

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
	11,643,289.040	Local	100.000000	11,643,289.04	100.000000	11,643,289.04	0.00	1.03
		Base	100.000000	11,643,289.04	100.000000	11,643,289.04	0.00	1.03

<b>US DOLLAR Total</b>	11,643,289.040	Local		11,643,289.04		11,643,289.04	0.00	1.03
		Base		11,643,289.04		11,643,289.04	0.00	1.03

## CASH EQUIVALENT Total

	11,643,289.040	Base		11,643,289.04		11,643,289.04	0.00	1.03
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01							
	33,474.000	Local	52.342141	1,752,100.84	110.280000	3,691,512.72	1,939,411.88	0.33
		Base	52.342141	1,752,100.84	110.280000	3,691,512.72	1,939,411.88	0.33

00191U102	ASGN INC COMMON STOCK USD.01							
	26,977.000	Local	67.776874	1,828,416.72	65.430000	1,765,105.11	-63,311.61	0.16
		Base	67.776874	1,828,416.72	65.430000	1,765,105.11	-63,311.61	0.16

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	49,185.000	Local	42.966364	2,113,300.62	70.630000	3,473,936.55	1,360,635.93	0.31
		Base	42.966364	2,113,300.62	70.630000	3,473,936.55	1,360,635.93	0.31

004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	60,753.000	Local	15.868310	964,047.46	22.810000	1,385,775.93	421,728.47	0.12
		Base	15.868310	964,047.46	22.810000	1,385,775.93	421,728.47	0.12

00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	17,328.000	Local	122.823712	2,128,289.28	150.690000	2,611,156.32	482,867.04	0.23
		Base	122.823712	2,128,289.28	150.690000	2,611,156.32	482,867.04	0.23

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00766T100	AECOM COMMON STOCK USD.01							
		26,370.000	Local 45.200856	1,191,946.56	78.050000	2,058,178.50	866,231.94	0.18
			Base 45.200856	1,191,946.56	78.050000	2,058,178.50	866,231.94	0.18
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		33,816.000	Local 78.079205	2,640,326.41	96.770000	3,272,374.32	632,047.91	0.29
			Base 78.079205	2,640,326.41	96.770000	3,272,374.32	632,047.91	0.29
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		20,365.000	Local 87.998936	1,792,098.33	139.090000	2,832,567.85	1,040,469.52	0.25
			Base 87.998936	1,792,098.33	139.090000	2,832,567.85	1,040,469.52	0.25
008492100	AGREE REALTY CORP REIT USD.0001							
		2,854.000	Local 69.301573	197,786.69	64.490000	184,054.46	-13,732.23	0.02
			Base 69.301573	197,786.69	64.490000	184,054.46	-13,732.23	0.02
013872106	ALCOA CORP COMMON STOCK USD.01							
		95,675.000	Local 58.367220	5,584,283.77	31.720000	3,034,811.00	-2,549,472.77	0.27
			Base 58.367220	5,584,283.77	31.720000	3,034,811.00	-2,549,472.77	0.27
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
		35,202.000	Local 30.642549	1,078,679.00	39.330000	1,384,494.66	305,815.66	0.12
			Base 30.642549	1,078,679.00	39.330000	1,384,494.66	305,815.66	0.12
018522300	ALLETE INC COMMON STOCK							
		30,903.000	Local 66.280396	2,048,263.09	59.570000	1,840,891.71	-207,371.38	0.16
			Base 66.280396	2,048,263.09	59.570000	1,840,891.71	-207,371.38	0.16
023436108	AMEDISYS INC COMMON STOCK USD.001							
		17,566.000	Local 132.169997	2,321,698.16	75.930000	1,333,786.38	-987,911.78	0.12
			Base 132.169997	2,321,698.16	75.930000	1,333,786.38	-987,911.78	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		37,771.000	Local 63.306568	2,391,152.38	112.270000	4,240,550.17	1,849,397.79	0.38
			Base 63.306568	2,391,152.38	112.270000	4,240,550.17	1,849,397.79	0.38
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		54,301.000	Local 24.931220	1,353,790.16	24.780000	1,345,578.78	-8,211.38	0.12
			Base 24.931220	1,353,790.16	24.780000	1,345,578.78	-8,211.38	0.12

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035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		253,182.000	Local 17.836533	4,515,889.10	18.880000	4,780,076.16	264,187.06	0.42
			Base 17.836533	4,515,889.10	18.880000	4,780,076.16	264,187.06	0.42
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		149,282.000	Local 33.519333	5,003,833.09	20.410000	3,046,845.62	-1,956,987.47	0.27
			Base 33.519333	5,003,833.09	20.410000	3,046,845.62	-1,956,987.47	0.27
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		181,078.000	Local 7.374901	1,335,432.30	10.210000	1,848,806.38	513,374.08	0.16
			Base 7.374901	1,335,432.30	10.210000	1,848,806.38	513,374.08	0.16
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		80,409.000	Local 39.232859	3,154,674.93	34.690000	2,789,388.21	-365,286.72	0.25
			Base 39.232859	3,154,674.93	34.690000	2,789,388.21	-365,286.72	0.25
038336103	APTARGROUP INC COMMON STOCK USD.01							
		35,294.000	Local 63.027105	2,224,478.64	112.490000	3,970,222.06	1,745,743.42	0.35
			Base 63.027105	2,224,478.64	112.490000	3,970,222.06	1,745,743.42	0.35
03852U106	ARAMARK COMMON STOCK USD.01							
		140,841.000	Local 35.009660	4,930,795.47	39.480000	5,560,402.68	629,607.21	0.49
			Base 35.009660	4,930,795.47	39.480000	5,560,402.68	629,607.21	0.49
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		31,510.000	Local 47.020071	1,481,602.45	126.640000	3,990,426.40	2,508,823.95	0.35
			Base 47.020071	1,481,602.45	126.640000	3,990,426.40	2,508,823.95	0.35
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		58,556.000	Local 56.231479	3,292,690.50	34.410000	2,014,911.96	-1,277,778.54	0.18
			Base 56.231479	3,292,690.50	34.410000	2,014,911.96	-1,277,778.54	0.18
044186104	ASHLAND INC COMMON STOCK							
		26,994.000	Local 42.147200	1,137,721.53	84.880000	2,291,250.72	1,153,529.19	0.20
			Base 42.147200	1,137,721.53	84.880000	2,291,250.72	1,153,529.19	0.20
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		81,289.000	Local 19.302949	1,569,117.44	14.810000	1,203,890.09	-365,227.35	0.11
			Base 19.302949	1,569,117.44	14.810000	1,203,890.09	-365,227.35	0.11

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052800109	AUTOLIV INC COMMON STOCK USD1.0		41,936.000	Local	88.612849	3,716,068.43	81.500000	3,417,784.00	-298,284.43	0.30
				Base	88.612849	3,716,068.43	81.500000	3,417,784.00	-298,284.43	0.30
05329W102	AUTONATION INC COMMON STOCK USD.01		18,492.000	Local	54.227930	1,002,782.88	130.920000	2,420,972.64	1,418,189.76	0.21
				Base	54.227930	1,002,782.88	130.920000	2,420,972.64	1,418,189.76	0.21
05368V106	AVIENT CORP COMMON STOCK USD.01		46,217.000	Local	34.994642	1,617,347.37	36.500000	1,686,920.50	69,573.13	0.15
				Base	34.994642	1,617,347.37	36.500000	1,686,920.50	69,573.13	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01		13,451.000	Local	51.974212	699,105.12	167.790000	2,256,943.29	1,557,838.17	0.20
				Base	51.974212	699,105.12	167.790000	2,256,943.29	1,557,838.17	0.20
053807103	AVNET INC COMMON STOCK USD1.0		49,402.000	Local	31.318042	1,547,173.93	43.840000	2,165,783.68	618,609.75	0.19
				Base	31.318042	1,547,173.93	43.840000	2,165,783.68	618,609.75	0.19
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01		72,679.000	Local	31.476958	2,287,713.80	62.650000	4,553,339.35	2,265,625.55	0.40
				Base	31.476958	2,287,713.80	62.650000	4,553,339.35	2,265,625.55	0.40
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01		21,537.000	Local	57.777133	1,244,346.11	39.150000	843,173.55	-401,172.56	0.07
				Base	57.777133	1,244,346.11	39.150000	843,173.55	-401,172.56	0.07
06417N103	BANK OZK COMMON STOCK		59,548.000	Local	40.302009	2,399,904.03	34.580000	2,059,169.84	-340,734.19	0.18
				Base	40.302009	2,399,904.03	34.580000	2,059,169.84	-340,734.19	0.18
077454106	BELDEN INC COMMON STOCK USD.01		23,142.000	Local	65.946477	1,526,133.37	87.490000	2,024,693.58	498,560.21	0.18
				Base	65.946477	1,526,133.37	87.490000	2,024,693.58	498,560.21	0.18
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01		72,214.000	Local	19.215801	1,387,649.87	36.620000	2,644,476.68	1,256,826.81	0.23
				Base	19.215801	1,387,649.87	36.620000	2,644,476.68	1,256,826.81	0.23

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092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		35,183.000	Local 49.152711	1,729,339.83	60.950000	2,144,403.85	415,064.02	0.19
			Base 49.152711	1,729,339.83	60.950000	2,144,403.85	415,064.02	0.19
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		24,113.000	Local 80.008585	1,929,247.01	73.360000	1,768,929.68	-160,317.33	0.16
			Base 80.008585	1,929,247.01	73.360000	1,768,929.68	-160,317.33	0.16
093671105	H+R BLOCK INC COMMON STOCK							
		82,326.000	Local 17.639706	1,452,206.40	29.850000	2,457,431.10	1,005,224.70	0.22
			Base 17.639706	1,452,206.40	29.850000	2,457,431.10	1,005,224.70	0.22
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,096.000	Local 331.877002	1,691,245.20	337.500000	1,719,900.00	28,654.80	0.15
			Base 331.877002	1,691,245.20	337.500000	1,719,900.00	28,654.80	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		42,885.000	Local 35.980221	1,543,011.78	63.730000	2,733,061.05	1,190,049.27	0.24
			Base 35.980221	1,543,011.78	63.730000	2,733,061.05	1,190,049.27	0.24
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		36,913.000	Local 38.405385	1,417,657.98	40.260000	1,486,117.38	68,459.40	0.13
			Base 38.405385	1,417,657.98	40.260000	1,486,117.38	68,459.40	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		25,112.000	Local 76.127022	1,911,701.78	66.530000	1,670,701.36	-241,000.42	0.15
			Base 76.127022	1,911,701.78	66.530000	1,670,701.36	-241,000.42	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		162,142.000	Local 17.664699	2,864,189.66	20.030000	3,247,704.26	383,514.60	0.29
			Base 17.664699	2,864,189.66	20.030000	3,247,704.26	383,514.60	0.29
114340102	AZENTA INC COMMON STOCK USD.01							
		37,359.000	Local 77.981943	2,913,327.39	43.250000	1,615,776.75	-1,297,550.64	0.14
			Base 77.981943	2,913,327.39	43.250000	1,615,776.75	-1,297,550.64	0.14
116794108	BRUKER CORP COMMON STOCK USD.01							
		54,072.000	Local 82.481228	4,459,924.98	69.100000	3,736,375.20	-723,549.78	0.33
			Base 82.481228	4,459,924.98	69.100000	3,736,375.20	-723,549.78	0.33

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117043109	BRUNSWICK CORP COMMON STOCK USD.75	39,199.000	Local 34.304615	1,344,706.62	75.500000	2,959,524.50	1,614,817.88	0.26
			Base 34.304615	1,344,706.62	75.500000	2,959,524.50	1,614,817.88	0.26
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	79,568.000	Local 39.561997	3,147,868.95	115.950000	9,225,909.60	6,078,040.65	0.82
			Base 39.561997	3,147,868.95	115.950000	9,225,909.60	6,078,040.65	0.82
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	61,817.000	Local 17.510914	1,082,472.20	21.710000	1,342,047.07	259,574.87	0.12
			Base 17.510914	1,082,472.20	21.710000	1,342,047.07	259,574.87	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01	91,976.000	Local 10.990455	1,010,858.09	15.450000	1,421,029.20	410,171.11	0.13
			Base 10.990455	1,010,858.09	15.450000	1,421,029.20	410,171.11	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01	2,607.000	Local 735.492405	1,917,428.70	611.830000	1,595,040.81	-322,387.89	0.14
			Base 735.492405	1,917,428.70	611.830000	1,595,040.81	-322,387.89	0.14
127055101	CABOT CORP COMMON STOCK USD1.0	30,450.000	Local 36.097684	1,099,174.48	68.480000	2,085,216.00	986,041.52	0.19
			Base 36.097684	1,099,174.48	68.480000	2,085,216.00	986,041.52	0.19
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	12,709.000	Local 187.199864	2,379,123.07	299.220000	3,802,786.98	1,423,663.91	0.34
			Base 187.199864	2,379,123.07	299.220000	3,802,786.98	1,423,663.91	0.34
12740C103	CADENCE BANK COMMON STOCK USD2.5	98,631.000	Local 25.796286	2,544,313.52	17.960000	1,771,412.76	-772,900.76	0.16
			Base 25.796286	2,544,313.52	17.960000	1,771,412.76	-772,900.76	0.16
13100M509	CALIX INC COMMON STOCK	30,780.000	Local 61.913433	1,905,695.46	46.610000	1,434,655.80	-471,039.66	0.13
			Base 61.913433	1,905,695.46	46.610000	1,434,655.80	-471,039.66	0.13
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01	74,951.000	Local 29.960997	2,245,606.66	17.070000	1,279,413.57	-966,193.09	0.11
			Base 29.960997	2,245,606.66	17.070000	1,279,413.57	-966,193.09	0.11

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142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		27,959.000	Local 84.547911	2,363,875.03	212.440000	5,939,609.96	3,575,734.93	0.53
			Base 84.547911	2,363,875.03	212.440000	5,939,609.96	3,575,734.93	0.53
146229109	CARTER S INC COMMON STOCK USD.01							
		20,632.000	Local 59.696022	1,231,648.32	62.170000	1,282,691.44	51,043.12	0.11
			Base 59.696022	1,231,648.32	62.170000	1,282,691.44	51,043.12	0.11
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,143.000	Local 121.017722	2,437,659.97	225.650000	4,545,267.95	2,107,607.98	0.40
			Base 121.017722	2,437,659.97	225.650000	4,545,267.95	2,107,607.98	0.40
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		39,327.000	Local 20.972607	824,789.70	29.240000	1,149,921.48	325,131.78	0.10
			Base 20.972607	824,789.70	29.240000	1,149,921.48	325,131.78	0.10
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		21,841.000	Local 91.578121	2,000,157.74	125.530000	2,741,700.73	741,542.99	0.24
			Base 91.578121	2,000,157.74	125.530000	2,741,700.73	741,542.99	0.24
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		107,389.000	Local 21.830445	2,344,349.70	25.260000	2,712,646.14	368,296.44	0.24
			Base 21.830445	2,344,349.70	25.260000	2,712,646.14	368,296.44	0.24
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		23,008.000	Local 164.706741	3,789,572.70	109.730000	2,524,667.84	-1,264,904.86	0.22
			Base 164.706741	3,789,572.70	109.730000	2,524,667.84	-1,264,904.86	0.22
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		8,039.000	Local 359.735162	2,891,910.97	533.770000	4,290,977.03	1,399,066.06	0.38
			Base 359.735162	2,891,910.97	533.770000	4,290,977.03	1,399,066.06	0.38
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
		80,195.000	Local 22.550449	1,808,433.22	26.490000	2,124,365.55	315,932.33	0.19
			Base 22.550449	1,808,433.22	26.490000	2,124,365.55	315,932.33	0.19
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		14,984.000	Local 106.552157	1,596,577.52	113.490000	1,700,534.16	103,956.64	0.15
			Base 106.552157	1,596,577.52	113.490000	1,700,534.16	103,956.64	0.15

