	0.00	0.34
59157TU27	METLIFE SHORT TERM FDG				0.220000	02 Jul 2021			
		6,500,000.000	Local	99.999389	6,499,960.28	99.999389	6,499,960.28	0.00	0.09
			Base	99.999389	6,499,960.28	99.999389	6,499,960.28	0.00	0.09
59157TVG5	METLIFE SHORT TERM FDG				0.060000	16 Aug 2021			
		20,000,000.000	Local	99.992333	19,998,466.66	99.992333	19,998,466.66	0.00	0.28
			Base	99.992333	19,998,466.66	99.992333	19,998,466.66	0.00	0.28
59157TX40	METLIFE SHORT TERM FDG				0.070000	04 Oct 2021			
		20,000,000.000	Local	99.981528	19,996,305.56	99.981000	19,996,200.00	-105.56	0.28
			Base	99.981528	19,996,305.56	99.981000	19,996,200.00	-105.56	0.28
63254EX13	NATL AUSTRALIA BK LT				0.090000	01 Oct 2021			
		10,000,000.000	Local	99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	0.14
			Base	99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	0.14

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63307LUN9	NATIONAL BK OF CANAD	25,000,000.000	Local	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	0.34
			Base	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	0.34
63307LVG3	NATIONAL BK OF CANAD	50,000,000.000	Local	99.987222	49,993,611.11	99.987222	49,993,611.11	0.00	0.69
			Base	99.987222	49,993,611.11	99.987222	49,993,611.11	0.00	0.69
64105GU28	NESTLE CAP CORP	25,000,000.000	Local	99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	0.34
			Base	99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	0.34
64105GU28	NESTLE CAP CORP	70,000,000.000	Local	99.999667	69,999,766.66	99.999667	69,999,766.66	0.00	0.96
			Base	99.999667	69,999,766.66	99.999667	69,999,766.66	0.00	0.96
64105GXV1	NESTLE CAP CORP	10,000,000.000	Local	99.943333	9,994,333.33	99.983300	9,998,330.00	3,996.67	0.14
			Base	99.943333	9,994,333.33	99.983300	9,998,330.00	3,996.67	0.14
66844CUS1	NORTHWESTERN UNIVERS	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.34
			Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.34
7426M2ZL8	PRIVATE EXP. FUNDING	10,000,000.000	Local	99.966556	9,996,655.55	99.966556	9,996,655.55	0.00	0.14
			Base	99.966556	9,996,655.55	99.966556	9,996,655.55	0.00	0.14
74271TU19	PROCTOR GAMBLE AND CO	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
74271TUS0	PROCTOR GAMBLE AND CO	22,500,000.000	Local	99.996528	22,499,218.75	99.996528	22,499,218.75	0.00	0.31
			Base	99.996528	22,499,218.75	99.996528	22,499,218.75	0.00	0.31
78009BC18	ROYAL BK OF CANADA	25,000,000.000	Local	99.919000	24,979,750.00	99.919000	24,979,750.00	0.00	0.34
			Base	99.919000	24,979,750.00	99.919000	24,979,750.00	0.00	0.34

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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
8225X2U77	SHELL INTNL FNC B.V	15,000,000.00	Local	99.993333	14,999,000.00	99.993333	14,999,000.00	0.21
			Base	99.993333	14,999,000.00	99.993333	14,999,000.00	0.21
8225X2U85	SHELL INTNL FNC B.V	6,000,000.00	Local	99.992222	5,999,533.33	99.992222	5,999,533.33	0.08
			Base	99.992222	5,999,533.33	99.992222	5,999,533.33	0.08
8225X2UC6	SHELL INTNL FNC B.V	25,000,000.00	Local	99.987778	24,996,944.44	99.987778	24,996,944.44	0.34
			Base	99.987778	24,996,944.44	99.987778	24,996,944.44	0.34
8225X2X17	SHELL INTNL FNC B.V	25,000,000.00	Local	99.969333	24,992,333.33	99.969300	24,992,325.00	0.34
			Base	99.969333	24,992,333.33	99.969300	24,992,325.00	-8.33
83369X4B1	SOCIETE GENERALE NY	25,000,000.00	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.34
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.34
86564GQK0	SUMITOMO MITSUI TRUST NY	50,000,000.00	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.69
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.69
89114NZL2	TORONTO-DOMINION	25,000,000.00	Local	100.000000	25,000,000.00	100.024400	25,006,100.00	0.34
			Base	100.000000	25,000,000.00	100.024400	25,006,100.00	6,100.00
89119AU22	TORONTO DOMINION BANK	30,000,000.00	Local	99.999806	29,999,941.67	99.999806	29,999,941.67	0.41
			Base	99.999806	29,999,941.67	99.999806	29,999,941.67	0.41
89119AYA0	TORONTO DOMINION BANK	20,000,000.00	Local	99.934000	19,986,800.00	99.961800	19,992,360.00	0.28
			Base	99.934000	19,986,800.00	99.961800	19,992,360.00	5,560.00
89119AZ68	TORONTO DOMINION BANK	25,000,000.00	Local	99.925389	24,981,347.22	99.950400	24,987,600.00	0.34
			Base	99.925389	24,981,347.22	99.950400	24,987,600.00	6,252.78

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89233GU20	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.999694	24,999,923.61	99.999694	24,999,923.61	0.00	0.34
			Base	99.999694	24,999,923.61	99.999694	24,999,923.61	0.00	0.34
90477DU20	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.999861	24,999,965.28	99.999861	24,999,965.28	0.00	0.34
			Base	99.999861	24,999,965.28	99.999861	24,999,965.28	0.00	0.34
90477DUS3	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.997917	24,999,479.16	99.997917	24,999,479.16	0.00	0.34
			Base	99.997917	24,999,479.16	99.997917	24,999,479.16	0.00	0.34
90477DV29	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.996444	24,999,111.11	99.996444	24,999,111.11	0.00	0.34
			Base	99.996444	24,999,111.11	99.996444	24,999,111.11	0.00	0.34
90477DWE2	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.34
			Base	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	0.34
90477DWL6	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.984250	24,996,062.50	99.984250	24,996,062.50	0.00	0.34
			Base	99.984250	24,996,062.50	99.984250	24,996,062.50	0.00	0.34
9127963S6	TREASURY BILL 07/21 0.00000	40,000,000.000	Local	99.996072	39,998,428.89	99.996072	39,998,428.89	0.00	0.55
			Base	99.996072	39,998,428.89	99.996072	39,998,428.89	0.00	0.55
912796B40	TREASURY BILL 07/21 0.00000	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.03
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.03
91842JVT3	VW CR INC	25,000,000.000	Local	99.969917	24,992,479.17	99.969917	24,992,479.17	0.00	0.34
			Base	99.969917	24,992,479.17	99.969917	24,992,479.17	0.00	0.34
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	2.76
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	2.76

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92646KU18	VICTORY RECEIVABLES				0.080000	01 Jul 2021			
		16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.22
			Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	0.22
92646KV58	VICTORY RECEIVABLES				0.150000	05 Aug 2021			
		10,000,000.000	Local	99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.14
			Base	99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.14
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	01 Jul 2021			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.55
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.55
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	01 Jul 2021			
		274,928,034.550	Local	100.000000	274,928,034.55	100.000000	274,928,034.55	0.00	3.79
			Base	100.000000	274,928,034.55	100.000000	274,928,034.55	0.00	3.79
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	02 Jul 2021			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.55
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.55
926NKW009	AMHERST PIERPONT 04/15 VAR				0.015000	08 Jul 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
926NKW009	AMHERST PIERPONT 04/15 VAR				0.070000	23 Jul 2021			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.69
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.69
93142WUE1	WALGREENS BOOTS				0.270000	14 Jul 2021			
		10,000,000.000	Local	99.990250	9,999,025.00	99.990250	9,999,025.00	0.00	0.14
			Base	99.990250	9,999,025.00	99.990250	9,999,025.00	0.00	0.14
94107MUS3	WASTE MANAGEMENT INC				0.350000	26 Jul 2021			
		30,000,000.000	Local	99.975694	29,992,708.33	99.975694	29,992,708.33	0.00	0.41
			Base	99.975694	29,992,708.33	99.975694	29,992,708.33	0.00	0.41
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022			
		25,000,000.000	Local	99.715722	24,928,930.56	99.650500	24,912,625.00	-16,305.56	0.34
			Base	99.715722	24,928,930.56	99.650500	24,912,625.00	-16,305.56	0.34

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9612C1ED5	WESTPAC BANKING CORP.	15,000,000.000	Local	99.833222	14,974,983.33	0.190000	13 May 2022		
			Base	99.833222	14,974,983.33	99.847200	14,977,080.00	2,096.67	0.21
978UHK000	DAIWA CAPITAL MARKETS REPO	64,961,370.770	Local	100.000000	64,961,370.77	0.030000	01 Jul 2021		
			Base	100.000000	64,961,370.77	100.000000	64,961,370.77	0.00	0.90
978UHK000	DAIWA CAPITAL MARKETS REPO	15,000,000.000	Local	100.000000	15,000,000.00	0.010000	12 Jul 2021		
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.21
985FHY004	MITSUBISHI UFJ REPO	300,000,000.000	Local	100.000000	300,000,000.00	0.040000	01 Jul 2021		
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.14
985FHY004	MITSUBISHI UFJ REPO	25,000,000.000	Local	100.000000	25,000,000.00	0.200000	02 Jul 2021		
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.34
<b>US DOLLAR Total</b>		4,979,389,455.030	Local		4,978,743,389.53		4,978,935,733.43	192,343.90	68.63
			Base		4,978,743,389.53		4,978,935,733.43	192,343.90	68.63
<b>CASH EQUIVALENT Total</b>		4,979,389,455.030	Base		4,978,743,389.53		4,978,935,733.43	192,343.90	68.63

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9	7,000,000.000	Local	99.930886	6,995,161.99	0.900000	25 Mar 2024	
			Base	99.930886	6,995,161.99	100.219950	7,015,396.50	20,234.51
00206RML3	AT+T INC SR UNSECURED 03/26 1.7	7,000,000.000	Local	99.855814	6,989,906.99	1.700000	25 Mar 2026	
			Base	99.855814	6,989,906.99	101.073224	7,075,125.68	85,218.69

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00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
		7,000,000.000	Local 99.997131	6,999,799.14	100.715786	7,050,105.02	50,305.88	0.10
			Base 99.997131	6,999,799.14	100.715786	7,050,105.02	50,305.88	0.10
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
		5,000,000.000	Local 99.457134	4,972,856.68	103.333558	5,166,677.90	193,821.22	0.07
			Base 99.457134	4,972,856.68	103.333558	5,166,677.90	193,821.22	0.07
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
		10,000,000.000	Local 99.860661	9,986,066.06	99.813000	9,981,300.00	-4,766.06	0.14
			Base 99.860661	9,986,066.06	99.813000	9,981,300.00	-4,766.06	0.14
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
		3,000,000.000	Local 99.798005	2,993,940.15	99.042272	2,971,268.16	-22,671.99	0.04
			Base 99.798005	2,993,940.15	99.042272	2,971,268.16	-22,671.99	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.655630	01 Nov 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.079060	5,003,953.00	3,953.00	0.07
			Base 100.000000	5,000,000.00	100.079060	5,003,953.00	3,953.00	0.07
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
		5,000,000.000	Local 99.997448	4,999,872.41	100.911954	5,045,597.70	45,725.29	0.07
			Base 99.997448	4,999,872.41	100.911954	5,045,597.70	45,725.29	0.07
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.776380	05 Nov 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.151716	2,003,034.32	3,034.32	0.03
			Base 100.000000	2,000,000.00	100.151716	2,003,034.32	3,034.32	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		8,000,000.000	Local 99.964635	7,997,170.80	101.970512	8,157,640.96	160,470.16	0.11
			Base 99.964635	7,997,170.80	101.970512	8,157,640.96	160,470.16	0.11
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		10,000,000.000	Local 99.801724	9,980,172.41	105.405277	10,540,527.70	560,355.29	0.15
			Base 99.801724	9,980,172.41	105.405277	10,540,527.70	560,355.29	0.15
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		4,500,000.000	Local 99.996435	4,499,839.59	101.983480	4,589,256.60	89,417.01	0.06
Original Face:		4,500,000.000	Base 99.996435	4,499,839.59	101.983480	4,589,256.60	89,417.01	0.06

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
		3,000,000.000	Local 99.990204	2,999,706.12	101.891380	3,056,741.40	57,035.28	0.04
Original Face:		3,000,000.000	Base 99.990204	2,999,706.12	101.891380	3,056,741.40	57,035.28	0.04
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
		1,410,000.000	Local 111.352480	1,570,069.97	111.263707	1,568,818.27	-1,251.70	0.02
			Base 111.352480	1,570,069.97	111.263707	1,568,818.27	-1,251.70	0.02
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR				0.306000	21 Jan 2022		
		15,000,000.000	Local 100.000000	15,000,000.00	100.050911	15,007,636.65	7,636.65	0.21
			Base 100.000000	15,000,000.00	100.050911	15,007,636.65	7,636.65	0.21
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023		
		30,000,000.000	Local 99.998120	29,999,436.00	99.913782	29,974,134.60	-25,301.40	0.41
			Base 99.998120	29,999,436.00	99.913782	29,974,134.60	-25,301.40	0.41
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625				3.625000	15 May 2022		
		898,000.000	Local 102.042049	916,337.60	101.807199	914,228.65	-2,108.95	0.01
			Base 102.042049	916,337.60	101.807199	914,228.65	-2,108.95	0.01
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45				0.450000	15 Mar 2023		
		5,000,000.000	Local 99.977786	4,998,889.29	100.084713	5,004,235.65	5,346.36	0.07
			Base 99.977786	4,998,889.29	100.084713	5,004,235.65	5,346.36	0.07
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
		10,000,000.000	Local 99.997901	9,999,790.09	100.007557	10,000,755.70	965.61	0.14
			Base 99.997901	9,999,790.09	100.007557	10,000,755.70	965.61	0.14
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
		10,000,000.000	Local 100.370000	10,037,000.00	102.075232	10,207,523.20	170,523.20	0.14
			Base 100.370000	10,037,000.00	102.075232	10,207,523.20	170,523.20	0.14
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
		15,500,000.000	Local 99.831335	15,473,856.94	100.862511	15,633,689.21	159,832.27	0.22
			Base 99.831335	15,473,856.94	100.862511	15,633,689.21	159,832.27	0.22
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
		10,000,000.000	Local 99.805415	9,980,541.50	98.936370	9,893,637.00	-86,904.50	0.14
			Base 99.805415	9,980,541.50	98.936370	9,893,637.00	-86,904.50	0.14

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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
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.792925	4,989,646.24	98.896174	4,944,808.70	-44,837.54	0.07	
		Base	99.792925	4,989,646.24	98.896174	4,944,808.70	-44,837.54	0.07	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	108.471698	5,423,584.92	107.404562	5,370,228.10	-53,356.82	0.07	
		Base	108.471698	5,423,584.92	107.404562	5,370,228.10	-53,356.82	0.07	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.964841	9,996,484.11	102.932883	10,293,288.30	296,804.19	0.14	
		Base	99.964841	9,996,484.11	102.932883	10,293,288.30	296,804.19	0.14	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	5,000,000.000	Local	99.728089	4,986,404.43	98.378430	4,918,921.50	-67,482.93	0.07	
		Base	99.728089	4,986,404.43	98.378430	4,918,921.50	-67,482.93	0.07	
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.109149	4,955,457.45	-44,542.55	0.07	
		Base	100.000000	5,000,000.00	99.109149	4,955,457.45	-44,542.55	0.07	
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
	25,000,000.000	Local	99.868493	24,967,123.29	99.101518	24,775,379.50	-191,743.79	0.34	
		Base	99.868493	24,967,123.29	99.101518	24,775,379.50	-191,743.79	0.34	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local	97.577876	5,240,907.73	96.201601	5,166,987.99	-73,919.74	0.07	
		Base	97.577876	5,240,907.73	96.201601	5,166,987.99	-73,919.74	0.07	
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local	99.816438	14,972,465.75	95.894324	14,384,148.60	-588,317.15	0.20	
		Base	99.816438	14,972,465.75	95.894324	14,384,148.60	-588,317.15	0.20	
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	99.666873	9,966,687.30	-33,312.70	0.14	
		Base	100.000000	10,000,000.00	99.666873	9,966,687.30	-33,312.70	0.14	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.233730	10,023,373.00	23,373.00	0.14	
		Base	100.000000	10,000,000.00	100.233730	10,023,373.00	23,373.00	0.14	

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STATE OF ARIZONA

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STATE STREET

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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	101.272000	10,127,200.00	127,200.00	0.14	
		Base	100.000000	10,000,000.00	101.272000	10,127,200.00	127,200.00	0.14	
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	98.885301	9,888,530.10	-111,469.90	0.14	
		Base	100.000000	10,000,000.00	98.885301	9,888,530.10	-111,469.90	0.14	
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	100.367201	10,036,720.10	36,720.10	0.14	
		Base	100.000000	10,000,000.00	100.367201	10,036,720.10	36,720.10	0.14	
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
	20,000,000.000	Local	101.269248	20,253,849.53	101.250273	20,250,054.60	-3,794.93	0.28	
		Base	101.269248	20,253,849.53	101.250273	20,250,054.60	-3,794.93	0.28	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.960201	6,997,214.04	105.797404	7,405,818.28	408,604.24	0.10	
		Base	99.960201	6,997,214.04	105.797404	7,405,818.28	408,604.24	0.10	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.884004	6,991,880.27	104.933463	7,345,342.41	353,462.14	0.10	
		Base	99.884004	6,991,880.27	104.933463	7,345,342.41	353,462.14	0.10	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.964019	4,998,200.93	102.300147	5,115,007.35	116,806.42	0.07	
		Base	99.964019	4,998,200.93	102.300147	5,115,007.35	116,806.42	0.07	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	10,000,000.000	Local	99.913697	9,991,369.67	99.860000	9,986,000.00	-5,369.67	0.14	
		Base	99.913697	9,991,369.67	99.860000	9,986,000.00	-5,369.67	0.14	
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
	7,000,000.000	Local	99.803446	6,986,241.20	98.964698	6,927,528.86	-58,712.34	0.10	
		Base	99.803446	6,986,241.20	98.964698	6,927,528.86	-58,712.34	0.10	
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	10,000,000.000	Local	99.899631	9,989,963.10	99.902486	9,990,248.60	285.50	0.14	
		Base	99.899631	9,989,963.10	99.902486	9,990,248.60	285.50	0.14	

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06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	100.190500	8,015,240.00	15,240.00	0.11	
		Base	100.000000	8,000,000.00	100.190500	8,015,240.00	15,240.00	0.11	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	100.779164	17,132,457.81	102.593012	17,440,812.04	308,354.23	0.24	
		Base	100.779164	17,132,457.81	102.593012	17,440,812.04	308,354.23	0.24	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.986192	14,997,928.74	102.256510	15,338,476.50	340,547.76	0.21	
		Base	99.986192	14,997,928.74	102.256510	15,338,476.50	340,547.76	0.21	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.884237	1,997,684.74	104.633649	2,092,672.98	94,988.24	0.03	
		Base	99.884237	1,997,684.74	104.633649	2,092,672.98	94,988.24	0.03	
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
	3,667,000.000	Local	102.511103	3,759,082.16	102.365067	3,753,727.01	-5,355.15	0.05	
		Base	102.511103	3,759,082.16	102.365067	3,753,727.01	-5,355.15	0.05	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.950860	4,997,543.01	102.102584	5,105,129.20	107,586.19	0.07	
		Base	99.950860	4,997,543.01	102.102584	5,105,129.20	107,586.19	0.07	
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	17,000,000.000	Local	99.891636	16,981,578.08	102.403291	17,408,559.47	426,981.39	0.24	
		Base	99.891636	16,981,578.08	102.403291	17,408,559.47	426,981.39	0.24	
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	100.462733	5,023,136.65	23,136.65	0.07	
		Base	100.000000	5,000,000.00	100.462733	5,023,136.65	23,136.65	0.07	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.921705	4,996,085.26	102.140070	5,107,003.50	110,918.24	0.07	
		Base	99.921705	4,996,085.26	102.140070	5,107,003.50	110,918.24	0.07	
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	4,750,000.000	Local	103.788713	4,929,963.87	103.727821	4,927,071.50	-2,892.37	0.07	
		Base	103.788713	4,929,963.87	103.727821	4,927,071.50	-2,892.37	0.07	

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12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1					0.134470	15 Mar 2022		
	2,391,851.230	Local	100.000000	2,391,851.23	99.997890	2,391,800.76		-50.47	0.03
Original Face:	8,250,000.000	Base	100.000000	2,391,851.23	99.997890	2,391,800.76		-50.47	0.03
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	4,000,000.000	Local	99.996539	3,999,861.54	100.025250	4,001,010.00		1,148.46	0.06
Original Face:	4,000,000.000	Base	99.996539	3,999,861.54	100.025250	4,001,010.00		1,148.46	0.06
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	10,964,000.000	Local	105.399367	11,555,986.60	105.303394	11,545,464.12		-10,522.48	0.16
		Base	105.399367	11,555,986.60	105.303394	11,545,464.12		-10,522.48	0.16
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local	99.681709	1,993,634.18	105.534646	2,110,692.92		117,058.74	0.03
		Base	99.681709	1,993,634.18	105.534646	2,110,692.92		117,058.74	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	0.14
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00		-154,300.00	0.14
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	99.835000	4,991,750.00		-8,250.00	0.07
		Base	100.000000	5,000,000.00	99.835000	4,991,750.00		-8,250.00	0.07
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	97.321063	14,598,159.45		-401,840.55	0.20
		Base	100.000000	15,000,000.00	97.321063	14,598,159.45		-401,840.55	0.20
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	95.198631	14,279,794.65		-720,205.35	0.20
		Base	100.000000	15,000,000.00	95.198631	14,279,794.65		-720,205.35	0.20
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	97.654888	9,765,488.80		-234,511.20	0.13
		Base	100.000000	10,000,000.00	97.654888	9,765,488.80		-234,511.20	0.13
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	98.515142	9,851,514.20		-148,485.80	0.14
		Base	100.000000	10,000,000.00	98.515142	9,851,514.20		-148,485.80	0.14

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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

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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					0.982000	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.726996	10,072,699.60	72,699.60	0.14	
		Base	100.000000	10,000,000.00	100.726996	10,072,699.60	72,699.60	0.14	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	8,000,000.000	Local	99.907984	7,992,638.72	99.425450	7,954,036.00	-38,602.72	0.11	
		Base	99.907984	7,992,638.72	99.425450	7,954,036.00	-38,602.72	0.11	
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
	5,939,621.090	Local	100.000000	5,939,621.09	100.001210	5,939,692.96	71.87	0.08	
	Original Face: 9,000,000.000	Base	100.000000	5,939,621.09	100.001210	5,939,692.96	71.87	0.08	
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
	0.210	Local	100.000000	0.21	100.000000	0.21	0.00	0.00	
	Original Face: 15,000,000.000	Base	100.000000	0.21	100.000000	0.21	0.00	0.00	
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
	841,832.130	Local	100.000000	841,832.13	100.000180	841,833.65	1.52	0.01	
	Original Face: 10,500,000.000	Base	100.000000	841,832.13	100.000180	841,833.65	1.52	0.01	
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
	5,000,000.000	Local	102.250363	5,112,518.15	102.189277	5,109,463.85	-3,054.30	0.07	
		Base	102.250363	5,112,518.15	102.189277	5,109,463.85	-3,054.30	0.07	
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
	5,000,000.000	Local	100.580613	5,029,030.66	100.691999	5,034,599.95	5,569.29	0.07	
		Base	100.580613	5,029,030.66	100.691999	5,034,599.95	5,569.29	0.07	
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.414250	06 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.115004	10,011,500.40	11,500.40	0.14	
		Base	100.000000	10,000,000.00	100.115004	10,011,500.40	11,500.40	0.14	
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
	5,000,000.000	Local	100.113120	5,005,655.99	100.115625	5,005,781.25	125.26	0.07	
		Base	100.113120	5,005,655.99	100.115625	5,005,781.25	125.26	0.07	
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
	4,585,000.000	Local	102.307889	4,690,816.69	102.275860	4,689,348.18	-1,468.51	0.06	
		Base	102.307889	4,690,816.69	102.275860	4,689,348.18	-1,468.51	0.06	

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STATE OF ARIZONA

FUND: ATZB



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17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.854498	10,085,449.80	85,449.80	0.14
		Base	100.000000	10,000,000.00	100.854498	10,085,449.80	85,449.80	0.14
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.574467	10,157,446.70	157,446.70	0.14
		Base	100.000000	10,000,000.00	101.574467	10,157,446.70	157,446.70	0.14
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	97.717807	4,885,890.35	-114,109.65	0.07
		Base	100.000000	5,000,000.00	97.717807	4,885,890.35	-114,109.65	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	100.028421	10,002,842.10	2,842.10	0.14
		Base	100.000000	10,000,000.00	100.028421	10,002,842.10	2,842.10	0.14
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.841772	14,676,265.80	-323,734.20	0.20
		Base	100.000000	15,000,000.00	97.841772	14,676,265.80	-323,734.20	0.20
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	99.564401	4,978,220.05	-21,779.95	0.07
		Base	100.000000	5,000,000.00	99.564401	4,978,220.05	-21,779.95	0.07
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	97.532726	14,629,908.90	-370,091.10	0.20
		Base	100.000000	15,000,000.00	97.532726	14,629,908.90	-370,091.10	0.20
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	99.983357	9,998,335.70	-1,664.30	0.14
		Base	100.000000	10,000,000.00	99.983357	9,998,335.70	-1,664.30	0.14
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	10,000,000.000	Local	101.948262	10,194,826.21	103.971000	10,397,100.00	202,273.79	0.14
		Base	101.948262	10,194,826.21	103.971000	10,397,100.00	202,273.79	0.14
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
	7,000,000.000	Local	109.170953	7,641,966.73	109.690079	7,678,305.53	36,338.80	0.11
		Base	109.170953	7,641,966.73	109.690079	7,678,305.53	36,338.80	0.11

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22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
	9,415,000.000	Local		100.704779	9,481,354.91	100.683527	9,479,354.07	-2,000.84	0.13
		Base		100.704779	9,481,354.91	100.683527	9,479,354.07	-2,000.84	0.13
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
	2,000,000.000	Local		102.208957	2,044,179.13	102.178100	2,043,562.00	-617.13	0.03
		Base		102.208957	2,044,179.13	102.178100	2,043,562.00	-617.13	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
	3,000,000.000	Local		101.579238	3,047,377.14	101.696339	3,050,890.17	3,513.03	0.04
		Base		101.579238	3,047,377.14	101.696339	3,050,890.17	3,513.03	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
	5,000,000.000	Local		100.883815	5,044,190.76	100.685673	5,034,283.65	-9,907.11	0.07
		Base		100.883815	5,044,190.76	100.685673	5,034,283.65	-9,907.11	0.07
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	9,000,000.000	Local		99.937054	8,994,334.89	99.897408	8,990,766.72	-3,568.17	0.12
		Base		99.937054	8,994,334.89	99.897408	8,990,766.72	-3,568.17	0.12
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local		99.987353	17,997,723.45	100.118380	18,021,308.40	23,584.95	0.25
	Original Face: 18,000,000.000	Base		99.987353	17,997,723.45	100.118380	18,021,308.40	23,584.95	0.25
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
	4,000,000.000	Local		99.998818	3,999,952.72	101.557160	4,062,286.40	62,333.68	0.06
	Original Face: 4,000,000.000	Base		99.998818	3,999,952.72	101.557160	4,062,286.40	62,333.68	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
	1,675,000.000	Local		101.500789	1,700,138.22	101.569305	1,701,285.86	1,147.64	0.02
		Base		101.500789	1,700,138.22	101.569305	1,701,285.86	1,147.64	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
	7,000,000.000	Local		108.786086	7,615,026.05	108.759256	7,613,147.92	-1,878.13	0.10
		Base		108.786086	7,615,026.05	108.759256	7,613,147.92	-1,878.13	0.10
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
	2,200,000.000	Local		101.440737	2,231,696.22	101.427401	2,231,402.82	-293.40	0.03
		Base		101.440737	2,231,696.22	101.427401	2,231,402.82	-293.40	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	102.663732	2,053,274.64	103.383965	2,067,679.30	14,404.66	0.03
			Base	102.663732	2,053,274.64	103.383965	2,067,679.30	14,404.66	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.873764	4,993,688.20	100.300854	5,015,042.70	21,354.50	0.07
			Base	99.873764	4,993,688.20	100.300854	5,015,042.70	21,354.50	0.07
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022			
		17,838,000.000	Local	102.109870	18,214,358.55	102.267140	18,242,412.43	28,053.88	0.25
			Base	102.109870	18,214,358.55	102.267140	18,242,412.43	28,053.88	0.25
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR				0.150000	09 Jul 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.002002	25,000,500.50	500.50	0.34
			Base	100.000000	25,000,000.00	100.002002	25,000,500.50	500.50	0.34
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.07
			Base	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.07
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	100.000491	10,000,049.10	49.10	0.14
			Base	100.000000	10,000,000.00	100.000491	10,000,049.10	49.10	0.14
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625				1.625000	22 Aug 2022			
		15,000,000.000	Local	101.714826	15,257,223.94	101.718025	15,257,703.75	479.81	0.21
			Base	101.714826	15,257,223.94	101.718025	15,257,703.75	479.81	0.21
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.163380	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.050619	10,005,061.90	5,061.90	0.14
			Base	100.000000	10,000,000.00	100.050619	10,005,061.90	5,061.90	0.14
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	99.107597	14,866,139.55	-133,860.45	0.20
			Base	100.000000	15,000,000.00	99.107597	14,866,139.55	-133,860.45	0.20
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.940123	4,947,006.15	-52,993.85	0.07
			Base	100.000000	5,000,000.00	98.940123	4,947,006.15	-52,993.85	0.07

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3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023		
	20,000,000.000	Local	99.955353	19,991,070.68	99.916656	19,983,331.20	-7,739.48	0.28
		Base	99.955353	19,991,070.68	99.916656	19,983,331.20	-7,739.48	0.28
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.959504	4,997,975.21	99.768491	4,988,424.55	-9,550.66	0.07
		Base	99.959504	4,997,975.21	99.768491	4,988,424.55	-9,550.66	0.07
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	9,668,427.200	Local	102.313172	9,892,074.56	101.493844	9,812,858.42	-79,216.14	0.14
Original Face:	10,000,000.000	Base	102.313172	9,892,074.56	101.493844	9,812,858.42	-79,216.14	0.14
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.155628	5,007,781.40	7,781.40	0.07
		Base	100.000000	5,000,000.00	100.155628	5,007,781.40	7,781.40	0.07
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.666446	9,966,644.60	-33,355.40	0.14
		Base	100.000000	10,000,000.00	99.666446	9,966,644.60	-33,355.40	0.14
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.228306	4,961,415.30	-38,584.70	0.07
		Base	100.000000	5,000,000.00	99.228306	4,961,415.30	-38,584.70	0.07
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.739533	4,986,976.65	-13,023.35	0.07
		Base	100.000000	5,000,000.00	99.739533	4,986,976.65	-13,023.35	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.773010	4,938,650.50	-61,349.50	0.07
		Base	100.000000	5,000,000.00	98.773010	4,938,650.50	-61,349.50	0.07
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022		
	15,243,000.000	Local	100.203365	15,273,998.86	101.368593	15,451,614.63	177,615.77	0.21
		Base	100.203365	15,273,998.86	101.368593	15,451,614.63	177,615.77	0.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	74,340.520	Local	102.633840	76,298.53	101.567450	75,505.77	-792.76	0.00
Original Face:	2,838,688.000	Base	102.633840	76,298.53	101.567450	75,505.77	-792.76	0.00

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3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		704,391.170	Local	101.410547	714,326.94	103.391120	728,277.92	13,950.98	0.01
Original Face:		5,677,376.000	Base	101.410547	714,326.94	103.391120	728,277.92	13,950.98	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		713,097.100	Local	101.327204	722,561.35	103.330640	736,847.80	14,286.45	0.01
Original Face:		5,677,376.000	Base	101.327204	722,561.35	103.330640	736,847.80	14,286.45	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		1,237,070.830	Local	100.755148	1,246,412.54	101.769780	1,258,964.26	12,551.72	0.02
Original Face:		6,713,909.000	Base	100.755148	1,246,412.54	101.769780	1,258,964.26	12,551.72	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,075,479.130	Local	99.786613	1,073,184.20	101.396440	1,090,497.55	17,313.35	0.02
Original Face:		5,677,376.000	Base	99.786613	1,073,184.20	101.396440	1,090,497.55	17,313.35	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		1,545,675.030	Local	101.434770	1,567,851.91	102.499230	1,584,305.00	16,453.09	0.02
Original Face:		6,995,663.000	Base	101.434770	1,567,851.91	102.499230	1,584,305.00	16,453.09	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,075,479.130	Local	100.206503	1,077,700.03	102.111380	1,098,186.58	20,486.55	0.02
Original Face:		5,677,376.000	Base	100.206503	1,077,700.03	102.111380	1,098,186.58	20,486.55	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		1,407,656.800	Local	100.651522	1,416,827.99	102.454310	1,442,205.06	25,377.07	0.02
Original Face:		11,354,753.000	Base	100.651522	1,416,827.99	102.454310	1,442,205.06	25,377.07	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		535,309.340	Local	98.677118	528,227.83	101.940460	545,696.80	17,468.97	0.01
Original Face:		2,000,000.000	Base	98.677118	528,227.83	101.940460	545,696.80	17,468.97	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,305,826.660	Local	101.505626	1,325,487.53	103.330640	1,349,319.05	23,831.52	0.02
Original Face:		8,516,065.000	Base	101.505626	1,325,487.53	103.330640	1,349,319.05	23,831.52	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		903,805.280	Local	99.898668	902,889.44	101.259390	915,187.71	12,298.27	0.01
Original Face:		5,677,376.000	Base	99.898668	902,889.44	101.259390	915,187.71	12,298.27	0.01

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		1,588,040.310	Local	98.654941	1,566,680.23	102.165330	1,622,426.62	55,746.39	0.02
Original Face:		6,060,416.000	Base	98.654941	1,566,680.23	102.165330	1,622,426.62	55,746.39	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		6,570,001.550	Local	99.745201	6,553,261.24	100.143470	6,579,427.53	26,166.29	0.09
Original Face:		7,000,000.000	Base	99.745201	6,553,261.24	100.143470	6,579,427.53	26,166.29	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	99.601702	9,960,170.20	-39,829.80	0.14
			Base	100.000000	10,000,000.00	99.601702	9,960,170.20	-39,829.80	0.14
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.995281	9,999,528.09	99.241735	9,924,173.50	-75,354.59	0.14
			Base	99.995281	9,999,528.09	99.241735	9,924,173.50	-75,354.59	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		210,645.750	Local	98.360703	207,192.64	102.730800	216,398.06	9,205.42	0.00
Original Face:		2,838,688.000	Base	98.360703	207,192.64	102.730800	216,398.06	9,205.42	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		362,382.570	Local	100.123687	362,830.79	101.212470	366,776.35	3,945.56	0.01
Original Face:		5,946,910.000	Base	100.123687	362,830.79	101.212470	366,776.35	3,945.56	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		66,522.380	Local	102.640976	68,279.22	105.124590	69,931.38	1,652.16	0.00
Original Face:		500,000.000	Base	102.640976	68,279.22	105.124590	69,931.38	1,652.16	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		304,325.320	Local	101.293507	308,261.79	101.351380	308,437.91	176.12	0.00
Original Face:		11,354,753.000	Base	101.293507	308,261.79	101.351380	308,437.91	176.12	0.00
3137AFP8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		186,365.580	Local	99.439070	185,320.20	101.907910	189,921.27	4,601.07	0.00
Original Face:		2,838,688.000	Base	99.439070	185,320.20	101.907910	189,921.27	4,601.07	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		339,614.200	Local	99.978870	339,542.44	102.635490	348,564.70	9,022.26	0.00
Original Face:		2,838,688.000	Base	99.978870	339,542.44	102.635490	348,564.70	9,022.26	0.00

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3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	247,474.210	Local		99.957846	247,369.89	103.036280	254,988.22	7,618.33	0.00
Original Face:	3,247,459.000	Base		99.957846	247,369.89	103.036280	254,988.22	7,618.33	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	762,705.280	Local		100.167002	763,979.01	104.968660	800,601.51	36,622.50	0.01
Original Face:	5,677,376.000	Base		100.167002	763,979.01	104.968660	800,601.51	36,622.50	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	859,428.850	Local		100.343084	862,377.41	101.766640	874,611.86	12,234.45	0.01
Original Face:	8,516,065.000	Base		100.343084	862,377.41	101.766640	874,611.86	12,234.45	0.01
3137AXM3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,356,487.610	Local		100.055600	1,357,241.82	101.785190	1,380,703.49	23,461.67	0.02
Original Face:	7,380,589.000	Base		100.055600	1,357,241.82	101.785190	1,380,703.49	23,461.67	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,878,647.010	Local		101.202235	1,901,232.77	101.566350	1,908,073.20	6,840.43	0.03
Original Face:	5,677,376.000	Base		101.202235	1,901,232.77	101.566350	1,908,073.20	6,840.43	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,105,970.700	Local		100.022635	1,106,221.04	100.872360	1,115,618.75	9,397.71	0.02
Original Face:	5,677,376.000	Base		100.022635	1,106,221.04	100.872360	1,115,618.75	9,397.71	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	2,764,927.010	Local		100.701738	2,784,329.55	101.994570	2,820,075.41	35,745.86	0.04
Original Face:	14,193,441.000	Base		100.701738	2,784,329.55	101.994570	2,820,075.41	35,745.86	0.04
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	1,641,375.650	Local		100.447288	1,648,717.32	101.971700	1,673,738.65	25,021.33	0.02
Original Face:	14,193,441.000	Base		100.447288	1,648,717.32	101.971700	1,673,738.65	25,021.33	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	656,464.390	Local		99.899582	655,805.18	102.911670	675,578.47	19,773.29	0.01
Original Face:	3,250,000.000	Base		99.899582	655,805.18	102.911670	675,578.47	19,773.29	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	824,314.520	Local		100.490782	828,360.11	100.914090	831,849.50	3,489.39	0.01
Original Face:	5,677,376.000	Base		100.490782	828,360.11	100.914090	831,849.50	3,489.39	0.01

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3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,867,750.610	Local	99.909727	1,866,064.53	102.404790	1,912,666.09	46,601.56	0.03
Original Face:	8,516,065.000	Base	99.909727	1,866,064.53	102.404790	1,912,666.09	46,601.56	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	457,943.450	Local	98.076645	449,135.57	102.240190	468,202.25	19,066.68	0.01
Original Face:	2,500,000.000	Base	98.076645	449,135.57	102.240190	468,202.25	19,066.68	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,790,614.100	Local	102.329546	2,855,622.75	101.134650	2,822,277.80	-33,344.95	0.04
Original Face:	10,000,000.000	Base	102.329546	2,855,622.75	101.134650	2,822,277.80	-33,344.95	0.04
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	4,223,544.800	Local	102.552331	4,331,343.63	101.993320	4,307,733.56	-23,610.07	0.06
Original Face:	5,000,000.000	Base	102.552331	4,331,343.63	101.993320	4,307,733.56	-23,610.07	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	465,437.910	Local	101.069359	470,415.11	106.888010	497,497.32	27,082.21	0.01
Original Face:	44,567,405.000	Base	101.069359	470,415.11	106.888010	497,497.32	27,082.21	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	17,970.470	Local	106.144914	19,074.74	109.724740	19,718.05	643.31	0.00
Original Face:	1,000,000.000	Base	106.144914	19,074.74	109.724740	19,718.05	643.31	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	720,537.810	Local	105.586476	760,790.48	116.287900	837,898.29	77,107.81	0.01
Original Face:	24,898,134.000	Base	105.586476	760,790.48	116.287900	837,898.29	77,107.81	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	108,960.820	Local	99.272371	108,167.99	101.185890	110,252.98	2,084.99	0.00
Original Face:	5,677,376.000	Base	99.272371	108,167.99	101.185890	110,252.98	2,084.99	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	246,121.770	Local	104.724092	257,748.79	108.198230	266,299.40	8,550.61	0.00
Original Face:	8,516,065.000	Base	104.724092	257,748.79	108.198230	266,299.40	8,550.61	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR				0.080000	01 Sep 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	99.999311	19,999,862.20	-137.80	0.28
		Base	100.000000	20,000,000.00	99.999311	19,999,862.20	-137.80	0.28