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
171484108	CHURCHILL DOWNS INC COMMON STOCK	35,589.000	Local 37.246165	1,325,553.75	135.820000	4,833,697.98	3,508,144.23	0.43
			Base 37.246165	1,325,553.75	135.820000	4,833,697.98	3,508,144.23	0.43
171779309	CIENA CORP COMMON STOCK USD.01	80,238.000	Local 26.297981	2,110,097.39	46.740000	3,750,324.12	1,640,226.73	0.33
			Base 26.297981	2,110,097.39	46.740000	3,750,324.12	1,640,226.73	0.33
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001	29,874.000	Local 60.427197	1,805,202.09	77.680000	2,320,612.32	515,410.23	0.21
			Base 60.427197	1,805,202.09	77.680000	2,320,612.32	515,410.23	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01	27,188.000	Local 52.771549	1,434,752.87	140.400000	3,817,195.20	2,382,442.33	0.34
			Base 52.771549	1,434,752.87	140.400000	3,817,195.20	2,382,442.33	0.34
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125	278,588.000	Local 17.204170	4,792,875.36	13.880000	3,866,801.44	-926,073.92	0.34
			Base 17.204170	4,792,875.36	13.880000	3,866,801.44	-926,073.92	0.34
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	2,488.000	Local 450.991547	1,122,066.97	661.740000	1,646,409.12	524,342.15	0.15
			Base 450.991547	1,122,066.97	661.740000	1,646,409.12	524,342.15	0.15
192422103	COGNEX CORP COMMON STOCK USD.002	93,491.000	Local 29.935116	2,798,663.89	54.960000	5,138,265.36	2,339,601.47	0.46
			Base 29.935116	2,798,663.89	54.960000	5,138,265.36	2,339,601.47	0.46
19247G107	COHERENT CORP COMMON STOCK	75,128.000	Local 38.521060	2,894,010.20	36.960000	2,776,730.88	-117,279.32	0.25
			Base 38.521060	2,894,010.20	36.960000	2,776,730.88	-117,279.32	0.25
194014502	ENOVIS CORP COMMON STOCK USD.001	25,761.000	Local 54.307068	1,399,004.38	52.730000	1,358,377.53	-40,626.85	0.12
			Base 54.307068	1,399,004.38	52.730000	1,358,377.53	-40,626.85	0.12
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK	112,433.000	Local 27.141778	3,051,631.48	20.030000	2,252,032.99	-799,598.49	0.20
			Base 27.141778	3,051,631.48	20.030000	2,252,032.99	-799,598.49	0.20

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		19,141.000	Local 93.174811	1,783,459.05	73.830000	1,413,180.03	-370,279.02	0.13
			Base 93.174811	1,783,459.05	73.830000	1,413,180.03	-370,279.02	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		61,494.000	Local 34.295032	2,108,938.72	47.950000	2,948,637.30	839,698.58	0.26
			Base 34.295032	2,108,938.72	47.950000	2,948,637.30	839,698.58	0.26
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		63,320.000	Local 18.185063	1,151,478.19	42.750000	2,706,930.00	1,555,451.81	0.24
			Base 18.185063	1,151,478.19	42.750000	2,706,930.00	1,555,451.81	0.24
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		24,087.000	Local 63.915703	1,539,537.53	69.690000	1,678,623.03	139,085.50	0.15
			Base 63.915703	1,539,537.53	69.690000	1,678,623.03	139,085.50	0.15
20602D101	CONCENTRIX CORP COMMON STOCK							
		23,083.000	Local 59.122838	1,364,732.47	87.700000	2,024,379.10	659,646.63	0.18
			Base 59.122838	1,364,732.47	87.700000	2,024,379.10	659,646.63	0.18
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
		28,922.000	Local 159.064296	4,600,457.57	85.140000	2,462,419.08	-2,138,038.49	0.22
			Base 159.064296	4,600,457.57	85.140000	2,462,419.08	-2,138,038.49	0.22
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		60,779.000	Local 29.715554	1,806,081.66	22.820000	1,386,976.78	-419,104.88	0.12
			Base 29.715554	1,806,081.66	22.820000	1,386,976.78	-419,104.88	0.12
222070203	COTY INC CL A COMMON STOCK USD.01							
		198,204.000	Local 4.634165	918,510.08	10.840000	2,148,531.36	1,230,021.28	0.19
			Base 4.634165	918,510.08	10.840000	2,148,531.36	1,230,021.28	0.19
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		81,922.000	Local 36.365703	2,979,151.09	19.920000	1,631,886.24	-1,347,264.85	0.14
			Base 36.365703	2,979,151.09	19.920000	1,631,886.24	-1,347,264.85	0.14
224408104	CRANE CO COMMON STOCK							
		25,800.000	Local 33.006165	851,559.05	72.660000	1,874,628.00	1,023,068.95	0.17
			Base 33.006165	851,559.05	72.660000	1,874,628.00	1,023,068.95	0.17

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0	25,800.000	Local 18.056019	465,845.30	52.630000	1,357,854.00	892,008.70	0.12
			Base 18.056019	465,845.30	52.630000	1,357,854.00	892,008.70	0.12
227046109	CROCS INC COMMON STOCK USD.001	33,381.000	Local 104.258765	3,480,261.84	112.280000	3,748,018.68	267,756.84	0.33
			Base 104.258765	3,480,261.84	112.280000	3,748,018.68	267,756.84	0.33
229663109	CUBESMART REIT USD.01	121,412.000	Local 40.218707	4,883,033.61	44.440000	5,395,549.28	512,515.67	0.48
			Base 40.218707	4,883,033.61	44.440000	5,395,549.28	512,515.67	0.48
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	34,795.000	Local 80.269443	2,792,975.26	100.200000	3,486,459.00	693,483.74	0.31
			Base 80.269443	2,792,975.26	100.200000	3,486,459.00	693,483.74	0.31
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0	20,710.000	Local 85.842482	1,777,797.80	158.060000	3,273,422.60	1,495,624.80	0.29
			Base 85.842482	1,777,797.80	158.060000	3,273,422.60	1,495,624.80	0.29
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK	52,307.000	Local 41.808968	2,186,901.69	45.460000	2,377,876.22	190,974.53	0.21
			Base 41.808968	2,186,901.69	45.460000	2,377,876.22	190,974.53	0.21
235825205	DANA INC COMMON STOCK USD.01	68,976.000	Local 19.128149	1,319,383.22	12.870000	887,721.12	-431,662.10	0.08
			Base 19.128149	1,319,383.22	12.870000	887,721.12	-431,662.10	0.08
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01	86,647.000	Local 32.935755	2,853,784.39	63.380000	5,491,686.86	2,637,902.47	0.49
			Base 32.935755	2,853,784.39	63.380000	5,491,686.86	2,637,902.47	0.49
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01	14,250.000	Local 106.491293	1,517,500.93	475.000000	6,768,750.00	5,251,249.07	0.60
			Base 106.491293	1,517,500.93	475.000000	6,768,750.00	5,251,249.07	0.60
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01	32,352.000	Local 45.980277	1,487,553.92	127.510000	4,125,203.52	2,637,649.60	0.37
			Base 45.980277	1,487,553.92	127.510000	4,125,203.52	2,637,649.60	0.37

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# Holdings

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

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	65,788.000	Local		32.787506	2,157,024.45	58.530000	3,850,571.64	1,693,547.19	0.34
		Base		32.787506	2,157,024.45	58.530000	3,850,571.64	1,693,547.19	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01								
	95,037.000	Local		30.969623	2,943,260.10	11.600000	1,102,429.20	-1,840,830.90	0.10
		Base		30.969623	2,943,260.10	11.600000	1,102,429.20	-1,840,830.90	0.10
268150109	DYNATRACE INC COMMON STOCK USD.001								
	117,203.000	Local		35.154238	4,120,182.21	50.990000	5,976,180.97	1,855,998.76	0.53
		Base		35.154238	4,120,182.21	50.990000	5,976,180.97	1,855,998.76	0.53
26884U109	EPR PROPERTIES REIT USD.01								
	40,559.000	Local		54.135956	2,195,700.25	41.710000	1,691,715.89	-503,984.36	0.15
		Base		54.135956	2,195,700.25	41.710000	1,691,715.89	-503,984.36	0.15
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
	19,491.000	Local		77.820149	1,516,792.53	162.930000	3,175,668.63	1,658,876.10	0.28
		Base		77.820149	1,516,792.53	162.930000	3,175,668.63	1,658,876.10	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
	76,200.000	Local		31.024355	2,364,055.87	47.850000	3,646,170.00	1,282,114.13	0.32
		Base		31.024355	2,364,055.87	47.850000	3,646,170.00	1,282,114.13	0.32
277276101	EASTGROUP PROPERTIES INC REIT								
	23,558.000	Local		125.821708	2,964,107.80	164.610000	3,877,882.38	913,774.58	0.34
		Base		125.821708	2,964,107.80	164.610000	3,877,882.38	913,774.58	0.34
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	25,764.000	Local		61.035018	1,572,506.21	164.840000	4,246,937.76	2,674,431.55	0.38
		Base		61.035018	1,572,506.21	164.840000	4,246,937.76	2,674,431.55	0.38
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK								
	15,758.000	Local		184.750382	2,911,296.52	163.920000	2,583,051.36	-328,245.16	0.23
		Base		184.750382	2,911,296.52	163.920000	2,583,051.36	-328,245.16	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	53,948.000	Local		39.134250	2,111,214.52	62.020000	3,345,854.96	1,234,640.44	0.30
		Base		39.134250	2,111,214.52	62.020000	3,345,854.96	1,234,640.44	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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View Date: June 5, 2023

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK	35,912.000	Local 30.319328	1,088,827.70	32.600000	1,170,731.20	81,903.50	0.10
			Base 30.319328	1,088,827.70	32.600000	1,170,731.20	81,903.50	0.10
29275Y102	ENERSYS COMMON STOCK USD.01	22,085.000	Local 66.864673	1,476,706.30	97.270000	2,148,207.95	671,501.65	0.19
			Base 66.864673	1,476,706.30	97.270000	2,148,207.95	671,501.65	0.19
29404K106	ENVESTNET INC COMMON STOCK	29,911.000	Local 77.155685	2,307,803.68	52.330000	1,565,242.63	-742,561.05	0.14
			Base 77.155685	2,307,803.68	52.330000	1,565,242.63	-742,561.05	0.14
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01	88,231.000	Local 43.003366	3,794,229.96	31.890000	2,813,686.59	-980,543.37	0.25
			Base 43.003366	3,794,229.96	31.890000	2,813,686.59	-980,543.37	0.25
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK	233,974.000	Local 13.033465	3,049,491.86	8.530000	1,995,798.22	-1,053,693.64	0.18
			Base 13.033465	3,049,491.86	8.530000	1,995,798.22	-1,053,693.64	0.18
29605J106	ESAB CORP COMMON STOCK USD.001	27,932.000	Local 45.981538	1,284,356.33	58.720000	1,640,167.04	355,810.71	0.15
			Base 45.981538	1,284,356.33	58.720000	1,640,167.04	355,810.71	0.15
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5	129,039.000	Local 29.193792	3,767,137.79	40.740000	5,257,048.86	1,489,911.07	0.47
			Base 29.193792	3,767,137.79	40.740000	5,257,048.86	1,489,911.07	0.47
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02	25,471.000	Local 128.928530	3,283,938.60	111.400000	2,837,469.40	-446,469.20	0.25
			Base 128.928530	3,283,938.60	111.400000	2,837,469.40	-446,469.20	0.25
29977A105	EVERCORE INC A COMMON STOCK USD.01	19,317.000	Local 83.977830	1,622,199.74	107.950000	2,085,270.15	463,070.41	0.19
			Base 83.977830	1,622,199.74	107.950000	2,085,270.15	463,070.41	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001	175,211.000	Local 20.636167	3,615,683.42	19.280000	3,378,068.08	-237,615.34	0.30
			Base 20.636167	3,615,683.42	19.280000	3,378,068.08	-237,615.34	0.30

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		17,876.000	Local 150.305959	2,686,869.33	150.940000	2,698,203.44	11,334.11	0.24
			Base 150.305959	2,686,869.33	150.940000	2,698,203.44	11,334.11	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001							
		27,376.000	Local 97.966418	2,681,928.66	91.320000	2,499,976.32	-181,952.34	0.22
			Base 97.966418	2,681,928.66	91.320000	2,499,976.32	-181,952.34	0.22
302520101	FNB CORP COMMON STOCK USD.01							
		194,881.000	Local 12.128838	2,363,680.11	10.990000	2,141,742.19	-221,937.92	0.19
			Base 12.128838	2,363,680.11	10.990000	2,141,742.19	-221,937.92	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		18,610.000	Local 117.475824	2,186,225.09	188.010000	3,498,866.10	1,312,641.01	0.31
			Base 117.475824	2,186,225.09	188.010000	3,498,866.10	1,312,641.01	0.31
314211103	FEDERATED HERMES INC COMMON STOCK							
		45,703.000	Local 24.281253	1,109,726.12	34.430000	1,573,554.29	463,828.17	0.14
			Base 24.281253	1,109,726.12	34.430000	1,573,554.29	463,828.17	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		55,978.000	Local 28.134864	1,574,933.39	54.930000	3,074,871.54	1,499,938.15	0.27
			Base 28.134864	1,574,933.39	54.930000	3,074,871.54	1,499,938.15	0.27
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		70,176.000	Local 29.065939	2,039,731.32	25.900000	1,817,558.40	-222,172.92	0.16
			Base 29.065939	2,039,731.32	25.900000	1,817,558.40	-222,172.92	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
		290,108.000	Local 12.603337	3,656,328.80	10.310000	2,991,013.48	-665,315.32	0.27
			Base 12.603337	3,656,328.80	10.310000	2,991,013.48	-665,315.32	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		71,436.000	Local 29.904288	2,136,242.72	51.980000	3,713,243.28	1,577,000.56	0.33
			Base 29.904288	2,136,242.72	51.980000	3,713,243.28	1,577,000.56	0.33
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
		39,783.000	Local 81.500248	3,242,324.38	98.540000	3,920,216.82	677,892.44	0.35
			Base 81.500248	3,242,324.38	98.540000	3,920,216.82	677,892.44	0.35

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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33829M101	FIVE BELOW COMMON STOCK USD.01		30,013.000	88.000286	2,641,152.58	172.520000	5,177,842.76	2,536,690.18	0.46
		Local		88.000286	2,641,152.58	172.520000	5,177,842.76	2,536,690.18	0.46
343412102	FLUOR CORP COMMON STOCK USD.01		76,817.000	27.791576	2,134,865.48	26.560000	2,040,259.52	-94,605.96	0.18
		Local		27.791576	2,134,865.48	26.560000	2,040,259.52	-94,605.96	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01		103,871.000	16.638243	1,728,230.94	24.980000	2,594,697.58	866,466.64	0.23
		Local		16.638243	1,728,230.94	24.980000	2,594,697.58	866,466.64	0.23
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25		70,658.000	38.950860	2,752,189.90	32.550000	2,299,917.90	-452,272.00	0.20
		Local		38.950860	2,752,189.90	32.550000	2,299,917.90	-452,272.00	0.20
344849104	FOOT LOCKER INC COMMON STOCK USD.01		42,884.000	35.691559	1,530,596.82	25.320000	1,085,822.88	-444,773.94	0.10
		Local		35.691559	1,530,596.82	25.320000	1,085,822.88	-444,773.94	0.10
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01		69,332.000	56.606020	3,924,608.58	60.450000	4,191,119.40	266,510.82	0.37
		Local		56.606020	3,924,608.58	60.450000	4,191,119.40	266,510.82	0.37
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001		22,851.000	77.532478	1,771,694.66	88.920000	2,031,910.92	260,216.26	0.18
		Local		77.532478	1,771,694.66	88.920000	2,031,910.92	260,216.26	0.18
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25		120,535.000	22.175582	2,672,933.72	14.880000	1,793,560.80	-879,372.92	0.16
		Local		22.175582	2,672,933.72	14.880000	1,793,560.80	-879,372.92	0.16
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5		90,609.000	11.474925	1,039,731.52	11.160000	1,011,196.44	-28,535.08	0.09
		Local		11.474925	1,039,731.52	11.160000	1,011,196.44	-28,535.08	0.09
361448103	GATX CORP COMMON STOCK USD.625		19,030.000	46.876576	892,061.24	118.910000	2,262,857.30	1,370,796.06	0.20
		Local		46.876576	892,061.24	118.910000	2,262,857.30	1,370,796.06	0.20

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01	64,140.000	Local 32.154399	2,062,383.12	55.920000	3,586,708.80	1,524,325.68	0.32
			Base 32.154399	2,062,383.12	55.920000	3,586,708.80	1,524,325.68	0.32
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	136,671.000	Local 51.455513	7,032,476.39	24.050000	3,286,937.55	-3,745,538.84	0.29
			Base 51.455513	7,032,476.39	24.050000	3,286,937.55	-3,745,538.84	0.29
364760108	GAP INC/THE COMMON STOCK USD.05	114,467.000	Local 15.190877	1,738,854.17	8.020000	918,025.34	-820,828.83	0.08
			Base 15.190877	1,738,854.17	8.020000	918,025.34	-820,828.83	0.08
371901109	GENTEX CORP COMMON STOCK USD.06	126,822.000	Local 14.716883	1,866,424.56	26.260000	3,330,345.72	1,463,921.16	0.30
			Base 14.716883	1,866,424.56	26.260000	3,330,345.72	1,463,921.16	0.30
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	59,890.000	Local 38.042976	2,278,393.85	28.820000	1,726,029.80	-552,364.05	0.15
			Base 38.042976	2,278,393.85	28.820000	1,726,029.80	-552,364.05	0.15
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	42,092.000	Local 34.808060	1,465,140.87	54.130000	2,278,439.96	813,299.09	0.20
			Base 34.808060	1,465,140.87	54.130000	2,278,439.96	813,299.09	0.20
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	152,923.000	Local 17.098532	2,614,758.80	13.730000	2,099,632.79	-515,126.01	0.19
			Base 17.098532	2,614,758.80	13.730000	2,099,632.79	-515,126.01	0.19
384109104	GRACO INC COMMON STOCK USD1.0	91,112.000	Local 24.991141	2,276,992.82	76.490000	6,969,156.88	4,692,164.06	0.62
			Base 24.991141	2,276,992.82	76.490000	6,969,156.88	4,692,164.06	0.62
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	2,075.000	Local 459.888149	954,267.91	564.750000	1,171,856.25	217,588.34	0.10
			Base 459.888149	954,267.91	564.750000	1,171,856.25	217,588.34	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	16,582.000	Local 93.416073	1,549,025.33	104.760000	1,737,130.32	188,104.99	0.15
			Base 93.416073	1,549,025.33	104.760000	1,737,130.32	188,104.99	0.15

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
397624107	GREIF INC CL A COMMON STOCK							
		13,843.000	Local 50.632038	700,899.30	60.100000	831,964.30	131,065.00	0.07
			Base 50.632038	700,899.30	60.100000	831,964.30	131,065.00	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
		47,859.000	Local 37.997024	1,818,499.56	28.720000	1,374,510.48	-443,989.08	0.12
			Base 37.997024	1,818,499.56	28.720000	1,374,510.48	-443,989.08	0.12
403949100	HF SINCLAIR CORP COMMON STOCK							
		72,709.000	Local 35.281141	2,565,256.48	41.440000	3,013,060.96	447,804.48	0.27
			Base 35.281141	2,565,256.48	41.440000	3,013,060.96	447,804.48	0.27
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		27,274.000	Local 91.577864	2,497,694.66	84.600000	2,307,380.40	-190,314.26	0.20
			Base 91.577864	2,497,694.66	84.600000	2,307,380.40	-190,314.26	0.20
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		73,100.000	Local 42.448166	3,102,960.95	32.430000	2,370,633.00	-732,327.95	0.21
			Base 42.448166	3,102,960.95	32.430000	2,370,633.00	-732,327.95	0.21
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		46,328.000	Local 33.783127	1,565,104.71	36.530000	1,692,361.84	127,257.13	0.15
			Base 33.783127	1,565,104.71	36.530000	1,692,361.84	127,257.13	0.15
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
		19,246.000	Local 69.762026	1,342,639.96	111.460000	2,145,159.16	802,519.20	0.19
			Base 69.762026	1,342,639.96	111.460000	2,145,159.16	802,519.20	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
		71,919.000	Local 24.770331	1,781,457.46	31.110000	2,237,400.09	455,942.63	0.20
			Base 24.770331	1,781,457.46	31.110000	2,237,400.09	455,942.63	0.20
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		59,183.000	Local 29.503262	1,746,091.57	35.910000	2,125,261.53	379,169.96	0.19
			Base 29.503262	1,746,091.57	35.910000	2,125,261.53	379,169.96	0.19
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001							
		45,759.000	Local 79.681830	3,646,160.85	54.800000	2,507,593.20	-1,138,567.65	0.22
			Base 79.681830	3,646,160.85	54.800000	2,507,593.20	-1,138,567.65	0.22

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01	205,749.000	Local 26.526526	5,457,806.14	18.610000	3,828,988.89	-1,628,817.25	0.34
			Base 26.526526	5,457,806.14	18.610000	3,828,988.89	-1,628,817.25	0.34
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	87,152.000	Local 15.368478	1,339,393.63	15.680000	1,366,543.36	27,149.73	0.12
			Base 15.368478	1,339,393.63	15.680000	1,366,543.36	27,149.73	0.12
428291108	HEXCEL CORP COMMON STOCK USD.01	45,567.000	Local 43.941604	2,002,287.08	68.990000	3,143,667.33	1,141,380.25	0.28
			Base 43.941604	2,002,287.08	68.990000	3,143,667.33	1,141,380.25	0.28
431284108	HIGHWOODS PROPERTIES INC REIT USD.01	56,880.000	Local 34.970351	1,989,113.54	20.680000	1,176,278.40	-812,835.14	0.10
			Base 34.970351	1,989,113.54	20.680000	1,176,278.40	-812,835.14	0.10
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	42,921.000	Local 45.831581	1,967,137.27	42.750000	1,834,872.75	-132,264.52	0.16
			Base 45.831581	1,967,137.27	42.750000	1,834,872.75	-132,264.52	0.16
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	102,284.000	Local 21.454057	2,194,406.74	21.470000	2,196,037.48	1,630.74	0.19
			Base 21.454057	2,194,406.74	21.470000	2,196,037.48	1,630.74	0.19
443510607	HUBBELL INC COMMON STOCK USD.01	28,978.000	Local 89.577384	2,595,773.42	282.460000	8,185,125.88	5,589,352.46	0.73
			Base 89.577384	2,595,773.42	282.460000	8,185,125.88	5,589,352.46	0.73
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	10,891.000	Local 225.371437	2,454,520.32	174.890000	1,904,726.99	-549,793.33	0.17
			Base 225.371437	2,454,520.32	174.890000	1,904,726.99	-549,793.33	0.17
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001	17,382.000	Local 93.637025	1,627,598.77	110.470000	1,920,189.54	292,590.77	0.17
			Base 93.637025	1,627,598.77	110.470000	1,920,189.54	292,590.77	0.17
45073V108	ITT INC COMMON STOCK USD1.0	44,710.000	Local 33.707891	1,507,079.79	76.160000	3,405,113.60	1,898,033.81	0.30
			Base 33.707891	1,507,079.79	76.160000	3,405,113.60	1,898,033.81	0.30

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Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
451107106	IDACORP INC COMMON STOCK	27,335.000	Local	57.268263	1,565,427.96	104.070000	2,844,753.45	1,279,325.49	0.25
			Base	57.268263	1,565,427.96	104.070000	2,844,753.45	1,279,325.49	0.25
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001	26,106.000	Local	71.426004	1,864,647.27	60.400000	1,576,802.40	-287,844.87	0.14
			Base	71.426004	1,864,647.27	60.400000	1,576,802.40	-287,844.87	0.14
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01	121,015.000	Local	21.924771	2,653,226.13	17.270000	2,089,929.05	-563,297.08	0.19
			Base	21.924771	2,653,226.13	17.270000	2,089,929.05	-563,297.08	0.19
45688C107	INGEVITY CORP COMMON STOCK USD.01	18,992.000	Local	91.097637	1,730,126.33	47.190000	896,232.48	-833,893.85	0.08
			Base	91.097637	1,730,126.33	47.190000	896,232.48	-833,893.85	0.08
457187102	INGREDION INC COMMON STOCK USD.01	35,516.000	Local	58.198208	2,066,967.54	104.600000	3,714,973.60	1,648,006.06	0.33
			Base	58.198208	2,066,967.54	104.600000	3,714,973.60	1,648,006.06	0.33
45778Q107	INSPERITY INC COMMON STOCK USD.01	19,236.000	Local	92.722028	1,783,600.93	110.720000	2,129,809.92	346,208.99	0.19
			Base	92.722028	1,783,600.93	110.720000	2,129,809.92	346,208.99	0.19
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	39,283.000	Local	59.601335	2,341,319.23	37.950000	1,490,789.85	-850,529.38	0.13
			Base	59.601335	2,341,319.23	37.950000	1,490,789.85	-850,529.38	0.13
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	55,616.000	Local	59.324424	3,299,387.14	77.230000	4,295,223.68	995,836.54	0.38
			Base	59.324424	3,299,387.14	77.230000	4,295,223.68	995,836.54	0.38
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	28,544.000	Local	25.015238	714,034.94	42.720000	1,219,399.68	505,364.74	0.11
			Base	25.015238	714,034.94	42.720000	1,219,399.68	505,364.74	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	67,926.000	Local	40.850807	2,774,831.93	60.040000	4,078,277.04	1,303,445.11	0.36
			Base	40.850807	2,774,831.93	60.040000	4,078,277.04	1,303,445.11	0.36

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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466313103	JABIL INC COMMON STOCK USD.001							
		71,982.000	Local 30.102183	2,166,815.35	89.520000	6,443,828.64	4,277,013.29	0.57
			Base 30.102183	2,166,815.35	89.520000	6,443,828.64	4,277,013.29	0.57
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		97,816.000	Local 18.450011	1,804,706.27	30.070000	2,941,327.12	1,136,620.85	0.26
			Base 18.450011	1,804,706.27	30.070000	2,941,327.12	1,136,620.85	0.26
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		175,098.000	Local 11.887524	2,081,481.62	6.830000	1,195,919.34	-885,562.28	0.11
			Base 11.887524	2,081,481.62	6.830000	1,195,919.34	-885,562.28	0.11
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		25,660.000	Local 105.297696	2,701,938.87	140.340000	3,601,124.40	899,185.53	0.32
			Base 105.297696	2,701,938.87	140.340000	3,601,124.40	899,185.53	0.32
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
		25,513.000	Local 74.236086	1,893,985.26	59.040000	1,506,287.52	-387,697.74	0.13
			Base 74.236086	1,893,985.26	59.040000	1,506,287.52	-387,697.74	0.13
48242W106	KBR INC COMMON STOCK USD.001							
		74,172.000	Local 28.091388	2,083,594.41	59.020000	4,377,631.44	2,294,037.03	0.39
			Base 28.091388	2,083,594.41	59.020000	4,377,631.44	2,294,037.03	0.39
48666K109	KB HOME COMMON STOCK USD1.0							
		44,130.000	Local 18.693846	824,959.42	43.330000	1,912,152.90	1,087,193.48	0.17
			Base 18.693846	824,959.42	43.330000	1,912,152.90	1,087,193.48	0.17
488401100	KEMPER CORP COMMON STOCK USD.1							
		34,579.000	Local 45.053065	1,557,889.95	43.280000	1,496,579.12	-61,310.83	0.13
			Base 45.053065	1,557,889.95	43.280000	1,496,579.12	-61,310.83	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
		56,971.000	Local 59.427904	3,385,667.12	27.140000	1,546,192.94	-1,839,474.18	0.14
			Base 59.427904	3,385,667.12	27.140000	1,546,192.94	-1,839,474.18	0.14
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		11,729.000	Local 204.926470	2,403,582.57	302.980000	3,553,652.42	1,150,069.85	0.32
			Base 204.926470	2,403,582.57	302.980000	3,553,652.42	1,150,069.85	0.32

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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View Date: June 5, 2023

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497266106	KIRBY CORP COMMON STOCK USD.1							
		32,382.000	Local 55.576460	1,799,676.93	71.560000	2,317,255.92	517,578.99	0.21
			Base 55.576460	1,799,676.93	71.560000	2,317,255.92	517,578.99	0.21
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		118,452.000	Local 21.952341	2,600,298.75	19.440000	2,302,706.88	-297,591.87	0.20
			Base 21.952341	2,600,298.75	19.440000	2,302,706.88	-297,591.87	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
		86,877.000	Local 43.791534	3,804,477.11	54.990000	4,777,366.23	972,889.12	0.42
			Base 43.791534	3,804,477.11	54.990000	4,777,366.23	972,889.12	0.42
500255104	KOHL'S CORP COMMON STOCK USD.01							
		59,731.000	Local 21.486029	1,283,382.01	18.320000	1,094,271.92	-189,110.09	0.10
			Base 21.486029	1,283,382.01	18.320000	1,094,271.92	-189,110.09	0.10
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
		110,696.000	Local 16.728176	1,851,742.19	12.560000	1,390,341.76	-461,400.43	0.12
			Base 16.728176	1,851,742.19	12.560000	1,390,341.76	-461,400.43	0.12
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		47,177.000	Local 50.658408	2,389,911.73	89.880000	4,240,268.76	1,850,357.03	0.38
			Base 50.658408	2,389,911.73	89.880000	4,240,268.76	1,850,357.03	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK							
		10,732.000	Local 87.668423	940,857.52	196.580000	2,109,696.56	1,168,839.04	0.19
			Base 87.668423	940,857.52	196.580000	2,109,696.56	1,168,839.04	0.19
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		19,423.000	Local 67.118696	1,303,646.43	175.380000	3,406,405.74	2,102,759.31	0.30
			Base 67.118696	1,303,646.43	175.380000	3,406,405.74	2,102,759.31	0.30
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		37,213.000	Local 66.589948	2,478,011.75	86.590000	3,222,273.67	744,261.92	0.29
			Base 66.589948	2,478,011.75	86.590000	3,222,273.67	744,261.92	0.29
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		74,098.000	Local 57.411916	4,254,108.14	81.310000	6,024,908.38	1,770,800.24	0.53
			Base 57.411916	4,254,108.14	81.310000	6,024,908.38	1,770,800.24	0.53

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
521865204	LEAR CORP COMMON STOCK USD.01							
		31,967.000	Local 135.019820	4,316,178.58	122.660000	3,921,072.22	-395,106.36	0.35
			Base 135.019820	4,316,178.58	122.660000	3,921,072.22	-395,106.36	0.35
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		71,688.000	Local 40.107693	2,875,240.30	30.480000	2,185,050.24	-690,190.06	0.19
			Base 40.107693	2,875,240.30	30.480000	2,185,050.24	-690,190.06	0.19
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
		17,450.000	Local 100.394941	1,751,891.72	275.510000	4,807,649.50	3,055,757.78	0.43
			Base 100.394941	1,751,891.72	275.510000	4,807,649.50	3,055,757.78	0.43
53223X107	LIFE STORAGE INC REIT USD.01							
		45,952.000	Local 79.548201	3,655,398.91	127.390000	5,853,825.28	2,198,426.37	0.52
			Base 79.548201	3,655,398.91	127.390000	5,853,825.28	2,198,426.37	0.52
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
		31,215.000	Local 55.637931	1,736,738.02	169.660000	5,295,936.90	3,559,198.88	0.47
			Base 55.637931	1,736,738.02	169.660000	5,295,936.90	3,559,198.88	0.47
536797103	LITHIA MOTORS INC COMMON STOCK							
		2,534.000	Local 285.215833	722,736.92	233.280000	591,131.52	-131,605.40	0.05
			Base 285.215833	722,736.92	233.280000	591,131.52	-131,605.40	0.05
537008104	LITTELFUSE INC COMMON STOCK USD.01							
		13,384.000	Local 168.554753	2,255,936.81	256.040000	3,426,839.36	1,170,902.55	0.30
			Base 168.554753	2,255,936.81	256.040000	3,426,839.36	1,170,902.55	0.30
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		38,760.000	Local 18.155327	703,700.48	58.520000	2,268,235.20	1,564,534.72	0.20
			Base 18.155327	703,700.48	58.520000	2,268,235.20	1,564,534.72	0.20
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		37,033.000	Local 61.303005	2,270,234.19	52.900000	1,959,045.70	-311,188.49	0.17
			Base 61.303005	2,270,234.19	52.900000	1,959,045.70	-311,188.49	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		109,938.000	Local 22.258515	2,447,056.66	29.180000	3,207,990.84	760,934.18	0.28
			Base 22.258515	2,447,056.66	29.180000	3,207,990.84	760,934.18	0.28