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31422B4M9	FARMER MAC NOTES 07/21 VAR				0.070000	02 Jul 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	99.999961	24,999,990.25	-9.75	0.34
			Base	100.000000	25,000,000.00	99.999961	24,999,990.25	-9.75	0.34
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	99.943100	14,991,465.00	-8,535.00	0.21
			Base	100.000000	15,000,000.00	99.943100	14,991,465.00	-8,535.00	0.21
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1				2.230000	15 Sep 2024			
		20,000,000.000	Local	102.524951	20,504,990.21	102.359680	20,471,936.00	-33,054.21	0.28
		Original Face: 20,000,000.000	Base	102.524951	20,504,990.21	102.359680	20,471,936.00	-33,054.21	0.28
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1				0.119410	15 Mar 2022			
		1,673,201.920	Local	100.000000	1,673,201.92	99.999190	1,673,188.37	-13.55	0.02
		Original Face: 11,250,000.000	Base	100.000000	1,673,201.92	99.999190	1,673,188.37	-13.55	0.02
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2				0.170000	15 Oct 2023			
		12,500,000.000	Local	99.999230	12,499,903.81	99.987500	12,498,437.50	-1,466.31	0.17
		Original Face: 12,500,000.000	Base	99.999230	12,499,903.81	99.987500	12,498,437.50	-1,466.31	0.17
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.255630	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	99.633572	19,926,714.40	-73,285.60	0.27
			Base	100.000000	20,000,000.00	99.633572	19,926,714.40	-73,285.60	0.27
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	102.870722	1,285,884.02	102.985954	1,287,324.43	1,440.41	0.02
			Base	102.870722	1,285,884.02	102.985954	1,287,324.43	1,440.41	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7				3.700000	17 Oct 2023			
		2,610,000.000	Local	107.012605	2,793,029.00	106.991630	2,792,481.54	-547.46	0.04
			Base	107.012605	2,793,029.00	106.991630	2,792,481.54	-547.46	0.04
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4				4.400000	01 Dec 2021			
		5,000,000.000	Local	100.695859	5,034,792.94	100.671514	5,033,575.70	-1,217.24	0.07
			Base	100.695859	5,034,792.94	100.671514	5,033,575.70	-1,217.24	0.07
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		10,000,000.000	Local	99.991274	9,999,127.40	100.070297	10,007,029.70	7,902.30	0.14
			Base	99.991274	9,999,127.40	100.070297	10,007,029.70	7,902.30	0.14

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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	100.359421	5,017,971.05	17,971.05	0.07
			Base 100.000000	5,000,000.00	100.359421	5,017,971.05	17,971.05	0.07
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
		12,676,973.060	Local 100.000000	12,676,973.06	100.002970	12,677,349.57	376.51	0.17
Original Face:		18,000,000.000	Base 100.000000	12,676,973.06	100.002970	12,677,349.57	376.51	0.17
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	100.168808	7,011,816.56	11,816.56	0.10
			Base 100.000000	7,000,000.00	100.168808	7,011,816.56	11,816.56	0.10
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	97.147318	19,429,463.60	-570,536.40	0.27
			Base 100.000000	20,000,000.00	97.147318	19,429,463.60	-570,536.40	0.27
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	97.023989	9,702,398.90	-297,601.10	0.13
			Base 100.000000	10,000,000.00	97.023989	9,702,398.90	-297,601.10	0.13
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	99.405571	4,970,278.55	-29,721.45	0.07
			Base 100.000000	5,000,000.00	99.405571	4,970,278.55	-29,721.45	0.07
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	99.601880	9,960,188.00	-39,812.00	0.14
			Base 100.000000	10,000,000.00	99.601880	9,960,188.00	-39,812.00	0.14
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	99.591125	9,959,112.50	-40,887.50	0.14
			Base 100.000000	10,000,000.00	99.591125	9,959,112.50	-40,887.50	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		47,318.610	Local 105.042118	49,704.47	110.602170	52,335.41	2,630.94	0.00
Original Face:		877,500.000	Base 105.042118	49,704.47	110.602170	52,335.41	2,630.94	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		1,489,145.980	Local 98.922824	1,473,105.26	100.881310	1,502,269.97	29,164.71	0.02
Original Face:		3,000,000.000	Base 98.922824	1,473,105.26	100.881310	1,502,269.97	29,164.71	0.02

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,510,370.010	Local	95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.03	
Original Face:	10,000,000.000	Base	95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.03	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,141,294.990	Local	101.969718	2,183,472.47	103.063350	2,206,890.35	23,417.88	0.03	
Original Face:	10,493,495.000	Base	101.969718	2,183,472.47	103.063350	2,206,890.35	23,417.88	0.03	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	3,079,846.090	Local	96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.04	
Original Face:	5,000,000.000	Base	96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.04	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	645,480.650	Local	99.904896	644,866.77	101.864620	657,516.41	12,649.64	0.01	
Original Face:	5,000,000.000	Base	99.904896	644,866.77	101.864620	657,516.41	12,649.64	0.01	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	954,351.480	Local	100.663653	960,685.06	101.110760	964,952.03	4,266.97	0.01	
Original Face:	5,000,000.000	Base	100.663653	960,685.06	101.110760	964,952.03	4,266.97	0.01	
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	4,896,269.850	Local	102.296402	5,008,707.87	101.117440	4,950,982.73	-57,725.14	0.07	
Original Face:	5,000,000.000	Base	102.296402	5,008,707.87	101.117440	4,950,982.73	-57,725.14	0.07	
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
	7,439,502.890	Local	99.991198	7,438,848.08	100.022090	7,441,146.28	2,298.20	0.10	
Original Face:	8,000,000.000	Base	99.991198	7,438,848.08	100.022090	7,441,146.28	2,298.20	0.10	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local	99.942920	999,429.20	104.312798	1,043,127.98	43,698.78	0.01	
		Base	99.942920	999,429.20	104.312798	1,043,127.98	43,698.78	0.01	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local	99.855711	1,997,114.21	100.332341	2,006,646.82	9,532.61	0.03	
		Base	99.855711	1,997,114.21	100.332341	2,006,646.82	9,532.61	0.03	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local	100.588012	15,772,200.28	101.900659	15,978,023.33	205,823.05	0.22	
		Base	100.588012	15,772,200.28	101.900659	15,978,023.33	205,823.05	0.22	

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.992261	2,999,767.82	101.938732	3,058,161.96	58,394.14	0.04
		Base		99.992261	2,999,767.82	101.938732	3,058,161.96	58,394.14	0.04
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.379630	19 Aug 2022		
	2,000,000.000	Local		100.000000	2,000,000.00	100.032160	2,000,643.20	643.20	0.03
		Base		100.000000	2,000,000.00	100.032160	2,000,643.20	643.20	0.03
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
	5,360,011.310	Local		100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30	0.07
	Original Face: 9,000,000.000	Base		100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30	0.07
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
	4,000,000.000	Local		101.263805	4,050,552.18	101.356441	4,054,257.64	3,705.46	0.06
		Base		101.263805	4,050,552.18	101.356441	4,054,257.64	3,705.46	0.06
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
	3,800,000.000	Local		100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.05
		Base		100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.05
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
	1,200,000.000	Local		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
		Base		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.07
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.07
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
	10,000,000.000	Local		103.738818	10,373,881.83	103.598000	10,359,800.00	-14,081.83	0.14
		Base		103.738818	10,373,881.83	103.598000	10,359,800.00	-14,081.83	0.14
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	5,000,000.000	Local		99.909751	4,995,487.57	99.100151	4,955,007.55	-40,480.02	0.07
		Base		99.909751	4,995,487.57	99.100151	4,955,007.55	-40,480.02	0.07
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.144381	5,007,219.05	7,219.05	0.07
		Base		100.000000	5,000,000.00	100.144381	5,007,219.05	7,219.05	0.07

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ST OF AZ POOL 3 ST AGCY INT.

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STATE STREET

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48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR				2.250000	31 Oct 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	98.409979	14,761,496.85	-238,503.15	0.20
			Base	100.000000	15,000,000.00	98.409979	14,761,496.85	-238,503.15	0.20
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.782329	4,989,116.45	-10,883.55	0.07
			Base	100.000000	5,000,000.00	99.782329	4,989,116.45	-10,883.55	0.07
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.892805	9,989,280.50	-10,719.50	0.14
			Base	100.000000	10,000,000.00	99.892805	9,989,280.50	-10,719.50	0.14
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	97.194237	4,859,711.85	-140,288.15	0.07
			Base	100.000000	5,000,000.00	97.194237	4,859,711.85	-140,288.15	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	99.065112	4,953,255.60	-46,744.40	0.07
			Base	100.000000	5,000,000.00	99.065112	4,953,255.60	-46,744.40	0.07
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.973517	2,999,205.51	101.460639	3,043,819.17	44,613.66	0.04
			Base	99.973517	2,999,205.51	101.460639	3,043,819.17	44,613.66	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				0.423000	03 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.006000	5,000,300.00	300.00	0.07
			Base	100.000000	5,000,000.00	100.006000	5,000,300.00	300.00	0.07
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022			
		2,067,444.540	Local	99.919921	2,065,788.96	100.416800	2,076,061.65	10,272.69	0.03
		Original Face: 12,640,000.000	Base	99.919921	2,065,788.96	100.416800	2,076,061.65	10,272.69	0.03
539830AY5	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35				3.350000	15 Sep 2021			
		3,556,000.000	Local	100.648269	3,579,052.43	100.634685	3,578,569.40	-483.03	0.05
			Base	100.648269	3,579,052.43	100.634685	3,578,569.40	-483.03	0.05
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.739263	2,992,177.88	106.611466	3,198,343.98	206,166.10	0.04
			Base	99.739263	2,992,177.88	106.611466	3,198,343.98	206,166.10	0.04

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571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125				3.125000	15 Oct 2021			
		3,493,000.000	Local	100.042382	3,494,480.42	100.101198	3,496,534.85	2,054.43	0.05
			Base	100.042382	3,494,480.42	100.101198	3,496,534.85	2,054.43	0.05
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023			
		5,000,000.000	Local	99.988000	4,999,400.00	100.220000	5,011,000.00	11,600.00	0.07
			Base	99.988000	4,999,400.00	100.220000	5,011,000.00	11,600.00	0.07
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026			
		5,000,000.000	Local	99.756545	4,987,827.24	98.354904	4,917,745.20	-70,082.04	0.07
			Base	99.756545	4,987,827.24	98.354904	4,917,745.20	-70,082.04	0.07
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35				3.350000	01 Apr 2023			
		3,250,000.000	Local	104.642102	3,400,868.32	104.900192	3,409,256.24	8,387.92	0.05
			Base	104.642102	3,400,868.32	104.900192	3,409,256.24	8,387.92	0.05
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		10,000,000.000	Local	104.707157	10,470,715.71	104.674201	10,467,420.10	-3,295.61	0.14
			Base	104.707157	10,470,715.71	104.674201	10,467,420.10	-3,295.61	0.14
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		4,000,000.000	Local	99.989440	3,999,577.60	99.912180	3,996,487.20	-3,090.40	0.06
			Base	99.989440	3,999,577.60	99.912180	3,996,487.20	-3,090.40	0.06
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021			
		50,000,000.000	Local	99.999598	49,999,799.08	100.023535	50,011,767.50	11,968.42	0.69
			Base	99.999598	49,999,799.08	100.023535	50,011,767.50	11,968.42	0.69
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		10,354,000.000	Local	100.312984	10,386,406.36	101.179472	10,476,122.53	89,716.17	0.14
			Base	100.312984	10,386,406.36	101.179472	10,476,122.53	89,716.17	0.14
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125				2.125000	19 Sep 2022			
		1,341,000.000	Local	102.084297	1,368,950.42	102.061143	1,368,639.93	-310.49	0.02
			Base	102.084297	1,368,950.42	102.061143	1,368,639.93	-310.49	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022			
		8,867,000.000	Local	101.318137	8,983,879.20	101.591236	9,008,094.90	24,215.70	0.12
			Base	101.318137	8,983,879.20	101.591236	9,008,094.90	24,215.70	0.12

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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		102.136203	1,021,362.03	102.036816	1,020,368.16	-993.87	0.01
		Base		102.136203	1,021,362.03	102.036816	1,020,368.16	-993.87	0.01
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	4,533,000.000	Local		100.853860	4,571,705.49	100.849080	4,571,488.80	-216.69	0.06
		Base		100.853860	4,571,705.49	100.849080	4,571,488.80	-216.69	0.06
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	10,000,000.000	Local		99.940011	9,994,001.09	99.623864	9,962,386.40	-31,614.69	0.14
		Base		99.940011	9,994,001.09	99.623864	9,962,386.40	-31,614.69	0.14
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
	15,000,000.000	Local		99.760124	14,964,018.65	99.090333	14,863,549.95	-100,468.70	0.20
		Base		99.760124	14,964,018.65	99.090333	14,863,549.95	-100,468.70	0.20
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	5,000,000.000	Local		99.899178	4,994,958.92	100.088823	5,004,441.15	9,482.23	0.07
		Base		99.899178	4,994,958.92	100.088823	5,004,441.15	9,482.23	0.07
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	15,000,000.000	Local		99.816230	14,972,434.51	99.520572	14,928,085.80	-44,348.71	0.21
		Base		99.816230	14,972,434.51	99.520572	14,928,085.80	-44,348.71	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	10,000,000.000	Local		99.991485	9,999,148.46	100.398318	10,039,831.80	40,683.34	0.14
		Base		99.991485	9,999,148.46	100.398318	10,039,831.80	40,683.34	0.14
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
	7,000,000.000	Local		99.991937	6,999,435.59	99.365913	6,955,613.91	-43,821.68	0.10
		Base		99.991937	6,999,435.59	99.365913	6,955,613.91	-43,821.68	0.10
655844BG2	NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25					3.250000	01 Dec 2021		
	4,000,000.000	Local		100.507446	4,020,297.85	100.491991	4,019,679.64	-618.21	0.06
		Base		100.507446	4,020,297.85	100.491991	4,019,679.64	-618.21	0.06
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local		100.581776	3,158,267.77	101.361785	3,182,760.05	24,492.28	0.04
		Base		100.581776	3,158,267.77	101.361785	3,182,760.05	24,492.28	0.04

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665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
	4,455,000.000	Local	113.828049	5,071,039.60	112.725826	5,021,935.55	-49,104.05	0.07	
		Base	113.828049	5,071,039.60	112.725826	5,021,935.55	-49,104.05	0.07	
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	100.057797	20,011,559.40	11,559.40	0.28	
		Base	100.000000	20,000,000.00	100.057797	20,011,559.40	11,559.40	0.28	
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	34,033,000.000	Local	101.608898	34,580,556.13	101.544672	34,558,698.22	-21,857.91	0.48	
		Base	101.608898	34,580,556.13	101.544672	34,558,698.22	-21,857.91	0.48	
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	1,164,000.000	Local	100.215074	1,166,503.46	100.210686	1,166,452.39	-51.07	0.02	
		Base	100.215074	1,166,503.46	100.210686	1,166,452.39	-51.07	0.02	
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
	6,700,000.000	Local	104.044486	6,970,980.56	103.676595	6,946,331.87	-24,648.69	0.10	
		Base	104.044486	6,970,980.56	103.676595	6,946,331.87	-24,648.69	0.10	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	8,000,000.000	Local	99.954642	7,996,371.32	101.438139	8,115,051.12	118,679.80	0.11	
		Base	99.954642	7,996,371.32	101.438139	8,115,051.12	118,679.80	0.11	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	4,888,000.000	Local	100.781095	4,926,179.93	100.843000	4,929,205.84	3,025.91	0.07	
		Base	100.781095	4,926,179.93	100.843000	4,929,205.84	3,025.91	0.07	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	9,909,000.000	Local	100.158259	9,924,681.85	100.084247	9,917,348.04	-7,333.81	0.14	
		Base	100.158259	9,924,681.85	100.084247	9,917,348.04	-7,333.81	0.14	
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
	4,753,000.000	Local	108.206743	5,143,066.48	108.289353	5,146,992.95	3,926.47	0.07	
		Base	108.206743	5,143,066.48	108.289353	5,146,992.95	3,926.47	0.07	
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.998615	2,999,958.45	101.817388	3,054,521.64	54,563.19	0.04	
		Base	99.998615	2,999,958.45	101.817388	3,054,521.64	54,563.19	0.04	

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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

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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	
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR				0.775880	15 Feb 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.130472	15,019,570.80	19,570.80	0.21
			Base	100.000000	15,000,000.00	100.130472	15,019,570.80	19,570.80	0.21
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.992114	11,999,053.65	100.623005	12,074,760.60	75,706.95	0.17
			Base	99.992114	11,999,053.65	100.623005	12,074,760.60	75,706.95	0.17
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022			
		3,000,000.000	Local	100.327446	3,009,823.38	100.819123	3,024,573.69	14,750.31	0.04
			Base	100.327446	3,009,823.38	100.819123	3,024,573.69	14,750.31	0.04
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	100.168970	5,008,448.50	8,448.50	0.07
			Base	100.000000	5,000,000.00	100.168970	5,008,448.50	8,448.50	0.07
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
		15,000,000.000	Local	99.859736	14,978,960.40	98.851201	14,827,680.15	-151,280.25	0.20
			Base	99.859736	14,978,960.40	98.851201	14,827,680.15	-151,280.25	0.20
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.962474	5,497,936.05	100.806866	5,544,377.63	46,441.58	0.08
			Base	99.962474	5,497,936.05	100.806866	5,544,377.63	46,441.58	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	100.108942	7,007,625.94	7,625.94	0.10
			Base	100.000000	7,000,000.00	100.108942	7,007,625.94	7,625.94	0.10
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				0.484500	21 Sep 2021			
		10,000,000.000	Local	99.985478	9,998,547.81	100.061956	10,006,195.60	7,647.79	0.14
			Base	99.985478	9,998,547.81	100.061956	10,006,195.60	7,647.79	0.14
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.778659	10,077,865.90	77,865.90	0.14
			Base	100.000000	10,000,000.00	100.778659	10,077,865.90	77,865.90	0.14
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	99.745151	9,974,515.10	-25,484.90	0.14
			Base	100.000000	10,000,000.00	99.745151	9,974,515.10	-25,484.90	0.14

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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
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	101.527000	10,152,700.00	152,700.00	0.14
			Base 100.000000	10,000,000.00	101.527000	10,152,700.00	152,700.00	0.14
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	95.050000	4,752,500.00	-247,500.00	0.07
			Base 100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.07
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024		
		15,000,000.000	Local 99.997447	14,999,616.98	99.686045	14,952,906.75	-46,710.23	0.21
			Base 99.997447	14,999,616.98	99.686045	14,952,906.75	-46,710.23	0.21
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.791500	25 Jan 2029		
		826,867.070	Local 100.000000	826,867.07	98.262650	812,501.49	-14,365.58	0.01
Original Face:		2,838,688.000	Base 100.000000	826,867.07	98.262650	812,501.49	-14,365.58	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		5,000,000.000	Local 99.949000	4,997,450.00	99.949000	4,997,450.00	0.00	0.07
			Base 99.949000	4,997,450.00	99.949000	4,997,450.00	0.00	0.07
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		10,000,000.000	Local 104.337350	10,433,735.00	104.326000	10,432,600.00	-1,135.00	0.14
			Base 104.337350	10,433,735.00	104.326000	10,432,600.00	-1,135.00	0.14
8426EPA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45				2.450000	01 Oct 2023		
		15,000,000.000	Local 104.008281	15,601,242.12	103.943840	15,591,576.00	-9,666.12	0.21
			Base 104.008281	15,601,242.12	103.943840	15,591,576.00	-9,666.12	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
		9,055,000.000	Local 101.974433	9,233,784.91	101.908579	9,227,821.83	-5,963.08	0.13
			Base 101.974433	9,233,784.91	101.908579	9,227,821.83	-5,963.08	0.13
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
		5,000,000.000	Local 99.816791	4,990,839.53	100.624156	5,031,207.80	40,368.27	0.07
			Base 99.816791	4,990,839.53	100.624156	5,031,207.80	40,368.27	0.07
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		10,000,000.000	Local 99.985110	9,998,510.95	102.027153	10,202,715.30	204,204.35	0.14
			Base 99.985110	9,998,510.95	102.027153	10,202,715.30	204,204.35	0.14

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STATE OF ARIZONA

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87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
		3,678,000.000	Local 109.128318	4,013,739.53	108.474076	3,989,676.52	-24,063.01	0.05
			Base 109.128318	4,013,739.53	108.474076	3,989,676.52	-24,063.01	0.05
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		21,515,000.000	Local 107.784836	23,189,907.45	107.479778	23,124,274.24	-65,633.21	0.32
			Base 107.784836	23,189,907.45	107.479778	23,124,274.24	-65,633.21	0.32
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25				2.250000	15 Mar 2023		
		1,500,000.000	Local 102.960571	1,544,408.57	103.097830	1,546,467.45	2,058.88	0.02
			Base 102.960571	1,544,408.57	103.097830	1,546,467.45	2,058.88	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.533750	22 Jul 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.124251	5,006,212.55	6,212.55	0.07
			Base 100.000000	5,000,000.00	100.124251	5,006,212.55	6,212.55	0.07
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	101.958353	10,195,835.30	195,835.30	0.14
			Base 100.000000	10,000,000.00	101.958353	10,195,835.30	195,835.30	0.14
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	100.087450	11,009,619.50	9,619.50	0.15
			Base 100.000000	11,000,000.00	100.087450	11,009,619.50	9,619.50	0.15
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
		22,000,000.000	Local 99.948074	21,988,576.30	100.018672	22,004,107.84	15,531.54	0.30
			Base 99.948074	21,988,576.30	100.018672	22,004,107.84	15,531.54	0.30
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
		705,089.510	Local 99.995866	705,060.36	100.094970	705,759.13	698.77	0.01
Original Face:		8,000,000.000	Base 99.995866	705,060.36	100.094970	705,759.13	698.77	0.01
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
		13,000,000.000	Local 99.983618	12,997,870.29	101.907584	13,247,985.92	250,115.63	0.18
			Base 99.983618	12,997,870.29	101.907584	13,247,985.92	250,115.63	0.18
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.285250	13 Aug 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.017360	2,000,347.20	347.20	0.03
			Base 100.000000	2,000,000.00	100.017360	2,000,347.20	347.20	0.03

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89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.951483	9,995,148.27	103.272583	10,327,258.30	332,110.03	0.14
			Base	99.951483	9,995,148.27	103.272583	10,327,258.30	332,110.03	0.14
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	97.655354	4,882,767.70	-117,232.30	0.07
			Base	100.000000	5,000,000.00	97.655354	4,882,767.70	-117,232.30	0.07
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35				0.350000	14 Oct 2022			
		10,000,000.000	Local	99.942541	9,994,254.12	100.132535	10,013,253.50	18,999.38	0.14
			Base	99.942541	9,994,254.12	100.132535	10,013,253.50	18,999.38	0.14
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	97.510357	4,875,517.85	-124,482.15	0.07
			Base	100.000000	5,000,000.00	97.510357	4,875,517.85	-124,482.15	0.07
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	100.121000	10,012,100.00	12,100.00	0.14
			Base	100.000000	10,000,000.00	100.121000	10,012,100.00	12,100.00	0.14
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023			
		12,000,000.000	Local	99.928248	11,991,389.71	100.025082	12,003,009.84	11,620.13	0.17
			Base	99.928248	11,991,389.71	100.025082	12,003,009.84	11,620.13	0.17
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.848850	1,996,976.99	102.332766	2,046,655.32	49,678.33	0.03
			Base	99.848850	1,996,976.99	102.332766	2,046,655.32	49,678.33	0.03
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	99.960000	14,994,000.00	-6,000.00	0.21
			Base	100.000000	15,000,000.00	99.960000	14,994,000.00	-6,000.00	0.21
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023			
		2,775,000.000	Local	105.776672	2,935,302.66	105.958821	2,940,357.28	5,054.62	0.04
			Base	105.776672	2,935,302.66	105.958821	2,940,357.28	5,054.62	0.04
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3				3.000000	07 Mar 2022			
		10,000,000.000	Local	100.911386	10,091,138.56	101.931576	10,193,157.60	102,019.04	0.14
			Base	100.911386	10,091,138.56	101.931576	10,193,157.60	102,019.04	0.14

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904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023		
	3,000,000.000	Local	99.905899	2,997,176.98	100.073807	3,002,214.21	5,037.23	0.04
		Base	99.905899	2,997,176.98	100.073807	3,002,214.21	5,037.23	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.939688	1,998,793.76	105.202185	2,104,043.70	105,249.94	0.03
		Base	99.939688	1,998,793.76	105.202185	2,104,043.70	105,249.94	0.03
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.953800	39,981,520.00	99.977542	39,991,016.80	9,496.80	0.55
		Base	99.953800	39,981,520.00	99.977542	39,991,016.80	9,496.80	0.55
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	100.632146	40,252,858.46	100.644631	40,257,852.40	4,993.94	0.55
		Base	100.632146	40,252,858.46	100.644631	40,257,852.40	4,993.94	0.55
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.629581	19,725,916.28	98.527344	19,705,468.80	-20,447.48	0.27
		Base	98.629581	19,725,916.28	98.527344	19,705,468.80	-20,447.48	0.27
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	107.517535	10,751,753.51	107.681084	10,768,108.40	16,354.89	0.15
		Base	107.517535	10,751,753.51	107.681084	10,768,108.40	16,354.89	0.15
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.841500	12,220,980.00	220,980.00	0.17
		Base	100.000000	12,000,000.00	101.841500	12,220,980.00	220,980.00	0.17
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.994553	2,999,836.59	100.437000	3,013,110.00	13,273.41	0.04
		Base	99.994553	2,999,836.59	100.437000	3,013,110.00	13,273.41	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.504408	8,040,352.62	100.986230	8,078,898.40	38,545.78	0.11
		Base	100.504408	8,040,352.62	100.986230	8,078,898.40	38,545.78	0.11
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,382,872.530	Local	99.990181	5,382,344.01	101.192780	5,447,078.36	64,734.35	0.08
Original Face:	8,000,000.000	Base	99.990181	5,382,344.01	101.192780	5,447,078.36	64,734.35	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	20,000,000.000	Local	99.986168	19,997,233.64	100.156730	20,031,346.00	34,112.36	0.28	
Original Face:	20,000,000.000	Base	99.986168	19,997,233.64	100.156730	20,031,346.00	34,112.36	0.28	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local	99.992005	5,499,560.26	101.721240	5,594,668.20	95,107.94	0.08	
Original Face:	5,500,000.000	Base	99.992005	5,499,560.26	101.721240	5,594,668.20	95,107.94	0.08	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,473,375.880	Local	99.999379	1,473,366.73	100.688240	1,483,516.24	10,149.51	0.02	
Original Face:	5,000,000.000	Base	99.999379	1,473,366.73	100.688240	1,483,516.24	10,149.51	0.02	
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
	5,000,000.000	Local	99.965720	4,998,286.01	100.377730	5,018,886.50	20,600.49	0.07	
		Base	99.965720	4,998,286.01	100.377730	5,018,886.50	20,600.49	0.07	
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	5,000,000.000	Local	99.880055	4,994,002.74	100.251559	5,012,577.95	18,575.21	0.07	
		Base	99.880055	4,994,002.74	100.251559	5,012,577.95	18,575.21	0.07	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	107.256866	1,072,568.66	107.253564	1,072,535.64	-33.02	0.01	
		Base	107.256866	1,072,568.66	107.253564	1,072,535.64	-33.02	0.01	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	20,000,000.000	Local	105.886189	21,177,237.85	105.975557	21,195,111.40	17,873.55	0.29	
		Base	105.886189	21,177,237.85	105.975557	21,195,111.40	17,873.55	0.29	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local	102.730150	5,019,395.15	106.727451	5,214,703.26	195,308.11	0.07	
		Base	102.730150	5,019,395.15	106.727451	5,214,703.26	195,308.11	0.07	
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	6,682,000.000	Local	102.986650	6,881,567.97	103.282227	6,901,318.41	19,750.44	0.10	
		Base	102.986650	6,881,567.97	103.282227	6,901,318.41	19,750.44	0.10	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	102.120094	1,659,451.52	102.406974	1,664,113.33	4,661.81	0.02	
		Base	102.120094	1,659,451.52	102.406974	1,664,113.33	4,661.81	0.02	

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.850554	4,992,527.69	99.162893	4,958,144.65	-34,383.04	0.07
		Base	99.850554	4,992,527.69	99.162893	4,958,144.65	-34,383.04	0.07
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	18,291,000.000	Local	100.546666	18,390,990.67	100.753101	18,428,749.70	37,759.03	0.25
		Base	100.546666	18,390,990.67	100.753101	18,428,749.70	37,759.03	0.25
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR				2.082000	09 Sep 2022		
	20,000,000.000	Local	100.326878	20,065,375.65	100.332326	20,066,465.20	1,089.55	0.28
		Base	100.326878	20,065,375.65	100.332326	20,066,465.20	1,089.55	0.28
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.907121	4,995,356.04	107.551778	5,377,588.90	382,232.86	0.07
		Base	99.907121	4,995,356.04	107.551778	5,377,588.90	382,232.86	0.07
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR				0.805000	19 May 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	99.833457	6,988,341.99	-11,658.01	0.10
		Base	100.000000	7,000,000.00	99.833457	6,988,341.99	-11,658.01	0.10
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	6,639,992.590	Local	100.000000	6,639,992.59	99.998460	6,639,890.33	-102.26	0.09
Original Face:	8,750,000.000	Base	100.000000	6,639,992.59	99.998460	6,639,890.33	-102.26	0.09
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
	5,250,000.000	Local	99.996877	5,249,836.04	100.010320	5,250,541.80	705.76	0.07
Original Face:	5,250,000.000	Base	99.996877	5,249,836.04	100.010320	5,250,541.80	705.76	0.07
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	674,344.120	Local	100.000000	674,344.12	99.999730	674,342.30	-1.82	0.01
Original Face:	6,000,000.000	Base	100.000000	674,344.12	99.999730	674,342.30	-1.82	0.01
<b>US DOLLAR Total</b>								
	2,258,477,190.560	Local		2,272,978,353.83		2,275,896,002.77	2,917,648.94	31.37
Original Face:	581,699,328.000	Base		2,272,978,353.83		2,275,896,002.77	2,917,648.94	31.37
<b>FIXED INCOME Total</b>								
	2,258,477,190.560	Base		2,272,978,353.83		2,275,896,002.77	2,917,648.94	31.37

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		581,699,328.000						

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		7,238,036,091.150	Base	7,251,891,188.92		7,255,001,181.76	3,109,992.84	100.00
Original Face:		581,699,328.000						

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-499,266.560	Local	1.000000	-499,266.56	1.000000	-499,266.56	0.00	0.43
			Base	1.000000	-499,266.56	1.000000	-499,266.56	0.00	0.43

US DOLLAR Total									
		-499,266.560	Local		-499,266.56		-499,266.56	0.00	0.43
			Base		-499,266.56		-499,266.56	0.00	0.43

CASH Total									
		-499,266.560	Base		-499,266.56		-499,266.56	0.00	0.43

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030			
		1,307,395.820	Local	100.050010	1,308,049.65	100.050000	1,308,049.52	-0.13	1.14
			Base	100.050010	1,308,049.65	100.050000	1,308,049.52	-0.13	1.14

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				0.755380	06 Nov 2021			
		1,000,000.000	Local	100.021847	1,000,218.47	100.184900	1,001,849.00	1,630.53	0.87
			Base	100.021847	1,000,218.47	100.184900	1,001,849.00	1,630.53	0.87

US DOLLAR Total									
		2,307,395.820	Local		2,308,268.12		2,309,898.52	1,630.40	2.01
			Base		2,308,268.12		2,309,898.52	1,630.40	2.01

CASH EQUIVALENT Total									
		2,307,395.820	Base		2,308,268.12		2,309,898.52	1,630.40	2.01

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7				1.700000	01 Feb 2023		
		345,000.000	Local 99.927365	344,749.41	102.202919	352,600.07	7,850.66	0.31
			Base 99.927365	344,749.41	102.202919	352,600.07	7,850.66	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75				2.750000	03 Feb 2023		
		500,000.000	Local 103.904662	519,523.31	103.663273	518,316.37	-1,206.94	0.45
			Base 103.904662	519,523.31	103.663273	518,316.37	-1,206.94	0.45
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5				2.500000	29 Nov 2022		
		930,000.000	Local 102.296974	951,361.86	102.767425	955,737.05	4,375.19	0.83
			Base 102.296974	951,361.86	102.767425	955,737.05	4,375.19	0.83
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023		
		665,000.000	Local 99.910247	664,403.14	100.107639	665,715.80	1,312.66	0.58
			Base 99.910247	664,403.14	100.107639	665,715.80	1,312.66	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
		335,000.000	Local 99.986958	334,956.31	99.895079	334,648.51	-307.80	0.29
			Base 99.986958	334,956.31	99.895079	334,648.51	-307.80	0.29
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		500,000.000	Local 99.964634	499,823.17	101.970512	509,852.56	10,029.39	0.44
			Base 99.964634	499,823.17	101.970512	509,852.56	10,029.39	0.44
02582JMM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A				2.000000	15 Apr 2025		
		500,000.000	Local 99.990942	499,954.71	102.179290	510,896.45	10,941.74	0.45
Original Face:		500,000.000	Base 99.990942	499,954.71	102.179290	510,896.45	10,941.74	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		850,000.000	Local 102.652514	872,546.37	101.983480	866,859.58	-5,686.79	0.76
Original Face:		850,000.000	Base 102.652514	872,546.37	101.983480	866,859.58	-5,686.79	0.76
037833AS9	APPLE INC SR UNSECURED 05/24 3.45				3.450000	06 May 2024		
		650,000.000	Local 107.978454	701,859.95	108.313288	704,036.37	2,176.42	0.61
			Base 107.978454	701,859.95	108.313288	704,036.37	2,176.42	0.61
037833CN8	APPLE INC SR UNSECURED 02/22 VAR				0.662000	09 Feb 2022		
		1,350,000.000	Local 100.101188	1,351,366.04	100.310554	1,354,192.48	2,826.44	1.18
			Base 100.101188	1,351,366.04	100.310554	1,354,192.48	2,826.44	1.18

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023			
		500,000.000	Local 99.831334	499,156.67	100.862511	504,312.56	5,155.89	0.44	
			Base 99.831334	499,156.67	100.862511	504,312.56	5,155.89	0.44	
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5				3.500000	13 Aug 2021			
		500,000.000	Local 100.105126	500,525.63	100.100054	500,500.27	-25.36	0.44	
			Base 100.105126	500,525.63	100.100054	500,500.27	-25.36	0.44	
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75				3.750000	06 Dec 2023			
		500,000.000	Local 107.999018	539,995.09	107.563105	537,815.53	-2,179.56	0.47	
			Base 107.999018	539,995.09	107.563105	537,815.53	-2,179.56	0.47	
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024			
		291,501.370	Local 99.993160	291,481.43	100.977160	294,349.80	2,868.37	0.26	
Original Face:		385,000.000	Base 99.993160	291,481.43	100.977160	294,349.80	2,868.37	0.26	
06051GFY0	BANK OF AMERICA CORP SR UNSECURED 10/22 VAR				1.366000	21 Oct 2022			
		629,000.000	Local 100.353569	631,223.95	100.340845	631,143.92	-80.03	0.55	
			Base 100.353569	631,223.95	100.340845	631,143.92	-80.03	0.55	
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR				1.175750	24 Apr 2023			
		1,000,000.000	Local 100.686455	1,006,864.55	100.724047	1,007,240.47	375.92	0.88	
			Base 100.686455	1,006,864.55	100.724047	1,007,240.47	375.92	0.88	
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR				0.536370	28 May 2024			
		500,000.000	Local 100.000000	500,000.00	100.061000	500,305.00	305.00	0.44	
			Base 100.000000	500,000.00	100.061000	500,305.00	305.00	0.44	
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023			
		750,000.000	Local 101.285837	759,643.78	103.946414	779,598.11	19,954.33	0.68	
			Base 101.285837	759,643.78	103.946414	779,598.11	19,954.33	0.68	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		605,000.000	Local 99.913698	604,477.87	99.860000	604,153.00	-324.87	0.53	
			Base 99.913698	604,477.87	99.860000	604,153.00	-324.87	0.53	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.310000	26 Apr 2024			
		1,000,000.000	Local 100.000000	1,000,000.00	100.190500	1,001,905.00	1,905.00	0.87	
			Base 100.000000	1,000,000.00	100.190500	1,001,905.00	1,905.00	0.87	

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
	107,147.370	Local	99.993747	107,140.67	101.334940	108,577.72	1,437.05	0.09	
Original Face:	270,000.000	Base	99.993747	107,140.67	101.334940	108,577.72	1,437.05	0.09	
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
	274,316.580	Local	99.988185	274,284.17	101.633510	278,797.57	4,513.40	0.24	
Original Face:	445,000.000	Base	99.988185	274,284.17	101.633510	278,797.57	4,513.40	0.24	
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
	14,893.490	Local	99.994427	14,892.66	100.081390	14,905.61	12.95	0.01	
Original Face:	165,000.000	Base	99.994427	14,892.66	100.081390	14,905.61	12.95	0.01	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	305,000.000	Local	99.978075	304,933.13	99.934460	304,800.10	-133.03	0.27	
Original Face:	305,000.000	Base	99.978075	304,933.13	99.934460	304,800.10	-133.03	0.27	
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.720750	06 Jun 2022		
	1,000,000.000	Local	100.209250	1,002,092.50	100.582500	1,005,825.00	3,732.50	0.88	
		Base	100.209250	1,002,092.50	100.582500	1,005,825.00	3,732.50	0.88	
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
	600,000.000	Local	99.928372	599,570.23	99.783732	598,702.39	-867.84	0.52	
		Base	99.928372	599,570.23	99.783732	598,702.39	-867.84	0.52	
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					0.295000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.093306	1,000,933.06	933.06	0.87	
		Base	100.000000	1,000,000.00	100.093306	1,000,933.06	933.06	0.87	
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.658500	03 Mar 2022		
	500,000.000	Local	100.158940	500,794.70	100.321189	501,605.95	811.25	0.44	
		Base	100.158940	500,794.70	100.321189	501,605.95	811.25	0.44	
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local	100.387222	501,936.11	101.321020	506,605.10	4,668.99	0.44	
		Base	100.387222	501,936.11	101.321020	506,605.10	4,668.99	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	101.474499	345,013.30	5,013.30	0.30	
		Base	100.000000	340,000.00	101.474499	345,013.30	5,013.30	0.30	