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Books Closed

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		158,639.000	Local 12.668434	2,009,707.74	15.120000	2,398,621.68	388,913.94	0.21
			Base 12.668434	2,009,707.74	15.120000	2,398,621.68	388,913.94	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,922.000	Local 103.293855	3,194,052.58	97.310000	3,009,019.82	-185,032.76	0.27
			Base 103.293855	3,194,052.58	97.310000	3,009,019.82	-185,032.76	0.27
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
		49,912.000	Local 27.824379	1,388,770.40	20.720000	1,034,176.64	-354,593.76	0.09
			Base 27.824379	1,388,770.40	20.720000	1,034,176.64	-354,593.76	0.09
553498106	MSA SAFETY INC COMMON STOCK							
		19,920.000	Local 61.928460	1,233,614.92	137.560000	2,740,195.20	1,506,580.28	0.24
			Base 61.928460	1,233,614.92	137.560000	2,740,195.20	1,506,580.28	0.24
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		25,582.000	Local 66.748505	1,707,560.26	89.920000	2,300,333.44	592,773.18	0.20
			Base 66.748505	1,707,560.26	89.920000	2,300,333.44	592,773.18	0.20
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
		27,916.000	Local 58.400804	1,630,316.85	59.830000	1,670,214.28	39,897.43	0.15
			Base 58.400804	1,630,316.85	59.830000	1,670,214.28	39,897.43	0.15
554382101	MACERICH CO/THE REIT USD.01							
		119,615.000	Local 20.440746	2,445,019.86	9.640000	1,153,088.60	-1,291,931.26	0.10
			Base 20.440746	2,445,019.86	9.640000	1,153,088.60	-1,291,931.26	0.10
55616P104	MACY S INC COMMON STOCK USD.01							
		146,571.000	Local 25.974124	3,807,053.36	13.590000	1,991,899.89	-1,815,153.47	0.18
			Base 25.974124	3,807,053.36	13.590000	1,991,899.89	-1,815,153.47	0.18
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		33,787.000	Local 67.406205	2,277,453.44	181.420000	6,129,637.54	3,852,184.10	0.54
			Base 67.406205	2,277,453.44	181.420000	6,129,637.54	3,852,184.10	0.54
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
		27,333.000	Local 57.865769	1,581,645.06	70.170000	1,917,956.61	336,311.55	0.17
			Base 57.865769	1,581,645.06	70.170000	1,917,956.61	336,311.55	0.17

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		20,717.000	Local 115.048468	2,383,459.12	123.220000	2,552,748.74	169,289.62		0.23
			Base 115.048468	2,383,459.12	123.220000	2,552,748.74	169,289.62		0.23
574795100	MASIMO CORP COMMON STOCK USD.001								
		26,145.000	Local 115.125829	3,009,964.79	161.840000	4,231,306.80	1,221,342.01		0.38
			Base 115.125829	3,009,964.79	161.840000	4,231,306.80	1,221,342.01		0.38
576323109	MASTEC INC COMMON STOCK USD.1								
		32,033.000	Local 51.571259	1,651,982.15	101.360000	3,246,864.88	1,594,882.73		0.29
			Base 51.571259	1,651,982.15	101.360000	3,246,864.88	1,594,882.73		0.29
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		7,374.000	Local 52.616817	387,996.41	43.970000	324,234.78	-63,761.63		0.03
			Base 52.616817	387,996.41	43.970000	324,234.78	-63,761.63		0.03
577081102	MATTEL INC COMMON STOCK USD1.0								
		191,600.000	Local 12.205916	2,338,653.47	17.410000	3,335,756.00	997,102.53		0.30
			Base 12.205916	2,338,653.47	17.410000	3,335,756.00	997,102.53		0.30
577933104	MAXIMUS INC COMMON STOCK								
		32,856.000	Local 64.107509	2,106,316.33	80.960000	2,660,021.76	553,705.43		0.24
			Base 64.107509	2,106,316.33	80.960000	2,660,021.76	553,705.43		0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		323,828.000	Local 16.292020	5,275,812.41	8.250000	2,671,581.00	-2,604,231.41		0.24
			Base 16.292020	5,275,812.41	8.250000	2,671,581.00	-2,604,231.41		0.24
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		13,619.000	Local 119.141960	1,622,594.35	206.970000	2,818,724.43	1,196,130.08		0.25
			Base 119.141960	1,622,594.35	206.970000	2,818,724.43	1,196,130.08		0.25
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		31,415.000	Local 70.369797	2,210,667.17	40.590000	1,275,134.85	-935,532.32		0.11
			Base 70.369797	2,210,667.17	40.590000	1,275,134.85	-935,532.32		0.11
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		29,131.000	Local 84.764855	2,469,284.99	132.000000	3,845,292.00	1,376,007.01		0.34
			Base 84.764855	2,469,284.99	132.000000	3,845,292.00	1,376,007.01		0.34

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		79,001.000	Local 26.198644	2,069,719.06	34.800000	2,749,234.80	679,515.74	0.24
			Base 26.198644	2,069,719.06	34.800000	2,749,234.80	679,515.74	0.24
626755102	MURPHY USA INC COMMON STOCK							
		10,818.000	Local 72.711591	786,593.99	276.420000	2,990,311.56	2,203,717.57	0.27
			Base 72.711591	786,593.99	276.420000	2,990,311.56	2,203,717.57	0.27
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		74,607.000	Local 21.077517	1,572,530.30	23.700000	1,768,185.90	195,655.60	0.16
			Base 21.077517	1,572,530.30	23.700000	1,768,185.90	195,655.60	0.16
62955J103	NOV INC COMMON STOCK USD.01							
		212,362.000	Local 12.845073	2,727,805.35	14.070000	2,987,933.34	260,127.99	0.27
			Base 12.845073	2,727,805.35	14.070000	2,987,933.34	260,127.99	0.27
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		49,627.000	Local 46.925123	2,328,753.10	50.910000	2,526,510.57	197,757.47	0.22
			Base 46.925123	2,328,753.10	50.910000	2,526,510.57	197,757.47	0.22
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
		70,590.000	Local 30.603729	2,160,317.21	57.800000	4,080,102.00	1,919,784.79	0.36
			Base 30.603729	2,160,317.21	57.800000	4,080,102.00	1,919,784.79	0.36
637417106	NNN REIT INC REIT USD.01							
		98,103.000	Local 36.109508	3,542,451.11	42.540000	4,173,301.62	630,850.51	0.37
			Base 36.109508	3,542,451.11	42.540000	4,173,301.62	630,850.51	0.37
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		45,686.000	Local 47.312451	2,161,516.65	36.610000	1,672,564.46	-488,952.19	0.15
			Base 47.312451	2,161,516.65	36.610000	1,672,564.46	-488,952.19	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		54,820.000	Local 12.422749	681,015.09	15.150000	830,523.00	149,507.91	0.07
			Base 12.422749	681,015.09	15.150000	830,523.00	149,507.91	0.07
640491106	NEOGEN CORP COMMON STOCK USD.16							
		116,859.000	Local 25.604328	2,992,096.14	17.490000	2,043,863.91	-948,232.23	0.18
			Base 25.604328	2,992,096.14	17.490000	2,043,863.91	-948,232.23	0.18

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Books Closed

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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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View Date: June 5, 2023

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64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	52,218.000	Local 94.775944	4,949,010.25	89.530000	4,675,077.54	-273,932.71	0.42
			Base 94.775944	4,949,010.25	89.530000	4,675,077.54	-273,932.71	0.42
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	52,381.000	Local 36.509389	1,912,398.31	48.450000	2,537,859.45	625,461.14	0.23
			Base 36.509389	1,912,398.31	48.450000	2,537,859.45	625,461.14	0.23
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	389,388.000	Local 12.399963	4,828,396.76	10.280000	4,002,908.64	-825,488.12	0.36
			Base 12.399963	4,828,396.76	10.280000	4,002,908.64	-825,488.12	0.36
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1	89,008.000	Local 21.799038	1,940,288.74	35.420000	3,152,663.36	1,212,374.62	0.28
			Base 21.799038	1,940,288.74	35.420000	3,152,663.36	1,212,374.62	0.28
651587107	NEWMARKET CORP COMMON STOCK	3,619.000	Local 225.334813	815,486.69	389.820000	1,410,758.58	595,271.89	0.13
			Base 225.334813	815,486.69	389.820000	1,410,758.58	595,271.89	0.13
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	20,386.000	Local 175.224849	3,572,133.77	150.920000	3,076,655.12	-495,478.65	0.27
			Base 175.224849	3,572,133.77	150.920000	3,076,655.12	-495,478.65	0.27
655664100	NORDSTROM INC COMMON STOCK	60,581.000	Local 16.925761	1,025,379.51	15.300000	926,889.30	-98,490.21	0.08
			Base 16.925761	1,025,379.51	15.300000	926,889.30	-98,490.21	0.08
668074305	NORTHWESTERN CORP COMMON STOCK USD.01	31,237.000	Local 60.128704	1,878,240.34	56.590000	1,767,701.83	-110,538.51	0.16
			Base 60.128704	1,878,240.34	56.590000	1,767,701.83	-110,538.51	0.16
67000B104	NOVANTA INC COMMON STOCK	19,295.000	Local 133.250545	2,571,069.27	165.600000	3,195,252.00	624,182.73	0.28
			Base 133.250545	2,571,069.27	165.600000	3,195,252.00	624,182.73	0.28
670837103	OGE ENERGY CORP COMMON STOCK USD.01	108,236.000	Local 25.308672	2,739,309.39	35.280000	3,818,566.08	1,079,256.69	0.34
			Base 25.308672	2,739,309.39	35.280000	3,818,566.08	1,079,256.69	0.34

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

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67098H104	O I GLASS INC COMMON STOCK		74,442.000	Local 14.254322	1,061,120.21	20.720000	1,542,438.24	481,318.03	0.14
				Base 14.254322	1,061,120.21	20.720000	1,542,438.24	481,318.03	0.14
674215207	CHORD ENERGY CORP COMMON STOCK		22,493.000	Local 144.297401	3,245,681.44	143.040000	3,217,398.72	-28,282.72	0.29
				Base 144.297401	3,245,681.44	143.040000	3,217,398.72	-28,282.72	0.29
680033107	OLD NATIONAL BANCORP COMMON STOCK		158,352.000	Local 16.318557	2,584,076.21	12.420000	1,966,731.84	-617,344.37	0.17
				Base 16.318557	2,584,076.21	12.420000	1,966,731.84	-617,344.37	0.17
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		149,128.000	Local 17.228570	2,569,262.18	24.490000	3,652,144.72	1,082,882.54	0.32
				Base 17.228570	2,569,262.18	24.490000	3,652,144.72	1,082,882.54	0.32
680665205	OLIN CORP COMMON STOCK USD1.0		66,519.000	Local 22.617537	1,504,495.92	47.310000	3,147,013.89	1,642,517.97	0.28
				Base 22.617537	1,504,495.92	47.310000	3,147,013.89	1,642,517.97	0.28
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		31,293.000	Local 67.967987	2,126,922.21	55.120000	1,724,870.16	-402,052.05	0.15
				Base 67.967987	2,126,922.21	55.120000	1,724,870.16	-402,052.05	0.15
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1		126,644.000	Local 29.985614	3,797,498.08	29.810000	3,775,257.64	-22,240.44	0.34
				Base 29.985614	3,797,498.08	29.810000	3,775,257.64	-22,240.44	0.34
68213N109	OMNICELL INC COMMON STOCK USD.001		24,139.000	Local 113.657699	2,743,583.20	73.420000	1,772,285.38	-971,297.82	0.16
				Base 113.657699	2,743,583.20	73.420000	1,772,285.38	-971,297.82	0.16
68235P108	ONE GAS INC COMMON STOCK		29,270.000	Local 50.391645	1,474,963.44	80.940000	2,369,113.80	894,150.36	0.21
				Base 50.391645	1,474,963.44	80.940000	2,369,113.80	894,150.36	0.21
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001		90,474.000	Local 29.000122	2,623,757.05	27.550000	2,492,558.70	-131,198.35	0.22
				Base 29.000122	2,623,757.05	27.550000	2,492,558.70	-131,198.35	0.22

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
		28,378.000	Local 85.131971	2,415,875.08	85.100000	2,414,967.80	-907.28	0.21
			Base 85.131971	2,415,875.08	85.100000	2,414,967.80	-907.28	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01							
		35,354.000	Local 47.487055	1,678,857.35	73.830000	2,610,185.82	931,328.47	0.23
			Base 47.487055	1,678,857.35	73.830000	2,610,185.82	931,328.47	0.23
690742101	OWENS CORNING COMMON STOCK USD.001							
		50,525.000	Local 62.568349	3,161,265.85	106.330000	5,372,323.25	2,211,057.40	0.48
			Base 62.568349	3,161,265.85	106.330000	5,372,323.25	2,211,057.40	0.48
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
		61,791.000	Local 32.940205	2,035,408.23	36.810000	2,274,526.71	239,118.48	0.20
			Base 32.940205	2,035,408.23	36.810000	2,274,526.71	239,118.48	0.20
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		49,816.000	Local 72.141986	3,593,825.18	68.620000	3,418,373.92	-175,451.26	0.30
			Base 72.141986	3,593,825.18	68.620000	3,418,373.92	-175,451.26	0.30
69349H107	PNM RESOURCES INC COMMON STOCK							
		46,405.000	Local 25.176645	1,168,322.21	45.920000	2,130,917.60	962,595.39	0.19
			Base 25.176645	1,168,322.21	45.920000	2,130,917.60	962,595.39	0.19
693656100	PVH CORP COMMON STOCK USD1.0							
		34,260.000	Local 47.237167	1,618,345.33	86.020000	2,947,045.20	1,328,699.87	0.26
			Base 47.237167	1,618,345.33	86.020000	2,947,045.20	1,328,699.87	0.26
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		17,380.000	Local 82.458326	1,433,125.70	70.110000	1,218,511.80	-214,613.90	0.11
			Base 82.458326	1,433,125.70	70.110000	1,218,511.80	-214,613.90	0.11
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		121,557.000	Local 21.833313	2,653,992.00	12.940000	1,572,947.58	-1,081,044.42	0.14
			Base 21.833313	2,653,992.00	12.940000	1,572,947.58	-1,081,044.42	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		46,705.000	Local 22.909021	1,069,965.84	26.190000	1,223,203.95	153,238.11	0.11
			Base 22.909021	1,069,965.84	26.190000	1,223,203.95	153,238.11	0.11

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# Holdings

ST OF AZ POOL 203 MID CAP  
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70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		22,312.000	Local 149.865659	3,343,802.58	172.750000	3,854,398.00	510,595.42	0.34
			Base 149.865659	3,343,802.58	172.750000	3,854,398.00	510,595.42	0.34
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		49,220.000	Local 30.493865	1,500,908.04	13.560000	667,423.20	-833,484.84	0.06
			Base 30.493865	1,500,908.04	13.560000	667,423.20	-833,484.84	0.06
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		83,861.000	Local 27.563587	2,311,509.99	25.040000	2,099,879.44	-211,630.55	0.19
			Base 27.563587	2,311,509.99	25.040000	2,099,879.44	-211,630.55	0.19
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		20,533.000	Local 152.148591	3,124,067.02	307.340000	6,310,612.22	3,186,545.20	0.56
			Base 152.148591	3,124,067.02	307.340000	6,310,612.22	3,186,545.20	0.56
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		84,414.000	Local 45.741962	3,861,262.02	55.290000	4,667,250.06	805,988.04	0.41
			Base 45.741962	3,861,262.02	55.290000	4,667,250.06	805,988.04	0.41
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		123,405.000	Local 16.919407	2,087,939.48	13.660000	1,685,712.30	-402,227.18	0.15
			Base 16.919407	2,087,939.48	13.660000	1,685,712.30	-402,227.18	0.15
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		24,290.000	Local 29.138938	707,784.81	22.200000	539,238.00	-168,546.81	0.05
			Base 29.138938	707,784.81	22.200000	539,238.00	-168,546.81	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		41,358.000	Local 62.379238	2,579,880.52	48.650000	2,012,066.70	-567,813.82	0.18
			Base 62.379238	2,579,880.52	48.650000	2,012,066.70	-567,813.82	0.18
731068102	POLARIS INC COMMON STOCK USD.01							
		29,454.000	Local 66.142620	1,948,164.73	107.710000	3,172,490.34	1,224,325.61	0.28
			Base 66.142620	1,948,164.73	107.710000	3,172,490.34	1,224,325.61	0.28
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		48,264.000	Local 48.360886	2,334,089.79	48.730000	2,351,904.72	17,814.93	0.21
			Base 48.360886	2,334,089.79	48.730000	2,351,904.72	17,814.93	0.21

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		28,987.000	Local 41.124367	1,192,072.03	84.960000	2,462,735.52	1,270,663.49	0.22
			Base 41.124367	1,192,072.03	84.960000	2,462,735.52	1,270,663.49	0.22
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		46,419.000	Local 40.957162	1,901,190.50	46.530000	2,159,876.07	258,685.57	0.19
			Base 40.957162	1,901,190.50	46.530000	2,159,876.07	258,685.57	0.19
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		30,809.000	Local 91.688973	2,824,845.57	86.400000	2,661,897.60	-162,947.97	0.24
			Base 91.688973	2,824,845.57	86.400000	2,661,897.60	-162,947.97	0.24
74164M108	PRIMERICA INC COMMON STOCK							
		19,948.000	Local 59.005737	1,177,046.45	182.020000	3,630,934.96	2,453,888.51	0.32
			Base 59.005737	1,177,046.45	182.020000	3,630,934.96	2,453,888.51	0.32
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		27,520.000	Local 22.685867	624,315.05	32.630000	897,977.60	273,662.55	0.08
			Base 22.685867	624,315.05	32.630000	897,977.60	273,662.55	0.08
74340E103	PROGYNY INC COMMON STOCK USD.0001							
		40,674.000	Local 54.595912	2,220,634.13	37.250000	1,515,106.50	-705,527.63	0.13
			Base 54.595912	2,220,634.13	37.250000	1,515,106.50	-705,527.63	0.13
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		49,367.000	Local 55.536426	2,741,666.75	57.180000	2,822,805.06	81,138.31	0.25
			Base 55.536426	2,741,666.75	57.180000	2,822,805.06	81,138.31	0.25
74758T303	QUALYS INC COMMON STOCK USD.001							
		18,689.000	Local 106.291398	1,986,479.93	126.260000	2,359,673.14	373,193.21	0.21
			Base 106.291398	1,986,479.93	126.260000	2,359,673.14	373,193.21	0.21
749607107	RLI CORP COMMON STOCK USD1.0							
		3,007.000	Local 115.469774	347,217.61	123.850000	372,416.95	25,199.34	0.03
			Base 115.469774	347,217.61	123.850000	372,416.95	25,199.34	0.03
74967X103	RH COMMON STOCK USD.0001							
		2,336.000	Local 316.302530	738,882.71	244.980000	572,273.28	-166,609.43	0.05
			Base 316.302530	738,882.71	244.980000	572,273.28	-166,609.43	0.05

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		69,790.000	Local 39.589280	2,762,935.84	79.790000	5,568,544.10	2,805,608.26	0.49
			Base 39.589280	2,762,935.84	79.790000	5,568,544.10	2,805,608.26	0.49
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		130,635.000	Local 30.622158	4,000,325.55	27.370000	3,575,479.95	-424,845.60	0.32
			Base 30.622158	4,000,325.55	27.370000	3,575,479.95	-424,845.60	0.32
754907103	RAYONIER INC REIT							
		79,626.000	Local 26.122809	2,080,054.76	29.320000	2,334,634.32	254,579.56	0.21
			Base 26.122809	2,080,054.76	29.320000	2,334,634.32	254,579.56	0.21
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		35,763.000	Local 109.996710	3,933,812.33	129.890000	4,645,256.07	711,443.74	0.41
			Base 109.996710	3,933,812.33	129.890000	4,645,256.07	711,443.74	0.41
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		36,047.000	Local 69.972312	2,522,291.94	140.000000	5,046,580.00	2,524,288.06	0.45
			Base 69.972312	2,522,291.94	140.000000	5,046,580.00	2,524,288.06	0.45
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		31,730.000	Local 66.312194	2,104,085.91	234.680000	7,446,396.40	5,342,310.49	0.66
			Base 66.312194	2,104,085.91	234.680000	7,446,396.40	5,342,310.49	0.66
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		27,917.000	Local 95.767852	2,673,551.12	167.920000	4,687,822.64	2,014,271.52	0.42
			Base 95.767852	2,673,551.12	167.920000	4,687,822.64	2,014,271.52	0.42
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		102,241.000	Local 53.169943	5,436,148.14	54.440000	5,566,000.04	129,851.90	0.49
			Base 53.169943	5,436,148.14	54.440000	5,566,000.04	129,851.90	0.49
77634L105	R1 RCM INC COMMON STOCK USD.01							
		74,309.000	Local 22.626693	1,681,366.91	16.250000	1,207,521.25	-473,845.66	0.11
			Base 22.626693	1,681,366.91	16.250000	1,207,521.25	-473,845.66	0.11
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		35,489.000	Local 85.668750	3,040,298.27	123.840000	4,394,957.76	1,354,659.49	0.39
			Base 85.668750	3,040,298.27	123.840000	4,394,957.76	1,354,659.49	0.39

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ST OF AZ POOL 203 MID CAP

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783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		27,167.000	Local 66.697039	1,811,958.47	78.830000	2,141,574.61	329,616.14	0.19
			Base 66.697039	1,811,958.47	78.830000	2,141,574.61	329,616.14	0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		55,124.000	Local 33.819562	1,864,269.51	56.580000	3,118,915.92	1,254,646.41	0.28
			Base 33.819562	1,864,269.51	56.580000	3,118,915.92	1,254,646.41	0.28
78440X887	SL GREEN REALTY CORP REIT USD.01							
		927.000	Local 73.744186	68,360.86	23.130000	21,441.51	-46,919.35	0.00
			Base 73.744186	68,360.86	23.130000	21,441.51	-46,919.35	0.00
78442P106	SLM CORP COMMON STOCK USD.2							
		130,130.000	Local 10.162695	1,322,471.46	15.260000	1,985,783.80	663,312.34	0.18
			Base 10.162695	1,322,471.46	15.260000	1,985,783.80	663,312.34	0.18
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		17,453.000	Local 437.431868	7,634,498.39	440.150000	7,681,937.95	47,439.56	0.68
			Base 437.431868	7,634,498.39	440.150000	7,681,937.95	47,439.56	0.68
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		124,871.000	Local 21.174886	2,644,129.19	11.260000	1,406,047.46	-1,238,081.73	0.12
			Base 21.174886	2,644,129.19	11.260000	1,406,047.46	-1,238,081.73	0.12
78709Y105	SAIA INC COMMON STOCK USD.001							
		14,306.000	Local 333.789757	4,775,196.27	284.160000	4,065,192.96	-710,003.31	0.36
			Base 333.789757	4,775,196.27	284.160000	4,065,192.96	-710,003.31	0.36
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		29,534.000	Local 59.740778	1,764,384.15	97.330000	2,874,544.22	1,110,160.07	0.26
			Base 59.740778	1,764,384.15	97.330000	2,874,544.22	1,110,160.07	0.26
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
		50,643.000	Local 52.781524	2,673,014.73	58.290000	2,951,980.47	278,965.74	0.26
			Base 52.781524	2,673,014.73	58.290000	2,951,980.47	278,965.74	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		22,084.000	Local 64.254876	1,419,004.69	63.200000	1,395,708.80	-23,295.89	0.12
			Base 64.254876	1,419,004.69	63.200000	1,395,708.80	-23,295.89	0.12

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ST OF AZ POOL 203 MID CAP

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816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		32,621.000	Local 72.668640	2,370,523.72	96.730000	3,155,429.33	784,905.61	0.28
			Base 72.668640	2,370,523.72	96.730000	3,155,429.33	784,905.61	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		22,727.000	Local 40.402745	918,233.18	72.030000	1,637,025.81	718,792.63	0.15
			Base 40.402745	918,233.18	72.030000	1,637,025.81	718,792.63	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		83,152.000	Local 21.938430	1,824,224.37	63.610000	5,289,298.72	3,465,074.35	0.47
			Base 21.938430	1,824,224.37	63.610000	5,289,298.72	3,465,074.35	0.47
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
		19,539.000	Local 172.892604	3,378,148.58	275.090000	5,374,983.51	1,996,834.93	0.48
			Base 172.892604	3,378,148.58	275.090000	5,374,983.51	1,996,834.93	0.48
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		17,246.000	Local 65.888022	1,136,304.83	140.670000	2,425,994.82	1,289,689.99	0.22
			Base 65.888022	1,136,304.83	140.670000	2,425,994.82	1,289,689.99	0.22
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		45,229.000	Local 23.657970	1,070,026.33	44.990000	2,034,852.71	964,826.38	0.18
			Base 23.657970	1,070,026.33	44.990000	2,034,852.71	964,826.38	0.18
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		23,030.000	Local 92.263542	2,124,829.38	118.190000	2,721,915.70	597,086.32	0.24
			Base 92.263542	2,124,829.38	118.190000	2,721,915.70	597,086.32	0.24
82982T106	SITIME CORP COMMON STOCK USD.0001							
		8,693.000	Local 268.219580	2,331,632.81	99.170000	862,084.81	-1,469,548.00	0.08
			Base 268.219580	2,331,632.81	99.170000	862,084.81	-1,469,548.00	0.08
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		72,559.000	Local 36.011475	2,612,956.64	51.370000	3,727,355.83	1,114,399.19	0.33
			Base 36.011475	2,612,956.64	51.370000	3,727,355.83	1,114,399.19	0.33
835495102	SONOCO PRODUCTS CO COMMON STOCK							
		52,718.000	Local 37.982616	2,002,367.53	59.860000	3,155,699.48	1,153,331.95	0.28
			Base 37.982616	2,002,367.53	59.860000	3,155,699.48	1,153,331.95	0.28

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83601L102	SOTERA HEALTH CO COMMON STOCK USD.01	53,382.000	Local 19.912058	1,062,945.50	14.090000	752,152.38	-310,793.12	0.07
			Base 19.912058	1,062,945.50	14.090000	752,152.38	-310,793.12	0.07
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5	40,924.000	Local 68.941478	2,821,361.04	62.520000	2,558,568.48	-262,792.56	0.23
			Base 68.941478	2,821,361.04	62.520000	2,558,568.48	-262,792.56	0.23
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	35,137.000	Local 77.504617	2,723,279.73	58.530000	2,056,568.61	-666,711.12	0.18
			Base 77.504617	2,723,279.73	58.530000	2,056,568.61	-666,711.12	0.18
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	596,628.000	Local 6.031703	3,598,682.75	4.770000	2,845,915.56	-752,767.19	0.25
			Base 6.031703	3,598,682.75	4.770000	2,845,915.56	-752,767.19	0.25
84857L101	SPIRE INC COMMON STOCK USD1.0	28,408.000	Local 76.516671	2,173,685.60	64.570000	1,834,304.56	-339,381.04	0.16
			Base 76.516671	2,173,685.60	64.570000	1,834,304.56	-339,381.04	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05	75,504.000	Local 42.798854	3,231,484.71	39.060000	2,949,186.24	-282,298.47	0.26
			Base 42.798854	3,231,484.71	39.060000	2,949,186.24	-282,298.47	0.26
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	57,227.000	Local 22.062145	1,262,550.40	34.560000	1,977,765.12	715,214.72	0.18
			Base 22.062145	1,262,550.40	34.560000	1,977,765.12	715,214.72	0.18
852312305	STAAR SURGICAL CO COMMON STOCK USD.01	26,062.000	Local 106.040652	2,763,631.48	58.020000	1,512,117.24	-1,251,514.24	0.13
			Base 106.040652	2,763,631.48	58.020000	1,512,117.24	-1,251,514.24	0.13
85254J102	STAG INDUSTRIAL INC REIT USD.01	96,890.000	Local 34.986135	3,389,806.58	34.800000	3,371,772.00	-18,034.58	0.30
			Base 34.986135	3,389,806.58	34.800000	3,371,772.00	-18,034.58	0.30
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01	167,370.000	Local 16.780503	2,808,552.72	17.550000	2,937,343.50	128,790.78	0.26
			Base 16.780503	2,808,552.72	17.550000	2,937,343.50	128,790.78	0.26

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01							
		49,837.000	Local 48.288598	2,406,558.84	42.150000	2,100,629.55	-305,929.29	0.19
			Base 48.288598	2,406,558.84	42.150000	2,100,629.55	-305,929.29	0.19
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		56,954.000	Local 36.605852	2,084,849.72	55.570000	3,164,933.78	1,080,084.06	0.28
			Base 36.605852	2,084,849.72	55.570000	3,164,933.78	1,080,084.06	0.28
867652406	SUNPOWER CORP COMMON STOCK USD.001							
		46,143.000	Local 28.404035	1,310,647.40	10.600000	489,115.80	-821,531.60	0.04
			Base 28.404035	1,310,647.40	10.600000	489,115.80	-821,531.60	0.04
86771W105	SUNRUN INC COMMON STOCK USD.0001							
		115,210.000	Local 58.380952	6,726,069.45	17.640000	2,032,304.40	-4,693,765.05	0.18
			Base 58.380952	6,726,069.45	17.640000	2,032,304.40	-4,693,765.05	0.18
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
		25,228.000	Local 83.697741	2,111,526.61	223.950000	5,649,810.60	3,538,283.99	0.50
			Base 83.697741	2,111,526.61	223.950000	5,649,810.60	3,538,283.99	0.50
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		21,299.000	Local 103.474867	2,203,911.19	86.040000	1,832,565.96	-371,345.23	0.16
			Base 103.474867	2,203,911.19	86.040000	1,832,565.96	-371,345.23	0.16
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		78,655.000	Local 25.858523	2,033,902.16	27.090000	2,130,763.95	96,861.79	0.19
			Base 25.858523	2,033,902.16	27.090000	2,130,763.95	96,861.79	0.19
87162W100	TD SYNEX CORP COMMON STOCK USD.001							
		22,686.000	Local 53.193684	1,206,751.92	89.380000	2,027,674.68	820,922.76	0.18
			Base 53.193684	1,206,751.92	89.380000	2,027,674.68	820,922.76	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		55,633.000	Local 58.339171	3,245,583.08	41.600000	2,314,332.80	-931,250.28	0.21
			Base 58.339171	3,245,583.08	41.600000	2,314,332.80	-931,250.28	0.21
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		53,924.000	Local 14.219437	766,768.93	29.210000	1,575,120.04	808,351.11	0.14
			Base 14.219437	766,768.93	29.210000	1,575,120.04	808,351.11	0.14