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	600,000.000	Local	101.792553	610,755.32	101.782167	610,693.00	-62.32	0.53	
		Base	101.792553	610,755.32	101.782167	610,693.00	-62.32	0.53	
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	1,546,000.000	Local	100.140832	1,548,177.27	100.229499	1,549,548.05	1,370.78	1.35	
		Base	100.140832	1,548,177.27	100.229499	1,549,548.05	1,370.78	1.35	
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.198250	08 Dec 2021		
	500,000.000	Local	100.338746	501,693.73	100.363461	501,817.31	123.58	0.44	
		Base	100.338746	501,693.73	100.363461	501,817.31	123.58	0.44	
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.719000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	100.449535	502,247.68	2,247.68	0.44	
		Base	100.000000	500,000.00	100.449535	502,247.68	2,247.68	0.44	
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.570000	07 Dec 2023		
	1,000,000.000	Local	100.377839	1,003,778.39	100.212030	1,002,120.30	-1,658.09	0.87	
Original Face:	1,000,000.000	Base	100.377839	1,003,778.39	100.212030	1,002,120.30	-1,658.09	0.87	
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR					2.312000	04 Nov 2022		
	500,000.000	Local	100.661720	503,308.60	100.625875	503,129.38	-179.22	0.44	
		Base	100.661720	503,308.60	100.625875	503,129.38	-179.22	0.44	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.981069	899,829.62	101.603640	914,432.76	14,603.14	0.80	
		Base	99.981069	899,829.62	101.603640	914,432.76	14,603.14	0.80	
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.874130	14 Feb 2022		
	500,000.000	Local	100.179814	500,899.07	100.340111	501,700.56	801.49	0.44	
		Base	100.179814	500,899.07	100.340111	501,700.56	801.49	0.44	
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
	51,974.570	Local	99.300369	51,610.94	100.200730	52,078.90	467.96	0.05	
Original Face:	550,000.000	Base	99.300369	51,610.94	100.200730	52,078.90	467.96	0.05	
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3					2.300000	18 May 2022		
	480,000.000	Local	101.705065	488,184.31	101.660331	487,969.59	-214.72	0.43	
		Base	101.705065	488,184.31	101.660331	487,969.59	-214.72	0.43	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local		106.498324	532,491.62	106.325996	531,629.98	-861.64	0.46
		Base		106.498324	532,491.62	106.325996	531,629.98	-861.64	0.46
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.680750	07 Jun 2023		
	850,000.000	Local		100.037609	850,319.68	101.001181	858,510.04	8,190.36	0.75
		Base		100.037609	850,319.68	101.001181	858,510.04	8,190.36	0.75
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
	500,000.000	Local		106.022316	530,111.58	106.010048	530,050.24	-61.34	0.46
		Base		106.022316	530,111.58	106.010048	530,050.24	-61.34	0.46
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local		99.877400	189,767.06	99.702141	189,434.07	-332.99	0.17
		Base		99.877400	189,767.06	99.702141	189,434.07	-332.99	0.17
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	580,000.000	Local		100.197259	581,144.10	102.267140	593,149.41	12,005.31	0.52
		Base		100.197259	581,144.10	102.267140	593,149.41	12,005.31	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.410000	06 Mar 2022		
	300,000.000	Local		100.048507	300,145.52	100.223167	300,669.50	523.98	0.26
		Base		100.048507	300,145.52	100.223167	300,669.50	523.98	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	102.213000	930,138.30	20,138.30	0.81
		Base		100.000000	910,000.00	102.213000	930,138.30	20,138.30	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	60,748.140	Local		100.452392	61,022.96	103.287201	62,745.05	1,722.09	0.05
	Original Face: 1,419,000.000	Base		100.452392	61,022.96	103.287201	62,745.05	1,722.09	0.05
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	1,101,994.310	Local		101.650715	1,120,185.10	104.801334	1,154,904.74	34,719.64	1.01
	Original Face: 3,600,000.000	Base		101.650715	1,120,185.10	104.801334	1,154,904.74	34,719.64	1.01
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local		99.967505	744,757.91	100.619123	749,612.47	4,854.56	0.65
		Base		99.967505	744,757.91	100.619123	749,612.47	4,854.56	0.65

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.967225	999,672.25	-327.75	0.87
			Base	100.000000	1,000,000.00	99.967225	999,672.25	-327.75	0.87
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026			
		500,000.000	Local	100.000000	500,000.00	99.707309	498,536.55	-1,463.45	0.43
			Base	100.000000	500,000.00	99.707309	498,536.55	-1,463.45	0.43
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.202500	18 Oct 2021			
		1,000,000.000	Local	100.000000	1,000,000.00	100.045753	1,000,457.53	457.53	0.87
			Base	100.000000	1,000,000.00	100.045753	1,000,457.53	457.53	0.87
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.370000	09 Jun 2023			
		460,000.000	Local	100.000000	460,000.00	100.466372	462,145.31	2,145.31	0.40
			Base	100.000000	460,000.00	100.466372	462,145.31	2,145.31	0.40
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.910058	999,100.58	99.518821	995,188.21	-3,912.37	0.87
			Base	99.910058	999,100.58	99.518821	995,188.21	-3,912.37	0.87
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023			
		500,000.000	Local	99.971030	499,855.15	99.807561	499,037.81	-817.34	0.43
			Base	99.971030	499,855.15	99.807561	499,037.81	-817.34	0.43
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022			
		1,000,000.000	Local	99.997972	999,979.72	100.018680	1,000,186.80	207.08	0.87
			Base	99.997972	999,979.72	100.018680	1,000,186.80	207.08	0.87
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3				0.300000	28 Sep 2023			
		500,000.000	Local	100.000000	500,000.00	100.022149	500,110.75	110.75	0.44
			Base	100.000000	500,000.00	100.022149	500,110.75	110.75	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	99.739533	997,395.33	-2,604.67	0.87
			Base	100.000000	1,000,000.00	99.739533	997,395.33	-2,604.67	0.87
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024			
		500,000.000	Local	100.000000	500,000.00	99.739533	498,697.67	-1,302.33	0.43
			Base	100.000000	500,000.00	99.739533	498,697.67	-1,302.33	0.43

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023			
		495,000.000	Local	99.810329	494,061.13	99.989497	494,948.01	886.88	0.43
			Base	99.810329	494,061.13	99.989497	494,948.01	886.88	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	99.024032	990,240.32	-9,759.68	0.86
			Base	100.000000	1,000,000.00	99.024032	990,240.32	-9,759.68	0.86
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.908654	499,543.27	99.811857	499,059.29	-483.98	0.43
			Base	99.908654	499,543.27	99.811857	499,059.29	-483.98	0.43
3135G0W33	FANNIE MAE NOTES 09/22 1.375				1.375000	06 Sep 2022			
		500,000.000	Local	99.862832	499,314.16	101.437761	507,188.81	7,874.65	0.44
			Base	99.862832	499,314.16	101.437761	507,188.81	7,874.65	0.44
3136G4B51	FANNIE MAE NOTES 07/23 0.42				0.420000	27 Jul 2023			
		500,000.000	Local	100.000000	500,000.00	100.012182	500,060.91	60.91	0.44
			Base	100.000000	500,000.00	100.012182	500,060.91	60.91	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375				0.375000	24 Aug 2023			
		1,000,000.000	Local	100.000000	1,000,000.00	100.007722	1,000,077.22	77.22	0.87
			Base	100.000000	1,000,000.00	100.007722	1,000,077.22	77.22	0.87
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022			
		1,935,000.000	Local	99.538569	1,926,071.31	101.474610	1,963,533.70	37,462.39	1.71
		Original Face:	1,935,000.000	Base	99.538569	1,926,071.31	101.474610	1,963,533.70	37,462.39
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2				2.307000	25 Aug 2022			
		1,000,000.000	Local	102.112419	1,021,124.19	101.805180	1,018,051.80	-3,072.39	0.89
		Original Face:	1,000,000.000	Base	102.112419	1,021,124.19	101.805180	1,018,051.80	-3,072.39
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1				1.692000	25 Apr 2022			
		593,413.150	Local	99.879111	592,695.78	100.455530	596,116.32	3,420.54	0.52
		Original Face:	5,000,000.000	Base	99.879111	592,695.78	100.455530	596,116.32	3,420.54
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637000	25 Jan 2023			
		988,000.000	Local	103.256569	1,020,174.90	103.044890	1,018,083.51	-2,091.39	0.89
		Original Face:	988,000.000	Base	103.256569	1,020,174.90	103.044890	1,018,083.51	-2,091.39

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023		
		500,000.000	Local 104.464938	522,324.69	104.326840	521,634.20	-690.49	0.45
Original Face:		500,000.000	Base 104.464938	522,324.69	104.326840	521,634.20	-690.49	0.45
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
		120,573.810	Local 101.746358	122,679.46	101.782460	122,722.99	43.53	0.11
Original Face:		500,000.000	Base 101.746358	122,679.46	101.782460	122,722.99	43.53	0.11
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
		359,949.230	Local 100.881030	363,120.49	103.524330	372,635.03	9,514.54	0.32
Original Face:		700,000.000	Base 100.881030	363,120.49	103.524330	372,635.03	9,514.54	0.32
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
		500,000.000	Local 100.127004	500,635.02	100.252926	501,264.63	629.61	0.44
			Base 100.127004	500,635.02	100.252926	501,264.63	629.61	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125				0.125000	25 Jul 2022		
		485,000.000	Local 99.879899	484,417.51	100.022295	485,108.13	690.62	0.42
			Base 99.879899	484,417.51	100.022295	485,108.13	690.62	0.42
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
		1,000,000.000	Local 99.927169	999,271.69	99.976303	999,763.03	491.34	0.87
			Base 99.927169	999,271.69	99.976303	999,763.03	491.34	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
		580,000.000	Local 99.976009	579,860.85	99.901030	579,425.97	-434.88	0.50
			Base 99.976009	579,860.85	99.901030	579,425.97	-434.88	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
		1,000,000.000	Local 99.714885	997,148.85	99.606386	996,063.86	-1,084.99	0.87
			Base 99.714885	997,148.85	99.606386	996,063.86	-1,084.99	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
		500,000.000	Local 99.929544	499,647.72	99.892208	499,461.04	-186.68	0.44
			Base 99.929544	499,647.72	99.892208	499,461.04	-186.68	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
		28,995.240	Local 100.441693	29,123.31	104.275651	30,234.98	1,111.67	0.03
Original Face:		485,000.000	Base 100.441693	29,123.31	104.275651	30,234.98	1,111.67	0.03

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FUND: ATZD



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023		
		252,801.000	Local 100.417795	253,857.19	103.260726	261,044.15	7,186.96	0.23
Original Face:		5,000,000.000	Base 100.417795	253,857.19	103.260726	261,044.15	7,186.96	0.23
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
		600,000.000	Local 100.261252	601,567.51	102.068814	612,412.88	10,845.37	0.53
			Base 100.261252	601,567.51	102.068814	612,412.88	10,845.37	0.53
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR				0.815630	01 Feb 2022		
		1,000,000.000	Local 100.324851	1,003,248.51	100.327735	1,003,277.35	28.84	0.87
			Base 100.324851	1,003,248.51	100.327735	1,003,277.35	28.84	0.87
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023		
		312,949.100	Local 99.988260	312,912.36	101.079300	316,326.76	3,414.40	0.28
Original Face:		515,000.000	Base 99.988260	312,912.36	101.079300	316,326.76	3,414.40	0.28
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3				3.030000	15 Nov 2022		
		63,923.660	Local 99.994306	63,920.02	100.294700	64,112.04	192.02	0.06
Original Face:		700,000.000	Base 99.994306	63,920.02	100.294700	64,112.04	192.02	0.06
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024		
		497,238.970	Local 99.996326	497,220.70	101.133660	502,875.97	5,655.27	0.44
Original Face:		515,000.000	Base 99.996326	497,220.70	101.133660	502,875.97	5,655.27	0.44
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3				2.230000	15 Oct 2023		
		557,462.360	Local 101.245297	564,404.42	101.032040	563,215.59	-1,188.83	0.49
Original Face:		840,000.000	Base 101.245297	564,404.42	101.032040	563,215.59	-1,188.83	0.49
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025		
		495,000.000	Local 99.992368	494,962.22	99.915420	494,581.33	-380.89	0.43
Original Face:		495,000.000	Base 99.992368	494,962.22	99.915420	494,581.33	-380.89	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3				2.780000	15 Sep 2023		
		242,519.370	Local 99.991638	242,499.09	101.148210	245,304.00	2,804.91	0.21
Original Face:		400,000.000	Base 99.991638	242,499.09	101.148210	245,304.00	2,804.91	0.21
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2				0.250000	15 Sep 2023		
		226,578.470	Local 99.998446	226,574.95	100.038100	226,664.80	89.85	0.20
Original Face:		270,000.000	Base 99.998446	226,574.95	100.038100	226,664.80	89.85	0.20

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	595,000.000	Local		99.983808	594,903.66	101.122550	601,679.17	6,775.51	0.52
Original Face:	595,000.000	Base		99.983808	594,903.66	101.122550	601,679.17	6,775.51	0.52
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
	251,069.270	Local		99.994065	251,054.37	100.039840	251,169.30	114.93	0.22
Original Face:	340,000.000	Base		99.994065	251,054.37	100.039840	251,169.30	114.93	0.22
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	185,000.000	Local		99.985968	184,974.04	100.047360	185,087.62	113.58	0.16
Original Face:	185,000.000	Base		99.985968	184,974.04	100.047360	185,087.62	113.58	0.16
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
	575,000.000	Local		99.994937	574,970.89	100.062950	575,361.96	391.07	0.50
Original Face:	575,000.000	Base		99.994937	574,970.89	100.062950	575,361.96	391.07	0.50
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.900130	23 Feb 2023		
	500,000.000	Local		100.702716	503,513.58	100.886360	504,431.80	918.22	0.44
		Base		100.702716	503,513.58	100.886360	504,431.80	918.22	0.44
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local		107.610804	538,054.02	107.203803	536,019.02	-2,035.00	0.47
		Base		107.610804	538,054.02	107.203803	536,019.02	-2,035.00	0.47
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
	500,000.000	Local		100.008806	500,044.03	100.021696	500,108.48	64.45	0.44
		Base		100.008806	500,044.03	100.021696	500,108.48	64.45	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	100.083257	800,666.06	666.06	0.70
		Base		100.000000	800,000.00	100.083257	800,666.06	666.06	0.70
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.444630	01 Mar 2022		
	1,000,000.000	Local		99.991642	999,916.42	100.202633	1,002,026.33	2,109.91	0.87
		Base		99.991642	999,916.42	100.202633	1,002,026.33	2,109.91	0.87
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
	445,000.000	Local		99.999070	444,995.86	99.995940	444,981.93	-13.93	0.39
Original Face:	445,000.000	Base		99.999070	444,995.86	99.995940	444,981.93	-13.93	0.39

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	300,000.000	Local		99.998367	299,995.10	99.929380	299,788.14	-206.96	0.26
Original Face:	300,000.000	Base		99.998367	299,995.10	99.929380	299,788.14	-206.96	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
	390,972.260	Local		99.994792	390,951.90	100.040300	391,129.82	177.92	0.34
Original Face:	500,000.000	Base		99.994792	390,951.90	100.040300	391,129.82	177.92	0.34
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local		99.989040	444,951.23	101.173200	450,220.74	5,269.51	0.39
Original Face:	445,000.000	Base		99.989040	444,951.23	101.173200	450,220.74	5,269.51	0.39
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	18,493.110	Local		99.999081	18,492.94	100.200310	18,530.15	37.21	0.02
Original Face:	325,000.000	Base		99.999081	18,492.94	100.200310	18,530.15	37.21	0.02
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	268,882.580	Local		99.998739	268,879.19	101.199400	272,107.56	3,228.37	0.24
Original Face:	500,000.000	Base		99.998739	268,879.19	101.199400	272,107.56	3,228.37	0.24
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	41,508.660	Local		99.994917	41,506.55	100.518810	41,724.01	217.46	0.04
Original Face:	250,000.000	Base		99.994917	41,506.55	100.518810	41,724.01	217.46	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local		99.920490	244,805.20	101.900659	249,656.61	4,851.41	0.22
		Base		99.920490	244,805.20	101.900659	249,656.61	4,851.41	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.532000	08 Aug 2022		
	1,000,000.000	Local		100.397606	1,003,976.06	100.331855	1,003,318.55	-657.51	0.87
		Base		100.397606	1,003,976.06	100.331855	1,003,318.55	-657.51	0.87
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
	855,000.000	Local		100.000000	855,000.00	100.030743	855,262.85	262.85	0.74
		Base		100.000000	855,000.00	100.030743	855,262.85	262.85	0.74
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	125,000.000	Local		99.983384	124,979.23	100.220000	125,275.00	295.77	0.11
		Base		99.983384	124,979.23	100.220000	125,275.00	295.77	0.11

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125				3.125000	01 Apr 2022		
		1,015,000.000	Local 100.617214	1,021,264.72	101.896381	1,034,248.27	12,983.55	0.90
			Base 100.617214	1,021,264.72	101.896381	1,034,248.27	12,983.55	0.90
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
		344,698.060	Local 99.997163	344,688.28	100.983010	348,086.48	3,398.20	0.30
Original Face:		370,000.000	Base 99.997163	344,688.28	100.983010	348,086.48	3,398.20	0.30
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2				1.510000	17 Apr 2023		
		257,539.180	Local 100.655978	259,228.58	100.366710	258,483.60	-744.98	0.23
Original Face:		545,000.000	Base 100.655978	259,228.58	100.366710	258,483.60	-744.98	0.23
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2				0.260000	15 Sep 2023		
		360,414.740	Local 99.998305	360,408.63	100.049590	360,593.47	184.84	0.31
Original Face:		400,000.000	Base 99.998305	360,408.63	100.049590	360,593.47	184.84	0.31
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2				0.230000	15 Feb 2024		
		360,000.000	Local 99.990433	359,965.56	100.013000	360,046.80	81.24	0.31
Original Face:		360,000.000	Base 99.990433	359,965.56	100.013000	360,046.80	81.24	0.31
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3				3.300000	01 Oct 2021		
		500,000.000	Local 100.715126	503,575.63	100.764786	503,823.93	248.30	0.44
			Base 100.715126	503,575.63	100.764786	503,823.93	248.30	0.44
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022		
		500,000.000	Local 103.036390	515,181.95	103.496238	517,481.19	2,299.24	0.45
			Base 103.036390	515,181.95	103.496238	517,481.19	2,299.24	0.45
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				0.509880	11 May 2022		
		1,500,000.000	Local 100.041145	1,500,617.17	100.302028	1,504,530.42	3,913.25	1.31
			Base 100.041145	1,500,617.17	100.302028	1,504,530.42	3,913.25	1.31
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
		500,000.000	Local 100.718120	503,590.60	102.282858	511,414.29	7,823.69	0.45
			Base 100.718120	503,590.60	102.282858	511,414.29	7,823.69	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
		940,000.000	Local 100.321449	943,021.62	100.504175	944,739.25	1,717.63	0.82
			Base 100.321449	943,021.62	100.504175	944,739.25	1,717.63	0.82

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ST OF AZ POOL 3 ST AGCY EXT.  
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STATE STREET

As of: June 30, 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
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	500,000.000	Local	103.847718	519,238.59	103.962234	519,811.17	572.58	0.45	
		Base	103.847718	519,238.59	103.962234	519,811.17	572.58	0.45	
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
	500,000.000	Local	102.102284	510,511.42	102.119488	510,597.44	86.02	0.44	
		Base	102.102284	510,511.42	102.119488	510,597.44	86.02	0.44	
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local	100.449949	783,509.60	100.045371	780,353.89	-3,155.71	0.68	
		Base	100.449949	783,509.60	100.045371	780,353.89	-3,155.71	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	99.460969	213,841.08	-1,158.92	0.19	
		Base	100.000000	215,000.00	99.460969	213,841.08	-1,158.92	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	100.536596	226,207.34	1,207.34	0.20	
		Base	100.000000	225,000.00	100.536596	226,207.34	1,207.34	0.20	
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
	172,409.690	Local	100.028015	172,457.99	100.058710	172,510.91	52.92	0.15	
	Original Face: 400,000.000	Base	100.028015	172,457.99	100.058710	172,510.91	52.92	0.15	
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	85,000.000	Local	99.982094	84,984.78	99.870470	84,889.90	-94.88	0.07	
	Original Face: 85,000.000	Base	99.982094	84,984.78	99.870470	84,889.90	-94.88	0.07	
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local	100.220814	440,971.58	100.957373	444,212.44	3,240.86	0.39	
		Base	100.220814	440,971.58	100.957373	444,212.44	3,240.86	0.39	
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
	300,000.000	Local	102.729683	308,189.05	102.543467	307,630.40	-558.65	0.27	
		Base	102.729683	308,189.05	102.543467	307,630.40	-558.65	0.27	
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	641,000.000	Local	101.006850	647,453.91	101.221214	648,827.98	1,374.07	0.57	
		Base	101.006850	647,453.91	101.221214	648,827.98	1,374.07	0.57	

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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
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5				2.500000	22 Nov 2021		
	350,000.000	Local	100.872083	353,052.29	100.886984	353,104.44	52.15	0.31
		Base	100.872083	353,052.29	100.886984	353,104.44	52.15	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.960130	22 Nov 2021		
	990,000.000	Local	100.141011	991,396.01	100.313454	993,103.19	1,707.18	0.87
		Base	100.141011	991,396.01	100.313454	993,103.19	1,707.18	0.87
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.969668	499,848.34	102.324790	511,623.95	11,775.61	0.45
		Base	99.969668	499,848.34	102.324790	511,623.95	11,775.61	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.982318	812,907.66	101.460639	816,758.14	3,850.48	0.71
		Base	100.982318	812,907.66	101.460639	816,758.14	3,850.48	0.71
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	101.143137	1,011,431.37	101.451000	1,014,510.00	3,078.63	0.88
		Base	101.143137	1,011,431.37	101.451000	1,014,510.00	3,078.63	0.88
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	104.099316	494,471.75	103.808103	493,088.49	-1,383.26	0.43
		Base	104.099316	494,471.75	103.808103	493,088.49	-1,383.26	0.43
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.765130	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.514164	1,809,254.95	9,254.95	1.58
		Base	100.000000	1,800,000.00	100.514164	1,809,254.95	9,254.95	1.58
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	102.436116	512,180.58	102.365031	511,825.16	-355.42	0.45
		Base	102.436116	512,180.58	102.365031	511,825.16	-355.42	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,083,539.820	Local	100.031497	1,083,881.10	101.038750	1,094,795.09	10,913.99	0.95
Original Face:	1,175,000.000	Base	100.031497	1,083,881.10	101.038750	1,094,795.09	10,913.99	0.95
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	149,815.420	Local	100.426198	150,453.93	100.559650	150,653.86	199.93	0.13
Original Face:	800,000.000	Base	100.426198	150,453.93	100.559650	150,653.86	199.93	0.13

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58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024			
		500,000.000	Local	106.274466	531,372.33	106.230138	531,150.69	-221.64	0.46
			Base	106.274466	531,372.33	106.230138	531,150.69	-221.64	0.46
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR				0.750000	20 Jan 2023			
		500,000.000	Local	100.223032	501,115.16	100.284000	501,420.00	304.84	0.44
			Base	100.223032	501,115.16	100.284000	501,420.00	304.84	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023			
		445,000.000	Local	100.009679	445,043.07	100.118264	445,526.27	483.20	0.39
			Base	100.009679	445,043.07	100.118264	445,526.27	483.20	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024			
		500,000.000	Local	100.000000	500,000.00	99.960042	499,800.21	-199.79	0.44
			Base	100.000000	500,000.00	99.960042	499,800.21	-199.79	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR				0.731000	05 Apr 2024			
		500,000.000	Local	100.000000	500,000.00	100.200949	501,004.75	1,004.75	0.44
			Base	100.000000	500,000.00	100.200949	501,004.75	1,004.75	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023			
		485,000.000	Local	99.716499	483,625.02	103.320108	501,102.52	17,477.50	0.44
			Base	99.716499	483,625.02	103.320108	501,102.52	17,477.50	0.44
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021			
		500,000.000	Local	100.000002	500,000.01	100.000000	500,000.00	-0.01	0.44
			Base	100.000002	500,000.01	100.000000	500,000.00	-0.01	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022			
		455,000.000	Local	99.974927	454,885.92	100.849080	458,863.31	3,977.39	0.40
			Base	99.974927	454,885.92	100.849080	458,863.31	3,977.39	0.40
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023			
		1,000,000.000	Local	102.108471	1,021,084.71	103.090052	1,030,900.52	9,815.81	0.90
			Base	102.108471	1,021,084.71	103.090052	1,030,900.52	9,815.81	0.90
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A				0.470000	17 Oct 2022			
		292,472.310	Local	100.078513	292,701.94	100.050120	292,618.90	-83.04	0.25
		Original Face: 845,000.000	Base	100.078513	292,701.94	100.050120	292,618.90	-83.04	0.25

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

Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
		608,000.000	Local 100.357109	610,171.22	100.321080	609,952.17	-219.05	0.53
Original Face:		608,000.000	Base 100.357109	610,171.22	100.321080	609,952.17	-219.05	0.53
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022		
		16,656.710	Local 99.999520	16,656.63	100.068810	16,668.17	11.54	0.01
Original Face:		335,000.000	Base 99.999520	16,656.63	100.068810	16,668.17	11.54	0.01
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2				0.160000	15 Feb 2024		
		705,000.000	Local 99.997275	704,980.79	99.975310	704,825.94	-154.85	0.61
Original Face:		705,000.000	Base 99.997275	704,980.79	99.975310	704,825.94	-154.85	0.61
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
		965,000.000	Local 100.000000	965,000.00	100.057797	965,557.74	557.74	0.84
			Base 100.000000	965,000.00	100.057797	965,557.74	557.74	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	100.050000	385,192.50	192.50	0.34
			Base 100.000000	385,000.00	100.050000	385,192.50	192.50	0.34
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
		700,000.000	Local 99.802560	698,617.92	101.544672	710,812.70	12,194.78	0.62
			Base 99.802560	698,617.92	101.544672	710,812.70	12,194.78	0.62
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9				1.900000	15 Sep 2021		
		500,000.000	Local 100.003224	500,016.12	100.210686	501,053.43	1,037.31	0.44
			Base 100.003224	500,016.12	100.210686	501,053.43	1,037.31	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625				2.625000	15 Feb 2023		
		700,000.000	Local 100.975233	706,826.63	103.422000	723,954.00	17,127.37	0.63
			Base 100.975233	706,826.63	103.422000	723,954.00	17,127.37	0.63
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55				2.550000	09 Dec 2021		
		422,000.000	Local 100.745031	425,144.03	100.845747	425,569.05	425.02	0.37
			Base 100.745031	425,144.03	100.845747	425,569.05	425.02	0.37
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625				2.625000	17 Feb 2022		
		560,000.000	Local 101.326380	567,427.73	101.308288	567,326.41	-101.32	0.49
			Base 101.326380	567,427.73	101.308288	567,326.41	-101.32	0.49

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45						2.450000	28 Jul 2022		
	500,000.000	Local		101.993310	509,966.55	102.155747	510,778.74	812.19	0.44	
		Base		101.993310	509,966.55	102.155747	510,778.74	812.19	0.44	
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR						0.475130	24 Feb 2023		
	500,000.000	Local		99.854340	499,271.70	100.186764	500,933.82	1,662.12	0.44	
		Base		99.854340	499,271.70	100.186764	500,933.82	1,662.12	0.44	
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3						2.300000	10 Aug 2022		
	250,000.000	Local		100.094456	250,236.14	102.258558	255,646.40	5,410.26	0.22	
		Base		100.094456	250,236.14	102.258558	255,646.40	5,410.26	0.22	
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35						0.350000	02 Feb 2024		
	280,000.000	Local		99.899786	279,719.40	99.474666	278,529.06	-1,190.34	0.24	
		Base		99.899786	279,719.40	99.474666	278,529.06	-1,190.34	0.24	
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7						1.700000	06 Oct 2021		
	470,000.000	Local		100.267017	471,254.98	100.272869	471,282.48	27.50	0.41	
		Base		100.267017	471,254.98	100.272869	471,282.48	27.50	0.41	
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR						0.540630	02 May 2022		
	525,000.000	Local		100.159011	525,834.81	100.256324	526,345.70	510.89	0.46	
		Base		100.159011	525,834.81	100.256324	526,345.70	510.89	0.46	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75						0.750000	01 May 2023		
	490,000.000	Local		99.879029	489,407.24	100.843000	494,130.70	4,723.46	0.43	
		Base		99.879029	489,407.24	100.843000	494,130.70	4,723.46	0.43	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4						0.400000	07 Oct 2023		
	280,000.000	Local		99.956900	279,879.32	100.084247	280,235.89	356.57	0.24	
		Base		99.956900	279,879.32	100.084247	280,235.89	356.57	0.24	
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR						0.520000	23 Apr 2024		
	1,231,000.000	Local		100.087121	1,232,072.46	100.156000	1,232,920.36	847.90	1.07	
		Base		100.087121	1,232,072.46	100.156000	1,232,920.36	847.90	1.07	
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625						0.625000	15 Jul 2024		
	1,000,000.000	Local		99.949000	999,490.00	99.900262	999,002.62	-487.38	0.87	
		Base		99.949000	999,490.00	99.900262	999,002.62	-487.38	0.87	

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
	600,000.000	Local		99.964313	599,785.88	100.016166	600,097.00	311.12	0.52
		Base		99.964313	599,785.88	100.016166	600,097.00	311.12	0.52
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
	450,000.000	Local		100.122658	450,551.96	100.264927	451,192.17	640.21	0.39
		Base		100.122658	450,551.96	100.264927	451,192.17	640.21	0.39
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	600,000.000	Local		99.985108	599,910.65	102.027153	612,162.92	12,252.27	0.53
		Base		99.985108	599,910.65	102.027153	612,162.92	12,252.27	0.53
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
	755,000.000	Local		99.826902	753,693.11	102.293642	772,317.00	18,623.89	0.67
		Base		99.826902	753,693.11	102.293642	772,317.00	18,623.89	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
	570,000.000	Local		99.998160	569,989.51	99.967110	569,812.53	-176.98	0.50
Original Face:	570,000.000	Base		99.998160	569,989.51	99.967110	569,812.53	-176.98	0.50
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
	160,960.280	Local		99.999385	160,959.29	100.222860	161,319.00	359.71	0.14
Original Face:	600,000.000	Base		99.999385	160,959.29	100.222860	161,319.00	359.71	0.14
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
	345,000.000	Local		99.995988	344,986.16	101.240500	349,279.73	4,293.57	0.30
Original Face:	345,000.000	Base		99.995988	344,986.16	101.240500	349,279.73	4,293.57	0.30
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
	700,026.030	Local		99.997124	700,005.90	100.027830	700,220.85	214.95	0.61
Original Face:	1,000,000.000	Base		99.997124	700,005.90	100.027830	700,220.85	214.95	0.61
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	313,168.220	Local		99.991544	313,141.74	101.315850	317,289.04	4,147.30	0.28
Original Face:	550,000.000	Base		99.991544	313,141.74	101.315850	317,289.04	4,147.30	0.28
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
	415,000.000	Local		99.983369	414,930.98	99.913560	414,641.27	-289.71	0.36
Original Face:	415,000.000	Base		99.983369	414,930.98	99.913560	414,641.27	-289.71	0.36

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# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023			
		1,000,000.000	Local	99.961424	999,614.24	101.477732	1,014,777.32	15,163.08	0.88
			Base	99.961424	999,614.24	101.477732	1,014,777.32	15,163.08	0.88
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024			
		800,000.000	Local	99.565620	796,524.96	99.351562	794,812.50	-1,712.46	0.69
			Base	99.565620	796,524.96	99.351562	794,812.50	-1,712.46	0.69
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875000	15 Dec 2021			
		1,015,000.000	Local	101.226005	1,027,443.95	101.234561	1,027,530.79	86.84	0.90
			Base	101.226005	1,027,443.95	101.234561	1,027,530.79	86.84	0.90
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022			
		500,000.000	Local	100.420912	502,104.56	102.661329	513,306.65	11,202.09	0.45
			Base	100.420912	502,104.56	102.661329	513,306.65	11,202.09	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024			
		295,000.000	Local	99.908386	294,729.74	99.886399	294,664.88	-64.86	0.26
			Base	99.908386	294,729.74	99.886399	294,664.88	-64.86	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR				1.118000	16 Mar 2022			
		1,000,000.000	Local	100.717240	1,007,172.40	100.684856	1,006,848.56	-323.84	0.88
			Base	100.717240	1,007,172.40	100.684856	1,006,848.56	-323.84	0.88
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				0.550000	22 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	100.752000	1,007,520.00	7,520.00	0.88
			Base	100.000000	1,000,000.00	100.752000	1,007,520.00	7,520.00	0.88
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		1,000,000.000	Local	105.215326	1,052,153.26	105.975557	1,059,755.57	7,602.31	0.92
			Base	105.215326	1,052,153.26	105.975557	1,059,755.57	7,602.31	0.92
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55				3.550000	14 Aug 2023			
		500,000.000	Local	105.895888	529,479.44	106.448122	532,240.61	2,761.17	0.46
			Base	105.895888	529,479.44	106.448122	532,240.61	2,761.17	0.46
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR				0.693750	22 Oct 2021			
		500,000.000	Local	100.095378	500,476.89	100.114496	500,572.48	95.59	0.44
			Base	100.095378	500,476.89	100.114496	500,572.48	95.59	0.44

# Holdings

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

FUND: ATZD



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		110,766,606.530	Local	111,497,960.35		111,996,501.40	498,541.05	97.55
Original Face:		43,900,000.000	Base	111,497,960.35		111,996,501.40	498,541.05	97.55
<b>FIXED INCOME Total</b>								
		110,766,606.530	Base	111,497,960.35		111,996,501.40	498,541.05	97.55
Original Face:		43,900,000.000						

# Holdings

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



STATE STREET

As of: June 30, 2021

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		112,574,735.790	Base	113,306,961.91		113,807,133.36	500,171.45	100.00
Original Face:		43,900,000.000						



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,037,500.000	Local	1.000000	10,037,500.00	1.000000	10,037,500.00	0.00	1.01
			Base	1.000000	10,037,500.00	1.000000	10,037,500.00	0.00	1.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,037,500.000	Local	10,037,500.00		10,037,500.00	0.00	1.01
		Base	10,037,500.00		10,037,500.00	0.00	1.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,037,500.000	Base	10,037,500.00		10,037,500.00	0.00	1.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

09248U700	BLACKROCK LIQUIDITY FEDFUND BLCKRCK LIQ FDFND INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,007,608.780	Local	100.000000	25,007,608.78	100.000000	25,007,608.78	0.00	2.51
			Base	100.000000	25,007,608.78	100.000000	25,007,608.78	0.00	2.51

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.51
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.51

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,001,586.120	Local	100.000000	25,001,586.12	100.000000	25,001,586.12	0.00	2.51
			Base	100.000000	25,001,586.12	100.000000	25,001,586.12	0.00	2.51

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,044,205.680	Local	100.000000	25,044,205.68	100.000000	25,044,205.68	0.00	2.51
			Base	100.000000	25,044,205.68	100.000000	25,044,205.68	0.00	2.51

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 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
9127964L0	TREASURY BILL 09/21 0.00000				0.112500	09 Sep 2021		
	40,000,000.000	Local	99.978125	39,991,250.00	99.978125	39,991,250.00	0.00	4.01
		Base	99.978125	39,991,250.00	99.978125	39,991,250.00	0.00	4.01
9127965G0	TREASURY BILL 12/21 0.00000				0.100700	02 Dec 2021		
	25,000,000.000	Local	99.956923	24,989,230.69	99.956923	24,989,230.69	0.00	2.51
		Base	99.956923	24,989,230.69	99.956923	24,989,230.69	0.00	2.51
912796A90	TREASURY BILL 12/21 0.00000				0.094000	30 Dec 2021		
	25,000,000.000	Local	99.952478	24,988,119.44	99.952478	24,988,119.44	0.00	2.51
		Base	99.952478	24,988,119.44	99.952478	24,988,119.44	0.00	2.51
912796B40	TREASURY BILL 07/21 0.00000				0.076500	01 Jul 2021		
	95,000,000.000	Local	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	9.54
		Base	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	9.54
912796C31	TREASURY BILL 01/22 0.00000				0.071000	27 Jan 2022		
	25,000,000.000	Local	99.958583	24,989,645.83	99.958583	24,989,645.83	0.00	2.51
		Base	99.958583	24,989,645.83	99.958583	24,989,645.83	0.00	2.51
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	01 Jul 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	01 Jul 2021		
	25,071,965.450	Local	100.000000	25,071,965.45	100.000000	25,071,965.45	0.00	2.52
		Base	100.000000	25,071,965.45	100.000000	25,071,965.45	0.00	2.52
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	02 Jul 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
926NKW009	AMHERST PIERPONT 04/15 VAR				0.015000	08 Jul 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
979QHR003	SOUTH STREET REPO				0.040000	01 Jul 2021		
	165,414,961.040	Local	100.000000	165,414,961.04	100.000000	165,414,961.04	0.00	16.60
		Base	100.000000	165,414,961.04	100.000000	165,414,961.04	0.00	16.60

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# 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
985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
<b>US DOLLAR Total</b>								
	550,540,327.070	Local		550,498,573.03		550,498,573.03	0.00	55.25
		Base		550,498,573.03		550,498,573.03	0.00	55.25
<b>CASH EQUIVALENT Total</b>								
	550,540,327.070	Base		550,498,573.03		550,498,573.03	0.00	55.25
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	4,507,240.910	Local	100.964527	4,550,714.47	105.122830	4,738,139.20	187,424.73	0.48
Original Face:	20,540,000.000	Base	100.964527	4,550,714.47	105.122830	4,738,139.20	187,424.73	0.48
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.993891	19,998,778.28	100.827540	20,165,508.00	166,729.72	2.02
		Base	99.993891	19,998,778.28	100.827540	20,165,508.00	166,729.72	2.02
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.428601	5,021,430.05	21,430.05	0.50
		Base	100.000000	5,000,000.00	100.428601	5,021,430.05	21,430.05	0.50
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	100.071070	10,007,107.00	7,107.00	1.00
		Base	100.000000	10,000,000.00	100.071070	10,007,107.00	7,107.00	1.00
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.115000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019606	5,000,980.30	980.30	0.50
		Base	100.000000	5,000,000.00	100.019606	5,000,980.30	980.30	0.50
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.50
		Base	100.000000	5,000,000.00	100.001202	5,000,060.10	60.10	0.50

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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	99.999662	14,999,949.30	-50.70	1.51	
		Base	100.000000	15,000,000.00	99.999662	14,999,949.30	-50.70	1.51	
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.834316	19,966,863.20	-33,136.80	2.00	
		Base	100.000000	20,000,000.00	99.834316	19,966,863.20	-33,136.80	2.00	
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	99.635178	7,472,638.35	-27,361.65	0.75	
		Base	100.000000	7,500,000.00	99.635178	7,472,638.35	-27,361.65	0.75	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	6,773,299.520	Local	104.433413	7,073,587.88	108.976233	7,381,286.67	307,698.79	0.74	
	Original Face: 24,487,993.000	Base	104.433413	7,073,587.88	108.976233	7,381,286.67	307,698.79	0.74	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,768,316.200	Local	104.351246	1,845,259.98	107.356367	1,898,400.03	53,140.05	0.19	
	Original Face: 10,000,000.000	Base	104.351246	1,845,259.98	107.356367	1,898,400.03	53,140.05	0.19	
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.274250	03 Jan 2022		
	5,000,000.000	Local	100.040463	5,002,023.16	100.086880	5,004,344.00	2,320.84	0.50	
		Base	100.040463	5,002,023.16	100.086880	5,004,344.00	2,320.84	0.50	
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
	10,000,000.000	Local	99.980500	9,998,050.00	99.983750	9,998,375.00	325.00	1.00	
		Base	99.980500	9,998,050.00	99.983750	9,998,375.00	325.00	1.00	
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
	5,000,000.000	Local	99.987875	4,999,393.75	101.103674	5,055,183.70	55,789.95	0.51	
		Base	99.987875	4,999,393.75	101.103674	5,055,183.70	55,789.95	0.51	
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	100.121856	5,006,092.80	6,092.80	0.50	
		Base	100.000000	5,000,000.00	100.121856	5,006,092.80	6,092.80	0.50	
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	100.006648	10,000,664.80	664.80	1.00	
		Base	100.000000	10,000,000.00	100.006648	10,000,664.80	664.80	1.00	

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3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024			
		10,000,000.000	Local	99.999723	9,999,972.30	100.003625	10,000,362.50	390.20	1.00
			Base	99.999723	9,999,972.30	100.003625	10,000,362.50	390.20	1.00
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000	29 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.317118	4,915,855.90	-84,144.10	0.49
			Base	100.000000	5,000,000.00	98.317118	4,915,855.90	-84,144.10	0.49
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	99.992507	4,999,625.35	-374.65	0.50
			Base	100.000000	5,000,000.00	99.992507	4,999,625.35	-374.65	0.50
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.868869	4,993,443.45	-6,556.55	0.50
			Base	100.000000	5,000,000.00	99.868869	4,993,443.45	-6,556.55	0.50
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022			
		40,000,000.000	Local	99.954348	39,981,739.13	99.861442	39,944,576.80	-37,162.33	4.01
			Base	99.954348	39,981,739.13	99.861442	39,944,576.80	-37,162.33	4.01
3134GUS92	FREDDIE MAC NOTES 01/25 1.8				1.800000	16 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.047075	5,002,353.75	2,353.75	0.50
			Base	100.000000	5,000,000.00	100.047075	5,002,353.75	2,353.75	0.50
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.018680	10,001,868.00	1,868.00	1.00
			Base	100.000000	10,000,000.00	100.018680	10,001,868.00	1,868.00	1.00
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.508899	9,950,889.90	-49,110.10	1.00
			Base	100.000000	10,000,000.00	99.508899	9,950,889.90	-49,110.10	1.00
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		16,000,000.000	Local	99.987255	15,997,960.87	101.344675	16,215,148.00	217,187.13	1.63
			Base	99.987255	15,997,960.87	101.344675	16,215,148.00	217,187.13	1.63
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		2,261,272.670	Local	99.780635	2,256,312.23	102.363590	2,314,719.88	58,407.65	0.23
		Original Face: 11,452,445.000	Base	99.780635	2,256,312.23	102.363590	2,314,719.88	58,407.65	0.23

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3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
	2,856,204.060	Local	100.270660	2,863,934.65	102.200830	2,919,064.26	55,129.61	0.29	
Original Face:	11,058,708.000	Base	100.270660	2,863,934.65	102.200830	2,919,064.26	55,129.61	0.29	
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.920691	4,996,034.55	-3,965.45	0.50	
		Base	100.000000	5,000,000.00	99.920691	4,996,034.55	-3,965.45	0.50	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	1,196,377.300	Local	99.978870	1,196,124.50	102.635490	1,227,907.70	31,783.20	0.12	
Original Face:	10,000,000.000	Base	99.978870	1,196,124.50	102.635490	1,227,907.70	31,783.20	0.12	
3137AQT6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
	1,269,202.320	Local	100.692401	1,277,990.29	102.472120	1,300,578.52	22,588.23	0.13	
Original Face:	12,022,600.000	Base	100.692401	1,277,990.29	102.472120	1,300,578.52	22,588.23	0.13	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,550,481.380	Local	100.343081	1,555,800.78	101.766640	1,577,872.80	22,072.02	0.16	
Original Face:	15,363,692.000	Base	100.343081	1,555,800.78	101.766640	1,577,872.80	22,072.02	0.16	
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	3,527,684.400	Local	101.116950	3,567,086.88	103.283380	3,643,511.68	76,424.80	0.37	
Original Face:	24,000,000.000	Base	101.116950	3,567,086.88	103.283380	3,643,511.68	76,424.80	0.37	
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	805,617.950	Local	101.552725	818,126.98	103.486650	833,707.03	15,580.05	0.08	
Original Face:	9,815,000.000	Base	101.552725	818,126.98	103.486650	833,707.03	15,580.05	0.08	
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	608,305.000	Local	101.496779	617,409.98	104.188980	633,786.77	16,376.79	0.06	
Original Face:	10,000,000.000	Base	101.496779	617,409.98	104.188980	633,786.77	16,376.79	0.06	
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	726,760.870	Local	108.026928	785,097.44	113.579950	825,454.63	40,357.19	0.08	
Original Face:	12,777,000.000	Base	108.026928	785,097.44	113.579950	825,454.63	40,357.19	0.08	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	289,394.300	Local	105.586478	305,561.25	116.287900	336,530.55	30,969.30	0.03	
Original Face:	10,000,000.000	Base	105.586478	305,561.25	116.287900	336,530.55	30,969.30	0.03	

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31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
		227,054.400	Local 103.935414	235,989.93	110.652880	251,242.23	15,252.30	0.03
Original Face:		5,000,000.000	Base 103.935414	235,989.93	110.652880	251,242.23	15,252.30	0.03
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029		
		138,067.200	Local 102.244168	141,165.66	102.560780	141,602.80	437.14	0.01
Original Face:		16,000,000.000	Base 102.244168	141,165.66	102.560780	141,602.80	437.14	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
		144,504.400	Local 104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.02
Original Face:		5,000,000.000	Base 104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.02
31422B3R9	FARMER MAC NOTES 08/22 VAR				0.120000	25 Aug 2022		
		20,000,000.000	Local 100.000000	20,000,000.00	100.033771	20,006,754.20	6,754.20	2.01
			Base 100.000000	20,000,000.00	100.033771	20,006,754.20	6,754.20	2.01
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
		527,771.000	Local 102.573887	541,355.23	104.370541	550,837.45	9,482.22	0.06
Original Face:		9,875,825.000	Base 102.573887	541,355.23	104.370541	550,837.45	9,482.22	0.06
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
		383,348.800	Local 99.948428	383,151.10	106.198601	407,111.06	23,959.96	0.04
Original Face:		5,000,000.000	Base 99.948428	383,151.10	106.198601	407,111.06	23,959.96	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
		1,801,895.800	Local 100.932561	1,818,699.58	102.841780	1,853,101.71	34,402.13	0.19
Original Face:		10,000,000.000	Base 100.932561	1,818,699.58	102.841780	1,853,101.71	34,402.13	0.19
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		73,994.120	Local 99.696287	73,769.39	101.184980	74,870.94	1,101.55	0.01
Original Face:		2,000,000.000	Base 99.696287	73,769.39	101.184980	74,870.94	1,101.55	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		217,739.400	Local 100.121241	218,003.39	100.844290	219,577.75	1,574.36	0.02
Original Face:		5,000,000.000	Base 100.121241	218,003.39	100.844290	219,577.75	1,574.36	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		2,510,370.010	Local 95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.25
Original Face:		10,000,000.000	Base 95.623754	2,400,510.04	100.996630	2,535,389.11	134,879.07	0.25

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		4,593,365.940	Local 94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	0.47
Original Face:		10,000,000.000	Base 94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	0.47
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,177,693.730	Local 97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.33
Original Face:		5,000,000.000	Base 97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.33
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,122,763.200	Local 100.784433	1,131,570.53	104.843040	1,177,139.07	45,568.54	0.12
Original Face:		10,000,000.000	Base 100.784433	1,131,570.53	104.843040	1,177,139.07	45,568.54	0.12
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		1,163,217.730	Local 100.216396	1,165,734.89	103.775600	1,207,136.18	41,401.29	0.12
Original Face:		10,000,000.000	Base 100.216396	1,165,734.89	103.775600	1,207,136.18	41,401.29	0.12
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		2,220,549.290	Local 95.989771	2,131,500.18	101.439910	2,252,523.20	121,023.02	0.23
Original Face:		4,000,000.000	Base 95.989771	2,131,500.18	101.439910	2,252,523.20	121,023.02	0.23
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		3,079,846.090	Local 96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.31
Original Face:		5,000,000.000	Base 96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.31
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		1,290,961.290	Local 99.904898	1,289,733.56	101.864620	1,315,032.81	25,299.25	0.13
Original Face:		10,000,000.000	Base 99.904898	1,289,733.56	101.864620	1,315,032.81	25,299.25	0.13
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,412,964.070	Local 100.067135	1,413,912.66	102.216560	1,444,283.27	30,370.61	0.14
Original Face:		5,000,000.000	Base 100.067135	1,413,912.66	102.216560	1,444,283.27	30,370.61	0.14
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		3,292,437.520	Local 99.631090	3,280,291.38	104.964850	3,455,902.10	175,610.72	0.35
Original Face:		5,000,000.000	Base 99.631090	3,280,291.38	104.964850	3,455,902.10	175,610.72	0.35
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
		1,162,124.310	Local 99.873053	1,160,649.03	104.318810	1,212,314.25	51,665.22	0.12
Original Face:		10,000,000.000	Base 99.873053	1,160,649.03	104.318810	1,212,314.25	51,665.22	0.12

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024			
	5,000,000.000	Local	111.406139	5,570,306.97	110.569090	5,528,454.50	-41,852.47		0.55
		Base	111.406139	5,570,306.97	110.569090	5,528,454.50	-41,852.47		0.55
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022			
	1,730,000.000	Local	100.230800	1,733,992.84	101.946824	1,763,680.06	29,687.22		0.18
		Base	100.230800	1,733,992.84	101.946824	1,763,680.06	29,687.22		0.18
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
	10,000,000.000	Local	107.930599	10,793,059.88	107.479778	10,747,977.80	-45,082.08		1.08
		Base	107.930599	10,793,059.88	107.479778	10,747,977.80	-45,082.08		1.08
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
	5,000,000.000	Local	99.772833	4,988,641.64	100.659822	5,032,991.10	44,349.46		0.51
		Base	99.772833	4,988,641.64	100.659822	5,032,991.10	44,349.46		0.51
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
	30,000,000.000	Local	99.954228	29,986,268.32	99.977542	29,993,262.60	6,994.28		3.01
		Base	99.954228	29,986,268.32	99.977542	29,993,262.60	6,994.28		3.01
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021			
	20,000,000.000	Local	100.175049	20,035,009.77	100.182693	20,036,538.60	1,528.83		2.01
		Base	100.175049	20,035,009.77	100.182693	20,036,538.60	1,528.83		2.01
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022			
	20,000,000.000	Local	99.953114	19,990,622.86	100.757812	20,151,562.40	160,939.54		2.02
		Base	99.953114	19,990,622.86	100.757812	20,151,562.40	160,939.54		2.02
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022			
	20,000,000.000	Local	99.980611	19,996,122.16	100.023438	20,004,687.60	8,565.44		2.01
		Base	99.980611	19,996,122.16	100.023438	20,004,687.60	8,565.44		2.01
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
	10,000,000.000	Local	98.668068	9,866,806.76	98.527344	9,852,734.40	-14,072.36		0.99
		Base	98.668068	9,866,806.76	98.527344	9,852,734.40	-14,072.36		0.99
<b>US DOLLAR Total</b>									
	431,910,825.180	Local		433,117,656.27		435,783,993.39	2,666,337.12		43.74
Original Face:	323,393,263.000	Base		433,117,656.27		435,783,993.39	2,666,337.12		43.74

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

		431,910,825.180	Base	433,117,656.27		435,783,993.39	2,666,337.12	43.74
Original Face:		323,393,263.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.  
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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
<b>FUND Total</b>								
		992,488,652.250	Base	993,653,729.30		996,320,066.42	2,666,337.12	100.00
Original Face:		323,393,263.000						

# Holdings

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



STATE STREET

As of: June 30, 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

US DOLLAR Exchange Rate: 1.000000

02314PU90	AMAZON COM INC DISC COML				0.090000	09 Jul 2021		
	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.29
		Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.29
02314PWQ0	AMAZON COM INC DISC COML				0.060000	24 Sep 2021		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.52
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.52
03040LU15	AMERICAN WATER CAPIT				0.070000	01 Jul 2021		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
03040LU98	AMERICAN WATER CAPIT				0.070000	09 Jul 2021		
	10,000,000.000	Local	99.998445	9,999,844.45	99.998445	9,999,844.45	0.00	0.52
		Base	99.998445	9,999,844.45	99.998445	9,999,844.45	0.00	0.52
04821TUP8	ATLANTIC ASSET SECUR				0.120000	23 Jul 2021		
	10,000,000.000	Local	99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.52
		Base	99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.52
04821TX42	ATLANTIC ASSET SECUR				0.110000	04 Oct 2021		
	21,650,000.000	Local	99.970972	21,643,715.49	99.970972	21,643,715.49	0.00	1.12
		Base	99.970972	21,643,715.49	99.970972	21,643,715.49	0.00	1.12
05253AW14	AUST & NEW ZEA				0.130000	01 Sep 2021		
	25,000,000.000	Local	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.29
		Base	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.29
05253CC12	AUST & NEW ZEA				0.200000	01 Mar 2022		
	10,000,000.000	Local	99.865000	9,986,500.00	99.865000	9,986,500.00	0.00	0.52
		Base	99.865000	9,986,500.00	99.865000	9,986,500.00	0.00	0.52
06367C5Z6	BANK OF MONTREAL-				0.200000	07 Jul 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77

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Books Closed

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ST OF AZ POOL 5 LGIP  
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STATE STREET

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06367CFF9	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	0.110000	17 Aug 2021	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
06367CFG7	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	0.220000	18 May 2022	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.77
06417MPH2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.008733	10,000,873.33	0.230000	11 May 2022	0.52
			Base	100.008733	10,000,873.33	100.008733	10,000,873.33	0.52
06417MQC2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.000000	10,000,000.00	0.210000	07 Jun 2022	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
07010JU82	BASIN ELEC PWR COOP	5,000,000.000	Local	99.998639	4,999,931.94	0.070000	08 Jul 2021	0.26
			Base	99.998639	4,999,931.94	99.998639	4,999,931.94	0.26
07644AZ72	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.938167	9,993,816.67	0.140000	07 Dec 2021	0.52
			Base	99.938167	9,993,816.67	99.938167	9,993,816.67	0.52
07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.891500	4,994,575.00	0.210000	03 Jan 2022	0.26
			Base	99.891500	4,994,575.00	99.891500	4,994,575.00	0.26
07644BBA9	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.925333	24,981,333.33	0.120000	10 Feb 2022	1.29
			Base	99.925333	24,981,333.33	99.925333	24,981,333.33	1.29
07645RCS3	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	0.184500	20 Sep 2021	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
1247P2U77	CAFCO LLC	15,000,000.000	Local	99.997833	14,999,675.00	0.130000	07 Jul 2021	0.77
			Base	99.997833	14,999,675.00	99.997833	14,999,675.00	0.77

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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: June 30, 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			
12619TUG7	CRC FUNDING LLC	20,000,000.000	Local	99.996250	19,999,250.00	99.996250	16 Jul 2021	19,999,250.00	0.00	1.03	
			Base	99.996250	19,999,250.00	99.996250	19,999,250.00	19,999,250.00	0.00	1.03	
13606CRV8	CANADIAN IMPERIAL BK	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	0.120000	13 Jul 2021	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	25,000,000.00	0.00	1.29	
13606CSH8	CANADIAN IMPERIAL BK	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	0.240000	04 May 2022	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	10,000,000.00	0.00	0.52	
13606CTS3	CANADIAN IMPERIAL BK	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	0.080000	31 Aug 2021	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	15,000,000.00	0.00	0.77	
13738JV49	CAN AST + CAN LTD JT	5,000,000.000	Local	99.988667	4,999,433.33	99.988667	0.120000	04 Aug 2021	4,999,433.33	0.00	0.26
			Base	99.988667	4,999,433.33	99.988667	4,999,433.33	4,999,433.33	0.00	0.26	
13738JW97	CAN AST + CAN LTD JT	15,000,000.000	Local	99.982500	14,997,375.00	99.982500	0.090000	09 Sep 2021	14,997,375.00	0.00	0.77
			Base	99.982500	14,997,375.00	99.982500	14,997,375.00	14,997,375.00	0.00	0.77	
13738JWE6	CAN AST + CAN LTD JT	5,000,000.000	Local	99.983333	4,999,166.67	99.983333	0.080000	14 Sep 2021	4,999,166.67	0.00	0.26
			Base	99.983333	4,999,166.67	99.983333	4,999,166.67	4,999,166.67	0.00	0.26	
13738JWN6	CAN AST + CAN LTD JT	2,000,000.000	Local	99.974639	1,999,492.78	99.974639	0.110000	22 Sep 2021	1,999,492.78	0.00	0.10
			Base	99.974639	1,999,492.78	99.974639	1,999,492.78	1,999,492.78	0.00	0.10	
15060XUS9	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.986111	9,998,611.11	99.986111	0.200000	26 Jul 2021	9,998,611.11	0.00	0.52
			Base	99.986111	9,998,611.11	99.986111	9,998,611.11	9,998,611.11	0.00	0.52	
15060XVG4	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.980833	14,997,125.00	99.980833	0.150000	16 Aug 2021	14,997,125.00	0.00	0.77
			Base	99.980833	14,997,125.00	99.980833	14,997,125.00	14,997,125.00	0.00	0.77	

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ST OF AZ POOL 5 LGIP  
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STATE STREET

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15060XVP4	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.976444	24,994,111.11	99.976444	24,994,111.11	1.29
			Base	99.976444	24,994,111.11	99.976444	24,994,111.11	1.29
15963TU72	CHARIOT FNDG LLC	15,000,000.000	Local	99.997667	14,999,650.00	99.997667	14,999,650.00	0.77
			Base	99.997667	14,999,650.00	99.997667	14,999,650.00	0.77
15963TWA3	CHARIOT FNDG LLC	20,000,000.000	Local	99.984222	19,996,844.45	99.984222	19,996,844.45	1.03
			Base	99.984222	19,996,844.45	99.984222	19,996,844.45	1.03
16677JWM4	CHEVRON CORP	15,000,000.000	Local	99.988611	14,998,291.67	99.988611	14,998,291.67	0.77
			Base	99.988611	14,998,291.67	99.988611	14,998,291.67	0.77
16677JWT9	CHEVRON CORP	10,000,000.000	Local	99.982889	9,998,288.89	99.982889	9,998,288.89	0.52
			Base	99.982889	9,998,288.89	99.982889	9,998,288.89	0.52
16677JXV3	CHEVRON CORP	10,000,000.000	Local	99.946667	9,994,666.66	99.946667	9,994,666.66	0.52
			Base	99.946667	9,994,666.66	99.946667	9,994,666.66	0.52
17327AU62	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.997639	9,999,763.89	99.997639	9,999,763.89	0.52
			Base	99.997639	9,999,763.89	99.997639	9,999,763.89	0.52
17327AVW4	CITIGROUP GLOBAL MKTS INC S	15,000,000.000	Local	99.978333	14,996,750.00	99.978333	14,996,750.00	0.77
			Base	99.978333	14,996,750.00	99.978333	14,996,750.00	0.77
19121AV24	COCA-COLA COMPANY	25,000,000.000	Local	99.994667	24,998,666.67	99.994667	24,998,666.67	1.29
			Base	99.994667	24,998,666.67	99.994667	24,998,666.67	1.29
2063COUL4	CONCORD MIN CPTL CO	20,000,000.000	Local	99.991556	19,998,311.11	99.991556	19,998,311.11	1.03
			Base	99.991556	19,998,311.11	99.991556	19,998,311.11	1.03

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Books Closed

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



STATE STREET

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2063C0V25	CONCORD MIN CPTL CO	15,000,000.000	Local	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.77
			Base	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.77
2063C0VC3	CONCORD MIN CPTL CO	15,000,000.000	Local	99.984833	14,997,725.00	99.984833	14,997,725.00	0.00	0.77
			Base	99.984833	14,997,725.00	99.984833	14,997,725.00	0.00	0.77
30229AUW7	EXXON MOBIL CORP	15,000,000.000	Local	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.77
			Base	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.77
30229AVT3	EXXON MOBIL CORP	10,000,000.000	Local	99.966750	9,996,675.00	99.966750	9,996,675.00	0.00	0.52
			Base	99.966750	9,996,675.00	99.966750	9,996,675.00	0.00	0.52
30229BAQ0	EXXON MOBIL CORP	10,000,000.000	Local	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.52
			Base	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.52
30601VWV9	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.955000	9,995,500.00	99.955000	9,995,500.00	0.00	0.52
			Base	99.955000	9,995,500.00	99.955000	9,995,500.00	0.00	0.52
32499A926	MORGAN STANLEY LP	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.55
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.55
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS	15,001,696.380	Local	100.000000	15,001,696.38	100.000000	15,001,696.38	0.00	0.77
			Base	100.000000	15,001,696.38	100.000000	15,001,696.38	0.00	0.77
38346LUV6	GOTHAM FDG CORP	20,000,000.000	Local	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	1.03
			Base	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	1.03
38346LV37	GOTHAM FDG CORP	10,000,000.000	Local	99.989917	9,998,991.67	99.989917	9,998,991.67	0.00	0.52
			Base	99.989917	9,998,991.67	99.989917	9,998,991.67	0.00	0.52

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ST OF AZ POOL 5 LGIP

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38346LVD5	GOTHAM FDG CORP	10,000,000.000	Local	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.52
			Base	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.52
38346LVX1	GOTHAM FDG CORP	10,000,000.000	Local	99.977972	9,997,797.22	99.977972	9,997,797.22	0.00	0.52
			Base	99.977972	9,997,797.22	99.977972	9,997,797.22	0.00	0.52
40060WU18	GTA FDG LLC DISC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
40060WU67	GTA FDG LLC DISC	10,000,000.000	Local	99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.52
			Base	99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.52
40060WXS6	GTA FDG LLC DISC	10,000,000.000	Local	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.52
			Base	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.52
40588LU23	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.29
			Base	99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.29
40588LUL1	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.52
			Base	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.52
45779PU89	INSTITUTIONAL SECURED	10,000,000.000	Local	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.52
			Base	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.52
45779PV62	INSTITUTIONAL SECURED	25,000,000.000	Local	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	1.29
			Base	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	1.29
45779PVL9	INSTITUTIONAL SECURED	15,000,000.000	Local	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.77
			Base	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.77

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4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2021		
	30,003,504.500	Local	100.000000	30,003,504.50	100.000000	30,003,504.50	0.00	1.55
		Base	100.000000	30,003,504.50	100.000000	30,003,504.50	0.00	1.55
4820P2UG8	JUPITER SECT CO LLC				0.080000	16 Jul 2021		
	25,000,000.000	Local	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.29
		Base	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.29
4820P2UL7	JUPITER SECT CO LLC				0.100000	20 Jul 2021		
	25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.29
		Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.29
52953AUF0	LEXINGTN PKR CAP CO LL				0.160000	15 Jul 2021		
	10,000,000.000	Local	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.52
		Base	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.52
52953AUL7	LEXINGTN PKR CAP CO LL				0.100000	20 Jul 2021		
	15,000,000.000	Local	99.994722	14,999,208.34	99.994722	14,999,208.34	0.00	0.77
		Base	99.994722	14,999,208.34	99.994722	14,999,208.34	0.00	0.77
52953AV69	LEXINGTN PKR CAP CO LL				0.130000	06 Aug 2021		
	15,000,000.000	Local	99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.77
		Base	99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.77
52953AV69	LEXINGTN PKR CAP CO LL				0.160000	06 Aug 2021		
	10,000,000.000	Local	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.52
		Base	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.52
53127TW74	LIBERTY FUNDING LLC				0.070000	07 Sep 2021		
	25,000,000.000	Local	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.29
		Base	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.29
56274LUL6	MANHATTAN ASSET FDG.				0.050000	20 Jul 2021		
	20,000,000.000	Local	99.997361	19,999,472.22	99.997361	19,999,472.22	0.00	1.03
		Base	99.997361	19,999,472.22	99.997361	19,999,472.22	0.00	1.03
56274LVJ0	MANHATTAN ASSET FDG.				0.090000	18 Aug 2021		
	13,024,000.000	Local	99.988000	13,022,437.12	99.988000	13,022,437.12	0.00	0.67
		Base	99.988000	13,022,437.12	99.988000	13,022,437.12	0.00	0.67

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56274LYW8	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.915556	9,991,555.56	99.915556	9,991,555.56	0.00	0.52
			Base	99.915556	9,991,555.56	99.915556	9,991,555.56	0.00	0.52
57576JU91	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998667	24,999,666.67	99.998667	24,999,666.67	0.00	1.29
			Base	99.998667	24,999,666.67	99.998667	24,999,666.67	0.00	1.29
57576JX56	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.29
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.29
59157TU19	METLIFE SHORT TERM FDG	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
59157TWT6	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.52
			Base	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.52
59157TXU2	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.953722	9,995,372.22	99.953722	9,995,372.22	0.00	0.52
			Base	99.953722	9,995,372.22	99.953722	9,995,372.22	0.00	0.52
59157TZD8	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.958750	14,993,812.50	99.958750	14,993,812.50	0.00	0.77
			Base	99.958750	14,993,812.50	99.958750	14,993,812.50	0.00	0.77
63307LUN9	NATIONAL BK OF CANAD	20,000,000.000	Local	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.03
			Base	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.03
63307LV24	NATIONAL BK OF CANAD	25,000,000.000	Local	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.29
			Base	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.29
64105GXV1	NESTLE CAP CORP	15,000,000.000	Local	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.77
			Base	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.77

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64951WUT9	NEW YORK LFE CAP COR	20,000,000.000	Local	99.995667	19,999,133.33	99.995667	19,999,133.33	1.03
			Base	99.995667	19,999,133.33	99.995667	19,999,133.33	1.03
64951WVS0	NEW YORK LFE CAP COR	15,000,000.000	Local	99.990667	14,998,600.00	99.990667	14,998,600.00	0.77
			Base	99.990667	14,998,600.00	99.990667	14,998,600.00	0.77
64951WWP5	NEW YORK LFE CAP COR	9,153,000.000	Local	99.983667	9,151,505.01	99.983667	9,151,505.01	0.47
			Base	99.983667	9,151,505.01	99.983667	9,151,505.01	0.47
65409RU99	NIEUW AMSTERDAM RECV	25,000,000.000	Local	99.997111	24,999,277.78	99.997111	24,999,277.78	1.29
			Base	99.997111	24,999,277.78	99.997111	24,999,277.78	1.29
65409RVA5	NIEUW AMSTERDAM RECV	5,000,000.000	Local	99.987778	4,999,388.89	99.987778	4,999,388.89	0.26
			Base	99.987778	4,999,388.89	99.987778	4,999,388.89	0.26
6698M4V90	NOVARTIS FNC CRP	10,000,000.000	Local	99.992417	9,999,241.67	99.992417	9,999,241.67	0.52
			Base	99.992417	9,999,241.67	99.992417	9,999,241.67	0.52
67983TUF1	OLD LINE FUNDING LLC	3,000,000.000	Local	99.994556	2,999,836.67	99.994556	2,999,836.67	0.15
			Base	99.994556	2,999,836.67	99.994556	2,999,836.67	0.15
67983TVL7	OLD LINE FUNDING LLC	10,000,000.000	Local	99.976389	9,997,638.89	99.976389	9,997,638.89	0.52
			Base	99.976389	9,997,638.89	99.976389	9,997,638.89	0.52
74271TUS0	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.996528	19,999,305.55	99.996528	19,999,305.55	1.03
			Base	99.996528	19,999,305.55	99.996528	19,999,305.55	1.03
82124LV41	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.986778	24,996,694.44	99.986778	24,996,694.44	1.29
			Base	99.986778	24,996,694.44	99.986778	24,996,694.44	1.29

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82124LVG4	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.987222	24,996,805.56	99.987222	24,996,805.56	0.00	1.29
			Base	99.987222	24,996,805.56	99.987222	24,996,805.56	0.00	1.29
8225X2U85	SHELL INTNL FNC B.V	1,000,000.000	Local	99.995722	999,957.22	99.995722	999,957.22	0.00	0.05
			Base	99.995722	999,957.22	99.995722	999,957.22	0.00	0.05
8225X2UC6	SHELL INTNL FNC B.V	1,200,000.000	Local	99.996944	1,199,963.33	99.996944	1,199,963.33	0.00	0.06
			Base	99.996944	1,199,963.33	99.996944	1,199,963.33	0.00	0.06
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.52
			Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.965556	9,996,555.55	99.965556	9,996,555.55	0.00	0.52
			Base	99.965556	9,996,555.55	99.965556	9,996,555.55	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.955222	9,995,522.22	99.955222	9,995,522.22	0.00	0.52
			Base	99.955222	9,995,522.22	99.955222	9,995,522.22	0.00	0.52
8225X2X17	SHELL INTNL FNC B.V	6,000,000.000	Local	99.933556	5,996,013.33	99.933556	5,996,013.33	0.00	0.31
			Base	99.933556	5,996,013.33	99.933556	5,996,013.33	0.00	0.31
86565CM89	SUMITOMO MITSUI BKG CORP	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
86565CS26	SUMITOMO MITSUI BKG CORP	10,000,000.000	Local	100.003884	10,000,388.42	100.003884	10,000,388.42	0.00	0.52
			Base	100.003884	10,000,388.42	100.003884	10,000,388.42	0.00	0.52
86565CXW4	SUMITOMO MITSUI BKG CORP	15,000,000.000	Local	99.999999	14,999,999.84	99.999999	14,999,999.84	0.00	0.77
			Base	99.999999	14,999,999.84	99.999999	14,999,999.84	0.00	0.77

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88602TUE1	THUNDER BAY FNDNG LLC					0.160000	14 Jul 2021		
	15,000,000.000	Local	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.77	
		Base	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.77	
88602TV91	THUNDER BAY FNDNG LLC					0.130000	09 Aug 2021		
	20,000,000.000	Local	99.985917	19,997,183.33	99.985917	19,997,183.33	0.00	1.03	
		Base	99.985917	19,997,183.33	99.985917	19,997,183.33	0.00	1.03	
88602TXF5	THUNDER BAY FNDNG LLC					0.180000	15 Oct 2021		
	2,500,000.000	Local	99.947000	2,498,675.00	99.947000	2,498,675.00	0.00	0.13	
		Base	99.947000	2,498,675.00	99.947000	2,498,675.00	0.00	0.13	
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
	14,300,000.000	Local	99.938167	14,291,157.83	99.938167	14,291,157.83	0.00	0.74	
		Base	99.938167	14,291,157.83	99.938167	14,291,157.83	0.00	0.74	
89119BBR6	TORONTO DOMINION BANK					0.200000	25 Feb 2022		
	23,000,000.000	Local	99.867222	22,969,461.11	99.867222	22,969,461.11	0.00	1.19	
		Base	99.867222	22,969,461.11	99.867222	22,969,461.11	0.00	1.19	
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
	10,000,000.000	Local	99.830722	9,983,072.22	99.830722	9,983,072.22	0.00	0.52	
		Base	99.830722	9,983,072.22	99.830722	9,983,072.22	0.00	0.52	
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
	10,000,000.000	Local	99.855972	9,985,597.23	99.855972	9,985,597.23	0.00	0.52	
		Base	99.855972	9,985,597.23	99.855972	9,985,597.23	0.00	0.52	
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
	25,000,000.000	Local	99.891500	24,972,875.00	99.891500	24,972,875.00	0.00	1.29	
		Base	99.891500	24,972,875.00	99.891500	24,972,875.00	0.00	1.29	
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
	25,000,000.000	Local	99.873917	24,968,479.17	99.873917	24,968,479.17	0.00	1.29	
		Base	99.873917	24,968,479.17	99.873917	24,968,479.17	0.00	1.29	
92646KU67	VICTORY RECEIVABLES					0.130000	06 Jul 2021		
	20,000,000.000	Local	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	1.03	
		Base	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	1.03	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KVW9	VICTORY RECEIVABLES	20,000,000.000	Local	99.980000	19,996,000.00	0.120000	30 Aug 2021	0.00	1.03
			Base	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	1.03
92646KW24	VICTORY RECEIVABLES	10,000,000.000	Local	99.987750	9,998,775.00	0.070000	02 Sep 2021	0.00	0.52
			Base	99.987750	9,998,775.00	99.987750	9,998,775.00	0.00	0.52
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	75,000,000.000	Local	100.000000	75,000,000.00	0.020000	01 Jul 2021	0.00	3.87
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.87
9612C1EK9	WESTPAC BANKING CORP.	15,000,000.000	Local	99.830056	14,974,508.34	0.190000	19 May 2022	0.00	0.77
			Base	99.830056	14,974,508.34	99.830056	14,974,508.34	0.00	0.77
979QRC005	BANK OF AMERICA REPO	152,113,696.890	Local	100.000000	152,113,696.89	0.040000	01 Jul 2021	0.00	7.85
			Base	100.000000	152,113,696.89	100.000000	152,113,696.89	0.00	7.85
<b>US DOLLAR Total</b>		1,879,945,897.770	Local		1,879,570,952.06		1,879,570,952.06	0.00	96.97
			Base		1,879,570,952.06		1,879,570,952.06	0.00	96.97
<b>CASH EQUIVALENT Total</b>		1,879,945,897.770	Base		1,879,570,952.06		1,879,570,952.06	0.00	96.97
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1	2,391,851.230	Local	100.000000	2,391,851.23	0.134470	15 Mar 2022	-50.47	0.12
			Original Face:	Base	100.000000	2,391,851.23	99.997890	2,391,800.76	-50.47
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1	6,599,579.130	Local	100.000000	6,599,579.13	0.140900	15 Apr 2022	79.85	0.34
			Original Face:	Base	100.000000	6,599,579.13	100.001210	6,599,658.98	79.85

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
		0.090	Local	100.000000	0.09	100.000000	0.09	0.00
Original Face:		12,000,000.000	Base	100.000000	0.09	100.000000	0.09	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
		561,221.410	Local	100.000000	561,221.41	100.000180	561,222.42	1.01
Original Face:		7,000,000.000	Base	100.000000	561,221.41	100.000180	561,222.42	1.01
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1				0.119410	15 Mar 2022		
		1,487,290.590	Local	100.000000	1,487,290.59	99.999190	1,487,278.54	-12.05
Original Face:		10,000,000.000	Base	100.000000	1,487,290.59	99.999190	1,487,278.54	-12.05
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
		14,085,525.620	Local	100.000000	14,085,525.62	100.002970	14,085,943.96	418.34
Original Face:		20,000,000.000	Base	100.000000	14,085,525.62	100.002970	14,085,943.96	418.34
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
		5,360,011.310	Local	100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30
Original Face:		9,000,000.000	Base	100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
		10,000,000.000	Local	100.013233	10,001,323.31	100.003906	10,000,390.60	-932.71
			Base	100.013233	10,001,323.31	100.003906	10,000,390.60	-932.71
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
		7,588,562.950	Local	100.000000	7,588,562.95	99.998460	7,588,446.09	-116.86
Original Face:		10,000,000.000	Base	100.000000	7,588,562.95	99.998460	7,588,446.09	-116.86
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
		606,909.710	Local	100.000000	606,909.71	99.999730	606,908.07	-1.64
Original Face:		5,400,000.000	Base	100.000000	606,909.71	99.999730	606,908.07	-1.64
<b>US DOLLAR Total</b>								
		58,680,952.040	Local		58,682,275.35		58,681,574.52	-700.83
Original Face:		91,650,000.000	Base		58,682,275.35		58,681,574.52	-700.83

& Issue has redenominated but Local is not converted  
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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

	58,680,952.040	Base		58,682,275.35		58,681,574.52	-700.83	3.03
Original Face:	91,650,000.000							

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,938,626,849.810	Base	1,938,253,227.41		1,938,252,526.58	-700.83	100.00
Original Face:		91,650,000.000						

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	48,315,548.250	Local	1.000000	48,315,548.25	1.000000	48,315,548.25	0.00	2.42
		Base	1.000000	48,315,548.25	1.000000	48,315,548.25	0.00	2.42

US DOLLAR Total								
	48,315,548.250	Local		48,315,548.25		48,315,548.25	0.00	2.42
		Base		48,315,548.25		48,315,548.25	0.00	2.42

CASH Total								
	48,315,548.250	Base		48,315,548.25		48,315,548.25	0.00	2.42

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

31607A885	FIDELITY TREASURY PORTFOLIO FIDELITY TREASURY PORT IS				0.000000	01 Jul 2021		
	5,000,378.120	Local	100.000000	5,000,378.12	100.000000	5,000,378.12	0.00	0.25
		Base	100.000000	5,000,378.12	100.000000	5,000,378.12	0.00	0.25

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST				0.000000	01 Jul 2021		
	10,003,572.940	Local	100.000000	10,003,572.94	100.000000	10,003,572.94	0.00	0.50
		Base	100.000000	10,003,572.94	100.000000	10,003,572.94	0.00	0.50

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2021		
	10,000,245.440	Local	100.000000	10,000,245.44	100.000000	10,000,245.44	0.00	0.50
		Base	100.000000	10,000,245.44	100.000000	10,000,245.44	0.00	0.50

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	0.31
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.31

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.040000	01 Jul 2021		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	15.05
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	15.05

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127963S6	TREASURY BILL 07/21 0.00000				0.045000	15 Jul 2021		
	50,000,000.000	Local	99.998343	49,999,171.67	99.998343	49,999,171.67	0.00	2.51
		Base	99.998343	49,999,171.67	99.998343	49,999,171.67	0.00	2.51
9127964B2	TREASURY BILL 08/21 0.00000				0.042000	12 Aug 2021		
	20,000,000.000	Local	99.995100	19,999,020.00	99.995100	19,999,020.00	0.00	1.00
		Base	99.995100	19,999,020.00	99.995100	19,999,020.00	0.00	1.00
912796C49	TREASURY BILL 07/21 0.00000				0.042500	22 Jul 2021		
	60,000,000.000	Local	99.997575	59,998,545.16	99.997575	59,998,545.16	0.00	3.01
		Base	99.997575	59,998,545.16	99.997575	59,998,545.16	0.00	3.01
912796C56	TREASURY BILL 07/21 0.00000				0.040500	29 Jul 2021		
	40,000,000.000	Local	99.997210	39,998,883.89	99.997210	39,998,883.89	0.00	2.01
		Base	99.997210	39,998,883.89	99.997210	39,998,883.89	0.00	2.01
912796C64	TREASURY BILL 08/21 0.00000				0.046400	05 Aug 2021		
	70,000,000.000	Local	99.995858	69,997,100.84	99.995858	69,997,100.84	0.00	3.51
		Base	99.995858	69,997,100.84	99.995858	69,997,100.84	0.00	3.51
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022		
	10,000,000.000	Local	99.957028	9,995,702.78	99.957028	9,995,702.78	0.00	0.50
		Base	99.957028	9,995,702.78	99.957028	9,995,702.78	0.00	0.50
912796H85	TREASURY BILL 07/21 0.00000				0.046000	06 Jul 2021		
	80,000,000.000	Local	99.999365	79,999,492.36	99.999365	79,999,492.36	0.00	4.01
		Base	99.999365	79,999,492.36	99.999365	79,999,492.36	0.00	4.01
912796H93	TREASURY BILL 07/21 0.00000				0.047500	13 Jul 2021		
	70,000,000.000	Local	99.998578	69,999,004.66	99.998578	69,999,004.66	0.00	3.51
		Base	99.998578	69,999,004.66	99.998578	69,999,004.66	0.00	3.51
912796J26	TREASURY BILL 07/21 0.00000				0.041400	20 Jul 2021		
	40,000,000.000	Local	99.997786	39,999,114.39	99.997786	39,999,114.39	0.00	2.01
		Base	99.997786	39,999,114.39	99.997786	39,999,114.39	0.00	2.01
912796J34	TREASURY BILL 07/21 0.00000				0.041500	27 Jul 2021		
	40,000,000.000	Local	99.998231	39,999,292.23	99.998231	39,999,292.23	0.00	2.01
		Base	99.998231	39,999,292.23	99.998231	39,999,292.23	0.00	2.01

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796J83	TREASURY BILL 08/21 0.00000				0.043000	03 Aug 2021		
	30,000,000.000	Local	99.996058	29,998,817.50	99.996058	29,998,817.50	0.00	1.51
		Base	99.996058	29,998,817.50	99.996058	29,998,817.50	0.00	1.51
912796J91	TREASURY BILL 08/21 0.00000				0.015000	10 Aug 2021		
	10,000,000.000	Local	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.50
		Base	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.50
912796K24	TREASURY BILL 08/21 0.00000				0.045000	17 Aug 2021		
	30,000,000.000	Local	99.994125	29,998,237.50	99.994125	29,998,237.50	0.00	1.51
		Base	99.994125	29,998,237.50	99.994125	29,998,237.50	0.00	1.51
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	07 Jul 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.76
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.76
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	01 Jul 2021		
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.26
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.26
926NKW009	AMHERST PIERPONT 04/15 VAR				0.015000	08 Jul 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.01
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.01
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	13 Jul 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
935MUR901	WESTERN ALLIANCE BANK				0.250000	31 Mar 2022		
	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.25
		Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.25
942PVK008	WAM AZ 1 WAM AZR 1				0.250000	14 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
942PVKI10	WAM AZ 2 WAM AZR 2				0.250000	21 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
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	0.25
			Base 100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.25
978UHK000	DAIWA CAPITAL MARKETS REPO				0.030000	01 Jul 2021		
		48,316,923.920	Local 100.000000	48,316,923.92	100.000000	48,316,923.92	0.00	2.42
			Base 100.000000	48,316,923.92	100.000000	48,316,923.92	0.00	2.42
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	12 Jul 2021		
		30,000,000.000	Local 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.51
			Base 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.51
979QHR003	SOUTH STREET REPO				0.010000	01 Jul 2021		
		50,000,000.000	Local 100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
			Base 100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.51
979QHR003	SOUTH STREET REPO				0.120000	01 Jul 2021		
		7,089,129.360	Local 100.000000	7,089,129.36	100.000000	7,089,129.36	0.00	0.36
			Base 100.000000	7,089,129.36	100.000000	7,089,129.36	0.00	0.36
979QHR003	SOUTH STREET REPO				0.010000	12 Jul 2021		
		35,000,000.000	Local 100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.76
			Base 100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.76
985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
		40,000,000.000	Local 100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.01
			Base 100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.01
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	0.50
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
<b>US DOLLAR Total</b>								
		1,336,653,804.960	Local	1,336,636,021.27		1,336,636,021.27	0.00	67.06
			Base	1,336,636,021.27		1,336,636,021.27	0.00	67.06