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	58,576.000	Local 25.096680	1,470,063.12	42.430000	2,485,379.68	1,015,316.56	0.22
			Base 25.096680	1,470,063.12	42.430000	2,485,379.68	1,015,316.56	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0	120,621.000	Local 15.042298	1,814,417.06	15.490000	1,868,419.29	54,002.23	0.17
			Base 15.042298	1,814,417.06	15.490000	1,868,419.29	54,002.23	0.17
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	92,123.000	Local 16.968710	1,563,208.45	35.640000	3,283,263.72	1,720,055.27	0.29
			Base 16.968710	1,563,208.45	35.640000	3,283,263.72	1,720,055.27	0.29
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	58,455.000	Local 33.213112	1,941,472.45	71.200000	4,161,996.00	2,220,523.55	0.37
			Base 33.213112	1,941,472.45	71.200000	4,161,996.00	2,220,523.55	0.37
88076W103	TERADATA CORP COMMON STOCK USD.01	55,036.000	Local 30.061982	1,654,491.25	46.860000	2,578,986.96	924,495.71	0.23
			Base 30.061982	1,654,491.25	46.860000	2,578,986.96	924,495.71	0.23
880779103	TEREX CORP COMMON STOCK USD.01	36,493.000	Local 24.443575	892,019.37	46.370000	1,692,180.41	800,161.04	0.15
			Base 24.443575	892,019.37	46.370000	1,692,180.41	800,161.04	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01	28,776.000	Local 85.381693	2,456,943.59	137.470000	3,955,836.72	1,498,893.13	0.35
			Base 85.381693	2,456,943.59	137.470000	3,955,836.72	1,498,893.13	0.35
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	26,074.000	Local 70.184360	1,829,987.01	47.300000	1,233,300.20	-596,686.81	0.11
			Base 70.184360	1,829,987.01	47.300000	1,233,300.20	-596,686.81	0.11
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	36,176.000	Local 52.735378	1,907,755.04	107.900000	3,903,390.40	1,995,635.36	0.35
			Base 52.735378	1,907,755.04	107.900000	3,903,390.40	1,995,635.36	0.35
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	28,934.000	Local 47.595174	1,377,118.77	78.270000	2,264,664.18	887,545.41	0.20
			Base 47.595174	1,377,118.77	78.270000	2,264,664.18	887,545.41	0.20

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
887389104	TIMKEN CO COMMON STOCK		35,788.000	Local	33.025671	1,181,922.73	71.550000	2,560,631.40	1,378,708.67	0.23
				Base	33.025671	1,181,922.73	71.550000	2,560,631.40	1,378,708.67	0.23
889478103	TOLL BROTHERS INC COMMON STOCK USD.01		55,594.000	Local	31.636838	1,758,818.39	67.700000	3,763,713.80	2,004,895.41	0.33
				Base	31.636838	1,758,818.39	67.700000	3,763,713.80	2,004,895.41	0.33
89055F103	TOPBUILD CORP COMMON STOCK		17,285.000	Local	128.344211	2,218,429.69	201.660000	3,485,693.10	1,267,263.41	0.31
				Base	128.344211	2,218,429.69	201.660000	3,485,693.10	1,267,263.41	0.31
891092108	TORO CO COMMON STOCK USD1.0		56,592.000	Local	47.184547	2,670,267.86	97.830000	5,536,395.36	2,866,127.50	0.49
				Base	47.184547	2,670,267.86	97.830000	5,536,395.36	2,866,127.50	0.49
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01		43,943.000	Local	43.514704	1,912,166.64	36.470000	1,602,601.21	-309,565.43	0.14
				Base	43.514704	1,912,166.64	36.470000	1,602,601.21	-309,565.43	0.14
89531P105	TREX COMPANY INC COMMON STOCK USD.01		59,328.000	Local	36.376405	2,158,139.35	51.350000	3,046,492.80	888,353.45	0.27
				Base	36.376405	2,158,139.35	51.350000	3,046,492.80	888,353.45	0.27
896945201	TRIPADVISOR INC COMMON STOCK USD.001		56,650.000	Local	27.761029	1,572,662.31	15.560000	881,474.00	-691,188.31	0.08
				Base	27.761029	1,572,662.31	15.560000	881,474.00	-691,188.31	0.08
902681105	UGI CORP COMMON STOCK		113,293.000	Local	28.278876	3,203,798.69	27.970000	3,168,805.21	-34,993.48	0.28
				Base	28.278876	3,203,798.69	27.970000	3,168,805.21	-34,993.48	0.28
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0		23,510.000	Local	74.625577	1,754,447.31	56.640000	1,331,606.40	-422,840.91	0.12
				Base	74.625577	1,754,447.31	56.640000	1,331,606.40	-422,840.91	0.12
90278Q108	UFP INDUSTRIES INC COMMON STOCK		33,323.000	Local	83.893859	2,795,595.08	78.100000	2,602,526.30	-193,068.78	0.23
				Base	83.893859	2,795,595.08	78.100000	2,602,526.30	-193,068.78	0.23

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		102,019.000	Local 8.848311	902,695.79	7.210000	735,556.99	-167,138.80	0.07
			Base 8.848311	902,695.79	7.210000	735,556.99	-167,138.80	0.07
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		102,489.000	Local 8.041875	824,203.73	6.580000	674,377.62	-149,826.11	0.06
			Base 8.041875	824,203.73	6.580000	674,377.62	-149,826.11	0.06
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		72,589.000	Local 36.101411	2,620,565.35	29.420000	2,135,568.38	-484,996.97	0.19
			Base 36.101411	2,620,565.35	29.420000	2,135,568.38	-484,996.97	0.19
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
		118,662.000	Local 38.454795	4,563,122.93	39.780000	4,720,374.36	157,251.43	0.42
			Base 38.454795	4,563,122.93	39.780000	4,720,374.36	157,251.43	0.42
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		122,509.000	Local 22.452863	2,750,677.78	20.920000	2,562,888.28	-187,789.50	0.23
			Base 22.452863	2,750,677.78	20.920000	2,562,888.28	-187,789.50	0.23
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,640.000	Local 88.977283	2,192,400.25	209.740000	5,167,993.60	2,975,593.35	0.46
			Base 88.977283	2,192,400.25	209.740000	5,167,993.60	2,975,593.35	0.46
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		88,213.000	Local 18.249091	1,609,807.08	35.620000	3,142,147.06	1,532,339.98	0.28
			Base 18.249091	1,609,807.08	35.620000	3,142,147.06	1,532,339.98	0.28
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		23,495.000	Local 107.676414	2,529,857.35	147.330000	3,461,518.35	931,661.00	0.31
			Base 107.676414	2,529,857.35	147.330000	3,461,518.35	931,661.00	0.31
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		101,100.000	Local 26.811937	2,710,686.79	43.450000	4,392,795.00	1,682,108.21	0.39
			Base 26.811937	2,710,686.79	43.450000	4,392,795.00	1,682,108.21	0.39
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		227,222.000	Local 10.678087	2,426,296.22	7.380000	1,676,898.36	-749,397.86	0.15
			Base 10.678087	2,426,296.22	7.380000	1,676,898.36	-749,397.86	0.15

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		11,533.000	Local 119.961080	1,383,511.14	262.270000	3,024,759.91	1,641,248.77	0.27
			Base 119.961080	1,383,511.14	262.270000	3,024,759.91	1,641,248.77	0.27
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		92,954.000	Local 14.875277	1,382,716.54	38.500000	3,578,729.00	2,196,012.46	0.32
			Base 14.875277	1,382,716.54	38.500000	3,578,729.00	2,196,012.46	0.32
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		102,000.000	Local 88.828494	9,060,506.40	81.370000	8,299,740.00	-760,766.40	0.74
			Base 88.828494	9,060,506.40	81.370000	8,299,740.00	-760,766.40	0.74
925815102	VICOR CORP COMMON STOCK USD.01							
		12,051.000	Local 116.135804	1,399,552.57	55.350000	667,022.85	-732,529.72	0.06
			Base 116.135804	1,399,552.57	55.350000	667,022.85	-732,529.72	0.06
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
		43,698.000	Local 51.722594	2,260,173.90	20.420000	892,313.16	-1,367,860.74	0.08
			Base 51.722594	2,260,173.90	20.420000	892,313.16	-1,367,860.74	0.08
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		70,048.000	Local 11.844610	829,691.26	25.780000	1,805,837.44	976,146.18	0.16
			Base 11.844610	829,691.26	25.780000	1,805,837.44	976,146.18	0.16
92839U206	VISTEON CORP COMMON STOCK							
		15,215.000	Local 118.327093	1,800,346.72	133.580000	2,032,419.70	232,072.98	0.18
			Base 118.327093	1,800,346.72	133.580000	2,032,419.70	232,072.98	0.18
928881101	VONTIER CORP COMMON STOCK USD.0001							
		85,416.000	Local 30.586290	2,612,558.58	29.640000	2,531,730.24	-80,828.34	0.22
			Base 30.586290	2,612,558.58	29.640000	2,531,730.24	-80,828.34	0.22
929042109	VORNADO REALTY TRUST REIT USD.04							
		87,110.000	Local 22.462501	1,956,708.46	13.560000	1,181,211.60	-775,496.86	0.10
			Base 22.462501	1,956,708.46	13.560000	1,181,211.60	-775,496.86	0.10
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		52,441.000	Local 66.383315	3,481,207.42	67.800000	3,555,499.80	74,292.38	0.32
			Base 66.383315	3,481,207.42	67.800000	3,555,499.80	74,292.38	0.32

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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942622200	WATSCO INC COMMON STOCK USD.5							
		17,983.000	Local 122.196119	2,197,452.81	324.370000	5,833,145.71	3,635,692.90	0.52
			Base 122.196119	2,197,452.81	324.370000	5,833,145.71	3,635,692.90	0.52
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		14,767.000	Local 151.518243	2,237,469.90	158.450000	2,339,831.15	102,361.25	0.21
			Base 151.518243	2,237,469.90	158.450000	2,339,831.15	102,361.25	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		94,074.000	Local 38.076012	3,581,962.72	35.550000	3,344,330.70	-237,632.02	0.30
			Base 38.076012	3,581,962.72	35.550000	3,344,330.70	-237,632.02	0.30
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		92,135.000	Local 9.473764	872,865.25	22.010000	2,027,891.35	1,155,026.10	0.18
			Base 9.473764	872,865.25	22.010000	2,027,891.35	1,155,026.10	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		31,788.000	Local 31.689742	1,007,353.51	43.920000	1,396,128.96	388,775.45	0.12
			Base 31.689742	1,007,353.51	43.920000	1,396,128.96	388,775.45	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		201,925.000	Local 17.795819	3,593,420.72	11.390000	2,299,925.75	-1,293,494.97	0.20
			Base 17.795819	3,593,420.72	11.390000	2,299,925.75	-1,293,494.97	0.20
960413102	WESTLAKE CORP COMMON STOCK USD.01							
		18,617.000	Local 92.923851	1,729,963.34	103.950000	1,935,237.15	205,273.81	0.17
			Base 92.923851	1,729,963.34	103.950000	1,935,237.15	205,273.81	0.17
96208T104	WEX INC COMMON STOCK USD.01							
		23,568.000	Local 103.938606	2,449,625.07	165.850000	3,908,752.80	1,459,127.73	0.35
			Base 103.938606	2,449,625.07	165.850000	3,908,752.80	1,459,127.73	0.35
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		23,143.000	Local 43.510979	1,006,974.58	36.000000	833,148.00	-173,826.58	0.07
			Base 43.510979	1,006,974.58	36.000000	833,148.00	-173,826.58	0.07
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		35,988.000	Local 46.373752	1,668,898.60	113.510000	4,084,997.88	2,416,099.28	0.36
			Base 46.373752	1,668,898.60	113.510000	4,084,997.88	2,416,099.28	0.36

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
974155103	WINGSTOP INC COMMON STOCK USD.01							
		16,173.000	Local 135.553940	2,192,313.87	199.360000	3,224,249.28	1,031,935.41	0.29
			Base 135.553940	2,192,313.87	199.360000	3,224,249.28	1,031,935.41	0.29
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		32,851.000	Local 70.413001	2,313,137.50	63.570000	2,088,338.07	-224,799.43	0.19
			Base 70.413001	2,313,137.50	63.570000	2,088,338.07	-224,799.43	0.19
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
		67,264.000	Local 47.170644	3,172,886.19	48.040000	3,231,362.56	58,476.37	0.29
			Base 47.170644	3,172,886.19	48.040000	3,231,362.56	58,476.37	0.29
980745103	WOODWARD INC COMMON STOCK USD.001455							
		32,291.000	Local 53.618880	1,731,407.24	105.410000	3,403,794.31	1,672,387.07	0.30
			Base 53.618880	1,731,407.24	105.410000	3,403,794.31	1,672,387.07	0.30
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		23,435.000	Local 72.363040	1,695,827.84	101.320000	2,374,434.20	678,606.36	0.21
			Base 72.363040	1,695,827.84	101.320000	2,374,434.20	678,606.36	0.21
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		16,393.000	Local 23.296408	381,898.01	56.130000	920,139.09	538,241.08	0.08
			Base 23.296408	381,898.01	56.130000	920,139.09	538,241.08	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		47,751.000	Local 58.501788	2,793,518.90	68.250000	3,259,005.75	465,486.85	0.29
			Base 58.501788	2,793,518.90	68.250000	3,259,005.75	465,486.85	0.29
983793100	XPO INC COMMON STOCK USD.001							
		62,172.000	Local 26.228496	1,630,678.03	46.930000	2,917,731.96	1,287,053.93	0.26
			Base 26.228496	1,630,678.03	46.930000	2,917,731.96	1,287,053.93	0.26
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		60,638.000	Local 24.041115	1,457,805.16	14.070000	853,176.66	-604,628.50	0.08
			Base 24.041115	1,457,805.16	14.070000	853,176.66	-604,628.50	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		46,628.000	Local 73.635795	3,433,489.84	36.570000	1,705,185.96	-1,728,303.88	0.15
			Base 73.635795	3,433,489.84	36.570000	1,705,185.96	-1,728,303.88	0.15

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0084W101	ADIANT PLC COMMON STOCK USD.001	51,568.000	Local 37.121616	1,914,287.49	33.690000	1,737,325.92	-176,961.57	0.15
			Base 37.121616	1,914,287.49	33.690000	1,737,325.92	-176,961.57	0.15
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	119,263.000	Local 30.530548	3,641,164.73	29.010000	3,459,819.63	-181,345.10	0.31
			Base 30.530548	3,641,164.73	29.010000	3,459,819.63	-181,345.10	0.31
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	67,963.000	Local 43.546523	2,959,552.34	35.100000	2,385,501.30	-574,051.04	0.21
			Base 43.546523	2,959,552.34	35.100000	2,385,501.30	-574,051.04	0.21
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	58,217.000	Local 35.971112	2,094,130.25	44.170000	2,571,444.89	477,314.64	0.23
			Base 35.971112	2,094,130.25	44.170000	2,571,444.89	477,314.64	0.23
G3922B107	GENPACT LTD COMMON STOCK USD.01	90,983.000	Local 44.733266	4,069,966.72	36.780000	3,346,354.74	-723,611.98	0.30
			Base 44.733266	4,069,966.72	36.780000	3,346,354.74	-723,611.98	0.30
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	12,971.000	Local 117.929396	1,529,662.20	96.280000	1,248,847.88	-280,814.32	0.11
			Base 117.929396	1,529,662.20	96.280000	1,248,847.88	-280,814.32	0.11
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	71,648.000	Local 26.634656	1,908,319.86	26.280000	1,882,909.44	-25,410.42	0.17
			Base 26.634656	1,908,319.86	26.280000	1,882,909.44	-25,410.42	0.17
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	34,041.000	Local 143.574594	4,887,422.74	128.160000	4,362,694.56	-524,728.18	0.39
			Base 143.574594	4,887,422.74	128.160000	4,362,694.56	-524,728.18	0.39
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	28,936.000	Local 70.445411	2,038,408.40	44.280000	1,281,286.08	-757,122.32	0.11
			Base 70.445411	2,038,408.40	44.280000	1,281,286.08	-757,122.32	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	90,062.000	Local 26.057673	2,346,806.12	43.380000	3,906,889.56	1,560,083.44	0.35
			Base 26.057673	2,346,806.12	43.380000	3,906,889.56	1,560,083.44	0.35