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 View Date: July 9, 2021



STATE STREET

As of: June 30, 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 EQUIVALENT Total

1,336,653,804.960	Base	1,336,636,021.27	1,336,636,021.27	0.00	67.06
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

9127964L0	TREASURY BILL 09/21 0.00000					09 Sep 2021		
	20,000,000.000	Local	99.995042	19,999,008.31	99.990958	19,998,191.60	-816.71	1.00
		Base	99.995042	19,999,008.31	99.990958	19,998,191.60	-816.71	1.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.954500	4,997,725.01	99.981625	4,999,081.25	1,356.24	0.25
		Base	99.954500	4,997,725.01	99.981625	4,999,081.25	1,356.24	0.25
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.967960	19,993,591.90	99.977542	19,995,508.40	1,916.50	1.00
		Base	99.967960	19,993,591.90	99.977542	19,995,508.40	1,916.50	1.00
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.945458	12,992,909.59	99.972194	12,996,385.22	3,475.63	0.65
		Base	99.945458	12,992,909.59	99.972194	12,996,385.22	3,475.63	0.65
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.51
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.51
912796B57	TREASURY BILL 07/21 0.00000					08 Jul 2021		
	20,000,000.000	Local	99.999553	19,999,910.55	99.999290	19,999,858.00	-52.55	1.00
		Base	99.999553	19,999,910.55	99.999290	19,999,858.00	-52.55	1.00
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.943125	9,994,312.52	99.969375	9,996,937.50	2,624.98	0.50
		Base	99.943125	9,994,312.52	99.969375	9,996,937.50	2,624.98	0.50
912796C49	TREASURY BILL 07/21 0.00000				0.010000	22 Jul 2021		
	10,000,000.000	Local	99.994692	9,999,469.16	99.997360	9,999,736.00	266.84	0.50
		Base	99.994692	9,999,469.16	99.997360	9,999,736.00	266.84	0.50

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# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 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
912796C56	TREASURY BILL 07/21 0.00000				0.010000	29 Jul 2021		
		10,000,000.000	Local Base	99.993233 99.993233	9,999,323.34 9,999,323.34	99.996383 99.996383	9,999,638.30 9,999,638.30	314.96 314.96
912796D63	TREASURY BILL 09/21 0.00000					02 Sep 2021		
		20,000,000.000	Local Base	99.996990 99.996990	19,999,397.97 19,999,397.97	99.991425 99.991425	19,998,285.00 19,998,285.00	-1,112.97 -1,112.97
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
		10,000,000.000	Local Base	99.946430 99.946430	9,994,643.02 9,994,643.02	99.964533 99.964533	9,996,453.30 9,996,453.30	1,810.28 1,810.28
912796F46	TREASURY BILL 09/21 0.00000				0.010000	16 Sep 2021		
		30,000,000.000	Local Base	99.994496 99.994496	29,998,348.82 29,998,348.82	99.990910 99.990910	29,997,273.00 29,997,273.00	-1,075.82 -1,075.82
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
		30,000,000.000	Local Base	99.989842 99.989842	29,996,952.64 29,996,952.64	99.988917 99.988917	29,996,675.10 29,996,675.10	-277.54 -277.54
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
		10,000,000.000	Local Base	99.989384 99.989384	9,998,938.35 9,998,938.35	99.987361 99.987361	9,998,736.10 9,998,736.10	-202.25 -202.25
912796H28	TREASURY BILL 06/21 0.00000					22 Jun 2021		
		0.000	Local Base	0.000000 0.000000	-0.04 -0.04	0.000000 0.000000	0.00 0.00	0.04 0.04
912796H36	TREASURY BILL 06/21 0.00000				0.010000	29 Jun 2021		
		0.000	Local Base	0.000000 0.000000	-0.04 -0.04	0.000000 0.000000	0.00 0.00	0.04 0.04
912796J26	TREASURY BILL 07/21 0.00000				0.010000	20 Jul 2021		
		30,000,000.000	Local Base	99.998528 99.998528	29,999,558.27 29,999,558.27	99.997559 99.997559	29,999,267.70 29,999,267.70	-290.57 -290.57
912796J34	TREASURY BILL 07/21 0.00000				0.010000	27 Jul 2021		
		30,000,000.000	Local Base	99.997171 99.997171	29,999,151.39 29,999,151.39	99.997111 99.997111	29,999,133.30 29,999,133.30	-18.09 -18.09

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# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: June 30, 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	
912796J91	TREASURY BILL 08/21 0.00000	20,000,000.000	Local	99.997778	19,999,555.57	99.995074	19,999,014.80	-540.77	1.00
			Base	99.997778	19,999,555.57	99.995074	19,999,014.80	-540.77	1.00
912796K24	TREASURY BILL 08/21 0.00000	20,000,000.000	Local	99.997389	19,999,477.80	99.993994	19,998,798.80	-679.00	1.00
			Base	99.997389	19,999,477.80	99.993994	19,998,798.80	-679.00	1.00
912796K32	TREASURY BILL 08/21 0.00000	70,000,000.000	Local	99.993657	69,995,559.83	99.993625	69,995,537.50	-22.33	3.51
			Base	99.993657	69,995,559.83	99.993625	69,995,537.50	-22.33	3.51
912796L49	CASH MGMT BILL 09/21 0.00000	20,000,000.000	Local	99.994875	19,998,975.00	99.989067	19,997,813.40	-1,161.60	1.00
			Base	99.994875	19,998,975.00	99.989067	19,997,813.40	-1,161.60	1.00
912796L56	CASH MGMT BILL 09/21 0.00000	20,000,000.000	Local	99.994759	19,998,951.78	99.989122	19,997,824.40	-1,127.38	1.00
			Base	99.994759	19,998,951.78	99.989122	19,997,824.40	-1,127.38	1.00
912828RC6	US TREASURY N/B 08/21 2.125	10,000,000.000	Local	100.257898	10,025,789.81	100.258504	10,025,850.40	60.59	0.50
			Base	100.257898	10,025,789.81	100.258504	10,025,850.40	60.59	0.50
912828W55	US TREASURY N/B 02/22 1.875	10,000,000.000	Local	101.192286	10,119,228.60	101.195312	10,119,531.20	302.60	0.51
			Base	101.192286	10,119,228.60	101.195312	10,119,531.20	302.60	0.51
912828W89	US TREASURY N/B 03/22 1.875	10,000,000.000	Local	101.344466	10,134,446.63	101.335938	10,133,593.80	-852.83	0.51
			Base	101.344466	10,134,446.63	101.335938	10,133,593.80	-852.83	0.51
912828ZR4	US TREASURY N/B 05/22 0.125	10,000,000.000	Local	100.033145	10,003,314.45	100.023438	10,002,343.80	-970.65	0.50
			Base	100.033145	10,003,314.45	100.023438	10,002,343.80	-970.65	0.50
912828ZX1	US TREASURY N/B 06/22 0.125	20,000,000.000	Local	100.032240	20,006,448.07	100.023438	20,004,687.60	-1,760.47	1.00
			Base	100.032240	20,006,448.07	100.023438	20,004,687.60	-1,760.47	1.00

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ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

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STATE STREET

As of: June 30, 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	
91282CAA9	US TREASURY FRN 07/22 VAR	5,000,000.000	Local	99.994521	4,999,726.04	100.055578	5,002,778.90	3,052.86	0.25
			Base	99.994521	4,999,726.04	100.055578	5,002,778.90	3,052.86	0.25
91282CAC5	US TREASURY N/B 07/22 0.125	10,000,000.000	Local	100.022883	10,002,288.31	100.015625	10,001,562.50	-725.81	0.50
			Base	100.022883	10,002,288.31	100.015625	10,001,562.50	-725.81	0.50
91282CAG6	US TREASURY N/B 08/22 0.125	20,000,000.000	Local	100.022088	20,004,417.65	100.003906	20,000,781.20	-3,636.45	1.00
			Base	100.022088	20,004,417.65	100.003906	20,000,781.20	-3,636.45	1.00
91282CAN1	US TREASURY N/B 09/22 0.125	20,000,000.000	Local	100.017093	20,003,418.57	99.980469	19,996,093.80	-7,324.77	1.00
			Base	100.017093	20,003,418.57	99.980469	19,996,093.80	-7,324.77	1.00
91282CAR2	US TREASURY N/B 10/22 0.125	20,000,000.000	Local	99.969145	19,993,828.94	99.953125	19,990,625.00	-3,203.94	1.00
			Base	99.969145	19,993,828.94	99.953125	19,990,625.00	-3,203.94	1.00
91282CAS0	US TREASURY FRN 10/22 VAR	5,000,000.000	Local	100.001349	5,000,067.43	100.054959	5,002,747.95	2,680.52	0.25
			Base	100.001349	5,000,067.43	100.054959	5,002,747.95	2,680.52	0.25
91282CAX9	US TREASURY N/B 11/22 0.125	20,000,000.000	Local	99.982803	19,996,560.67	99.933594	19,986,718.80	-9,841.87	1.00
			Base	99.982803	19,996,560.67	99.933594	19,986,718.80	-9,841.87	1.00
<b>US DOLLAR Total</b>		608,000,000.000	Local		608,245,295.91		608,227,463.62	-17,832.29	30.52
	Base			608,245,295.91		608,227,463.62	-17,832.29	30.52	
<b>FIXED INCOME Total</b>		608,000,000.000	Base		608,245,295.91		608,227,463.62	-17,832.29	30.52

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# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,992,969,353.210	Base	1,993,196,865.43		1,993,179,033.14	-17,832.29	100.00

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: June 30, 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

US DOLLAR Exchange Rate: 1.000000

919TFTI10	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				0.010001	31 Dec 2030		
		1,698.640	Local	99.989992	1,698.47	99.990000	1,698.47	0.00
			Base	99.989992	1,698.47	99.990000	1,698.47	0.00

<b>US DOLLAR Total</b>		1,698.640	Local		1,698.47		1,698.47	0.00
			Base		1,698.47		1,698.47	0.00

## CASH EQUIVALENT Total

		1,698.640	Base		1,698.47		1,698.47	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST							
		323,513,272.577	Local	1.000221	323,584,731.19	1.000200	323,577,975.23	-6,755.96
			Base	1.000221	323,584,731.19	1.000200	323,577,975.23	-6,755.96

<b>US DOLLAR Total</b>		323,513,272.577	Local		323,584,731.19		323,577,975.23	-6,755.96
			Base		323,584,731.19		323,577,975.23	-6,755.96

## EQUITY Total

		323,513,272.577	Base		323,584,731.19		323,577,975.23	-6,755.96
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.040000	15 May 2031		
		17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00
Original Face:		17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



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
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4				4.000000	01 Aug 2021		
		1,500,000.000	Local 100.225852	1,503,387.78	100.313300	1,504,699.50	1,311.72	0.24
			Base 100.225852	1,503,387.78	100.313300	1,504,699.50	1,311.72	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.030000	01 Jul 2029		
		11,775,000.000	Local 100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
Original Face:		11,775,000.000	Base 100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
		2,155,000.000	Local 100.000000	2,155,000.01	100.000000	2,155,000.00	-0.01	0.34
			Base 100.000000	2,155,000.01	100.000000	2,155,000.00	-0.01	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
		5,000,000.000	Local 101.660086	5,083,004.32	102.890470	5,144,523.50	61,519.18	0.81
			Base 101.660086	5,083,004.32	102.890470	5,144,523.50	61,519.18	0.81
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.030000	01 Apr 2038		
		9,280,000.000	Local 100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46
			Base 100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.030000	01 Nov 2045		
		6,535,000.000	Local 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
Original Face:		6,535,000.000	Base 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
		4,825,000.000	Local 102.190346	4,930,684.18	102.837770	4,961,922.40	31,238.22	0.78
			Base 102.190346	4,930,684.18	102.837770	4,961,922.40	31,238.22	0.78
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.030000	01 Sep 2035		
		5,150,000.000	Local 100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
Original Face:		5,150,000.000	Base 100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
		5,000,000.000	Local 101.417767	5,070,888.36	102.027540	5,101,377.00	30,488.64	0.80
			Base 101.417767	5,070,888.36	102.027540	5,101,377.00	30,488.64	0.80
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
		550,000.000	Local 100.000000	550,000.00	100.000000	550,000.00	0.00	0.09
			Base 100.000000	550,000.00	100.000000	550,000.00	0.00	0.09

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ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



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
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.030000	01 Nov 2039		
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
Original Face:		20,000,000.000	Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
		4,255,000.000	Local 100.576982	4,279,550.57	100.786570	4,288,468.55	8,917.98	0.67
			Base 100.576982	4,279,550.57	100.786570	4,288,468.55	8,917.98	0.67
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
		3,000,000.000	Local 101.158929	3,034,767.86	101.592760	3,047,782.80	13,014.94	0.48
			Base 101.158929	3,034,767.86	101.592760	3,047,782.80	13,014.94	0.48
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
		3,795,000.000	Local 103.352795	3,922,238.56	104.447230	3,963,772.38	41,533.82	0.62
			Base 103.352795	3,922,238.56	104.447230	3,963,772.38	41,533.82	0.62
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
		1,175,000.000	Local 100.454562	1,180,341.10	100.580250	1,181,817.94	1,476.84	0.19
			Base 100.454562	1,180,341.10	100.580250	1,181,817.94	1,476.84	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.030000	15 Feb 2038		
		19,825,000.000	Local 100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
Original Face:		19,825,000.000	Base 100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.030000	01 Oct 2039		
		900,000.000	Local 100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:		900,000.000	Base 100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
		1,425,000.000	Local 109.677793	1,562,908.55	109.628420	1,562,204.99	-703.56	0.25
			Base 109.677793	1,562,908.55	109.628420	1,562,204.99	-703.56	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
		3,250,000.000	Local 114.053198	3,706,728.92	114.085070	3,707,764.78	1,035.86	0.58
			Base 114.053198	3,706,728.92	114.085070	3,707,764.78	1,035.86	0.58
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
		19,000,000.000	Local 100.367174	19,069,762.99	100.397110	19,075,450.90	5,687.91	3.00
			Base 100.367174	19,069,762.99	100.397110	19,075,450.90	5,687.91	3.00

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574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	104.615700	6,538,481.25	106.080950	6,630,059.38	91,578.13	1.04
		Base	104.615700	6,538,481.25	106.080950	6,630,059.38	91,578.13	1.04
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.030000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.030000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.030000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.030000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	100.353192	5,669,955.33	100.397110	5,672,436.72	2,481.39	0.89
		Base	100.353192	5,669,955.33	100.397110	5,672,436.72	2,481.39	0.89
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	100.339288	5,829,712.65	100.394520	5,832,921.61	3,208.96	0.92
		Base	100.339288	5,829,712.65	100.394520	5,832,921.61	3,208.96	0.92
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	100.339288	4,053,707.25	100.392990	4,055,876.80	2,169.55	0.64
		Base	100.339288	4,053,707.25	100.392990	4,055,876.80	2,169.55	0.64
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.030000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52

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# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022			
		2,715,000.000	Local	102.358700	2,779,038.70	103.034120	2,797,376.36	18,337.66	0.44
			Base	102.358700	2,779,038.70	103.034120	2,797,376.36	18,337.66	0.44
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,350,000.000	Local	101.120698	2,376,336.41	101.613850	2,387,925.48	11,589.07	0.38
			Base	101.120698	2,376,336.41	101.613850	2,387,925.48	11,589.07	0.38
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.020000	01 Jan 2039			
		7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.25
		Original Face: 7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.25
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.030000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		660,000.000	Local	101.118985	667,385.30	101.609630	670,623.56	3,238.26	0.11
			Base	101.118985	667,385.30	101.609630	670,623.56	3,238.26	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,000,000.000	Local	101.086563	2,021,731.25	101.609630	2,032,192.60	10,461.35	0.32
			Base	101.086563	2,021,731.25	101.609630	2,032,192.60	10,461.35	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.030000	01 Dec 2044			
		25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.97
			Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.97
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		2,535,000.000	Local	102.166065	2,589,909.75	102.819880	2,606,483.96	16,574.21	0.41
			Base	102.166065	2,589,909.75	102.819880	2,606,483.96	16,574.21	0.41
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.030000	15 Nov 2035			
		20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
		Original Face: 20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
910678A68	UNITED TX INDEP SCH DIST UNDSOCD 08/21 FIXED 4				4.000000	15 Aug 2021			
		3,185,000.000	Local	100.324116	3,195,323.08	100.465760	3,199,834.46	4,511.38	0.50
			Base	100.324116	3,195,323.08	100.465760	3,199,834.46	4,511.38	0.50

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# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
924166BT7	VERMONT ST EDUCNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.030000	01 Dec 2030		
		4,170,000.000	Local 100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
Original Face:		4,170,000.000	Base 100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
		1,250,000.000	Local 100.610665	1,257,633.31	100.802870	1,260,035.88	2,402.57	0.20
			Base 100.610665	1,257,633.31	100.802870	1,260,035.88	2,402.57	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
		1,420,000.000	Local 101.843366	1,446,175.80	102.430650	1,454,515.23	8,339.43	0.23
			Base 101.843366	1,446,175.80	102.430650	1,454,515.23	8,339.43	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.030000	01 Jun 2034		
		6,790,000.000	Local 100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.07
Original Face:		6,790,000.000	Base 100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.07
<b>US DOLLAR Total</b>								
		309,895,000.000	Local	311,574,653.28		311,945,066.78	370,413.50	49.08
Original Face:		155,570,000.000	Base	311,574,653.28		311,945,066.78	370,413.50	49.08
<b>FIXED INCOME Total</b>								
		309,895,000.000	Base	311,574,653.28		311,945,066.78	370,413.50	49.08
Original Face:		155,570,000.000						

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		633,409,971.217	Base	635,161,082.94		635,524,740.48	363,657.54	100.00
Original Face:		155,570,000.000						

# Holdings

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



STATE STREET

As of: June 30, 2021

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,125,644.000	Local	1,125,644.00	1.000000	1,125,644.00	0.00	0.22
			Base	1,125,644.00	1.000000	1,125,644.00	0.00	0.22

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,125,644.000	Local	1,125,644.00		1,125,644.00	0.00	0.22
		Base	1,125,644.00		1,125,644.00	0.00	0.22

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,125,644.000	Base	1,125,644.00		1,125,644.00	0.00	0.22

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2VS8	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	4,997,588.89	99.951778	26 Aug 2021 4,997,588.89	0.00	0.99
			Base	4,997,588.89	99.951778	4,997,588.89	0.00	0.99

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	10,000,000.00	100.000000	01 Jul 2021 10,000,000.00	0.00	1.98
			Base	10,000,000.00	100.000000	10,000,000.00	0.00	1.98

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	5,000,000.00	100.000000	02 Aug 2021 5,000,000.00	0.00	0.99
			Base	5,000,000.00	100.000000	5,000,000.00	0.00	0.99

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	10,000,000.00	100.000000	09 Aug 2021 10,000,000.00	0.00	1.98
			Base	10,000,000.00	100.000000	10,000,000.00	0.00	1.98

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	4,999,732.42	99.994648	15 Jun 2022 4,999,732.42	0.00	0.99
			Base	4,999,732.42	99.994648	4,999,732.42	0.00	0.99

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40588LY11	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.931667	4,996,583.33	99.931667	4,996,583.33	0.99
			Base	99.931667	4,996,583.33	99.931667	4,996,583.33	0.99
41282JXM8	HARLEY-DAVIDSON FND CP	5,000,000.000	Local	99.888000	4,994,400.00	99.888000	4,994,400.00	0.99
			Base	99.888000	4,994,400.00	99.888000	4,994,400.00	0.99
979QHR003	SOUTH STREET REPO	48,500,000.000	Local	100.000000	48,500,000.00	100.000000	48,500,000.00	9.59
			Base	100.000000	48,500,000.00	100.000000	48,500,000.00	9.59
<b>US DOLLAR Total</b>		93,500,000.000	Local		93,488,304.64		93,488,304.64	18.49
			Base		93,488,304.64		93,488,304.64	18.49
<b>CASH EQUIVALENT Total</b>		93,500,000.000	Base		93,488,304.64		93,488,304.64	18.49

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	5,000,000.000	Local	99.909180	4,995,459.00	100.210496	5,010,524.80	15,065.80
			Base	99.909180	4,995,459.00	100.210496	5,010,524.80	15,065.80
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45	5,000,000.000	Local	99.583242	4,979,162.11	95.523361	4,776,168.05	-202,994.06
			Base	99.583242	4,979,162.11	95.523361	4,776,168.05	-202,994.06
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75	5,000,000.000	Local	99.986808	4,999,340.39	98.995437	4,949,771.85	-49,568.54
			Base	99.986808	4,999,340.39	98.995437	4,949,771.85	-49,568.54
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8	7,500,000.000	Local	99.704790	7,477,859.28	97.279618	7,295,971.35	-181,887.93
			Base	99.704790	7,477,859.28	97.279618	7,295,971.35	-181,887.93

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023			
		5,000,000.000	Local	99.986959	4,999,347.95	99.895079	4,994,753.95	-4,594.00	0.99
			Base	99.986959	4,999,347.95	99.895079	4,994,753.95	-4,594.00	0.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	97.907803	5,197,925.27	97.326189	5,167,047.37	-30,877.90	1.02
			Base	97.907803	5,197,925.27	97.326189	5,167,047.37	-30,877.90	1.02
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	1.10
			Base	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	1.10
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.602453	3,486,085.84	102.682867	3,593,900.35	107,814.51	0.71
			Base	99.602453	3,486,085.84	102.682867	3,593,900.35	107,814.51	0.71
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	99.612902	2,490,322.55	-9,677.45	0.49
			Base	100.000000	2,500,000.00	99.612902	2,490,322.55	-9,677.45	0.49
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	100.367201	5,018,360.05	18,360.05	0.99
			Base	100.000000	5,000,000.00	100.367201	5,018,360.05	18,360.05	0.99
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.175750	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.849857	4,992,492.85	-7,507.15	0.99
			Base	100.000000	5,000,000.00	99.849857	4,992,492.85	-7,507.15	0.99
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		5,000,000.000	Local	99.986192	4,999,309.58	102.256510	5,112,825.50	113,515.92	1.01
			Base	99.986192	4,999,309.58	102.256510	5,112,825.50	113,515.92	1.01
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.904073	4,995,203.65	111.071000	5,553,550.00	558,346.35	1.10
			Base	99.904073	4,995,203.65	111.071000	5,553,550.00	558,346.35	1.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.931400	2,498,285.01	104.733492	2,618,337.30	120,052.29	0.52
			Base	99.931400	2,498,285.01	104.733492	2,618,337.30	120,052.29	0.52

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.904370	4,995,218.49	102.493257	5,124,662.85	129,444.36	1.01
			Base 99.904370	4,995,218.49	102.493257	5,124,662.85	129,444.36	1.01
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		4,946,685.040	Local 95.373115	4,717,807.59	95.483190	4,723,252.68	5,445.09	0.93
Original Face:		5,000,000.000	Base 95.373115	4,717,807.59	95.483190	4,723,252.68	5,445.09	0.93
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	0.97
			Base 100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.97
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.982000	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.726996	5,036,349.80	36,349.80	1.00
			Base 100.000000	5,000,000.00	100.726996	5,036,349.80	36,349.80	1.00
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
		5,000,000.000	Local 99.527043	4,976,352.13	106.842651	5,342,132.55	365,780.42	1.06
			Base 99.527043	4,976,352.13	106.842651	5,342,132.55	365,780.42	1.06
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		5,000,000.000	Local 99.962325	4,998,116.27	100.555000	5,027,750.00	29,633.73	0.99
			Base 99.962325	4,998,116.27	100.555000	5,027,750.00	29,633.73	0.99
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		5,000,000.000	Local 100.262507	5,013,125.36	100.115625	5,005,781.25	-7,344.11	0.99
			Base 100.262507	5,013,125.36	100.115625	5,005,781.25	-7,344.11	0.99
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
		1,240,000.000	Local 126.138206	1,564,113.75	124.199442	1,540,073.08	-24,040.67	0.30
			Base 126.138206	1,564,113.75	124.199442	1,540,073.08	-24,040.67	0.30
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.213574	2,480,339.35	98.321012	2,458,025.30	-22,314.05	0.49
			Base 99.213574	2,480,339.35	98.321012	2,458,025.30	-22,314.05	0.49
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.672880	15 Dec 2026		
		4,000,000.000	Local 100.000000	4,000,000.00	101.463270	4,058,530.80	58,530.80	0.80
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	101.463270	4,058,530.80	58,530.80	0.80

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29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local		99.609407	2,988,282.21	104.511394	3,135,341.82	147,059.61	0.62
		Base		99.609407	2,988,282.21	104.511394	3,135,341.82	147,059.61	0.62
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	105.498772	2,637,469.30	137,469.30	0.52
		Base		100.000000	2,500,000.00	105.498772	2,637,469.30	137,469.30	0.52
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,042,924.330	Local		101.201133	1,055,451.24	99.372467	1,036,379.64	-19,071.60	0.20
Original Face:	5,000,000.000	Base		101.201133	1,055,451.24	99.372467	1,036,379.64	-19,071.60	0.20
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	1,580,711.750	Local		102.564903	1,621,255.48	106.566537	1,684,509.77	63,254.29	0.33
Original Face:	5,000,000.000	Base		102.564903	1,621,255.48	106.566537	1,684,509.77	63,254.29	0.33
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local		124.451399	7,467,083.94	119.641283	7,178,476.98	-288,606.96	1.42
		Base		124.451399	7,467,083.94	119.641283	7,178,476.98	-288,606.96	1.42
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local		121.598546	4,863,941.84	118.712227	4,748,489.08	-115,452.76	0.94
		Base		121.598546	4,863,941.84	118.712227	4,748,489.08	-115,452.76	0.94
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local		127.221932	2,633,493.99	122.666705	2,539,200.79	-94,293.20	0.50
		Base		127.221932	2,633,493.99	122.666705	2,539,200.79	-94,293.20	0.50
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.410000	07 Feb 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.077581	5,003,879.05	3,879.05	0.99
		Base		100.000000	5,000,000.00	100.077581	5,003,879.05	3,879.05	0.99
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local		99.871832	2,496,795.79	97.582238	2,439,555.95	-57,239.84	0.48
		Base		99.871832	2,496,795.79	97.582238	2,439,555.95	-57,239.84	0.48
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
	4,000,000.000	Local		99.687414	3,987,496.54	98.912871	3,956,514.84	-30,981.70	0.78
		Base		99.687414	3,987,496.54	98.912871	3,956,514.84	-30,981.70	0.78

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3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		1,012,785.740	Local	102.441620	1,037,514.12	106.492420	1,078,540.04	41,025.92	0.21
Original Face:		5,100,000.000	Base	102.441620	1,037,514.12	106.492420	1,078,540.04	41,025.92	0.21
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.591500	25 Jun 2022			
		975,966.570	Local	100.000000	975,966.57	100.169850	977,624.25	1,657.68	0.19
Original Face:		3,000,000.000	Base	100.000000	975,966.57	100.169850	977,624.25	1,657.68	0.19
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040			
		301,713.560	Local	100.362178	302,806.30	100.339080	302,736.61	-69.69	0.06
Original Face:		7,000,000.000	Base	100.362178	302,806.30	100.339080	302,736.61	-69.69	0.06
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			
		631,999.150	Local	98.766187	624,201.46	103.346790	653,150.83	28,949.37	0.13
Original Face:		2,025,000.000	Base	98.766187	624,201.46	103.346790	653,150.83	28,949.37	0.13
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		1,666,422.550	Local	98.761479	1,645,783.56	104.284580	1,737,821.76	92,038.20	0.34
Original Face:		5,000,000.000	Base	98.761479	1,645,783.56	104.284580	1,737,821.76	92,038.20	0.34
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		1,155,551.580	Local	101.249973	1,169,995.66	104.903660	1,212,215.90	42,220.24	0.24
Original Face:		3,000,000.000	Base	101.249973	1,169,995.66	104.903660	1,212,215.90	42,220.24	0.24
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		1,155,551.580	Local	99.869787	1,154,046.90	105.060080	1,214,023.41	59,976.51	0.24
Original Face:		3,000,000.000	Base	99.869787	1,154,046.90	105.060080	1,214,023.41	59,976.51	0.24
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		121,796.800	Local	101.475318	123,593.69	100.063600	121,874.26	-1,719.43	0.02
Original Face:		5,000,000.000	Base	101.475318	123,593.69	100.063600	121,874.26	-1,719.43	0.02
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		121,796.800	Local	101.697442	123,864.23	100.063600	121,874.26	-1,989.97	0.02
Original Face:		5,000,000.000	Base	101.697442	123,864.23	100.063600	121,874.26	-1,989.97	0.02

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3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,429,398.050	Local	102.570555	4,543,258.16	101.439960	4,493,179.61	-50,078.55	0.89
Original Face:		5,000,000.000	Base	102.570555	4,543,258.16	101.439960	4,493,179.61	-50,078.55	0.89
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
		407,903.910	Local	101.654532	414,652.81	100.644020	410,530.89	-4,121.92	0.08
Original Face:		2,500,000.000	Base	101.654532	414,652.81	100.644020	410,530.89	-4,121.92	0.08
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		3,799,935.250	Local	104.655740	3,976,850.34	103.488860	3,932,509.67	-44,340.67	0.78
Original Face:		4,036,000.000	Base	104.655740	3,976,850.34	103.488860	3,932,509.67	-44,340.67	0.78
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		4,707,402.150	Local	104.997197	4,942,640.31	103.996610	4,895,538.66	-47,101.65	0.97
Original Face:		5,000,000.000	Base	104.997197	4,942,640.31	103.996610	4,895,538.66	-47,101.65	0.97
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
		2,942,202.650	Local	100.431539	2,954,899.41	100.464220	2,955,860.94	961.53	0.58
Original Face:		3,015,000.000	Base	100.431539	2,954,899.41	100.464220	2,955,860.94	961.53	0.58
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		5,000,000.000	Local	99.941690	4,997,084.49	96.953928	4,847,696.40	-149,388.09	0.96
			Base	99.941690	4,997,084.49	96.953928	4,847,696.40	-149,388.09	0.96
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039			
		404,489.610	Local	101.296162	409,732.45	100.430410	406,230.57	-3,501.88	0.08
Original Face:		40,000,000.000	Base	101.296162	409,732.45	100.430410	406,230.57	-3,501.88	0.08
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		371,026.600	Local	98.360708	364,944.39	102.730800	381,158.59	16,214.20	0.08
Original Face:		5,000,000.000	Base	98.360708	364,944.39	102.730800	381,158.59	16,214.20	0.08
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		266,089.500	Local	101.439268	269,919.24	105.124590	279,725.50	9,806.26	0.06
Original Face:		2,000,000.000	Base	101.439268	269,919.24	105.124590	279,725.50	9,806.26	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		131,304.020	Local	99.439080	130,567.51	101.907910	133,809.18	3,241.67	0.03
Original Face:		2,000,000.000	Base	99.439080	130,567.51	101.907910	133,809.18	3,241.67	0.03

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3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,127,559.300	Local	102.386696	1,154,470.71	106.258550	1,198,128.16	43,657.45	0.24
Original Face:	2,000,000.000	Base	102.386696	1,154,470.71	106.258550	1,198,128.16	43,657.45	0.24
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	268,682.320	Local	100.167000	269,131.02	104.968660	282,032.23	12,901.21	0.06
Original Face:	2,000,000.000	Base	100.167000	269,131.02	104.968660	282,032.23	12,901.21	0.06
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,395,307.050	Local	102.364084	1,428,293.28	101.302370	1,413,479.11	-14,814.17	0.28
Original Face:	5,000,000.000	Base	102.364084	1,428,293.28	101.302370	1,413,479.11	-14,814.17	0.28
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	1,775,415.800	Local	98.732695	1,752,915.87	102.157020	1,813,711.87	60,796.00	0.36
Original Face:	5,500,000.000	Base	98.732695	1,752,915.87	102.157020	1,813,711.87	60,796.00	0.36
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	3,757,013.100	Local	103.895707	3,903,375.33	100.907570	3,791,110.62	-112,264.71	0.75
Original Face:	5,000,000.000	Base	103.895707	3,903,375.33	100.907570	3,791,110.62	-112,264.71	0.75
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,149,521.900	Local	102.776825	2,209,210.36	101.267900	2,176,775.69	-32,434.67	0.43
Original Face:	2,500,000.000	Base	102.776825	2,209,210.36	101.267900	2,176,775.69	-32,434.67	0.43
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	91,208.800	Local	101.756804	92,811.16	100.020610	91,227.60	-1,583.56	0.02
Original Face:	5,000,000.000	Base	101.756804	92,811.16	100.020610	91,227.60	-1,583.56	0.02
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	56,851.190	Local	101.107769	57,480.97	105.810608	60,154.59	2,673.62	0.01
Original Face:	500,000.000	Base	101.107769	57,480.97	105.810608	60,154.59	2,673.62	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,696,250.600	Local	100.519323	1,705,059.62	104.909814	1,779,533.35	74,473.73	0.35
Original Face:	5,000,000.000	Base	100.519323	1,705,059.62	104.909814	1,779,533.35	74,473.73	0.35
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,134,959.470	Local	104.165495	2,223,891.10	108.969206	2,326,448.38	102,557.28	0.46
Original Face:	7,000,000.000	Base	104.165495	2,223,891.10	108.969206	2,326,448.38	102,557.28	0.46

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31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,625,833.900	Local	102.190971	2,683,365.17	109.421680	2,873,231.57	189,866.40	0.57
Original Face:	7,000,000.000	Base	102.190971	2,683,365.17	109.421680	2,873,231.57	189,866.40	0.57
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	57,576.330	Local	99.272340	57,157.37	101.185890	58,259.12	1,101.75	0.01
Original Face:	3,000,000.000	Base	99.272340	57,157.37	101.185890	58,259.12	1,101.75	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	144,504.400	Local	104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.03
Original Face:	5,000,000.000	Base	104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,500,549.190	Local	102.191422	1,533,432.55	107.759256	1,616,980.64	83,548.09	0.32
Original Face:	7,000,000.000	Base	102.191422	1,533,432.55	107.759256	1,616,980.64	83,548.09	0.32
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	99.943100	4,997,155.00	-2,845.00	0.99
		Base	100.000000	5,000,000.00	99.943100	4,997,155.00	-2,845.00	0.99
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.751946	5,735,736.90	99.931790	5,746,077.93	10,341.03	1.14
Original Face:	5,750,000.000	Base	99.751946	5,735,736.90	99.931790	5,746,077.93	10,341.03	1.14
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.662372	6,159,742.31	107.909670	6,474,580.20	314,837.89	1.28
Original Face:	6,000,000.000	Base	102.662372	6,159,742.31	107.909670	6,474,580.20	314,837.89	1.28
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.922550	4,996,127.52	97.536133	4,876,806.65	-119,320.87	0.96
		Base	99.922550	4,996,127.52	97.536133	4,876,806.65	-119,320.87	0.96
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	100.359421	5,017,971.05	17,971.05	0.99
		Base	100.000000	5,000,000.00	100.359421	5,017,971.05	17,971.05	0.99
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.860257	1,270,323.08	103.867927	1,246,415.12	-23,907.96	0.25
		Base	105.860257	1,270,323.08	103.867927	1,246,415.12	-23,907.96	0.25

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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	99.901830	4,995,091.50	-4,908.50	0.99	
		Base	100.000000	5,000,000.00	99.901830	4,995,091.50	-4,908.50	0.99	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.955880	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.205597	5,010,279.85	10,279.85	0.99	
		Base	100.000000	5,000,000.00	100.205597	5,010,279.85	10,279.85	0.99	
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	99.568666	4,978,433.30	-21,566.70	0.98	
		Base	100.000000	5,000,000.00	99.568666	4,978,433.30	-21,566.70	0.98	
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	192,691.060	Local	99.969957	192,633.17	101.328850	195,251.64	2,618.47	0.04	
	Original Face: 5,000,000.000	Base	99.969957	192,633.17	101.328850	195,251.64	2,618.47	0.04	
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	204,971.220	Local	99.836640	204,636.38	104.897980	215,010.67	10,374.29	0.04	
	Original Face: 3,000,000.000	Base	99.836640	204,636.38	104.897980	215,010.67	10,374.29	0.04	
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	311,460.140	Local	96.453565	300,414.41	101.162600	315,081.18	14,666.77	0.06	
	Original Face: 675,000.000	Base	96.453565	300,414.41	101.162600	315,081.18	14,666.77	0.06	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	561,381.600	Local	100.784434	565,785.27	104.843040	588,569.54	22,784.27	0.12	
	Original Face: 5,000,000.000	Base	100.784434	565,785.27	104.843040	588,569.54	22,784.27	0.12	
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	919,661.890	Local	96.131123	884,081.30	102.183730	939,744.82	55,663.52	0.19	
	Original Face: 1,600,000.000	Base	96.131123	884,081.30	102.183730	939,744.82	55,663.52	0.19	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,938,289.380	Local	101.333763	3,990,816.84	103.923283	4,092,799.62	101,982.78	0.81	
	Original Face: 5,000,000.000	Base	101.333763	3,990,816.84	103.923283	4,092,799.62	101,982.78	0.81	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	1,572,869.340	Local	101.663607	1,599,035.70	101.046590	1,589,330.83	-9,704.87	0.31	
	Original Face: 1,758,829.000	Base	101.663607	1,599,035.70	101.046590	1,589,330.83	-9,704.87	0.31	

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.093380	20 Aug 2070		
		4,956,281.940	Local 103.779357	5,143,597.55	104.487990	5,178,719.38	35,121.83	1.02
Original Face:		5,000,000.000	Base 103.779357	5,143,597.55	104.487990	5,178,719.38	35,121.83	1.02
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.243380	20 Aug 2070		
		4,957,543.730	Local 104.828375	5,196,912.55	105.410360	5,225,764.69	28,852.14	1.03
Original Face:		5,000,000.000	Base 104.828375	5,196,912.55	105.410360	5,225,764.69	28,852.14	1.03
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
		4,923,799.110	Local 100.721242	4,959,311.63	104.512730	5,145,996.87	186,685.24	1.02
Original Face:		6,180,040.000	Base 100.721242	4,959,311.63	104.512730	5,145,996.87	186,685.24	1.02
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
		3,099,819.980	Local 100.541714	3,116,612.13	102.041320	3,163,097.23	46,485.10	0.63
Original Face:		6,993,000.000	Base 100.541714	3,116,612.13	102.041320	3,163,097.23	46,485.10	0.63
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.855710	1,497,835.65	100.332341	1,504,985.12	7,149.47	0.30
			Base 99.855710	1,497,835.65	100.332341	1,504,985.12	7,149.47	0.30
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
		5,000,000.000	Local 99.601757	4,980,087.84	106.623543	5,331,177.15	351,089.31	1.05
			Base 99.601757	4,980,087.84	106.623543	5,331,177.15	351,089.31	1.05
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
		1,000,000.000	Local 146.788682	1,467,886.82	137.169722	1,371,697.22	-96,189.60	0.27
			Base 146.788682	1,467,886.82	137.169722	1,371,697.22	-96,189.60	0.27
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		5,000,000.000	Local 99.363921	4,968,196.06	95.181689	4,759,084.45	-209,111.61	0.94
			Base 99.363921	4,968,196.06	95.181689	4,759,084.45	-209,111.61	0.94
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local 99.686080	4,984,303.99	103.595217	5,179,760.85	195,456.86	1.02
			Base 99.686080	4,984,303.99	103.595217	5,179,760.85	195,456.86	1.02
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
		1,000,000.000	Local 99.899093	998,990.93	101.451000	1,014,510.00	15,519.07	0.20
			Base 99.899093	998,990.93	101.451000	1,014,510.00	15,519.07	0.20