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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: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	27,157.000	Local		132.704606	3,603,858.99	188.370000	5,115,564.09	1,511,705.10	0.45
		Base		132.704606	3,603,858.99	188.370000	5,115,564.09	1,511,705.10	0.45
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local		247.764919	1,533,169.32	199.970000	1,237,414.36	-295,754.96	0.11
		Base		247.764919	1,533,169.32	199.970000	1,237,414.36	-295,754.96	0.11
G9460G101	VALARIS LTD COMMON STOCK USD.01								
	32,515.000	Local		66.106891	2,149,465.57	57.730000	1,877,090.95	-272,374.62	0.17
		Base		66.106891	2,149,465.57	57.730000	1,877,090.95	-272,374.62	0.17
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	72,790.000	Local		38.846947	2,827,669.30	31.960000	2,326,368.40	-501,300.90	0.21
		Base		38.846947	2,827,669.30	31.960000	2,326,368.40	-501,300.90	0.21
<b>US DOLLAR Total</b>									
	24,548,294.000	Local			919,832,441.13		1,114,608,251.13	194,775,810.00	98.97
		Base			919,832,441.13		1,114,608,251.13	194,775,810.00	98.97
<b>EQUITY Total</b>									
	24,548,294.000	Base			919,832,441.13		1,114,608,251.13	194,775,810.00	98.97

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		36,191,583.040	Base	931,475,730.17		1,126,251,540.17	194,775,810.00	100.00

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-55.000	Local	1.000000	-55.00	1.000000	-55.00	0.00	0.00
			Base	1.000000	-55.00	1.000000	-55.00	0.00	0.00

<b>US DOLLAR Total</b>		-55.000	Local		-55.00		-55.00	0.00	0.00
			Base		-55.00		-55.00	0.00	0.00

<b>CASH Total</b>		-55.000	Base		-55.00		-55.00	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030			
		2,479,328.030	Local	100.000000	2,479,328.03	100.000000	2,479,328.03	0.00	0.35
			Base	100.000000	2,479,328.03	100.000000	2,479,328.03	0.00	0.35

<b>US DOLLAR Total</b>		2,479,328.030	Local		2,479,328.03		2,479,328.03	0.00	0.35
			Base		2,479,328.03		2,479,328.03	0.00	0.35

<b>CASH EQUIVALENT Total</b>		2,479,328.030	Base		2,479,328.03		2,479,328.03	0.00	0.35
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
		33,048.000	Local	30.144525	996,216.27	86.610000	2,862,287.28	1,866,071.01	0.40
			Base	30.144525	996,216.27	86.610000	2,862,287.28	1,866,071.01	0.40

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
000361105	AAR CORP COMMON STOCK USD1.0							
		25,738.000	Local 28.869797	743,050.84	50.110000	1,289,731.18	546,680.34	0.18
			Base 28.869797	743,050.84	50.110000	1,289,731.18	546,680.34	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		51,974.000	Local 30.237690	1,571,573.69	44.160000	2,295,171.84	723,598.15	0.32
			Base 30.237690	1,571,573.69	44.160000	2,295,171.84	723,598.15	0.32
00164V103	AMC NETWORKS INC A COMMON STOCK							
		22,042.000	Local 35.878969	790,844.23	11.310000	249,295.02	-541,549.21	0.04
			Base 35.878969	790,844.23	11.310000	249,295.02	-541,549.21	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		34,076.000	Local 39.858826	1,358,229.34	94.960000	3,235,856.96	1,877,627.62	0.46
			Base 39.858826	1,358,229.34	94.960000	3,235,856.96	1,877,627.62	0.46
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		9,608.000	Local 49.920759	479,638.65	45.140000	433,705.12	-45,933.53	0.06
			Base 49.920759	479,638.65	45.140000	433,705.12	-45,933.53	0.06
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		50,444.000	Local 14.092617	710,887.96	14.890000	751,111.16	40,223.20	0.11
			Base 14.092617	710,887.96	14.890000	751,111.16	40,223.20	0.11
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		8,429.000	Local 48.009645	404,673.30	37.530000	316,340.37	-88,332.93	0.04
			Base 48.009645	404,673.30	37.530000	316,340.37	-88,332.93	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
		19,576.000	Local 33.965211	664,902.98	34.910000	683,398.16	18,495.18	0.10
			Base 33.965211	664,902.98	34.910000	683,398.16	18,495.18	0.10
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		24,203.000	Local 19.041496	460,861.33	12.240000	296,244.72	-164,616.61	0.04
			Base 19.041496	460,861.33	12.240000	296,244.72	-164,616.61	0.04
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		38,531.000	Local 17.131856	660,107.55	31.030000	1,195,616.93	535,509.38	0.17
			Base 17.131856	660,107.55	31.030000	1,195,616.93	535,509.38	0.17

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		61,447.000	Local 38.331720	2,355,369.20	48.960000	3,008,445.12	653,075.92	0.42
			Base 38.331720	2,355,369.20	48.960000	3,008,445.12	653,075.92	0.42
004239109	ACADIA REALTY TRUST REIT USD.001							
		74,667.000	Local 22.872960	1,707,855.27	12.870000	960,964.29	-746,890.98	0.14
			Base 22.872960	1,707,855.27	12.870000	960,964.29	-746,890.98	0.14
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		55,533.000	Local 18.681643	1,037,447.66	8.910000	494,799.03	-542,648.63	0.07
			Base 18.681643	1,037,447.66	8.910000	494,799.03	-542,648.63	0.07
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		60,387.000	Local 23.228781	1,402,716.41	10.480000	632,855.76	-769,860.65	0.09
			Base 23.228781	1,402,716.41	10.480000	632,855.76	-769,860.65	0.09
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,668.000	Local 76.915399	974,364.28	90.150000	1,142,020.20	167,655.92	0.16
			Base 76.915399	974,364.28	90.150000	1,142,020.20	167,655.92	0.16
00676P107	ADEIA INC COMMON STOCK							
		82,610.000	Local 10.647139	879,560.12	9.810000	810,404.10	-69,156.02	0.11
			Base 10.647139	879,560.12	9.810000	810,404.10	-69,156.02	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		35,739.000	Local 35.293449	1,261,352.59	41.500000	1,483,168.50	221,815.91	0.21
			Base 35.293449	1,261,352.59	41.500000	1,483,168.50	221,815.91	0.21
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		21,677.000	Local 21.614124	468,529.36	32.900000	713,173.30	244,643.94	0.10
			Base 21.614124	468,529.36	32.900000	713,173.30	244,643.94	0.10
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		59,612.000	Local 24.707920	1,472,888.53	54.480000	3,247,661.76	1,774,773.23	0.46
			Base 24.707920	1,472,888.53	54.480000	3,247,661.76	1,774,773.23	0.46
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		29,395.000	Local 37.492494	1,102,091.86	98.150000	2,885,119.25	1,783,027.39	0.41
			Base 37.492494	1,102,091.86	98.150000	2,885,119.25	1,783,027.39	0.41

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		19,782.000	Local 49.951169	988,134.02	93.410000	1,847,836.62	859,702.60	0.26
			Base 49.951169	988,134.02	93.410000	1,847,836.62	859,702.60	0.26
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		15,660.000	Local 19.515308	305,609.72	74.340000	1,164,164.40	858,554.68	0.16
			Base 19.515308	305,609.72	74.340000	1,164,164.40	858,554.68	0.16
00848J104	AGILITI INC COMMON STOCK USD.0001							
		26,212.000	Local 16.987900	445,286.84	16.370000	429,090.44	-16,196.40	0.06
			Base 16.987900	445,286.84	16.370000	429,090.44	-16,196.40	0.06
008492100	AGREE REALTY CORP REIT USD.0001							
		45,031.000	Local 59.929841	2,698,700.68	64.490000	2,904,049.19	205,348.51	0.41
			Base 59.929841	2,698,700.68	64.490000	2,904,049.19	205,348.51	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,092.000	Local 85.150387	689,036.93	166.460000	1,346,994.32	657,957.39	0.19
			Base 85.150387	689,036.93	166.460000	1,346,994.32	657,957.39	0.19
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		39,246.000	Local 50.089375	1,965,807.62	50.220000	1,970,934.12	5,126.50	0.28
			Base 50.089375	1,965,807.62	50.220000	1,970,934.12	5,126.50	0.28
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		24,455.000	Local 47.987126	1,173,525.17	84.920000	2,076,718.60	903,193.43	0.29
			Base 47.987126	1,173,525.17	84.920000	2,076,718.60	903,193.43	0.29
014491104	ALEXANDER + BALDWIN INC REIT							
		57,008.000	Local 20.258706	1,154,908.33	18.320000	1,044,386.56	-110,521.77	0.15
			Base 20.258706	1,154,908.33	18.320000	1,044,386.56	-110,521.77	0.15
01741R102	ATI INC COMMON STOCK USD.1							
		101,764.000	Local 12.481347	1,270,151.75	34.580000	3,518,999.12	2,248,847.37	0.50
			Base 12.481347	1,270,151.75	34.580000	3,518,999.12	2,248,847.37	0.50
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		12,298.000	Local 103.608318	1,274,175.09	97.490000	1,198,932.02	-75,243.07	0.17
			Base 103.608318	1,274,175.09	97.490000	1,198,932.02	-75,243.07	0.17

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
		39,201.000	Local 34.928375	1,369,227.23	28.180000	1,104,684.18	-264,543.05	0.16
			Base 34.928375	1,369,227.23	28.180000	1,104,684.18	-264,543.05	0.16
01988P108	VERADIGM INC COMMON STOCK USD.01							
		85,913.000	Local 8.961973	769,949.95	11.780000	1,012,055.14	242,105.19	0.14
			Base 8.961973	769,949.95	11.780000	1,012,055.14	242,105.19	0.14
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		35,362.000	Local 17.447054	616,962.73	13.930000	492,592.66	-124,370.07	0.07
			Base 17.447054	616,962.73	13.930000	492,592.66	-124,370.07	0.07
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		41,060.000	Local 34.976587	1,436,138.67	19.050000	782,193.00	-653,945.67	0.11
			Base 34.976587	1,436,138.67	19.050000	782,193.00	-653,945.67	0.11
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		90,076.000	Local 12.589262	1,133,990.36	6.750000	608,013.00	-525,977.36	0.09
			Base 12.589262	1,133,990.36	6.750000	608,013.00	-525,977.36	0.09
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		137,045.000	Local 11.082655	1,518,822.39	10.170000	1,393,747.65	-125,074.74	0.20
			Base 11.082655	1,518,822.39	10.170000	1,393,747.65	-125,074.74	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		54,585.000	Local 26.702272	1,457,543.53	39.450000	2,153,378.25	695,834.72	0.30
			Base 26.702272	1,457,543.53	39.450000	2,153,378.25	695,834.72	0.30
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		29,063.000	Local 47.573189	1,382,619.59	88.820000	2,581,375.66	1,198,756.07	0.36
			Base 47.573189	1,382,619.59	88.820000	2,581,375.66	1,198,756.07	0.36
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		21,866.000	Local 15.717086	343,669.80	17.060000	373,033.96	29,364.16	0.05
			Base 15.717086	343,669.80	17.060000	373,033.96	29,364.16	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		13,071.000	Local 53.158008	694,828.32	59.500000	777,724.50	82,896.18	0.11
			Base 53.158008	694,828.32	59.500000	777,724.50	82,896.18	0.11

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03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01	4,558.000	Local 94.491836	430,693.79	81.530000	371,613.74	-59,080.05	0.05
			Base 94.491836	430,693.79	81.530000	371,613.74	-59,080.05	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01	15,063.000	Local 39.933239	601,514.38	51.060000	769,116.78	167,602.40	0.11
			Base 39.933239	601,514.38	51.060000	769,116.78	167,602.40	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0	51,261.000	Local 33.805102	1,732,883.32	31.560000	1,617,797.16	-115,086.16	0.23
			Base 33.805102	1,732,883.32	31.560000	1,617,797.16	-115,086.16	0.23
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	29,643.000	Local 21.588796	639,956.68	44.370000	1,315,259.91	675,303.23	0.19
			Base 21.588796	639,956.68	44.370000	1,315,259.91	675,303.23	0.19
034164103	ANDERSONS INC/THE COMMON STOCK	24,477.000	Local 29.740746	727,964.23	39.010000	954,847.77	226,883.54	0.13
			Base 29.740746	727,964.23	39.010000	954,847.77	226,883.54	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01	30,772.000	Local 16.847585	518,433.88	9.460000	291,103.12	-227,330.76	0.04
			Base 16.847585	518,433.88	9.460000	291,103.12	-227,330.76	0.04
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	11,489.000	Local 34.904617	401,019.15	27.090000	311,237.01	-89,782.14	0.04
			Base 34.904617	401,019.15	27.090000	311,237.01	-89,782.14	0.04
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333	17,468.000	Local 25.543515	446,194.12	36.910000	644,743.88	198,549.76	0.09
			Base 25.543515	446,194.12	36.910000	644,743.88	198,549.76	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01	102,194.000	Local 16.120935	1,647,462.88	10.090000	1,031,137.46	-616,325.42	0.15
			Base 16.120935	1,647,462.88	10.090000	1,031,137.46	-616,325.42	0.15
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001	30,924.000	Local 74.557900	2,305,628.50	31.620000	977,816.88	-1,327,811.62	0.14
			Base 74.557900	2,305,628.50	31.620000	977,816.88	-1,327,811.62	0.14

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03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK	30,352.000	Local 52.706749	1,599,755.25	122.960000	3,732,081.92	2,132,326.67	0.53
			Base 52.706749	1,599,755.25	122.960000	3,732,081.92	2,132,326.67	0.53
03937C105	ARCBEST CORP COMMON STOCK USD.01	19,052.000	Local 35.695724	680,074.94	83.780000	1,596,176.56	916,101.62	0.23
			Base 35.695724	680,074.94	83.780000	1,596,176.56	916,101.62	0.23
03957W106	ARCHROCK INC COMMON STOCK USD.01	105,230.000	Local 9.546503	1,004,578.48	9.000000	947,070.00	-57,508.48	0.13
			Base 9.546503	1,004,578.48	9.000000	947,070.00	-57,508.48	0.13
039653100	ARCOSA INC COMMON STOCK USD.01	38,022.000	Local 35.179290	1,337,586.95	65.660000	2,496,524.52	1,158,937.57	0.35
			Base 35.179290	1,337,586.95	65.660000	2,496,524.52	1,158,937.57	0.35
03966V107	ARCONIC CORP COMMON STOCK USD.01	79,800.000	Local 13.512308	1,078,282.17	28.910000	2,307,018.00	1,228,735.83	0.33
			Base 13.512308	1,078,282.17	28.910000	2,307,018.00	1,228,735.83	0.33
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	40,994.000	Local 30.241547	1,239,721.96	20.540000	842,016.76	-397,705.20	0.12
			Base 30.241547	1,239,721.96	20.540000	842,016.76	-397,705.20	0.12
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	69,567.000	Local 6.516211	453,313.23	9.670000	672,712.89	219,399.66	0.09
			Base 6.516211	453,313.23	9.670000	672,712.89	219,399.66	0.09
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01	53,258.000	Local 13.457030	716,694.48	11.040000	587,968.32	-128,726.16	0.08
			Base 13.457030	716,694.48	11.040000	587,968.32	-128,726.16	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001	128,100.000	Local 11.384360	1,458,336.47	5.020000	643,062.00	-815,274.47	0.09
			Base 11.384360	1,458,336.47	5.020000	643,062.00	-815,274.47	0.09
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	17,404.000	Local 92.286735	1,606,158.33	209.110000	3,639,350.44	2,033,192.11	0.51
			Base 92.286735	1,606,158.33	209.110000	3,639,350.44	2,033,192.11	0.51