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# Holdings

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

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.812519	4,940,625.95	90.778853	4,538,942.65	-401,683.30	0.90
			Base	98.812519	4,940,625.95	90.778853	4,538,942.65	-401,683.30	0.90
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023			
		5,000,000.000	Local	104.707157	5,235,357.85	104.674201	5,233,710.05	-1,647.80	1.04
			Base	104.707157	5,235,357.85	104.674201	5,233,710.05	-1,647.80	1.04
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	1.05
			Base	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	1.05
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.186028	5,009,301.40	9,301.40	0.99
			Base	100.000000	5,000,000.00	100.186028	5,009,301.40	9,301.40	0.99
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.666314	3,488,320.99	100.941240	3,532,943.40	44,622.41	0.70
			Base	99.666314	3,488,320.99	100.941240	3,532,943.40	44,622.41	0.70
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	100.057797	10,005,779.70	5,779.70	1.98
			Base	100.000000	10,000,000.00	100.057797	10,005,779.70	5,779.70	1.98
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.954641	4,997,732.07	101.438139	5,071,906.95	74,174.88	1.00
			Base	99.954641	4,997,732.07	101.438139	5,071,906.95	74,174.88	1.00
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	109.795535	5,489,776.77	107.800645	5,390,032.25	-99,744.52	1.07
			Base	109.795535	5,489,776.77	107.800645	5,390,032.25	-99,744.52	1.07
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.731785	9,973,178.53	98.419482	9,841,948.20	-131,230.33	1.95
			Base	99.731785	9,973,178.53	98.419482	9,841,948.20	-131,230.33	1.95
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.886522	4,994,326.10	101.729806	5,086,490.30	92,164.20	1.01
			Base	99.886522	4,994,326.10	101.729806	5,086,490.30	92,164.20	1.01

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

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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	100.952000	2,019,040.00	19,040.00	0.40
			Base	100.000000	2,000,000.00	100.952000	2,019,040.00	19,040.00	0.40
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	101.425000	2,535,625.00	35,625.00	0.50
			Base	100.000000	2,500,000.00	101.425000	2,535,625.00	35,625.00	0.50
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.887831	4,994,391.57	99.641797	4,982,089.85	-12,301.72	0.99
			Base	99.887831	4,994,391.57	99.641797	4,982,089.85	-12,301.72	0.99
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.964314	4,998,215.68	100.016166	5,000,808.30	2,592.62	0.99
			Base	99.964314	4,998,215.68	100.016166	5,000,808.30	2,592.62	0.99
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.985109	4,999,255.47	102.027153	5,101,357.65	102,102.18	1.01
			Base	99.985109	4,999,255.47	102.027153	5,101,357.65	102,102.18	1.01
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.696933	2,990,907.99	101.643928	3,049,317.84	58,409.85	0.60
			Base	99.696933	2,990,907.99	101.643928	3,049,317.84	58,409.85	0.60
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	105.344183	4,213,767.32	213,767.32	0.83
			Base	100.000000	4,000,000.00	105.344183	4,213,767.32	213,767.32	0.83
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.955544	2,498,888.60	97.843212	2,446,080.30	-52,808.30	0.48
			Base	99.955544	2,498,888.60	97.843212	2,446,080.30	-52,808.30	0.48
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.946511	2,998,395.33	104.793401	3,143,802.03	145,406.70	0.62
			Base	99.946511	2,998,395.33	104.793401	3,143,802.03	145,406.70	0.62
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022			
		2,500,000.000	Local	99.980501	2,499,512.53	101.166855	2,529,171.38	29,658.85	0.50
			Base	99.980501	2,499,512.53	101.166855	2,529,171.38	29,658.85	0.50

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STATE OF ARIZONA

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STATE STREET

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91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.815750	24 Jan 2022		
		2,500,000.000	Local 100.000000	2,500,000.00	100.296909	2,507,422.73	7,422.73	0.50
			Base 100.000000	2,500,000.00	100.296909	2,507,422.73	7,422.73	0.50
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
		5,000,000.000	Local 100.121860	5,006,092.99	101.167969	5,058,398.45	52,305.46	1.00
			Base 100.121860	5,006,092.99	101.167969	5,058,398.45	52,305.46	1.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
		2,000,000.000	Local 99.897918	1,997,958.35	95.551034	1,911,020.68	-86,937.67	0.38
			Base 99.897918	1,997,958.35	95.551034	1,911,020.68	-86,937.67	0.38
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	101.841500	5,092,075.00	92,075.00	1.01
			Base 100.000000	5,000,000.00	101.841500	5,092,075.00	92,075.00	1.01
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		1,682,147.670	Local 99.990182	1,681,982.51	101.192780	1,702,211.99	20,229.48	0.34
Original Face:		2,500,000.000	Base 99.990182	1,681,982.51	101.192780	1,702,211.99	20,229.48	0.34
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
		5,000,000.000	Local 99.986168	4,999,308.41	100.156730	5,007,836.50	8,528.09	0.99
Original Face:		5,000,000.000	Base 99.986168	4,999,308.41	100.156730	5,007,836.50	8,528.09	0.99
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
		2,000,000.000	Local 99.985846	1,999,716.92	102.659170	2,053,183.40	53,466.48	0.41
Original Face:		2,000,000.000	Base 99.985846	1,999,716.92	102.659170	2,053,183.40	53,466.48	0.41
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
		5,000,000.000	Local 104.521868	5,226,093.39	102.857816	5,142,890.80	-83,202.59	1.02
			Base 104.521868	5,226,093.39	102.857816	5,142,890.80	-83,202.59	1.02
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
		5,000,000.000	Local 99.904904	4,995,245.19	96.983695	4,849,184.75	-146,060.44	0.96
			Base 99.904904	4,995,245.19	96.983695	4,849,184.75	-146,060.44	0.96
<b>US DOLLAR Total</b>								
		402,344,807.640	Local	408,063,691.77		411,023,738.63	2,960,046.86	81.29
Original Face:		255,077,869.000	Base	408,063,691.77		411,023,738.63	2,960,046.86	81.29

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# Holdings

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

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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

	402,344,807.640	Base		408,063,691.77		411,023,738.63	2,960,046.86	81.29
Original Face:	255,077,869.000							

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
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STATE STREET

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<b>FUND Total</b>								
		496,970,451.640	Base	502,677,640.41		505,637,687.27	2,960,046.86	100.00
Original Face:		255,077,869.000						

# Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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
		192,441.250	Local	1.000000	192,441.25	1.000000	192,441.25	0.01
			Base	1.000000	192,441.25	1.000000	192,441.25	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	192,441.250	Local	192,441.25		192,441.25	0.00	0.01
		Base	192,441.25		192,441.25	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	192,441.250	Base	192,441.25		192,441.25	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2ZH8	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.882639	4,994,131.95	99.882639	4,994,131.95	0.24
			Base	99.882639	4,994,131.95	99.882639	4,994,131.95	0.24

02314PVG3	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.993611	24,998,402.78	99.993611	24,998,402.78	1.20
			Base	99.993611	24,998,402.78	99.993611	24,998,402.78	1.20

02665JV49	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		30,000,000.000	Local	99.985833	29,995,750.00	99.985833	29,995,750.00	1.43
			Base	99.985833	29,995,750.00	99.985833	29,995,750.00	1.43

03040LU98	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.998445	9,999,844.45	99.998445	9,999,844.45	0.48
			Base	99.998445	9,999,844.45	99.998445	9,999,844.45	0.48

03785DWE2	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.989583	24,997,395.83	99.989583	24,997,395.83	1.20
			Base	99.989583	24,997,395.83	99.989583	24,997,395.83	1.20

# Holdings

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03799W009	GOLDMAN SACHS GROUP INC	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.56
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.56
06367CG35	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
091995001	BLACKROCK INVT QUALITY	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.56
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	9.56
13608AU87	CANADIAN IMPERIAL BK	40,000,000.000	Local	99.999417	39,999,766.67	99.999417	39,999,766.67	0.00	1.91
			Base	99.999417	39,999,766.67	99.999417	39,999,766.67	0.00	1.91
13608AV94	CANADIAN IMPERIAL BK	40,000,000.000	Local	99.995667	39,998,266.67	99.995667	39,998,266.67	0.00	1.91
			Base	99.995667	39,998,266.67	99.995667	39,998,266.67	0.00	1.91
138994009	CANTOR FITZGERALD REPO REPO	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.43
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.43
138994009	CANTOR FITZGERALD REPO REPO	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.43
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.43
15060XW16	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.981056	24,995,263.89	99.981056	24,995,263.89	0.00	1.20
			Base	99.981056	24,995,263.89	99.981056	24,995,263.89	0.00	1.20
26244HU19	DUKE ENERGY CORP	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.96
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.96
26244HUC5	DUKE ENERGY CORP	20,000,000.000	Local	99.996028	19,999,205.56	99.996028	19,999,205.56	0.00	0.96
			Base	99.996028	19,999,205.56	99.996028	19,999,205.56	0.00	0.96

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 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
26244HUE1	DUKE ENERGY CORP	20,000,000.000	Local	99.996389	19,999,277.78	99.996389	19,999,277.78	0.96
			Base	99.996389	19,999,277.78	99.996389	19,999,277.78	0.96
26244HUM3	DUKE ENERGY CORP	20,000,000.000	Local	99.994444	19,998,888.89	99.994444	19,998,888.89	0.96
			Base	99.994444	19,998,888.89	99.994444	19,998,888.89	0.96
30229AVP1	EXXON MOBIL CORP	40,000,000.000	Local	99.994111	39,997,644.44	99.994111	39,997,644.44	1.91
			Base	99.994111	39,997,644.44	99.994111	39,997,644.44	1.91
32499A926	MORGAN STANLEY LP	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	4.78
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	4.78
40588LVR7	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.981667	24,995,416.67	99.981667	24,995,416.67	1.20
			Base	99.981667	24,995,416.67	99.981667	24,995,416.67	1.20
4820P2U11	JUPITER SECT CO LLC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.96
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.96
52953AUF0	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	99.996111	24,999,027.78	99.996111	24,999,027.78	1.20
			Base	99.996111	24,999,027.78	99.996111	24,999,027.78	1.20
56274LUL6	MANHATTAN ASSET FDG.	9,866,000.000	Local	99.997361	9,865,739.65	99.997361	9,865,739.65	0.47
			Base	99.997361	9,865,739.65	99.997361	9,865,739.65	0.47
63254EZ11	NATL AUSTRALIA BK LT	15,000,000.000	Local	99.970250	14,995,537.50	99.970250	14,995,537.50	0.72
			Base	99.970250	14,995,537.50	99.970250	14,995,537.50	0.72
63743CU92	NATL RURAL UTIL COOP	20,000,000.000	Local	99.998000	19,999,600.00	99.998000	19,999,600.00	0.96
			Base	99.998000	19,999,600.00	99.998000	19,999,600.00	0.96

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63763PU64	NATIONAL SECS CLEARING				0.070000	06 Jul 2021			
		25,000,000.000	Local	99.999028	24,999,756.94	99.999028	24,999,756.94	0.00	1.20
			Base	99.999028	24,999,756.94	99.999028	24,999,756.94	0.00	1.20
86562KU10	SUMITOMO MTSU BKG CORP				0.040000	01 Jul 2021			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.91
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.91
86562KU28	SUMITOMO MTSU BKG CORP				0.040000	02 Jul 2021			
		40,000,000.000	Local	99.999889	39,999,955.56	99.999889	39,999,955.56	0.00	1.91
			Base	99.999889	39,999,955.56	99.999889	39,999,955.56	0.00	1.91
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	1.20
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.20
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022			
		25,000,000.000	Local	99.855972	24,963,993.06	99.855972	24,963,993.06	0.00	1.19
			Base	99.855972	24,963,993.06	99.855972	24,963,993.06	0.00	1.19
9127963S6	TREASURY BILL 07/21 0.00000				0.005500	15 Jul 2021			
		80,000,000.000	Local	99.999786	79,999,828.88	99.999786	79,999,828.88	0.00	3.83
			Base	99.999786	79,999,828.88	99.999786	79,999,828.88	0.00	3.83
912796C64	TREASURY BILL 08/21 0.00000				0.010000	05 Aug 2021			
		25,000,000.000	Local	99.999028	24,999,756.94	99.999028	24,999,756.94	0.00	1.20
			Base	99.999028	24,999,756.94	99.999028	24,999,756.94	0.00	1.20
912796H93	TREASURY BILL 07/21 0.00000				0.001200	13 Jul 2021			
		35,000,000.000	Local	99.999960	34,999,986.00	99.999960	34,999,986.00	0.00	1.67
			Base	99.999960	34,999,986.00	99.999960	34,999,986.00	0.00	1.67
912796J26	TREASURY BILL 07/21 0.00000				0.001200	20 Jul 2021			
		35,000,000.000	Local	99.999937	34,999,977.83	99.999937	34,999,977.83	0.00	1.67
			Base	99.999937	34,999,977.83	99.999937	34,999,977.83	0.00	1.67
91512BVB8	BOARD OF RGTS UNVST TX				0.050000	11 Aug 2021			
		30,000,000.000	Local	99.994306	29,998,291.74	99.994306	29,998,291.74	0.00	1.43
			Base	99.994306	29,998,291.74	99.994306	29,998,291.74	0.00	1.43

# Holdings

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91842JUD9	VW CR INC	25,000,000.000	Local	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.20
			Base	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.20
91842JUG2	VW CR INC	10,000,000.000	Local	99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.48
			Base	99.993750	9,999,375.00	99.993750	9,999,375.00	0.00	0.48
91842JUS6	VW CR INC	26,990,000.000	Local	99.988194	26,986,813.68	99.988194	26,986,813.68	0.00	1.29
			Base	99.988194	26,986,813.68	99.988194	26,986,813.68	0.00	1.29
91842KCF1	VW CR INC	7,000,000.000	Local	99.821528	6,987,506.94	99.821528	6,987,506.94	0.00	0.33
			Base	99.821528	6,987,506.94	99.821528	6,987,506.94	0.00	0.33
926NKW009	AMHERST PIERPONT 04/15 VAR	170,000,000.000	Local	100.000000	170,000,000.00	100.000000	170,000,000.00	0.00	8.13
			Base	100.000000	170,000,000.00	100.000000	170,000,000.00	0.00	8.13
966VMM002	JP MORGAN MONEY MARKET	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	8.37
			Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	8.37
978UHK000	DAIWA CAPITAL MARKETS REPO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
979QHR003	SOUTH STREET REPO	282,500,000.000	Local	100.000000	282,500,000.00	100.000000	282,500,000.00	0.00	13.51
			Base	100.000000	282,500,000.00	100.000000	282,500,000.00	0.00	13.51
979QHR003	SOUTH STREET REPO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
<b>US DOLLAR Total</b>									
	2,091,356,000.000	Local		2,091,263,403.08		2,091,263,403.08	0.00	99.99	
		Base		2,091,263,403.08		2,091,263,403.08	0.00	99.99	

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Books Closed

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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH EQUIVALENT Total</b>								
		2,091,356,000.000	Base	2,091,263,403.08		2,091,263,403.08	0.00	99.99



# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,091,548,441.250	Base	2,091,455,844.33		2,091,455,844.33	0.00	100.00

# Holdings

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

As of: June 30, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		375,944.910	Local	1.000000	375,944.91	1.000000	375,944.91	0.00	0.13
			Base	1.000000	375,944.91	1.000000	375,944.91	0.00	0.13
<b>US DOLLAR Total</b>									
		375,944.910	Local		375,944.91		375,944.91	0.00	0.13
			Base		375,944.91		375,944.91	0.00	0.13
<b>CASH Total</b>									
		375,944.910	Base		375,944.91		375,944.91	0.00	0.13
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
0020A2VS8	AT&T INC				0.310000	26 Aug 2021			
		5,000,000.000	Local	99.951778	4,997,588.89	99.951778	4,997,588.89	0.00	1.78
			Base	99.951778	4,997,588.89	99.951778	4,997,588.89	0.00	1.78
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.79
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.79
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022			
		5,000,000.000	Local	99.994648	4,999,732.42	99.994648	4,999,732.42	0.00	1.79
			Base	99.994648	4,999,732.42	99.994648	4,999,732.42	0.00	1.79
979QHR003	SOUTH STREET REPO				0.040000	01 Jul 2021			
		22,000,000.000	Local	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	7.86
			Base	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	7.86
<b>US DOLLAR Total</b>									
		37,000,000.000	Local		36,997,321.31		36,997,321.31	0.00	13.21
			Base		36,997,321.31		36,997,321.31	0.00	13.21

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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: June 30, 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

37,000,000.000	Base			36,997,321.31		36,997,321.31	0.00	13.21
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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	99.986808	4,999,340.39	98.995437	4,949,771.85	-49,568.54	1.77
		Base	99.986808	4,999,340.39	98.995437	4,949,771.85	-49,568.54	1.77
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.704790	4,985,239.52	97.279618	4,863,980.90	-121,258.62	1.74
		Base	99.704790	4,985,239.52	97.279618	4,863,980.90	-121,258.62	1.74
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	97.907803	4,895,390.16	97.326189	4,866,309.45	-29,080.71	1.74
		Base	97.907803	4,895,390.16	97.326189	4,866,309.45	-29,080.71	1.74
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	1.99
		Base	99.816344	4,990,817.21	111.238516	5,561,925.80	571,108.59	1.99
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.602453	3,486,085.84	102.682867	3,593,900.35	107,814.51	1.28
		Base	99.602453	3,486,085.84	102.682867	3,593,900.35	107,814.51	1.28
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	99.612902	2,490,322.55	-9,677.45	0.89
		Base	100.000000	2,500,000.00	99.612902	2,490,322.55	-9,677.45	0.89
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	100.367201	5,018,360.05	18,360.05	1.79
		Base	100.000000	5,000,000.00	100.367201	5,018,360.05	18,360.05	1.79
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.960200	4,998,010.02	105.797404	5,289,870.20	291,860.18	1.89
		Base	99.960200	4,998,010.02	105.797404	5,289,870.20	291,860.18	1.89

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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: June 30, 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
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.175750	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.849857	4,992,492.85	-7,507.15	1.78
		Base		100.000000	5,000,000.00	99.849857	4,992,492.85	-7,507.15	1.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.986192	4,999,309.58	102.256510	5,112,825.50	113,515.92	1.83
		Base		99.986192	4,999,309.58	102.256510	5,112,825.50	113,515.92	1.83
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.904073	4,995,203.65	111.071000	5,553,550.00	558,346.35	1.98
		Base		99.904073	4,995,203.65	111.071000	5,553,550.00	558,346.35	1.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.931400	2,498,285.01	104.733492	2,618,337.30	120,052.29	0.94
		Base		99.931400	2,498,285.01	104.733492	2,618,337.30	120,052.29	0.94
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.904370	4,995,218.49	102.493257	5,124,662.85	129,444.36	1.83
		Base		99.904370	4,995,218.49	102.493257	5,124,662.85	129,444.36	1.83
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	4,946,685.040	Local		95.373115	4,717,807.59	95.483190	4,723,252.68	5,445.09	1.69
Original Face:	5,000,000.000	Base		95.373115	4,717,807.59	95.483190	4,723,252.68	5,445.09	1.69
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local		99.772945	4,988,647.23	106.675006	5,333,750.30	345,103.07	1.91
		Base		99.772945	4,988,647.23	106.675006	5,333,750.30	345,103.07	1.91
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
	3,522,266.000	Local		103.468646	3,644,440.95	102.239240	3,601,137.99	-43,302.96	1.29
Original Face:	3,522,266.000	Base		103.468646	3,644,440.95	102.239240	3,601,137.99	-43,302.96	1.29
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.982000	08 Aug 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.726996	5,036,349.80	36,349.80	1.80
		Base		100.000000	5,000,000.00	100.726996	5,036,349.80	36,349.80	1.80
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
	5,000,000.000	Local		99.962325	4,998,116.27	100.555000	5,027,750.00	29,633.73	1.80
		Base		99.962325	4,998,116.27	100.555000	5,027,750.00	29,633.73	1.80

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189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.213574	2,480,339.35	98.321012	2,458,025.30	-22,314.05	0.88
			Base	99.213574	2,480,339.35	98.321012	2,458,025.30	-22,314.05	0.88
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.672880	15 Dec 2026			
		4,725,000.000	Local	100.000000	4,725,000.00	101.463270	4,794,139.51	69,139.51	1.71
		Original Face: 4,725,000.000	Base	100.000000	4,725,000.00	101.463270	4,794,139.51	69,139.51	1.71
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	105.498772	2,637,469.30	137,469.30	0.94
			Base	100.000000	2,500,000.00	105.498772	2,637,469.30	137,469.30	0.94
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.422880	15 May 2036			
		223,249.600	Local	99.916322	223,062.79	100.493256	224,350.79	1,288.00	0.08
		Original Face: 16,000,000.000	Base	99.916322	223,062.79	100.493256	224,350.79	1,288.00	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		1,042,924.330	Local	101.201133	1,055,451.24	99.372467	1,036,379.64	-19,071.60	0.37
		Original Face: 5,000,000.000	Base	101.201133	1,055,451.24	99.372467	1,036,379.64	-19,071.60	0.37
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		2,145,417.100	Local	104.255982	2,236,725.67	103.562958	2,221,857.41	-14,868.26	0.79
		Original Face: 10,000,000.000	Base	104.255982	2,236,725.67	103.562958	2,221,857.41	-14,868.26	0.79
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027			
		2,500,000.000	Local	109.740300	2,743,507.50	123.519322	3,087,983.05	344,475.55	1.10
			Base	109.740300	2,743,507.50	123.519322	3,087,983.05	344,475.55	1.10
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027			
		2,500,000.000	Local	109.318587	2,732,964.67	123.779610	3,094,490.25	361,525.58	1.11
			Base	109.318587	2,732,964.67	123.779610	3,094,490.25	361,525.58	1.11
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	121.598546	4,863,941.84	118.712227	4,748,489.08	-115,452.76	1.70
			Base	121.598546	4,863,941.84	118.712227	4,748,489.08	-115,452.76	1.70
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.871832	2,496,795.79	97.582238	2,439,555.95	-57,239.84	0.87
			Base	99.871832	2,496,795.79	97.582238	2,439,555.95	-57,239.84	0.87

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.591500	25 Jun 2022		
	975,966.570	Local	100.000000	975,966.57	100.169850	977,624.25	1,657.68	0.35
Original Face:	3,000,000.000	Base	100.000000	975,966.57	100.169850	977,624.25	1,657.68	0.35
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	975,709.030	Local	100.155605	977,227.28	101.902050	994,267.50	17,040.22	0.36
Original Face:	2,000,000.000	Base	100.155605	977,227.28	101.902050	994,267.50	17,040.22	0.36
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	770,367.720	Local	99.869786	769,364.59	105.060080	809,348.94	39,984.35	0.29
Original Face:	2,000,000.000	Base	99.869786	769,364.59	105.060080	809,348.94	39,984.35	0.29
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	407,903.910	Local	101.654532	414,652.81	100.644020	410,530.89	-4,121.92	0.15
Original Face:	2,500,000.000	Base	101.654532	414,652.81	100.644020	410,530.89	-4,121.92	0.15
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.941690	2,698,425.62	96.953928	2,617,756.06	-80,669.56	0.93
		Base	99.941690	2,698,425.62	96.953928	2,617,756.06	-80,669.56	0.93
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	547,771.000	Local	100.697788	551,593.28	103.325600	565,987.67	14,394.39	0.20
Original Face:	5,000,000.000	Base	100.697788	551,593.28	103.325600	565,987.67	14,394.39	0.20
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	2,492,965.500	Local	100.215291	2,498,332.62	100.322960	2,501,016.78	2,684.16	0.89
Original Face:	5,000,000.000	Base	100.215291	2,498,332.62	100.322960	2,501,016.78	2,684.16	0.89
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,691,338.950	Local	102.388874	1,731,742.91	106.258550	1,797,192.24	65,449.33	0.64
Original Face:	3,000,000.000	Base	102.388874	1,731,742.91	106.258550	1,797,192.24	65,449.33	0.64
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,040,486.230	Local	101.137551	4,086,448.81	105.511520	4,263,178.44	176,729.63	1.52
Original Face:	5,565,000.000	Base	101.137551	4,086,448.81	105.511520	4,263,178.44	176,729.63	1.52
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.223941	4,728,763.91	104.383780	4,691,007.07	-37,756.84	1.68
Original Face:	4,494,000.000	Base	105.223941	4,728,763.91	104.383780	4,691,007.07	-37,756.84	1.68

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3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	268,682.320	Local	100.167000	269,131.02	104.968660	282,032.23	12,901.21		0.10
Original Face:	2,000,000.000	Base	100.167000	269,131.02	104.968660	282,032.23	12,901.21		0.10
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	590,635.100	Local	100.346271	592,680.30	102.851080	607,474.58	14,794.28		0.22
Original Face:	5,000,000.000	Base	100.346271	592,680.30	102.851080	607,474.58	14,794.28		0.22
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	1,033,696.440	Local	100.349446	1,037,308.65	101.467200	1,048,862.83	11,554.18		0.37
Original Face:	14,878,168.000	Base	100.349446	1,037,308.65	101.467200	1,048,862.83	11,554.18		0.37
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.164007	4,958,200.37	103.352650	5,167,632.50	209,432.13		1.85
Original Face:	5,000,000.000	Base	99.164007	4,958,200.37	103.352650	5,167,632.50	209,432.13		1.85
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	578,216.250	Local	99.649695	576,190.73	101.971700	589,616.94	13,426.21		0.21
Original Face:	5,000,000.000	Base	99.649695	576,190.73	101.971700	589,616.94	13,426.21		0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028			
	1,395,307.050	Local	102.364084	1,428,293.28	101.302370	1,413,479.11	-14,814.17		0.50
Original Face:	5,000,000.000	Base	102.364084	1,428,293.28	101.302370	1,413,479.11	-14,814.17		0.50
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
	2,149,521.900	Local	102.776825	2,209,210.36	101.267900	2,176,775.69	-32,434.67		0.78
Original Face:	2,500,000.000	Base	102.776825	2,209,210.36	101.267900	2,176,775.69	-32,434.67		0.78
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	1,372,600.200	Local	103.379129	1,418,982.13	108.393767	1,487,813.06	68,830.93		0.53
Original Face:	5,000,000.000	Base	103.379129	1,418,982.13	108.393767	1,487,813.06	68,830.93		0.53
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	1,696,250.600	Local	100.519323	1,705,059.62	104.909814	1,779,533.35	74,473.73		0.64
Original Face:	5,000,000.000	Base	100.519323	1,705,059.62	104.909814	1,779,533.35	74,473.73		0.64
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	289,394.300	Local	105.586064	305,560.05	116.287900	336,530.55	30,970.50		0.12
Original Face:	10,000,000.000	Base	105.586064	305,560.05	116.287900	336,530.55	30,970.50		0.12

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	2,849,470.620	Local		106.540817	3,035,849.29	106.751820	3,041,861.75	6,012.46	1.09
Original Face:	6,000,000.000	Base		106.540817	3,035,849.29	106.751820	3,041,861.75	6,012.46	1.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	144,504.400	Local		104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.06
Original Face:	5,000,000.000	Base		104.724091	151,330.92	108.198230	156,351.20	5,020.28	0.06
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	99.901830	4,995,091.50	-4,908.50	1.78
		Base		100.000000	5,000,000.00	99.901830	4,995,091.50	-4,908.50	1.78
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.955880	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.205597	5,010,279.85	10,279.85	1.79
		Base		100.000000	5,000,000.00	100.205597	5,010,279.85	10,279.85	1.79
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,296,682.970	Local		94.656898	2,173,968.86	101.154010	2,323,186.92	149,218.06	0.83
Original Face:	5,000,000.000	Base		94.656898	2,173,968.86	101.154010	2,323,186.92	149,218.06	0.83
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	488,039.290	Local		99.957346	487,831.12	103.180730	503,562.50	15,731.38	0.18
Original Face:	1,238,000.000	Base		99.957346	487,831.12	103.180730	503,562.50	15,731.38	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	561,381.600	Local		100.784434	565,785.27	104.843040	588,569.54	22,784.27	0.21
Original Face:	5,000,000.000	Base		100.784434	565,785.27	104.843040	588,569.54	22,784.27	0.21
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,150,631.500	Local		101.333764	3,192,653.49	103.923283	3,274,239.69	81,586.20	1.17
Original Face:	4,000,000.000	Base		101.333764	3,192,653.49	103.923283	3,274,239.69	81,586.20	1.17
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local		99.855710	1,497,835.65	100.332341	1,504,985.12	7,149.47	0.54
		Base		99.855710	1,497,835.65	100.332341	1,504,985.12	7,149.47	0.54
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local		99.963505	3,498,722.67	101.221214	3,542,742.49	44,019.82	1.27
		Base		99.963505	3,498,722.67	101.221214	3,542,742.49	44,019.82	1.27

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478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		2,500,000.000	Local	99.363921	2,484,098.03	95.181689	2,379,542.23	-104,555.80	0.85
			Base	99.363921	2,484,098.03	95.181689	2,379,542.23	-104,555.80	0.85
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.686080	4,984,303.99	103.595217	5,179,760.85	195,456.86	1.85
			Base	99.686080	4,984,303.99	103.595217	5,179,760.85	195,456.86	1.85
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.812519	4,940,625.95	90.778853	4,538,942.65	-401,683.30	1.62
			Base	98.812519	4,940,625.95	90.778853	4,538,942.65	-401,683.30	1.62
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	1.89
			Base	99.668507	4,983,425.36	105.706102	5,285,305.10	301,879.74	1.89
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.186028	5,009,301.40	9,301.40	1.79
			Base	100.000000	5,000,000.00	100.186028	5,009,301.40	9,301.40	1.79
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.666314	3,488,320.99	100.941240	3,532,943.40	44,622.41	1.26
			Base	99.666314	3,488,320.99	100.941240	3,532,943.40	44,622.41	1.26
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	100.057797	5,002,889.85	2,889.85	1.79
			Base	100.000000	5,000,000.00	100.057797	5,002,889.85	2,889.85	1.79
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022			
		3,000,000.000	Local	99.988241	2,999,647.23	101.694913	3,050,847.39	51,200.16	1.09
			Base	99.988241	2,999,647.23	101.694913	3,050,847.39	51,200.16	1.09
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		1,539,000.000	Local	109.795535	1,689,753.29	107.800645	1,659,051.93	-30,701.36	0.59
			Base	109.795535	1,689,753.29	107.800645	1,659,051.93	-30,701.36	0.59
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022			
		3,000,000.000	Local	99.957420	2,998,722.61	101.276624	3,038,298.72	39,576.11	1.09
			Base	99.957420	2,998,722.61	101.276624	3,038,298.72	39,576.11	1.09

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.886522	4,994,326.10	101.729806	5,086,490.30	92,164.20	1.82
			Base	99.886522	4,994,326.10	101.729806	5,086,490.30	92,164.20	1.82
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	100.952000	3,028,560.00	28,560.00	1.08
			Base	100.000000	3,000,000.00	100.952000	3,028,560.00	28,560.00	1.08
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	101.425000	2,535,625.00	35,625.00	0.91
			Base	100.000000	2,500,000.00	101.425000	2,535,625.00	35,625.00	0.91
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.955544	2,498,888.60	97.843212	2,446,080.30	-52,808.30	0.87
			Base	99.955544	2,498,888.60	97.843212	2,446,080.30	-52,808.30	0.87
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022			
		4,000,000.000	Local	99.990333	3,999,613.31	101.824412	4,072,976.48	73,363.17	1.45
			Base	99.990333	3,999,613.31	101.824412	4,072,976.48	73,363.17	1.45
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022			
		2,500,000.000	Local	99.937032	2,498,425.80	101.166855	2,529,171.38	30,745.58	0.90
			Base	99.937032	2,498,425.80	101.166855	2,529,171.38	30,745.58	0.90
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.815750	24 Jan 2022			
		2,500,000.000	Local	100.000000	2,500,000.00	100.296909	2,507,422.73	7,422.73	0.90
			Base	100.000000	2,500,000.00	100.296909	2,507,422.73	7,422.73	0.90
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		1,682,147.670	Local	99.990182	1,681,982.51	101.192780	1,702,211.99	20,229.48	0.61
		Original Face: 2,500,000.000	Base	99.990182	1,681,982.51	101.192780	1,702,211.99	20,229.48	0.61
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		3,000,000.000	Local	99.986168	2,999,585.04	100.156730	3,004,701.90	5,116.86	1.07
		Original Face: 3,000,000.000	Base	99.986168	2,999,585.04	100.156730	3,004,701.90	5,116.86	1.07
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		2,000,000.000	Local	99.985846	1,999,716.92	102.659170	2,053,183.40	53,466.48	0.73
		Original Face: 2,000,000.000	Base	99.985846	1,999,716.92	102.659170	2,053,183.40	53,466.48	0.73

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.200750	26 Jul 2021			
		5,000,000.000	Local	100.045393	5,002,269.65	100.070629	5,003,531.45	1,261.80	1.79
			Base	100.045393	5,002,269.65	100.070629	5,003,531.45	1,261.80	1.79
<b>US DOLLAR Total</b>									
		236,788,213.190	Local		238,530,518.32		242,606,660.39	4,076,142.07	86.65
Original Face:		169,922,434.000	Base		238,530,518.32		242,606,660.39	4,076,142.07	86.65
<b>FIXED INCOME Total</b>									
		236,788,213.190	Base		238,530,518.32		242,606,660.39	4,076,142.07	86.65
Original Face:		169,922,434.000							

# Holdings

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



STATE STREET

As of: June 30, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		274,164,158.100	Base	275,903,784.54		279,979,926.61	4,076,142.07	100.00
Original Face:		169,922,434.000						

# Holdings

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		4,187,904.920	Local	1.000000	4,187,904.92	1.000000	4,187,904.92	0.00	0.97
			Base	1.000000	4,187,904.92	1.000000	4,187,904.92	0.00	0.97

<b>US DOLLAR Total</b>		4,187,904.920	Local		4,187,904.92		4,187,904.92	0.00	0.97
			Base		4,187,904.92		4,187,904.92	0.00	0.97

<b>CASH Total</b>		4,187,904.920	Base		4,187,904.92		4,187,904.92	0.00	0.97
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2UF7	AT&T INC				0.290000	15 Jul 2021			
		10,000,000.000	Local	99.988722	9,998,872.22	99.988722	9,998,872.22	0.00	2.33
			Base	99.988722	9,998,872.22	99.988722	9,998,872.22	0.00	2.33

0020A2ZE5	AT&T INC				0.400000	14 Dec 2021			
		10,000,000.000	Local	99.815556	9,981,555.56	99.815556	9,981,555.56	0.00	2.32
			Base	99.815556	9,981,555.56	99.815556	9,981,555.56	0.00	2.32

02665JV49	AMERICAN HONDA FINAN				0.150000	04 Aug 2021			
		5,000,000.000	Local	99.985833	4,999,291.66	99.985833	4,999,291.66	0.00	1.16
			Base	99.985833	4,999,291.66	99.985833	4,999,291.66	0.00	1.16

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local	101.435161	5,071,758.06	101.435161	5,071,758.06	0.00	1.18
			Base	101.435161	5,071,758.06	101.435161	5,071,758.06	0.00	1.18

06367CD20	BANK OF MONTREAL-				0.130000	02 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

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Books Closed

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# Holdings

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417MPH2	BANK OF NOVA SCOTIA	2,000,000.000	Local	100.008734	2,000,174.67	100.008734	2,000,174.67	0.00	0.47
			Base	100.008734	2,000,174.67	100.008734	2,000,174.67	0.00	0.47
138994009	CANTOR FITZGERALD REPO REPO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
2546R3DV3	DISNEY (WALT) CO THE	2,000,000.000	Local	99.773500	1,995,470.00	99.773500	1,995,470.00	0.00	0.46
			Base	99.773500	1,995,470.00	99.773500	1,995,470.00	0.00	0.46
26244HU19	DUKE ENERGY CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
30229AU23	EXXON MOBIL CORP	2,000,000.000	Local	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.47
			Base	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.47
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.994648	4,999,732.42	99.994648	4,999,732.42	0.00	1.16
			Base	99.994648	4,999,732.42	99.994648	4,999,732.42	0.00	1.16
38346LUD6	GOTHAM FDG CORP	4,000,000.000	Local	99.996000	3,999,840.00	99.996000	3,999,840.00	0.00	0.93
			Base	99.996000	3,999,840.00	99.996000	3,999,840.00	0.00	0.93
40060WXS6	GTA FDG LLC DISC	3,000,000.000	Local	99.961000	2,998,830.00	99.961000	2,998,830.00	0.00	0.70
			Base	99.961000	2,998,830.00	99.961000	2,998,830.00	0.00	0.70
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.81
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.81
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT	15,011,270.210	Local	100.000000	15,011,270.21	100.000000	15,011,270.21	0.00	3.49
			Base	100.000000	15,011,270.21	100.000000	15,011,270.21	0.00	3.49

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Books Closed

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 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	
4820P2UG8	JUPITER SECT CO LLC	5,000,000.000	Local	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	1.16
			Base	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	1.16
59157TU27	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.999722	4,999,986.11	99.999722	4,999,986.11	0.00	1.16
			Base	99.999722	4,999,986.11	99.999722	4,999,986.11	0.00	1.16
63254EZ11	NATL AUSTRALIA BK LT	10,000,000.000	Local	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	2.33
			Base	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	2.33
63763PU64	NATIONAL SECS CLEARING	5,000,000.000	Local	99.999028	4,999,951.39	99.999028	4,999,951.39	0.00	1.16
			Base	99.999028	4,999,951.39	99.999028	4,999,951.39	0.00	1.16
8225X2U69	SHELL INTNL FNC B.V	5,000,000.000	Local	99.994444	4,999,722.22	99.994444	4,999,722.22	0.00	1.16
			Base	99.994444	4,999,722.22	99.994444	4,999,722.22	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V	5,000,000.000	Local	99.965556	4,998,277.78	99.965556	4,998,277.78	0.00	1.16
			Base	99.965556	4,998,277.78	99.965556	4,998,277.78	0.00	1.16
88602TV91	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.985917	4,999,295.83	99.985917	4,999,295.83	0.00	1.16
			Base	99.985917	4,999,295.83	99.985917	4,999,295.83	0.00	1.16
90477DU20	UNILEVER CAPITAL CRP	5,000,000.000	Local	99.999861	4,999,993.06	99.999861	4,999,993.06	0.00	1.16
			Base	99.999861	4,999,993.06	99.999861	4,999,993.06	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

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ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 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
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.715722	4,985,786.11	99.715722	4,985,786.11	0.00	1.16
		Base	99.715722	4,985,786.11	99.715722	4,985,786.11	0.00	1.16
979QHR003	SOUTH STREET REPO				0.040000	01 Jul 2021		
	124,585,038.950	Local	100.000000	124,585,038.95	100.000000	124,585,038.95	0.00	28.99
		Base	100.000000	124,585,038.95	100.000000	124,585,038.95	0.00	28.99
<b>US DOLLAR Total</b>								
	276,096,309.160	Local		276,121,697.91		276,121,697.91	0.00	64.25
		Base		276,121,697.91		276,121,697.91	0.00	64.25
<b>CASH EQUIVALENT Total</b>								
	276,096,309.160	Base		276,121,697.91		276,121,697.91	0.00	64.25
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.776380	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.151716	5,007,585.80	7,585.80	1.17
		Base	100.000000	5,000,000.00	100.151716	5,007,585.80	7,585.80	1.17
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.899631	1,997,992.62	99.902486	1,998,049.72	57.10	0.46
		Base	99.899631	1,997,992.62	99.902486	1,998,049.72	57.10	0.46
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	100.190500	2,003,810.00	3,810.00	0.47
		Base	100.000000	2,000,000.00	100.190500	2,003,810.00	3,810.00	0.47
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.986192	9,998,619.16	102.256510	10,225,651.00	227,031.84	2.38
		Base	99.986192	9,998,619.16	102.256510	10,225,651.00	227,031.84	2.38
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.981004	9,998,100.44	101.188910	10,118,891.00	120,790.56	2.35
Original Face:	10,000,000.000	Base	99.981004	9,998,100.44	101.188910	10,118,891.00	120,790.56	2.35

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Books Closed

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# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: June 30, 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								
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	249,657.830	Local	101.124627	252,465.55	105.602417	263,644.70	11,179.15	0.06	
Original Face:	2,096,032.000	Base	101.124627	252,465.55	105.602417	263,644.70	11,179.15	0.06	
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	1,771,427.450	Local	100.921632	1,787,753.49	106.827874	1,892,378.28	104,624.79	0.44	
Original Face:	5,000,000.000	Base	100.921632	1,787,753.49	106.827874	1,892,378.28	104,624.79	0.44	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	2,391,247.310	Local	104.433413	2,497,261.18	108.976233	2,605,891.24	108,630.06	0.61	
Original Face:	8,645,247.000	Base	104.433413	2,497,261.18	108.976233	2,605,891.24	108,630.06	0.61	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	764,376.600	Local	104.351248	797,636.52	107.356367	820,606.95	22,970.43	0.19	
Original Face:	4,322,624.000	Base	104.351248	797,636.52	107.356367	820,606.95	22,970.43	0.19	
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.002326	10,000,232.60	232.60	2.33	
		Base	100.000000	10,000,000.00	100.002326	10,000,232.60	232.60	2.33	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	56,601.180	Local	102.633850	58,091.97	101.567450	57,488.38	-603.59	0.01	
Original Face:	2,161,312.000	Base	102.633850	58,091.97	101.567450	57,488.38	-603.59	0.01	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	536,307.310	Local	101.410551	543,872.20	103.391120	554,494.13	10,621.93	0.13	
Original Face:	4,322,624.000	Base	101.410551	543,872.20	103.391120	554,494.13	10,621.93	0.13	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00	
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	542,935.800	Local	101.327201	550,141.65	103.330640	561,019.04	10,877.39	0.13	
Original Face:	4,322,624.000	Base	101.327201	550,141.65	103.330640	561,019.04	10,877.39	0.13	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	941,877.300	Local	100.755146	948,989.85	101.769780	958,546.46	9,556.61	0.22	
Original Face:	5,111,816.000	Base	100.755146	948,989.85	101.769780	958,546.46	9,556.61	0.22	

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	818,845.170	Local		99.786614	817,097.87	101.396440	830,279.85	13,181.98	0.19
Original Face:	4,322,624.000	Base		99.786614	817,097.87	101.396440	830,279.85	13,181.98	0.19
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	1,176,841.430	Local		101.434769	1,193,726.39	102.499230	1,206,253.40	12,527.01	0.28
Original Face:	5,326,337.000	Base		101.434769	1,193,726.39	102.499230	1,206,253.40	12,527.01	0.28
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	818,845.170	Local		100.206503	820,536.11	102.111380	836,134.10	15,597.99	0.19
Original Face:	4,322,624.000	Base		100.206503	820,536.11	102.111380	836,134.10	15,597.99	0.19
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	1,071,757.410	Local		100.651521	1,078,740.13	102.454310	1,098,061.66	19,321.53	0.26
Original Face:	8,645,247.000	Base		100.651521	1,078,740.13	102.454310	1,098,061.66	19,321.53	0.26
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	994,226.240	Local		101.505623	1,009,195.54	103.330640	1,027,340.34	18,144.80	0.24
Original Face:	6,483,935.000	Base		101.505623	1,009,195.54	103.330640	1,027,340.34	18,144.80	0.24
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	688,136.620	Local		99.898665	687,439.30	101.259390	696,802.94	9,363.64	0.16
Original Face:	4,322,624.000	Base		99.898665	687,439.30	101.259390	696,802.94	9,363.64	0.16
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	954,202.210	Local		99.657299	950,932.15	105.127110	1,003,125.21	52,193.06	0.23
Original Face:	4,507,221.000	Base		99.657299	950,932.15	105.127110	1,003,125.21	52,193.06	0.23
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	1,666,422.550	Local		98.761479	1,645,783.56	104.284580	1,737,821.76	92,038.20	0.40
Original Face:	5,000,000.000	Base		98.761479	1,645,783.56	104.284580	1,737,821.76	92,038.20	0.40
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	160,380.850	Local		98.360702	157,751.73	102.730800	164,760.53	7,008.80	0.04
Original Face:	2,161,312.000	Base		98.360702	157,751.73	102.730800	164,760.53	7,008.80	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	275,909.720	Local		100.123689	276,250.99	101.212470	279,255.04	3,004.05	0.06
Original Face:	4,527,840.000	Base		100.123689	276,250.99	101.212470	279,255.04	3,004.05	0.06

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	231,706.280	Local		101.293508	234,703.42	101.351380	234,837.51	134.09	0.05
Original Face:	8,645,247.000	Base		101.293508	234,703.42	101.351380	234,837.51	134.09	0.05
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	141,894.470	Local		99.439069	141,098.54	101.907910	144,601.69	3,503.15	0.03
Original Face:	2,161,312.000	Base		99.439069	141,098.54	101.907910	144,601.69	3,503.15	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	258,574.470	Local		99.978849	258,519.78	102.635490	265,389.17	6,869.39	0.06
Original Face:	2,161,312.000	Base		99.978849	258,519.78	102.635490	265,389.17	6,869.39	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	188,421.200	Local		99.957855	188,341.79	103.036280	194,142.20	5,800.41	0.05
Original Face:	2,472,541.000	Base		99.957855	188,341.79	103.036280	194,142.20	5,800.41	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	580,706.320	Local		100.166997	581,676.08	104.968660	609,559.64	27,883.56	0.14
Original Face:	4,322,624.000	Base		100.166997	581,676.08	104.968660	609,559.64	27,883.56	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	654,349.250	Local		100.343080	656,594.19	101.766640	665,909.25	9,315.06	0.15
Original Face:	6,483,935.000	Base		100.343080	656,594.19	101.766640	665,909.25	9,315.06	0.15
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,032,798.510	Local		100.055600	1,033,372.75	101.785190	1,051,235.93	17,863.18	0.24
Original Face:	5,619,411.000	Base		100.055600	1,033,372.75	101.785190	1,051,235.93	17,863.18	0.24
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,430,358.790	Local		101.202237	1,447,555.09	101.566350	1,452,763.21	5,208.12	0.34
Original Face:	4,322,624.000	Base		101.202237	1,447,555.09	101.566350	1,452,763.21	5,208.12	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	842,060.810	Local		100.022634	842,251.40	100.872360	849,406.61	7,155.21	0.20
Original Face:	4,322,624.000	Base		100.022634	842,251.40	100.872360	849,406.61	7,155.21	0.20
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	2,105,151.700	Local		100.701737	2,119,924.32	101.994570	2,147,140.42	27,216.10	0.50
Original Face:	10,806,559.000	Base		100.701737	2,119,924.32	101.994570	2,147,140.42	27,216.10	0.50

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	1,249,705.600	Local	100.447287	1,255,295.37	101.971700	1,274,346.05	19,050.68	0.30	
Original Face:	10,806,559.000	Base	100.447287	1,255,295.37	101.971700	1,274,346.05	19,050.68	0.30	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	627,614.190	Local	100.490782	630,694.41	100.914090	633,351.15	2,656.74	0.15	
Original Face:	4,322,624.000	Base	100.490782	630,694.41	100.914090	633,351.15	2,656.74	0.15	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,422,062.140	Local	99.909724	1,420,778.36	102.404790	1,456,259.75	35,481.39	0.34	
Original Face:	6,483,935.000	Base	99.909724	1,420,778.36	102.404790	1,456,259.75	35,481.39	0.34	
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
	1,099,064.280	Local	102.191722	1,123,152.71	105.822170	1,163,053.67	39,900.96	0.27	
Original Face:	6,000,000.000	Base	102.191722	1,123,152.71	105.822170	1,163,053.67	39,900.96	0.27	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	2,790,614.100	Local	102.364083	2,856,586.54	101.302370	2,826,958.22	-29,628.32	0.66	
Original Face:	10,000,000.000	Base	102.364083	2,856,586.54	101.302370	2,826,958.22	-29,628.32	0.66	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	2,790,614.100	Local	102.329546	2,855,622.75	101.134650	2,822,277.80	-33,344.95	0.66	
Original Face:	10,000,000.000	Base	102.329546	2,855,622.75	101.134650	2,822,277.80	-33,344.95	0.66	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	4,880,464.440	Local	100.519321	4,905,809.74	104.909814	5,120,086.17	214,276.43	1.19	
Original Face:	14,386,036.000	Base	100.519321	4,905,809.74	104.909814	5,120,086.17	214,276.43	1.19	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,627,271.480	Local	102.220843	1,663,410.63	104.780113	1,705,056.90	41,646.27	0.40	
Original Face:	6,483,935.000	Base	102.220843	1,663,410.63	104.780113	1,705,056.90	41,646.27	0.40	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	354,373.700	Local	101.069360	358,163.23	106.888010	378,783.00	20,619.77	0.09	
Original Face:	33,932,595.000	Base	101.069360	358,163.23	106.888010	378,783.00	20,619.77	0.09	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	548,600.900	Local	105.586475	579,248.35	116.287900	637,956.47	58,708.12	0.15	
Original Face:	18,956,866.000	Base	105.586475	579,248.35	116.287900	637,956.47	58,708.12	0.15	

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31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		82,960.280	Local	99.272339	82,356.61	101.185890	83,944.10	1,587.49	0.02
Original Face:		4,322,624.000	Base	99.272339	82,356.61	101.185890	83,944.10	1,587.49	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		187,391.430	Local	104.724095	196,243.98	108.198230	202,754.21	6,510.23	0.05
Original Face:		6,483,935.000	Base	104.724095	196,243.98	108.198230	202,754.21	6,510.23	0.05
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	99.943100	1,998,862.00	-1,138.00	0.47
			Base	100.000000	2,000,000.00	99.943100	1,998,862.00	-1,138.00	0.47
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	100.168808	2,003,376.16	3,376.16	0.47
			Base	100.000000	2,000,000.00	100.168808	2,003,376.16	3,376.16	0.47
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,630,332.610	Local	101.969719	1,662,445.58	103.063350	1,680,275.40	17,829.82	0.39
Original Face:		7,989,505.000	Base	101.969719	1,662,445.58	103.063350	1,680,275.40	17,829.82	0.39
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		4,593,365.940	Local	94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	1.08
Original Face:		10,000,000.000	Base	94.656899	4,347,937.74	101.154010	4,646,373.84	298,436.10	1.08
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		3,177,693.730	Local	97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.76
Original Face:		5,000,000.000	Base	97.806310	3,107,984.97	103.351810	3,284,203.99	176,219.02	0.76
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		1,122,763.200	Local	100.784433	1,131,570.53	104.843040	1,177,139.07	45,568.54	0.27
Original Face:		10,000,000.000	Base	100.784433	1,131,570.53	104.843040	1,177,139.07	45,568.54	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		3,079,846.090	Local	96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.73
Original Face:		5,000,000.000	Base	96.518138	2,972,610.09	101.629840	3,130,042.65	157,432.56	0.73
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022			
		3,500,000.000	Local	99.963505	3,498,722.67	101.221214	3,542,742.49	44,019.82	0.82
			Base	99.963505	3,498,722.67	101.221214	3,542,742.49	44,019.82	0.82

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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	99.065112	4,953,255.60	-46,744.40	1.15
		Base	100.000000	5,000,000.00	99.065112	4,953,255.60	-46,744.40	1.15
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.991485	999,914.85	100.398318	1,003,983.18	4,068.33	0.23
		Base	99.991485	999,914.85	100.398318	1,003,983.18	4,068.33	0.23
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	100.057797	5,002,889.85	2,889.85	1.16
		Base	100.000000	5,000,000.00	100.057797	5,002,889.85	2,889.85	1.16
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.997293	6,999,810.53	101.472683	7,103,087.81	103,277.28	1.65
		Base	99.997293	6,999,810.53	101.472683	7,103,087.81	103,277.28	1.65
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.791500	25 Jan 2029		
	629,557.640	Local	100.000002	629,557.65	98.262650	618,620.02	-10,937.63	0.14
Original Face:	2,161,312.000	Base	100.000002	629,557.65	98.262650	618,620.02	-10,937.63	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	107.930599	3,237,917.96	107.479778	3,224,393.34	-13,524.62	0.75
		Base	107.930599	3,237,917.96	107.479778	3,224,393.34	-13,524.62	0.75
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	100.087450	6,005,247.00	5,247.00	1.40
		Base	100.000000	6,000,000.00	100.087450	6,005,247.00	5,247.00	1.40
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.928248	999,282.48	100.025082	1,000,250.82	968.34	0.23
		Base	99.928248	999,282.48	100.025082	1,000,250.82	968.34	0.23
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.121860	5,006,092.99	101.167969	5,058,398.45	52,305.46	1.18
		Base	100.121860	5,006,092.99	101.167969	5,058,398.45	52,305.46	1.18
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	105.789421	8,463,153.68	105.975557	8,478,044.56	14,890.88	1.97
		Base	105.789421	8,463,153.68	105.975557	8,478,044.56	14,890.88	1.97

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949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
		1,825,000.000	Local 100.137222	1,827,504.31	100.126981	1,827,317.40	-186.91	0.43
			Base 100.137222	1,827,504.31	100.126981	1,827,317.40	-186.91	0.43
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
		1,845,000.000	Local 100.781412	1,859,417.05	100.753101	1,858,894.71	-522.34	0.43
			Base 100.781412	1,859,417.05	100.753101	1,858,894.71	-522.34	0.43
<b>US DOLLAR Total</b>		146,410,315.810	Local	147,243,700.22		149,465,335.60	2,221,635.38	34.78
Original Face:		327,834,878.000	Base	147,243,700.22		149,465,335.60	2,221,635.38	34.78
<b>FIXED INCOME Total</b>		146,410,315.810	Base	147,243,700.22		149,465,335.60	2,221,635.38	34.78
Original Face:		327,834,878.000						

# Holdings

ST OF AZ POOL 10 ST OPER INT  
 STATE OF ARIZONA  
 FUND: ATZM



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		426,694,529.890	Base	427,553,303.05		429,774,938.43	2,221,635.38	100.00
Original Face:		327,834,878.000						



# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		20,237.840	Local	1.000000	20,237.84	1.000000	20,237.84	0.00
			Base	1.000000	20,237.84	1.000000	20,237.84	0.00

<b>US DOLLAR Total</b>		20,237.840	Local		20,237.84		20,237.84	0.00
			Base		20,237.84		20,237.84	0.00

<b>CASH Total</b>		20,237.840	Base		20,237.84		20,237.84	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2VS8	AT&T INC				0.310000	26 Aug 2021		
		15,000,000.000	Local	99.951778	14,992,766.67	99.951778	14,992,766.67	3.17
			Base	99.951778	14,992,766.67	99.951778	14,992,766.67	3.17

0020A2WM0	AT&T INC				0.340000	21 Sep 2021		
		5,000,000.000	Local	99.922556	4,996,127.78	99.922556	4,996,127.78	1.06
			Base	99.922556	4,996,127.78	99.922556	4,996,127.78	1.06

0020A2ZG0	AT&T INC				0.295000	16 Dec 2021		
		10,000,000.000	Local	99.862333	9,986,233.33	99.862333	9,986,233.33	2.11
			Base	99.862333	9,986,233.33	99.862333	9,986,233.33	2.11

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
		48,702,476.660	Local	100.050007	48,726,831.30	100.050000	48,726,827.90	10.30
			Base	100.050007	48,726,831.30	100.050000	48,726,827.90	10.30

02665JU81	AMERICAN HONDA FINAN				0.240000	08 Jul 2021		
		10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	2.11
			Base	99.995333	9,999,533.33	99.995333	9,999,533.33	2.11

& 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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0347M2US3	ANGLESEA FDG PLC and ANG	15,000,000.000	Local	99.989583	14,998,437.50	99.989583	14,998,437.50	0.00	3.17
			Base	99.989583	14,998,437.50	99.989583	14,998,437.50	0.00	3.17
0347M2X19	ANGLESEA FDG PLC and ANG	15,000,000.000	Local	99.974444	14,996,166.67	99.974444	14,996,166.67	0.00	3.17
			Base	99.974444	14,996,166.67	99.974444	14,996,166.67	0.00	3.17
15060XUS9	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	2.11
			Base	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	2.11
15060XWM0	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.952167	14,992,825.00	99.952167	14,992,825.00	0.00	3.17
			Base	99.952167	14,992,825.00	99.952167	14,992,825.00	0.00	3.17
17177LX41	CIESCO LLC	15,000,000.000	Local	99.955139	14,993,270.83	99.955139	14,993,270.83	0.00	3.17
			Base	99.955139	14,993,270.83	99.955139	14,993,270.83	0.00	3.17
2546R2UG9	WALT DISNEY CO	15,000,000.000	Local	99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	3.17
			Base	99.985417	14,997,812.50	99.985417	14,997,812.50	0.00	3.17
2546R2XF8	WALT DISNEY CO	10,000,000.000	Local	99.929333	9,992,933.33	99.929333	9,992,933.33	0.00	2.11
			Base	99.929333	9,992,933.33	99.929333	9,992,933.33	0.00	2.11
30229AYG8	EXXON MOBIL CORP	10,000,000.000	Local	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	2.11
			Base	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	2.11
36955DYA2	GEN DYNAMICS CORP	15,000,000.000	Local	99.930333	14,989,550.00	99.930333	14,989,550.00	0.00	3.17
			Base	99.930333	14,989,550.00	99.930333	14,989,550.00	0.00	3.17
40588LVT3	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.982583	9,998,258.33	99.982583	9,998,258.33	0.00	2.11
			Base	99.982583	9,998,258.33	99.982583	9,998,258.33	0.00	2.11

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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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588LWU9	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	2.11
			Base	99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	2.11
40588LY11	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.931667	14,989,750.00	99.931667	14,989,750.00	0.00	3.17
			Base	99.931667	14,989,750.00	99.931667	14,989,750.00	0.00	3.17
41282JUE9	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	3.17
			Base	99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	3.17
41282JXM8	HARLEY-DAVIDSON FND CP	15,000,000.000	Local	99.888000	14,983,200.00	99.888000	14,983,200.00	0.00	3.17
			Base	99.888000	14,983,200.00	99.888000	14,983,200.00	0.00	3.17
41282JY21	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.889778	9,988,977.78	99.889778	9,988,977.78	0.00	2.11
			Base	99.889778	9,988,977.78	99.889778	9,988,977.78	0.00	2.11
52953AU78	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.997000	19,999,400.00	99.997000	19,999,400.00	0.00	4.23
			Base	99.997000	19,999,400.00	99.997000	19,999,400.00	0.00	4.23
52953AU78	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.996833	9,999,683.33	99.996833	9,999,683.33	0.00	2.11
			Base	99.996833	9,999,683.33	99.996833	9,999,683.33	0.00	2.11
59157TUU5	METLIFE SHORT TERM FDG	15,252,000.000	Local	99.989500	15,250,398.54	99.989500	15,250,398.54	0.00	3.22
			Base	99.989500	15,250,398.54	99.989500	15,250,398.54	0.00	3.22
62455AY84	MOUNTCLIFF	20,000,000.000	Local	99.942222	19,988,444.44	99.942222	19,988,444.44	0.00	4.23
			Base	99.942222	19,988,444.44	99.942222	19,988,444.44	0.00	4.23
82124LU91	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	3.17
			Base	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	3.17

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# 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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
8225X2UC6	SHELL INTNL FNC B.V	1,000,000.000	Local	99.990833	999,908.33	99.990833	12 Jul 2021 999,908.33	0.00	0.21
			Base	99.990833	999,908.33	99.990833	999,908.33	0.00	0.21
85520LX75	STARBIRD FDG. CORP	15,000,000.000	Local	99.978222	14,996,733.34	99.978222	07 Oct 2021 14,996,733.34	0.00	3.17
			Base	99.978222	14,996,733.34	99.978222	14,996,733.34	0.00	3.17
91842JVT3	VW CR INC	20,000,000.000	Local	99.969917	19,993,983.33	99.969917	27 Aug 2021 19,993,983.33	0.00	4.23
			Base	99.969917	19,993,983.33	99.969917	19,993,983.33	0.00	4.23
92646KUT7	VICTORY RECEIVABLES	15,000,000.000	Local	99.987722	14,998,158.33	99.987722	27 Jul 2021 14,998,158.33	0.00	3.17
			Base	99.987722	14,998,158.33	99.987722	14,998,158.33	0.00	3.17
94107MVT0	WASTE MANAGEMENT INC	15,000,000.000	Local	99.943000	14,991,450.00	99.943000	27 Aug 2021 14,991,450.00	0.00	3.17
			Base	99.943000	14,991,450.00	99.943000	14,991,450.00	0.00	3.17
94107MWA0	WASTE MANAGEMENT INC	3,700,000.000	Local	99.930972	3,697,445.97	99.930972	10 Sep 2021 3,697,445.97	0.00	0.78
			Base	99.930972	3,697,445.97	99.930972	3,697,445.97	0.00	0.78
<b>US DOLLAR Total</b>		433,654,476.660	Local		433,527,253.58		433,527,250.18	-3.40	91.67
			Base		433,527,253.58		433,527,250.18	-3.40	91.67
<b>CASH EQUIVALENT Total</b>		433,654,476.660	Base		433,527,253.58		433,527,250.18	-3.40	91.67
<b>EQUITY</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	34,367,269.890	Local	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.27
			Base	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.27

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	34,367,269.890	Local		34,366,584.52		34,367,269.89	685.37	7.27
		Base		34,366,584.52		34,367,269.89	685.37	7.27
<b>EQUITY Total</b>								
	34,367,269.890	Base		34,366,584.52		34,367,269.89	685.37	7.27
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.274750	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015581	5,000,779.05	779.05	1.06
		Base	100.000000	5,000,000.00	100.015581	5,000,779.05	779.05	1.06
<b>US DOLLAR Total</b>								
	5,000,000.000	Local		5,000,000.00		5,000,779.05	779.05	1.06
		Base		5,000,000.00		5,000,779.05	779.05	1.06
<b>FIXED INCOME Total</b>								
	5,000,000.000	Base		5,000,000.00		5,000,779.05	779.05	1.06

& 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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		473,041,984.390	Base	472,914,075.94		472,915,536.96	1,461.02	100.00

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		4,921.210	Local	100.000000				
			Base	100.000000				
				4,921.21	100.000000	4,921.21	0.00	0.07
				4,921.21	100.000000	4,921.21	0.00	0.07

<b>US DOLLAR Total</b>		4,921.210	Local			4,921.21	0.00	0.07
			Base			4,921.21	0.00	0.07

## CASH EQUIVALENT Total

		4,921.210	Base			4,921.21	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	429.920000	369,731.20	91,747.98	4.95
				277,983.22	429.920000	369,731.20	91,747.98	4.95

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		16,563.000	Local	344.423879				
			Base	344.423879				
				5,704,692.71	428.060000	7,089,957.78	1,385,265.07	94.98
				5,704,692.71	428.060000	7,089,957.78	1,385,265.07	94.98

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

<b>US DOLLAR Total</b>		17,628.510	Local			5,982,880.66	7,459,894.49	1,477,013.83	99.93
			Base			5,982,880.66	7,459,894.49	1,477,013.83	99.93

## EQUITY Total

		17,628.510	Base			5,982,880.66	7,459,894.49	1,477,013.83	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: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		22,549.720	Base	5,987,801.87		7,464,815.70	1,477,013.83	100.00

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		1,855.350	Local	100.000000			1,855.35	0.00
			Base	100.000000			1,855.35	0.06

<b>US DOLLAR Total</b>		1,855.350	Local				1,855.35	0.00
			Base				1,855.35	0.06

## CASH EQUIVALENT Total

		1,855.350	Base				1,855.35	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		6,251.000	Local	398.988275			2,494,075.71	491.010000
			Base	398.988275			2,494,075.71	491.010000

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

<b>US DOLLAR Total</b>		6,399.450	Local				2,494,223.60	3,069,451.96
			Base				2,494,223.60	3,069,451.96

## EQUITY Total

		6,399.450	Base				2,494,223.60	3,069,451.96
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# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		8,254.800	Base	2,496,078.95		3,071,307.31	575,228.36	100.00

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		5,892.700	Local	100.000000				
			Base	100.000000				
				5,892.70	100.000000	5,892.70	0.00	0.28
				5,892.70	100.000000	5,892.70	0.00	0.28

<b>US DOLLAR Total</b>		5,892.700	Local			5,892.70	0.00	0.28
			Base			5,892.70	0.00	0.28

## CASH EQUIVALENT Total

		5,892.700	Base			5,892.70	0.00	0.28
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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							
		18,644.000	Local	89.735376		1,673,026.35	112.980000	2,106,399.12
			Base	89.735376		1,673,026.35	112.980000	2,106,399.12
								433,372.77
								99.71
								433,372.77
								99.71

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

<b>US DOLLAR Total</b>		18,879.520	Local			1,673,261.30		2,106,634.64
			Base			1,673,261.30		2,106,634.64
								433,373.34
								99.72
								433,373.34
								99.72

## EQUITY Total

		18,879.520	Base			1,673,261.30		2,106,634.64
								433,373.34
								99.72

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		24,772.220	Base	1,679,154.00		2,112,527.34	433,373.34	100.00

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.025112	31 Dec 2030		
		1,452,310.350	Local	100.000000				
			Base	100.000000				
				1,452,310.35	100.000000	1,452,310.35	0.00	16.82
				1,452,310.35	100.000000	1,452,310.35	0.00	16.82

<b>US DOLLAR Total</b>								
		1,452,310.350	Local			1,452,310.35	0.00	16.82
			Base			1,452,310.35	0.00	16.82

<b>CASH EQUIVALENT Total</b>								
		1,452,310.350	Base			1,452,310.35	0.00	16.82

## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		62,289.000	Local	114.127829		7,108,908.35	115.330000	7,183,790.37
			Base	114.127829		7,108,908.35	115.330000	7,183,790.37
								74,882.02
								83.18

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

<b>US DOLLAR Total</b>								
		62,578.810	Local			7,109,197.07		7,184,080.18
			Base			7,109,197.07		7,184,080.18
								74,883.11
								83.18

<b>EQUITY Total</b>								
		62,578.810	Base			7,109,197.07		7,184,080.18
								74,883.11
								83.18

# Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,514,889.160	Base	8,561,507.42		8,636,390.53	74,883.11	100.00

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	6,657.330	Local	6,657.33	6,657.33	0.00	0.00		0.00
		Base	6,657.33	6,657.33	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,694,832.730	Local	1,695,680.29	1,695,680.15	0.15	-0.14		-0.14
		Base	1,695,680.29	1,695,680.15	0.15	-0.14	0.00	-0.14
<b>EQUITY</b>								
	19,687,569.000	Local	729,094,584.89	1,143,201,462.58	99.85	414,106,877.69		414,106,877.69
		Base	729,094,584.89	1,143,201,462.58	99.85	414,106,877.69	0.00	414,106,877.69
<b>US DOLLAR Total</b>								
	21,389,059.060	Local	730,796,922.51	1,144,903,800.06	100.00	414,106,877.55		414,106,877.55
		Base	730,796,922.51	1,144,903,800.06	100.00	414,106,877.55	0.00	414,106,877.55
<b>FUND Total</b>								
	21,389,059.060	Base	730,796,922.51	1,144,903,800.06	100.00	414,106,877.55	0.00	414,106,877.55



# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	5,148.860	Local	5,148.86	5,148.86	0.00	0.00		0.00
		Base	5,148.86	5,148.86	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	7,540,576.180	Local	7,544,406.21	7,544,346.47	1.03	-59.74		-59.74
		Base	7,544,406.21	7,544,346.47	1.03	-59.74	0.00	-59.74
<b>EQUITY</b>								
	21,141,822.000	Local	453,425,479.80	725,148,407.28	98.97	271,722,927.48		271,722,927.48
		Base	453,425,479.80	725,148,407.28	98.97	271,722,927.48	0.00	271,722,927.48
<b>US DOLLAR Total</b>								
	28,687,547.040	Local	460,975,034.87	732,697,902.61	100.00	271,722,867.74		271,722,867.74
		Base	460,975,034.87	732,697,902.61	100.00	271,722,867.74	0.00	271,722,867.74
<b>FUND Total</b>								
	28,687,547.040	Base	460,975,034.87	732,697,902.61	100.00	271,722,867.74	0.00	271,722,867.74

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	348,276,575.900	Local	348,206,758.96	348,179,710.03	14.01	-27,048.93		-27,048.93
		Base	348,206,758.96	348,179,710.03	14.01	-27,048.93	0.00	-27,048.93
<b>EQUITY</b>								
	6,261,813.000	Local	38,508,494.18	38,687,946.13	1.56	179,451.95		179,451.95
		Base	38,508,494.18	38,687,946.13	1.56	179,451.95	0.00	179,451.95
<b>FIXED INCOME</b>								
	1,953,413,283.820	Local	2,012,299,909.92	2,098,525,211.60	84.43	86,225,301.68		86,225,301.68
Original Face:	1,909,198,495.000	Base	2,012,299,909.92	2,098,525,211.60	84.43	86,225,301.68	0.00	86,225,301.68
<b>US DOLLAR Total</b>								
	2,307,951,672.720	Local	2,399,015,163.06	2,485,392,867.76	100.00	86,377,704.70		86,377,704.70
Original Face:	1,909,198,495.000	Base	2,399,015,163.06	2,485,392,867.76	100.00	86,377,704.70	0.00	86,377,704.70
<b>FUND Total</b>								
	2,307,951,672.720	Base	2,399,015,163.06	2,485,392,867.76	100.00	86,377,704.70	0.00	86,377,704.70
Original Face:	1,909,198,495.000							

# Holdings

Currency Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	377,803.110	Local	377,803.11	377,803.11	0.06	0.00		0.00
		Base	377,803.11	377,803.11	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	175,419,000.000	Local	175,327,643.20	175,344,118.45	28.64	16,475.25		16,475.25
		Base	175,327,643.20	175,344,118.45	28.64	16,475.25	0.00	16,475.25
<b>FIXED INCOME</b>								
	432,386,804.820	Local	432,881,473.94	436,601,030.06	71.30	3,719,556.12		3,719,556.12
Original Face:	187,511,032.000	Base	432,881,473.94	436,601,030.06	71.30	3,719,556.12	0.00	3,719,556.12
<b>US DOLLAR Total</b>								
	608,183,607.930	Local	608,586,920.25	612,322,951.62	100.00	3,736,031.37		3,736,031.37
Original Face:	187,511,032.000	Base	608,586,920.25	612,322,951.62	100.00	3,736,031.37	0.00	3,736,031.37
<b>FUND Total</b>								
	608,183,607.930	Base	608,586,920.25	612,322,951.62	100.00	3,736,031.37	0.00	3,736,031.37
Original Face:	187,511,032.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	10,638,484.840	Local	10,638,484.84	10,638,484.84	3.48	0.00		0.00
		Base	10,638,484.84	10,638,484.84	3.48	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	57,915,854.350	Local	57,915,854.35	57,915,854.35	18.94	0.00		0.00
		Base	57,915,854.35	57,915,854.35	18.94	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	236,355,884.630	Local	237,385,129.56	237,165,112.35	77.58	-220,017.21		-220,017.21
Original Face:	104,514,553.000	Base	237,385,129.56	237,165,112.35	77.58	-220,017.21	0.00	-220,017.21
<b>US DOLLAR Total</b>								
	304,910,223.820	Local	305,939,468.75	305,719,451.54	100.00	-220,017.21		-220,017.21
Original Face:	104,514,553.000	Base	305,939,468.75	305,719,451.54	100.00	-220,017.21	0.00	-220,017.21
<b>FUND Total</b>								
	304,910,223.820	Base	305,939,468.75	305,719,451.54	100.00	-220,017.21	0.00	-220,017.21
Original Face:	104,514,553.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	13,212.920	Local	13,212.92	13,212.92	0.00	0.00		0.00
		Base	13,212.92	13,212.92	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,830,759.550	Local	3,832,744.79	3,832,674.93	0.14	-69.86		-69.86
		Base	3,832,744.79	3,832,674.93	0.14	-69.86	0.00	-69.86
<b>EQUITY</b>								
	23,206,790.000	Local	1,100,220,319.18	2,824,502,503.15	99.86	1,724,282,183.97		1,724,282,183.97
		Base	1,100,220,319.18	2,824,502,503.15	99.86	1,724,282,183.97	0.00	1,724,282,183.97
<b>US DOLLAR Total</b>								
	27,050,762.470	Local	1,104,066,276.89	2,828,348,391.00	100.00	1,724,282,114.11		1,724,282,114.11
		Base	1,104,066,276.89	2,828,348,391.00	100.00	1,724,282,114.11	0.00	1,724,282,114.11
<b>FUND Total</b>								
	27,050,762.470	Base	1,104,066,276.89	2,828,348,391.00	100.00	1,724,282,114.11	0.00	1,724,282,114.11

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	218,750.010	Local	218,750.01	218,750.01	0.02	0.00		0.00
		Base	218,750.01	218,750.01	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	814,621,318.030	Local	814,549,396.71	814,572,094.63	64.88	22,697.92		22,697.92
		Base	814,549,396.71	814,572,094.63	64.88	22,697.92	0.00	22,697.92
<b>FIXED INCOME</b>								
	437,381,168.510	Local	438,263,023.95	440,777,867.60	35.11	2,514,843.65		2,514,843.65
Original Face:	709,044,659.000	Base	438,263,023.95	440,777,867.60	35.11	2,514,843.65	0.00	2,514,843.65
<b>US DOLLAR Total</b>								
	1,252,221,236.550	Local	1,253,031,170.67	1,255,568,712.24	100.00	2,537,541.57		2,537,541.57
Original Face:	709,044,659.000	Base	1,253,031,170.67	1,255,568,712.24	100.00	2,537,541.57	0.00	2,537,541.57
<b>FUND Total</b>								
	1,252,221,236.550	Base	1,253,031,170.67	1,255,568,712.24	100.00	2,537,541.57	0.00	2,537,541.57
Original Face:	709,044,659.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	169,445.560	Local	169,445.56	169,445.56	0.00	0.00		0.00
		Base	169,445.56	169,445.56	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	4,979,389,455.030	Local	4,978,743,389.53	4,978,935,733.43	68.63	192,343.90		192,343.90
		Base	4,978,743,389.53	4,978,935,733.43	68.63	192,343.90	0.00	192,343.90
<b>FIXED INCOME</b>								
	2,258,477,190.560	Local	2,272,978,353.83	2,275,896,002.77	31.37	2,917,648.94		2,917,648.94
Original Face:	581,699,328.000	Base	2,272,978,353.83	2,275,896,002.77	31.37	2,917,648.94	0.00	2,917,648.94
<b>US DOLLAR Total</b>								
	7,238,036,091.150	Local	7,251,891,188.92	7,255,001,181.76	100.00	3,109,992.84		3,109,992.84
Original Face:	581,699,328.000	Base	7,251,891,188.92	7,255,001,181.76	100.00	3,109,992.84	0.00	3,109,992.84
<b>FUND Total</b>								
	7,238,036,091.150	Base	7,251,891,188.92	7,255,001,181.76	100.00	3,109,992.84	0.00	3,109,992.84
Original Face:	581,699,328.000							

# Holdings

Currency Summary

As of: June 30, 2021

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

FUND: ATZD

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	-499,266.560	Local	-499,266.56	-499,266.56	0.43	0.00		0.00
		Base	-499,266.56	-499,266.56	0.43	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,307,395.820	Local	2,308,268.12	2,309,898.52	2.01	1,630.40		1,630.40
		Base	2,308,268.12	2,309,898.52	2.01	1,630.40	0.00	1,630.40
<b>FIXED INCOME</b>								
	110,766,606.530	Local	111,497,960.35	111,996,501.40	97.55	498,541.05		498,541.05
Original Face:	43,900,000.000	Base	111,497,960.35	111,996,501.40	97.55	498,541.05	0.00	498,541.05
<b>US DOLLAR Total</b>								
	112,574,735.790	Local	113,306,961.91	113,807,133.36	100.00	500,171.45		500,171.45
Original Face:	43,900,000.000	Base	113,306,961.91	113,807,133.36	100.00	500,171.45	0.00	500,171.45
<b>FUND Total</b>								
	112,574,735.790	Base	113,306,961.91	113,807,133.36	100.00	500,171.45	0.00	500,171.45
Original Face:	43,900,000.000							



# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	10,037,500.000	Local	10,037,500.00	10,037,500.00	1.01	0.00		0.00
		Base	10,037,500.00	10,037,500.00	1.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	550,540,327.070	Local	550,498,573.03	550,498,573.03	55.25	0.00		0.00
		Base	550,498,573.03	550,498,573.03	55.25	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	431,910,825.180	Local	433,117,656.27	435,783,993.39	43.74	2,666,337.12		2,666,337.12
Original Face:	323,393,263.000	Base	433,117,656.27	435,783,993.39	43.74	2,666,337.12	0.00	2,666,337.12
<b>US DOLLAR Total</b>								
	992,488,652.250	Local	993,653,729.30	996,320,066.42	100.00	2,666,337.12		2,666,337.12
Original Face:	323,393,263.000	Base	993,653,729.30	996,320,066.42	100.00	2,666,337.12	0.00	2,666,337.12
<b>FUND Total</b>								
	992,488,652.250	Base	993,653,729.30	996,320,066.42	100.00	2,666,337.12	0.00	2,666,337.12
Original Face:	323,393,263.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	1,879,945,897.770	Local	1,879,570,952.06	1,879,570,952.06	96.97	0.00		0.00
		Base	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	58,680,952.040	Local	58,682,275.35	58,681,574.52	3.03	-700.83		-700.83
Original Face:	91,650,000.000	Base	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83
<b>US DOLLAR Total</b>								
	1,938,626,849.810	Local	1,938,253,227.41	1,938,252,526.58	100.00	-700.83		-700.83
Original Face:	91,650,000.000	Base	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83
<b>FUND Total</b>								
	1,938,626,849.810	Base	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83
Original Face:	91,650,000.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	48,315,548.250	Local	48,315,548.25	48,315,548.25	2.42	0.00		0.00
		Base	48,315,548.25	48,315,548.25	2.42	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,336,653,804.960	Local	1,336,636,021.27	1,336,636,021.27	67.06	0.00		0.00
		Base	1,336,636,021.27	1,336,636,021.27	67.06	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	608,000,000.000	Local	608,245,295.91	608,227,463.62	30.52	-17,832.29		-17,832.29
		Base	608,245,295.91	608,227,463.62	30.52	-17,832.29	0.00	-17,832.29
<b>US DOLLAR Total</b>								
	1,992,969,353.210	Local	1,993,196,865.43	1,993,179,033.14	100.00	-17,832.29		-17,832.29
		Base	1,993,196,865.43	1,993,179,033.14	100.00	-17,832.29	0.00	-17,832.29
<b>FUND Total</b>								
	1,992,969,353.210	Base	1,993,196,865.43	1,993,179,033.14	100.00	-17,832.29	0.00	-17,832.29

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,698.640	Local	1,698.47	1,698.47	0.00	0.00		0.00
		Base	1,698.47	1,698.47	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	323,513,272.577	Local	323,584,731.19	323,577,975.23	50.92	-6,755.96		-6,755.96
		Base	323,584,731.19	323,577,975.23	50.92	-6,755.96	0.00	-6,755.96
<b>FIXED INCOME</b>								
	309,895,000.000	Local	311,574,653.28	311,945,066.78	49.08	370,413.50		370,413.50
Original Face:	155,570,000.000	Base	311,574,653.28	311,945,066.78	49.08	370,413.50	0.00	370,413.50
<b>US DOLLAR Total</b>								
	633,409,971.217	Local	635,161,082.94	635,524,740.48	100.00	363,657.54		363,657.54
Original Face:	155,570,000.000	Base	635,161,082.94	635,524,740.48	100.00	363,657.54	0.00	363,657.54
<b>FUND Total</b>								
	633,409,971.217	Base	635,161,082.94	635,524,740.48	100.00	363,657.54	0.00	363,657.54
Original Face:	155,570,000.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,125,644.000	Local	1,125,644.00	1,125,644.00	0.22	0.00		0.00
		Base	1,125,644.00	1,125,644.00	0.22	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	93,500,000.000	Local	93,488,304.64	93,488,304.64	18.49	0.00		0.00
		Base	93,488,304.64	93,488,304.64	18.49	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	402,344,807.640	Local	408,063,691.77	411,023,738.63	81.29	2,960,046.86		2,960,046.86
Original Face:	255,077,869.000	Base	408,063,691.77	411,023,738.63	81.29	2,960,046.86	0.00	2,960,046.86
<b>US DOLLAR Total</b>								
	496,970,451.640	Local	502,677,640.41	505,637,687.27	100.00	2,960,046.86		2,960,046.86
Original Face:	255,077,869.000	Base	502,677,640.41	505,637,687.27	100.00	2,960,046.86	0.00	2,960,046.86
<b>FUND Total</b>								
	496,970,451.640	Base	502,677,640.41	505,637,687.27	100.00	2,960,046.86	0.00	2,960,046.86
Original Face:	255,077,869.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
						Exchange Rate:	1.000000	
<b>CASH</b>								
	192,441.250	Local	192,441.25	192,441.25	0.01	0.00		0.00
		Base	192,441.25	192,441.25	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,091,356,000.000	Local	2,091,263,403.08	2,091,263,403.08	99.99	0.00		0.00
		Base	2,091,263,403.08	2,091,263,403.08	99.99	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	2,091,548,441.250	Local	2,091,455,844.33	2,091,455,844.33	100.00	0.00		0.00
		Base	2,091,455,844.33	2,091,455,844.33	100.00	0.00	0.00	0.00
<b>FUND Total</b>								
	2,091,548,441.250	Base	2,091,455,844.33	2,091,455,844.33	100.00	0.00	0.00	0.00

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	375,944.910	Local	375,944.91	375,944.91	0.13	0.00		0.00
		Base	375,944.91	375,944.91	0.13	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	37,000,000.000	Local	36,997,321.31	36,997,321.31	13.21	0.00		0.00
		Base	36,997,321.31	36,997,321.31	13.21	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	236,788,213.190	Local	238,530,518.32	242,606,660.39	86.65	4,076,142.07		4,076,142.07
Original Face:	169,922,434.000	Base	238,530,518.32	242,606,660.39	86.65	4,076,142.07	0.00	4,076,142.07
<b>US DOLLAR Total</b>								
	274,164,158.100	Local	275,903,784.54	279,979,926.61	100.00	4,076,142.07		4,076,142.07
Original Face:	169,922,434.000	Base	275,903,784.54	279,979,926.61	100.00	4,076,142.07	0.00	4,076,142.07
<b>FUND Total</b>								
	274,164,158.100	Base	275,903,784.54	279,979,926.61	100.00	4,076,142.07	0.00	4,076,142.07
Original Face:	169,922,434.000							

# Holdings

Currency Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	4,187,904.920	Local	4,187,904.92	4,187,904.92	0.97	0.00		0.00
		Base	4,187,904.92	4,187,904.92	0.97	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	276,096,309.160	Local	276,121,697.91	276,121,697.91	64.25	0.00		0.00
		Base	276,121,697.91	276,121,697.91	64.25	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	146,410,315.810	Local	147,243,700.22	149,465,335.60	34.78	2,221,635.38		2,221,635.38
Original Face:	327,834,878.000	Base	147,243,700.22	149,465,335.60	34.78	2,221,635.38	0.00	2,221,635.38
<b>US DOLLAR Total</b>								
	426,694,529.890	Local	427,553,303.05	429,774,938.43	100.00	2,221,635.38		2,221,635.38
Original Face:	327,834,878.000	Base	427,553,303.05	429,774,938.43	100.00	2,221,635.38	0.00	2,221,635.38
<b>FUND Total</b>								
	426,694,529.890	Base	427,553,303.05	429,774,938.43	100.00	2,221,635.38	0.00	2,221,635.38
Original Face:	327,834,878.000							



# Holdings

Currency Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	20,237.840	Local	20,237.84	20,237.84	0.00	0.00		0.00
		Base	20,237.84	20,237.84	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	433,654,476.660	Local	433,527,253.58	433,527,250.18	91.67	-3.40		-3.40
		Base	433,527,253.58	433,527,250.18	91.67	-3.40	0.00	-3.40
<b>EQUITY</b>								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	7.27	685.37		685.37
		Base	34,366,584.52	34,367,269.89	7.27	685.37	0.00	685.37
<b>FIXED INCOME</b>								
	5,000,000.000	Local	5,000,000.00	5,000,779.05	1.06	779.05		779.05
		Base	5,000,000.00	5,000,779.05	1.06	779.05	0.00	779.05
<b>US DOLLAR Total</b>								
	473,041,984.390	Local	472,914,075.94	472,915,536.96	100.00	1,461.02		1,461.02
		Base	472,914,075.94	472,915,536.96	100.00	1,461.02	0.00	1,461.02
<b>FUND Total</b>								
	473,041,984.390	Base	472,914,075.94	472,915,536.96	100.00	1,461.02	0.00	1,461.02

# Holdings

Currency Summary

As of: June 30, 2021

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	4,921.210	Local	4,921.21	4,921.21	0.07	0.00		0.00
		Base	4,921.21	4,921.21	0.07	0.00	0.00	0.00
<b>EQUITY</b>								
	17,628.510	Local	5,982,880.66	7,459,894.49	99.93	1,477,013.83		1,477,013.83
		Base	5,982,880.66	7,459,894.49	99.93	1,477,013.83	0.00	1,477,013.83
<b>US DOLLAR Total</b>								
	22,549.720	Local	5,987,801.87	7,464,815.70	100.00	1,477,013.83		1,477,013.83
		Base	5,987,801.87	7,464,815.70	100.00	1,477,013.83	0.00	1,477,013.83
<b>FUND Total</b>								
	22,549.720	Base	5,987,801.87	7,464,815.70	100.00	1,477,013.83	0.00	1,477,013.83

# Holdings

Currency Summary

As of: June 30, 2021

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,855.350	Local	1,855.35	1,855.35	0.06	0.00		0.00
		Base	1,855.35	1,855.35	0.06	0.00	0.00	0.00
<b>EQUITY</b>								
	6,399.450	Local	2,494,223.60	3,069,451.96	99.94	575,228.36		575,228.36
		Base	2,494,223.60	3,069,451.96	99.94	575,228.36	0.00	575,228.36
<b>US DOLLAR Total</b>								
	8,254.800	Local	2,496,078.95	3,071,307.31	100.00	575,228.36		575,228.36
		Base	2,496,078.95	3,071,307.31	100.00	575,228.36	0.00	575,228.36
<b>FUND Total</b>								
	8,254.800	Base	2,496,078.95	3,071,307.31	100.00	575,228.36	0.00	575,228.36

# Holdings

Currency Summary

As of: June 30, 2021

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	5,892.700	Local	5,892.70	5,892.70	0.28	0.00		0.00
		Base	5,892.70	5,892.70	0.28	0.00	0.00	0.00
<b>EQUITY</b>								
	18,879.520	Local	1,673,261.30	2,106,634.64	99.72	433,373.34		433,373.34
		Base	1,673,261.30	2,106,634.64	99.72	433,373.34	0.00	433,373.34
<b>US DOLLAR Total</b>								
	24,772.220	Local	1,679,154.00	2,112,527.34	100.00	433,373.34		433,373.34
		Base	1,679,154.00	2,112,527.34	100.00	433,373.34	0.00	433,373.34
<b>FUND Total</b>								
	24,772.220	Base	1,679,154.00	2,112,527.34	100.00	433,373.34	0.00	433,373.34

# Holdings

Currency Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,452,310.350	Local	1,452,310.35	1,452,310.35	16.82	0.00		0.00
		Base	1,452,310.35	1,452,310.35	16.82	0.00	0.00	0.00
<b>EQUITY</b>								
	62,578.810	Local	7,109,197.07	7,184,080.18	83.18	74,883.11		74,883.11
		Base	7,109,197.07	7,184,080.18	83.18	74,883.11	0.00	74,883.11
<b>US DOLLAR Total</b>								
	1,514,889.160	Local	8,561,507.42	8,636,390.53	100.00	74,883.11		74,883.11
		Base	8,561,507.42	8,636,390.53	100.00	74,883.11	0.00	74,883.11
<b>FUND Total</b>								
	1,514,889.160	Base	8,561,507.42	8,636,390.53	100.00	74,883.11	0.00	74,883.11

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	6,657.330	6,657.33	6,657.33	0.00	0.00	0.00	0.00
<b>CASH Total</b>	6,657.330	6,657.33	6,657.33	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,694,832.730	1,695,680.29	1,695,680.15	0.15	-0.14	0.00	-0.14
<b>CASH EQUIVALENT Total</b>	1,694,832.730	1,695,680.29	1,695,680.15	0.15	-0.14	0.00	-0.14

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	19,687,569.000	729,094,584.89	1,143,201,462.58	99.85	414,106,877.69	0.00	414,106,877.69
<b>EQUITY Total</b>	19,687,569.000	729,094,584.89	1,143,201,462.58	99.85	414,106,877.69	0.00	414,106,877.69



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	21,389,059.060	730,796,922.51	1,144,903,800.06	100.00	414,106,877.55	0.00	414,106,877.55

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	5,148.860	5,148.86	5,148.86	0.00	0.00	0.00	0.00
<b>CASH Total</b>	5,148.860	5,148.86	5,148.86	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	7,540,576.180	7,544,406.21	7,544,346.47	1.03	-59.74	0.00	-59.74
<b>CASH EQUIVALENT Total</b>	7,540,576.180	7,544,406.21	7,544,346.47	1.03	-59.74	0.00	-59.74

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	21,141,822.000	453,425,479.80	725,148,407.28	98.97	271,722,927.48	0.00	271,722,927.48
<b>EQUITY Total</b>	21,141,822.000	453,425,479.80	725,148,407.28	98.97	271,722,927.48	0.00	271,722,927.48

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	28,687,547.040	460,975,034.87	732,697,902.61	100.00	271,722,867.74	0.00	271,722,867.74

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	348,276,575.900	348,206,758.96	348,179,710.03	14.01	-27,048.93	0.00	-27,048.93
<b>CASH EQUIVALENT Total</b>	348,276,575.900	348,206,758.96	348,179,710.03	14.01	-27,048.93	0.00	-27,048.93

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	6,261,813.000	38,508,494.18	38,687,946.13	1.56	179,451.95	0.00	179,451.95
<b>EQUITY Total</b>	6,261,813.000	38,508,494.18	38,687,946.13	1.56	179,451.95	0.00	179,451.95

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,953,413,283.820	2,012,299,909.92	2,098,525,211.60	84.43	86,225,301.68	0.00	86,225,301.68
<b>FIXED INCOME Total</b>	1,953,413,283.820	2,012,299,909.92	2,098,525,211.60	84.43	86,225,301.68	0.00	86,225,301.68



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,307,951,672.720	2,399,015,163.06	2,485,392,867.76	100.00	86,377,704.70	0.00	86,377,704.70

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	377,803.110	377,803.11	377,803.11	0.06	0.00	0.00	0.00
<b>CASH Total</b>	377,803.110	377,803.11	377,803.11	0.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	175,419,000.000	175,327,643.20	175,344,118.45	28.64	16,475.25	0.00	16,475.25
<b>CASH EQUIVALENT Total</b>	175,419,000.000	175,327,643.20	175,344,118.45	28.64	16,475.25	0.00	16,475.25

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	432,386,804.820	432,881,473.94	436,601,030.06	71.30	3,719,556.12	0.00	3,719,556.12
<b>FIXED INCOME Total</b>	432,386,804.820	432,881,473.94	436,601,030.06	71.30	3,719,556.12	0.00	3,719,556.12

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	608,183,607.930	608,586,920.25	612,322,951.62	100.00	3,736,031.37	0.00	3,736,031.37

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	10,638,484.840	10,638,484.84	10,638,484.84	3.48	0.00	0.00	0.00
<b>CASH Total</b>	10,638,484.840	10,638,484.84	10,638,484.84	3.48	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	57,915,854.350	57,915,854.35	57,915,854.35	18.94	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	57,915,854.350	57,915,854.35	57,915,854.35	18.94	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	236,355,884.630	237,385,129.56	237,165,112.35	77.58	-220,017.21	0.00	-220,017.21
<b>FIXED INCOME Total</b>							
	236,355,884.630	237,385,129.56	237,165,112.35	77.58	-220,017.21	0.00	-220,017.21



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	304,910,223.820	305,939,468.75	305,719,451.54	100.00	-220,017.21	0.00	-220,017.21

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	13,212.920	13,212.92	13,212.92	0.00	0.00	0.00	0.00
<b>CASH Total</b>	13,212.920	13,212.92	13,212.92	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	3,830,759.550	3,832,744.79	3,832,674.93	0.14	-69.86	0.00	-69.86
<b>CASH EQUIVALENT Total</b>	3,830,759.550	3,832,744.79	3,832,674.93	0.14	-69.86	0.00	-69.86

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	23,206,790.000	1,100,220,319.18	2,824,502,503.15	99.86	1,724,282,183.97	0.00	1,724,282,183.97
<b>EQUITY Total</b>	23,206,790.000	1,100,220,319.18	2,824,502,503.15	99.86	1,724,282,183.97	0.00	1,724,282,183.97

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	27,050,762.470	1,104,066,276.89	2,828,348,391.00	100.00	1,724,282,114.11	0.00	1,724,282,114.11

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	218,750.010	218,750.01	218,750.01	0.02	0.00	0.00	0.00
<b>CASH Total</b>	218,750.010	218,750.01	218,750.01	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	814,621,318.030	814,549,396.71	814,572,094.63	64.88	22,697.92	0.00	22,697.92
<b>CASH EQUIVALENT Total</b>	814,621,318.030	814,549,396.71	814,572,094.63	64.88	22,697.92	0.00	22,697.92

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	437,381,168.510	438,263,023.95	440,777,867.60	35.11	2,514,843.65	0.00	2,514,843.65
<b>FIXED INCOME Total</b>	437,381,168.510	438,263,023.95	440,777,867.60	35.11	2,514,843.65	0.00	2,514,843.65



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,252,221,236.550	1,253,031,170.67	1,255,568,712.24	100.00	2,537,541.57	0.00	2,537,541.57

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	169,445.560	169,445.56	169,445.56	0.00	0.00	0.00	0.00
<b>CASH Total</b>	169,445.560	169,445.56	169,445.56	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	4,979,389,455.030	4,978,743,389.53	4,978,935,733.43	68.63	192,343.90	0.00	192,343.90
<b>CASH EQUIVALENT Total</b>							
	4,979,389,455.030	4,978,743,389.53	4,978,935,733.43	68.63	192,343.90	0.00	192,343.90

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	2,258,477,190.560	2,272,978,353.83	2,275,896,002.77	31.37	2,917,648.94	0.00	2,917,648.94
<b>FIXED INCOME Total</b>	2,258,477,190.560	2,272,978,353.83	2,275,896,002.77	31.37	2,917,648.94	0.00	2,917,648.94

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	7,238,036,091.150	7,251,891,188.92	7,255,001,181.76	100.00	3,109,992.84	0.00	3,109,992.84

# Holdings

Asset Summary

As of: June 30, 2021

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

FUND: ATZD

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-499,266.560	-499,266.56	-499,266.56	0.43	0.00	0.00	0.00
<b>CASH Total</b>	-499,266.560	-499,266.56	-499,266.56	0.43	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

FUND: ATZD

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	2,307,395.820	2,308,268.12	2,309,898.52	2.01	1,630.40	0.00	1,630.40
<b>CASH EQUIVALENT Total</b>	2,307,395.820	2,308,268.12	2,309,898.52	2.01	1,630.40	0.00	1,630.40

# Holdings

Asset Summary

As of: June 30, 2021

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

FUND: ATZD

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	110,766,606.530	111,497,960.35	111,996,501.40	97.55	498,541.05	0.00	498,541.05
<b>FIXED INCOME Total</b>	110,766,606.530	111,497,960.35	111,996,501.40	97.55	498,541.05	0.00	498,541.05



# Holdings

Asset Summary

As of: *June 30, 2021*

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

FUND: ATZD

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	112,574,735.790	113,306,961.91	113,807,133.36	100.00	500,171.45	0.00	500,171.45

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	10,037,500.000	10,037,500.00	10,037,500.00	1.01	0.00	0.00	0.00
<b>CASH Total</b>	10,037,500.000	10,037,500.00	10,037,500.00	1.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	550,540,327.070	550,498,573.03	550,498,573.03	55.25	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	550,540,327.070	550,498,573.03	550,498,573.03	55.25	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	431,910,825.180	433,117,656.27	435,783,993.39	43.74	2,666,337.12	0.00	2,666,337.12
<b>FIXED INCOME Total</b>							
	431,910,825.180	433,117,656.27	435,783,993.39	43.74	2,666,337.12	0.00	2,666,337.12

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	992,488,652.250	993,653,729.30	996,320,066.42	100.00	2,666,337.12	0.00	2,666,337.12

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83
<b>FIXED INCOME Total</b>							
	58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,938,626,849.810	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	48,315,548.250	48,315,548.25	48,315,548.25	2.42	0.00	0.00	0.00
<b>CASH Total</b>	48,315,548.250	48,315,548.25	48,315,548.25	2.42	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,336,653,804.960	1,336,636,021.27	1,336,636,021.27	67.06	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,336,653,804.960	1,336,636,021.27	1,336,636,021.27	67.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	608,000,000.000	608,245,295.91	608,227,463.62	30.52	-17,832.29	0.00	-17,832.29
<b>FIXED INCOME Total</b>	608,000,000.000	608,245,295.91	608,227,463.62	30.52	-17,832.29	0.00	-17,832.29

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,992,969,353.210	1,993,196,865.43	1,993,179,033.14	100.00	-17,832.29	0.00	-17,832.29

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,698.640	1,698.47	1,698.47	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,698.640	1,698.47	1,698.47	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	323,513,272.577	323,584,731.19	323,577,975.23	50.92	-6,755.96	0.00	-6,755.96
<b>EQUITY Total</b>	323,513,272.577	323,584,731.19	323,577,975.23	50.92	-6,755.96	0.00	-6,755.96

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	309,895,000.000	311,574,653.28	311,945,066.78	49.08	370,413.50	0.00	370,413.50
<b>FIXED INCOME Total</b>							
	309,895,000.000	311,574,653.28	311,945,066.78	49.08	370,413.50	0.00	370,413.50

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	633,409,971.217	635,161,082.94	635,524,740.48	100.00	363,657.54	0.00	363,657.54



# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	1,125,644.000	1,125,644.00	1,125,644.00	0.22	0.00	0.00	0.00
<b>CASH Total</b>	1,125,644.000	1,125,644.00	1,125,644.00	0.22	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	93,500,000.000	93,488,304.64	93,488,304.64	18.49	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	93,500,000.000	93,488,304.64	93,488,304.64	18.49	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	402,344,807.640	408,063,691.77	411,023,738.63	81.29	2,960,046.86	0.00	2,960,046.86
<b>FIXED INCOME Total</b>	402,344,807.640	408,063,691.77	411,023,738.63	81.29	2,960,046.86	0.00	2,960,046.86

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	496,970,451.640	502,677,640.41	505,637,687.27	100.00	2,960,046.86	0.00	2,960,046.86

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	192,441.250	192,441.25	192,441.25	0.01	0.00	0.00	0.00
<b>CASH Total</b>	192,441.250	192,441.25	192,441.25	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,091,356,000.000	2,091,263,403.08	2,091,263,403.08	99.99	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	2,091,356,000.000	2,091,263,403.08	2,091,263,403.08	99.99	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,091,548,441.250	2,091,455,844.33	2,091,455,844.33	100.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	375,944.910	375,944.91	375,944.91	0.13	0.00	0.00	0.00
<b>CASH Total</b>	375,944.910	375,944.91	375,944.91	0.13	0.00	0.00	0.00



# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	37,000,000.000	36,997,321.31	36,997,321.31	13.21	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	37,000,000.000	36,997,321.31	36,997,321.31	13.21	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	236,788,213.190	238,530,518.32	242,606,660.39	86.65	4,076,142.07	0.00	4,076,142.07
<b>FIXED INCOME Total</b>							
	236,788,213.190	238,530,518.32	242,606,660.39	86.65	4,076,142.07	0.00	4,076,142.07

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	274,164,158.100	275,903,784.54	279,979,926.61	100.00	4,076,142.07	0.00	4,076,142.07

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	4,187,904.920	4,187,904.92	4,187,904.92	0.97	0.00	0.00	0.00
<b>CASH Total</b>	4,187,904.920	4,187,904.92	4,187,904.92	0.97	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	276,096,309.160	276,121,697.91	276,121,697.91	64.25	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	276,096,309.160	276,121,697.91	276,121,697.91	64.25	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	146,410,315.810	147,243,700.22	149,465,335.60	34.78	2,221,635.38	0.00	2,221,635.38
<b>FIXED INCOME Total</b>	146,410,315.810	147,243,700.22	149,465,335.60	34.78	2,221,635.38	0.00	2,221,635.38

# Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	426,694,529.890	427,553,303.05	429,774,938.43	100.00	2,221,635.38	0.00	2,221,635.38

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	20,237.840	20,237.84	20,237.84	0.00	0.00	0.00	0.00
<b>CASH Total</b>	20,237.840	20,237.84	20,237.84	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	433,654,476.660	433,527,253.58	433,527,250.18	91.67	-3.40	0.00	-3.40
<b>CASH EQUIVALENT Total</b>							
	433,654,476.660	433,527,253.58	433,527,250.18	91.67	-3.40	0.00	-3.40

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	34,367,269.890	34,366,584.52	34,367,269.89	7.27	685.37	0.00	685.37
<b>EQUITY Total</b>	34,367,269.890	34,366,584.52	34,367,269.89	7.27	685.37	0.00	685.37

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	5,000,000.000	5,000,000.00	5,000,779.05	1.06	779.05	0.00	779.05
<b>FIXED INCOME Total</b>							
	5,000,000.000	5,000,000.00	5,000,779.05	1.06	779.05	0.00	779.05

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	473,041,984.390	472,914,075.94	472,915,536.96	100.00	1,461.02	0.00	1,461.02

# Holdings

Asset Summary

As of: June 30, 2021

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	4,921.210	4,921.21	4,921.21	0.07	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	4,921.210	4,921.21	4,921.21	0.07	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	17,628.510	5,982,880.66	7,459,894.49	99.93	1,477,013.83	0.00	1,477,013.83
<b>EQUITY Total</b>	17,628.510	5,982,880.66	7,459,894.49	99.93	1,477,013.83	0.00	1,477,013.83

# Holdings

Asset Summary

As of: *June 30, 2021*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	22,549.720	5,987,801.87	7,464,815.70	100.00	1,477,013.83	0.00	1,477,013.83

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,855.350	1,855.35	1,855.35	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,855.350	1,855.35	1,855.35	0.06	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	6,399.450	2,494,223.60	3,069,451.96	99.94	575,228.36	0.00	575,228.36
<b>EQUITY Total</b>	6,399.450	2,494,223.60	3,069,451.96	99.94	575,228.36	0.00	575,228.36

# Holdings

Asset Summary

As of: *June 30, 2021*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	8,254.800	2,496,078.95	3,071,307.31	100.00	575,228.36	0.00	575,228.36

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	5,892.700	5,892.70	5,892.70	0.28	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	5,892.700	5,892.70	5,892.70	0.28	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	18,879.520	1,673,261.30	2,106,634.64	99.72	433,373.34	0.00	433,373.34
<b>EQUITY Total</b>	18,879.520	1,673,261.30	2,106,634.64	99.72	433,373.34	0.00	433,373.34

# Holdings

Asset Summary

As of: *June 30, 2021*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	24,772.220	1,679,154.00	2,112,527.34	100.00	433,373.34	0.00	433,373.34

# Holdings

Asset Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,452,310.350	1,452,310.35	1,452,310.35	16.82	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,452,310.350	1,452,310.35	1,452,310.35	16.82	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	62,578.810	7,109,197.07	7,184,080.18	83.18	74,883.11	0.00	74,883.11
<b>EQUITY Total</b>	62,578.810	7,109,197.07	7,184,080.18	83.18	74,883.11	0.00	74,883.11

# Holdings

Asset Summary

As of: *June 30, 2021*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

*July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,514,889.160	8,561,507.42	8,636,390.53	100.00	74,883.11	0.00	74,883.11



# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	6,657.330	6,657.33	6,657.33	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	1,694,832.730	1,695,680.29	1,695,680.15	0.15	-0.14 0.00 GN -0.14 LS	0.00 0.00 GN 0.00 LS	-0.14 0.00 GN -0.14 LS
EQUITY	19,687,569.000	729,094,584.89	1,143,201,462.58	99.85	414,106,877.69 435,525,330.33 GN -21,418,452.64 LS	0.00 0.00 GN 0.00 LS	414,106,877.69 435,525,330.33 GN -21,418,452.64 LS
<hr/>							
<b>FUND Total</b>	0.000	21,389,059.060	730,796,922.51	1,144,903,800.06	100.00	414,106,877.55 435,525,330.33 GN -21,418,452.78 LS	0.00 414,106,877.55 435,525,330.33 GN -21,418,452.78 LS

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	5,148.860	5,148.86	5,148.86	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	7,540,576.180	7,544,406.21	7,544,346.47	1.03	-59.74 0.00 GN -59.74 LS	0.00 0.00 GN 0.00 LS	-59.74 0.00 GN -59.74 LS	
EQUITY	21,141,822.000	453,425,479.80	725,148,407.28	98.97	271,722,927.48 291,401,794.68 GN -19,678,867.20 LS	0.00 0.00 GN 0.00 LS	271,722,927.48 291,401,794.68 GN -19,678,867.20 LS	
<hr/>								
<b>FUND Total</b>	0.000	28,687,547.040	460,975,034.87	732,697,902.61	100.00	271,722,867.74 291,401,794.68 GN -19,678,926.94 LS	0.00 0.00 GN 0.00 LS	271,722,867.74 291,401,794.68 GN -19,678,926.94 LS

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
	348,276,575.900	348,206,758.96	348,179,710.03	14.01	-27,048.93	0.00	-27,048.93
					2,353.33 GN	0.00 GN	2,353.33 GN
					-29,402.26 LS	0.00 LS	-29,402.26 LS
<b>EQUITY</b>							
	6,261,813.000	38,508,494.18	38,687,946.13	1.56	179,451.95	0.00	179,451.95
					179,451.95 GN	0.00 GN	179,451.95 GN
					0.00 LS	0.00 LS	0.00 LS
<b>FIXED INCOME</b>							
	1,953,413,283.820	2,012,299,909.92	2,098,525,211.60	84.43	86,225,301.68	0.00	86,225,301.68
					94,439,278.95 GN	0.00 GN	94,439,278.95 GN
					-8,213,977.27 LS	0.00 LS	-8,213,977.27 LS
Original Face:	1,909,198,495.000						
<b>FUND Total</b>							
0.000	2,307,951,672.720	2,399,015,163.06	2,485,392,867.76	100.00	86,377,704.70	0.00	86,377,704.70
					94,621,084.23 GN	0.00 GN	94,621,084.23 GN
					-8,243,379.53 LS	0.00 LS	-8,243,379.53 LS
Original Face:	1,909,198,495.000						

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	377,803.110	377,803.11	377,803.11	0.06	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	175,419,000.000	175,327,643.20	175,344,118.45	28.64	16,475.25 20,216.03 GN -3,740.78 LS	0.00 0.00 GN 0.00 LS	16,475.25 20,216.03 GN -3,740.78 LS
FIXED INCOME	432,386,804.820	432,881,473.94	436,601,030.06	71.30	3,719,556.12 4,779,638.99 GN -1,060,082.87 LS	0.00 0.00 GN 0.00 LS	3,719,556.12 4,779,638.99 GN -1,060,082.87 LS
Original Face:	187,511,032.000						
<hr/>							
<b>FUND Total</b>	0.000	608,183,607.930	608,586,920.25	612,322,951.62	100.00	3,736,031.37 4,799,855.02 GN -1,063,823.65 LS	0.00 0.00 GN 0.00 LS
Original Face:	187,511,032.000						

# Holdings

## Fund Summary

As of: June 30, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	10,638,484.840	10,638,484.84	10,638,484.84	3.48	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	57,915,854.350	57,915,854.35	57,915,854.35	18.94	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	236,355,884.630	237,385,129.56	237,165,112.35	77.58	-220,017.21 348,088.32 GN -568,105.53 LS	0.00 0.00 GN 0.00 LS	-220,017.21 348,088.32 GN -568,105.53 LS	
Original Face:	104,514,553.000							
<hr/>								
<b>FUND Total</b>	0.000	304,910,223.820	305,939,468.75	305,719,451.54	100.00	-220,017.21 348,088.32 GN -568,105.53 LS	0.00 0.00 GN 0.00 LS	-220,017.21 348,088.32 GN -568,105.53 LS
Original Face:	104,514,553.000							

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	13,212.920	13,212.92	13,212.92	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	3,830,759.550	3,832,744.79	3,832,674.93	0.14	-69.86 0.00 GN -69.86 LS	0.00 0.00 GN 0.00 LS	-69.86 0.00 GN -69.86 LS
EQUITY	23,206,790.000	1,100,220,319.18	2,824,502,503.15	99.86	1,724,282,183.97 1,762,784,241.40 GN -38,502,057.43 LS	0.00 0.00 GN 0.00 LS	1,724,282,183.97 1,762,784,241.40 GN -38,502,057.43 LS
<b>FUND Total</b>							
0.000	27,050,762.470	1,104,066,276.89	2,828,348,391.00	100.00	1,724,282,114.11 1,762,784,241.40 GN -38,502,127.29 LS	0.00 0.00 GN 0.00 LS	1,724,282,114.11 1,762,784,241.40 GN -38,502,127.29 LS

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		218,750.010	218,750.01	218,750.01	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		814,621,318.030	814,549,396.71	814,572,094.63	64.88	22,697.92 23,689.31 GN -991.39 LS	0.00 0.00 GN 0.00 LS	22,697.92 23,689.31 GN -991.39 LS
FIXED INCOME		437,381,168.510	438,263,023.95	440,777,867.60	35.11	2,514,843.65 2,786,600.14 GN -271,756.49 LS	0.00 0.00 GN 0.00 LS	2,514,843.65 2,786,600.14 GN -271,756.49 LS
Original Face:	709,044,659.000							
<hr/>								
<b>FUND Total</b>	0.000	1,252,221,236.550	1,253,031,170.67	1,255,568,712.24	100.00	2,537,541.57 2,810,289.45 GN -272,747.88 LS	0.00 0.00 GN 0.00 LS	2,537,541.57 2,810,289.45 GN -272,747.88 LS
Original Face:	709,044,659.000							

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	169,445.560	169,445.56	169,445.56	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	4,979,389,455.030	4,978,743,389.53	4,978,935,733.43	68.63	192,343.90 210,275.57 GN -17,931.67 LS	0.00 0.00 GN 0.00 LS	192,343.90 210,275.57 GN -17,931.67 LS	
FIXED INCOME	2,258,477,190.560	2,272,978,353.83	2,275,896,002.77	31.37	2,917,648.94 10,484,120.70 GN -7,566,471.76 LS	0.00 0.00 GN 0.00 LS	2,917,648.94 10,484,120.70 GN -7,566,471.76 LS	
Original Face:	581,699,328.000							
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<b>FUND Total</b>	0.000	7,238,036,091.150	7,251,891,188.92	7,255,001,181.76	100.00	3,109,992.84 10,694,396.27 GN -7,584,403.43 LS	0.00 0.00 GN 0.00 LS	3,109,992.84 10,694,396.27 GN -7,584,403.43 LS
Original Face:	581,699,328.000							



# Holdings

## Fund Summary

As of: *June 30, 2021*

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

FUND: ATZD

View Date: *July 9, 2021*



STATE STREET

**Base Currency: USD - US DOLLAR**

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-499,266.560	-499,266.56	-499,266.56	0.43	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	2,307,395.820	2,308,268.12	2,309,898.52	2.01	1,630.40 1,630.53 GN -0.13 LS	0.00 0.00 GN 0.00 LS	1,630.40 1,630.53 GN -0.13 LS	
FIXED INCOME	110,766,606.530	111,497,960.35	111,996,501.40	97.55	498,541.05 558,116.19 GN -59,575.14 LS	0.00 0.00 GN 0.00 LS	498,541.05 558,116.19 GN -59,575.14 LS	
Original Face:	43,900,000.000							
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<b>FUND Total</b>	0.000	112,574,735.790	113,306,961.91	113,807,133.36	100.00	500,171.45 559,746.72 GN -59,575.27 LS	0.00 0.00 GN 0.00 LS	500,171.45 559,746.72 GN -59,575.27 LS
Original Face:	43,900,000.000							

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	10,037,500.000	10,037,500.00	10,037,500.00	1.01	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	550,540,327.070	550,498,573.03	550,498,573.03	55.25	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	431,910,825.180	433,117,656.27	435,783,993.39	43.74	2,666,337.12 3,009,206.36 GN -342,869.24 LS	0.00 0.00 GN 0.00 LS	2,666,337.12 3,009,206.36 GN -342,869.24 LS	
Original Face:	323,393,263.000							
<hr/>								
<b>FUND Total</b>	0.000	992,488,652.250	993,653,729.30	996,320,066.42	100.00	2,666,337.12 3,009,206.36 GN -342,869.24 LS	0.00 0.00 GN 0.00 LS	2,666,337.12 3,009,206.36 GN -342,869.24 LS
Original Face:	323,393,263.000							

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83 499.20 GN -1,200.03 LS	0.00 0.00 GN 0.00 LS	-700.83 499.20 GN -1,200.03 LS
Original Face:	91,650,000.000							
<hr/>								
<b>FUND Total</b>	0.000	1,938,626,849.810	1,938,253,227.41	1,938,252,526.58	100.00	-700.83 499.20 GN -1,200.03 LS	0.00 0.00 GN 0.00 LS	-700.83 499.20 GN -1,200.03 LS
Original Face:	91,650,000.000							

# Holdings

## Fund Summary

As of: June 30, 2021

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	48,315,548.250	48,315,548.25	48,315,548.25	2.42	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	1,336,653,804.960	1,336,636,021.27	1,336,636,021.27	67.06	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	608,000,000.000	608,245,295.91	608,227,463.62	30.52	-17,832.29 17,862.08 GN -35,694.37 LS	0.00 0.00 GN 0.00 LS	-17,832.29 17,862.08 GN -35,694.37 LS
<hr/>							
<b>FUND Total</b>	0.000	1,992,969,353.210	1,993,196,865.43	100.00	-17,832.29 17,862.08 GN -35,694.37 LS	0.00 0.00 GN 0.00 LS	-17,832.29 17,862.08 GN -35,694.37 LS

# Holdings

## Fund Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,698.640	1,698.47	1,698.47	0.00	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							
	323,513,272.577	323,584,731.19	323,577,975.23	50.92	-6,755.96	0.00	-6,755.96
					0.00 GN	0.00 GN	0.00 GN
					-6,755.96 LS	0.00 LS	-6,755.96 LS
FIXED INCOME							
	309,895,000.000	311,574,653.28	311,945,066.78	49.08	370,413.50	0.00	370,413.50
					371,117.07 GN	0.00 GN	371,117.07 GN
					-703.57 LS	0.00 LS	-703.57 LS
Original Face:	155,570,000.000						
<hr/>							
<b>FUND Total</b>							
0.000	633,409,971.217	635,161,082.94	635,524,740.48	100.00	363,657.54	0.00	363,657.54
					371,117.07 GN	0.00 GN	371,117.07 GN
					-7,459.53 LS	0.00 LS	-7,459.53 LS
Original Face:	155,570,000.000						

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,125,644.000	1,125,644.00	1,125,644.00	0.22	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		93,500,000.000	93,488,304.64	93,488,304.64	18.49	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		402,344,807.640	408,063,691.77	411,023,738.63	81.29	2,960,046.86 6,150,229.52 GN -3,190,182.66 LS	0.00 0.00 GN 0.00 LS	2,960,046.86 6,150,229.52 GN -3,190,182.66 LS
Original Face:	255,077,869.000							
<hr/>								
<b>FUND Total</b>	0.000	496,970,451.640	502,677,640.41	505,637,687.27	100.00	2,960,046.86 6,150,229.52 GN -3,190,182.66 LS	0.00 0.00 GN 0.00 LS	2,960,046.86 6,150,229.52 GN -3,190,182.66 LS
Original Face:	255,077,869.000							

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	192,441.250	192,441.25	192,441.25	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	2,091,356,000.000	2,091,263,403.08	2,091,263,403.08	99.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	2,091,548,441.250	2,091,455,844.33	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: June 30, 2021

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	375,944.910	375,944.91	375,944.91	0.13	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	37,000,000.000	36,997,321.31	36,997,321.31	13.21	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	236,788,213.190	238,530,518.32	242,606,660.39	86.65	4,076,142.07 5,329,938.43 GN -1,253,796.36 LS	0.00 0.00 GN 0.00 LS	4,076,142.07 5,329,938.43 GN -1,253,796.36 LS	
Original Face:	169,922,434.000							
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<b>FUND Total</b>	0.000	274,164,158.100	275,903,784.54	279,979,926.61	100.00	4,076,142.07 5,329,938.43 GN -1,253,796.36 LS	0.00 0.00 GN 0.00 LS	4,076,142.07 5,329,938.43 GN -1,253,796.36 LS
Original Face:	169,922,434.000							



# Holdings

## Fund Summary

As of: June 30, 2021

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		4,187,904.920	4,187,904.92	4,187,904.92	0.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		276,096,309.160	276,121,697.91	276,121,697.91	64.25	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		146,410,315.810	147,243,700.22	149,465,335.60	34.78	2,221,635.38 2,358,266.14 GN -136,630.76 LS	0.00 0.00 GN 0.00 LS	2,221,635.38 2,358,266.14 GN -136,630.76 LS
Original Face:	327,834,878.000							
<hr/>								
<b>FUND Total</b>	0.000	426,694,529.890	427,553,303.05	429,774,938.43	100.00	2,221,635.38 2,358,266.14 GN -136,630.76 LS	0.00 0.00 GN 0.00 LS	2,221,635.38 2,358,266.14 GN -136,630.76 LS
Original Face:	327,834,878.000							

# Holdings

## Fund Summary

As of: June 30, 2021

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

View Date: July 9, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	20,237.840	20,237.84	20,237.84	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	433,654,476.660	433,527,253.58	433,527,250.18	91.67	-3.40 0.00 GN -3.40 LS	0.00 0.00 GN 0.00 LS	-3.40 0.00 GN -3.40 LS
EQUITY	34,367,269.890	34,366,584.52	34,367,269.89	7.27	685.37 685.37 GN 0.00 LS	0.00 0.00 GN 0.00 LS	685.37 685.37 GN 0.00 LS
FIXED INCOME	5,000,000.000	5,000,000.00	5,000,779.05	1.06	779.05 779.05 GN 0.00 LS	0.00 0.00 GN 0.00 LS	779.05 779.05 GN 0.00 LS
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<b>FUND Total</b>	0.000	473,041,984.390	472,914,075.94	100.00	1,461.02 1,464.42 GN -3.40 LS	0.00 0.00 GN 0.00 LS	1,461.02 1,464.42 GN -3.40 LS

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	4,921.210	4,921.21	4,921.21	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	17,628.510	5,982,880.66	7,459,894.49	99.93	1,477,013.83 1,477,013.83 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,477,013.83 1,477,013.83 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	22,549.720	7,464,815.70	100.00	1,477,013.83 1,477,013.83 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,477,013.83 1,477,013.83 GN 0.00 LS

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,855.350	1,855.35	1,855.35	0.06	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							
	6,399.450	2,494,223.60	3,069,451.96	99.94	575,228.36	0.00	575,228.36
					575,228.36 GN	0.00 GN	575,228.36 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
<b>FUND Total</b>							
0.000	8,254.800	2,496,078.95	3,071,307.31	100.00	575,228.36	0.00	575,228.36
					575,228.36 GN	0.00 GN	575,228.36 GN
					0.00 LS	0.00 LS	0.00 LS

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,892.700	5,892.70	5,892.70	0.28	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							
	18,879.520	1,673,261.30	2,106,634.64	99.72	433,373.34	0.00	433,373.34
					433,373.34 GN	0.00 GN	433,373.34 GN
					0.00 LS	0.00 LS	0.00 LS
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<b>FUND Total</b>							
0.000	24,772.220	1,679,154.00	2,112,527.34	100.00	433,373.34	0.00	433,373.34
					433,373.34 GN	0.00 GN	433,373.34 GN
					0.00 LS	0.00 LS	0.00 LS

# Holdings

## Fund Summary

As of: *June 30, 2021*

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

View Date: *July 9, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	1,452,310.350	1,452,310.35	1,452,310.35	16.82	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	62,578.810	7,109,197.07	7,184,080.18	83.18	74,883.11 74,883.11 GN 0.00 LS	0.00 0.00 GN 0.00 LS	74,883.11 74,883.11 GN 0.00 LS
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<b>FUND Total</b>	0.000	1,514,889.160	8,561,507.42	100.00	74,883.11 74,883.11 GN 0.00 LS	0.00 0.00 GN 0.00 LS	74,883.11 74,883.11 GN 0.00 LS