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046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		17,859.000	Local 39.329669	702,388.56	36.860000	658,282.74	-44,105.82	0.09
			Base 39.329669	702,388.56	36.860000	658,282.74	-44,105.82	0.09
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
		58,747.000	Local 30.225093	1,775,633.54	25.560000	1,501,573.32	-274,060.22	0.21
			Base 30.225093	1,775,633.54	25.560000	1,501,573.32	-274,060.22	0.21
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		36,563.000	Local 36.938970	1,350,599.55	24.500000	895,793.50	-454,806.05	0.13
			Base 36.938970	1,350,599.55	24.500000	895,793.50	-454,806.05	0.13
05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01							
		26,110.000	Local 26.328071	687,425.93	24.000000	626,640.00	-60,785.93	0.09
			Base 26.328071	687,425.93	24.000000	626,640.00	-60,785.93	0.09
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		48,995.000	Local 28.641359	1,403,283.36	15.450000	756,972.75	-646,310.61	0.11
			Base 28.641359	1,403,283.36	15.450000	756,972.75	-646,310.61	0.11
05379B107	AVISTA CORP COMMON STOCK							
		58,012.000	Local 34.987327	2,029,684.83	41.350000	2,398,796.20	369,111.37	0.34
			Base 34.987327	2,029,684.83	41.350000	2,398,796.20	369,111.37	0.34
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		25,772.000	Local 35.864593	924,302.29	157.550000	4,060,378.60	3,136,076.31	0.57
			Base 35.864593	924,302.29	157.550000	4,060,378.60	3,136,076.31	0.57
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		41,990.000	Local 25.870301	1,086,293.92	37.820000	1,588,061.80	501,767.88	0.22
			Base 25.870301	1,086,293.92	37.820000	1,588,061.80	501,767.88	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		56,354.000	Local 24.053502	1,355,511.03	12.810000	721,894.74	-633,616.29	0.10
			Base 24.053502	1,355,511.03	12.810000	721,894.74	-633,616.29	0.10
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
		12,586.000	Local 69.805063	878,566.52	36.180000	455,361.48	-423,205.04	0.06
			Base 69.805063	878,566.52	36.180000	455,361.48	-423,205.04	0.06

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056525108	BADGER METER INC COMMON STOCK USD1.0	23,015.000	Local 42.464353	977,317.09	137.870000	3,173,078.05	2,195,760.96	0.45
			Base 42.464353	977,317.09	137.870000	3,173,078.05	2,195,760.96	0.45
057665200	BALCHEM CORP COMMON STOCK USD.0667	25,269.000	Local 73.449838	1,856,003.95	123.630000	3,124,006.47	1,268,002.52	0.44
			Base 73.449838	1,856,003.95	123.630000	3,124,006.47	1,268,002.52	0.44
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	13,701.000	Local 52.735810	722,533.33	84.570000	1,158,693.57	436,160.24	0.16
			Base 52.735810	722,533.33	84.570000	1,158,693.57	436,160.24	0.16
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	43,790.000	Local 24.042778	1,052,833.23	30.860000	1,351,359.40	298,526.17	0.19
			Base 24.042778	1,052,833.23	30.860000	1,351,359.40	298,526.17	0.19
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	43,162.000	Local 17.171061	741,137.34	10.690000	461,401.78	-279,735.56	0.07
			Base 17.171061	741,137.34	10.690000	461,401.78	-279,735.56	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01	59,505.000	Local 24.999471	1,487,593.55	18.920000	1,125,834.60	-361,758.95	0.16
			Base 24.999471	1,487,593.55	18.920000	1,125,834.60	-361,758.95	0.16
06652V208	BANNER CORPORATION COMMON STOCK USD.01	26,888.000	Local 45.637162	1,227,092.01	43.270000	1,163,443.76	-63,648.25	0.16
			Base 45.637162	1,227,092.01	43.270000	1,163,443.76	-63,648.25	0.16
067806109	BARNES GROUP INC COMMON STOCK USD.01	39,764.000	Local 33.219169	1,320,927.04	39.350000	1,564,713.40	243,786.36	0.22
			Base 33.219169	1,320,927.04	39.350000	1,564,713.40	243,786.36	0.22
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	27,660.000	Local 20.135596	556,950.58	23.610000	653,052.60	96,102.02	0.09
			Base 20.135596	556,950.58	23.610000	653,052.60	96,102.02	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	34,882.000	Local 30.616910	1,067,979.05	20.450000	713,336.90	-354,642.15	0.10
			Base 30.616910	1,067,979.05	20.450000	713,336.90	-354,642.15	0.10

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089302103	BIG LOTS INC COMMON STOCK USD.01							
		22,771.000	Local 31.752754	723,041.95	5.020000	114,310.42	-608,731.53	0.02
			Base 31.752754	723,041.95	5.020000	114,310.42	-608,731.53	0.02
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		26,903.000	Local 45.787976	1,231,833.92	23.350000	628,185.05	-603,648.87	0.09
			Base 45.787976	1,231,833.92	23.350000	628,185.05	-603,648.87	0.09
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		18,394.000	Local 36.837234	677,584.09	29.780000	547,773.32	-129,810.77	0.08
			Base 36.837234	677,584.09	29.780000	547,773.32	-129,810.77	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		69,034.000	Local 18.159870	1,253,648.48	23.890000	1,649,222.26	395,573.78	0.23
			Base 18.159870	1,253,648.48	23.890000	1,649,222.26	395,573.78	0.23
095229100	AVANTAX INC COMMON STOCK USD.0001							
		31,304.000	Local 14.740736	461,444.01	21.160000	662,392.64	200,948.63	0.09
			Base 14.740736	461,444.01	21.160000	662,392.64	200,948.63	0.09
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		31,019.000	Local 38.595598	1,197,196.84	71.820000	2,227,784.58	1,030,587.74	0.31
			Base 38.595598	1,197,196.84	71.820000	2,227,784.58	1,030,587.74	0.31
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		23,444.000	Local 41.591894	975,080.37	67.620000	1,585,283.28	610,202.91	0.22
			Base 41.591894	975,080.37	67.620000	1,585,283.28	610,202.91	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		36,329.000	Local 37.141818	1,349,325.11	47.680000	1,732,166.72	382,841.61	0.24
			Base 37.141818	1,349,325.11	47.680000	1,732,166.72	382,841.61	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		134,908.000	Local 10.404525	1,403,653.67	3.900000	526,141.20	-877,512.47	0.07
			Base 10.404525	1,403,653.67	3.900000	526,141.20	-877,512.47	0.07
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		25,413.000	Local 12.625287	320,846.41	21.490000	546,125.37	225,278.96	0.08
			Base 12.625287	320,846.41	21.490000	546,125.37	225,278.96	0.08

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		34,648.000	Local 24.872617	861,786.44	36.580000	1,267,423.84	405,637.40	0.18
			Base 24.872617	861,786.44	36.580000	1,267,423.84	405,637.40	0.18
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		18,505.000	Local 29.343520	543,001.83	24.450000	452,447.25	-90,554.58	0.06
			Base 29.343520	543,001.83	24.450000	452,447.25	-90,554.58	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		69,022.000	Local 11.801369	814,554.07	8.220000	567,360.84	-247,193.23	0.08
			Base 11.801369	814,554.07	8.220000	567,360.84	-247,193.23	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		23,239.000	Local 35.990689	836,387.62	30.710000	713,669.69	-122,717.93	0.10
			Base 35.990689	836,387.62	30.710000	713,669.69	-122,717.93	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		23,651.000	Local 33.828809	800,085.15	47.980000	1,134,774.98	334,689.83	0.16
			Base 33.828809	800,085.15	47.980000	1,134,774.98	334,689.83	0.16
126501105	CTS CORP COMMON STOCK							
		25,068.000	Local 19.501604	488,866.21	45.670000	1,144,855.56	655,989.35	0.16
			Base 19.501604	488,866.21	45.670000	1,144,855.56	655,989.35	0.16
126600105	CVB FINANCIAL CORP COMMON STOCK							
		103,346.000	Local 17.841318	1,843,828.90	12.010000	1,241,185.46	-602,643.44	0.18
			Base 17.841318	1,843,828.90	12.010000	1,241,185.46	-602,643.44	0.18
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		22,924.000	Local 26.389878	604,961.57	23.410000	536,650.84	-68,310.73	0.08
			Base 26.389878	604,961.57	23.410000	536,650.84	-68,310.73	0.08
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		29,843.000	Local 33.750234	1,007,208.23	47.550000	1,419,034.65	411,826.42	0.20
			Base 33.750234	1,007,208.23	47.550000	1,419,034.65	411,826.42	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		13,943.000	Local 41.201660	574,474.75	32.330000	450,777.19	-123,697.56	0.06
			Base 41.201660	574,474.75	32.330000	450,777.19	-123,697.56	0.06

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
129500104	CALERES INC COMMON STOCK USD.01							
		28,006.000	Local 16.201272	453,732.81	17.260000	483,383.56	29,650.75	0.07
			Base 16.201272	453,732.81	17.260000	483,383.56	29,650.75	0.07
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		43,109.000	Local 38.923379	1,677,947.94	56.910000	2,453,333.19	775,385.25	0.35
			Base 38.923379	1,677,947.94	56.910000	2,453,333.19	775,385.25	0.35
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		40,209.000	Local 64.471096	2,592,318.31	30.630000	1,231,601.67	-1,360,716.64	0.17
			Base 64.471096	2,592,318.31	30.630000	1,231,601.67	-1,360,716.64	0.17
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		99,560.000	Local 11.618120	1,156,700.02	5.980000	595,368.80	-561,331.22	0.08
			Base 11.618120	1,156,700.02	5.980000	595,368.80	-561,331.22	0.08
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		35,492.000	Local 14.186463	503,505.96	3.180000	112,864.56	-390,641.40	0.02
			Base 14.186463	503,505.96	3.180000	112,864.56	-390,641.40	0.02
14174T107	CARETRUST REIT INC REIT USD.01							
		85,565.000	Local 16.073234	1,375,306.25	19.400000	1,659,961.00	284,654.75	0.23
			Base 16.073234	1,375,306.25	19.400000	1,659,961.00	284,654.75	0.23
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		38,144.000	Local 23.262607	887,328.87	45.610000	1,739,747.84	852,418.97	0.25
			Base 23.262607	887,328.87	45.610000	1,739,747.84	852,418.97	0.25
14575E105	CARS.COM INC COMMON STOCK USD.01							
		48,711.000	Local 15.545623	757,242.85	17.650000	859,749.15	102,506.30	0.12
			Base 15.545623	757,242.85	17.650000	859,749.15	102,506.30	0.12
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		75,286.000	Local 13.595323	1,023,537.51	11.550000	869,553.30	-153,984.21	0.12
			Base 13.595323	1,023,537.51	11.550000	869,553.30	-153,984.21	0.12
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		6,358.000	Local 143.143122	910,103.97	248.980000	1,583,014.84	672,910.87	0.22
			Base 143.143122	910,103.97	248.980000	1,583,014.84	672,910.87	0.22

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STATE OF ARIZONA

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As of: May 31, 2023

View Date: June 5, 2023

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15202L107	CENTERSPACE REIT	11,849.000	Local 77.227439	915,067.93	58.810000	696,839.69	-218,228.24	0.10
			Base 77.227439	915,067.93	58.810000	696,839.69	-218,228.24	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01	7,599.000	Local 24.468346	185,934.96	36.300000	275,843.70	89,908.74	0.04
			Base 24.468346	185,934.96	36.300000	275,843.70	89,908.74	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	32,370.000	Local 22.673403	733,938.05	34.350000	1,111,909.50	377,971.45	0.16
			Base 22.673403	733,938.05	34.350000	1,111,909.50	377,971.45	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	21,251.000	Local 22.140829	470,514.76	14.610000	310,477.11	-160,037.65	0.04
			Base 22.140829	470,514.76	14.610000	310,477.11	-160,037.65	0.04
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	40,224.000	Local 11.822982	475,567.64	7.840000	315,356.16	-160,211.48	0.04
			Base 11.822982	475,567.64	7.840000	315,356.16	-160,211.48	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01	22,236.000	Local 32.600582	724,906.54	63.630000	1,414,876.68	689,970.14	0.20
			Base 32.600582	724,906.54	63.630000	1,414,876.68	689,970.14	0.20
156727109	CERENCE INC COMMON STOCK USD.01	31,630.000	Local 35.087869	1,109,829.30	28.520000	902,087.60	-207,741.70	0.13
			Base 35.087869	1,109,829.30	28.520000	902,087.60	-207,741.70	0.13
15687V109	CERTARA INC COMMON STOCK USD.01	82,865.000	Local 23.157127	1,918,915.36	20.780000	1,721,934.70	-196,980.66	0.24
			Base 23.157127	1,918,915.36	20.780000	1,721,934.70	-196,980.66	0.24
157210105	CEVA INC COMMON STOCK USD.001	18,234.000	Local 28.376159	517,410.89	25.020000	456,214.68	-61,196.21	0.06
			Base 28.376159	517,410.89	25.020000	456,214.68	-61,196.21	0.06
16208T102	CHATHAM LODGING TRUST REIT USD.01	38,379.000	Local 16.843274	646,428.03	9.390000	360,378.81	-286,049.22	0.05
			Base 16.843274	646,428.03	9.390000	360,378.81	-286,049.22	0.05

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163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	37,603.000	Local 27.738243	1,043,041.16	31.330000	1,178,101.99	135,060.83	0.17
			Base 27.738243	1,043,041.16	31.330000	1,178,101.99	135,060.83	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	26,783.000	Local 29.270311	783,946.75	31.110000	833,219.13	49,272.38	0.12
			Base 29.270311	783,946.75	31.110000	833,219.13	49,272.38	0.12
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	13,951.000	Local 101.729804	1,419,232.49	127.700000	1,781,542.70	362,310.21	0.25
			Base 101.729804	1,419,232.49	127.700000	1,781,542.70	362,310.21	0.25
168615102	CHICO S FAS INC COMMON STOCK USD.01	98,344.000	Local 6.551251	644,276.20	4.540000	446,481.76	-197,794.44	0.06
			Base 6.551251	644,276.20	4.540000	446,481.76	-197,794.44	0.06
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1	9,616.000	Local 50.618799	486,750.37	15.030000	144,528.48	-342,221.89	0.02
			Base 50.618799	486,750.37	15.030000	144,528.48	-342,221.89	0.02
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	14,151.000	Local 25.493136	360,753.37	36.840000	521,322.84	160,569.47	0.07
			Base 25.493136	360,753.37	36.840000	521,322.84	160,569.47	0.07
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	84,276.000	Local 15.838866	1,334,836.23	16.010000	1,349,258.76	14,422.53	0.19
			Base 15.838866	1,334,836.23	16.010000	1,349,258.76	14,422.53	0.19
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	16,012.000	Local 34.182158	547,324.71	28.980000	464,027.76	-83,296.95	0.07
			Base 34.182158	547,324.71	28.980000	464,027.76	-83,296.95	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5	11,683.000	Local 53.839496	629,006.83	86.190000	1,006,957.77	377,950.94	0.14
			Base 53.839496	629,006.83	86.190000	1,006,957.77	377,950.94	0.14
17888H103	CIVITAS RESOURCES INC COMMON STOCK	40,985.000	Local 55.682249	2,282,136.98	66.800000	2,737,798.00	455,661.02	0.39
			Base 55.682249	2,282,136.98	66.800000	2,737,798.00	455,661.02	0.39

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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18482P103	CLEARFIELD INC COMMON STOCK USD.01	9,933.000	Local 100.870305	1,001,944.74	39.110000	388,479.63	-613,465.11	0.05
			Base 100.870305	1,001,944.74	39.110000	388,479.63	-613,465.11	0.05
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001	13,181.000	Local 35.646842	469,861.02	30.390000	400,570.59	-69,290.43	0.06
			Base 35.646842	469,861.02	30.390000	400,570.59	-69,290.43	0.06
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	33,599.000	Local 50.143344	1,684,766.21	61.520000	2,067,010.48	382,244.27	0.29
			Base 50.143344	1,684,766.21	61.520000	2,067,010.48	382,244.27	0.29
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001	50,757.000	Local 16.374990	831,145.39	4.090000	207,596.13	-623,549.26	0.03
			Base 16.374990	831,145.39	4.090000	207,596.13	-623,549.26	0.03
192576106	COHU INC COMMON STOCK USD1.0	37,453.000	Local 18.632109	697,828.36	38.340000	1,435,948.02	738,119.66	0.20
			Base 18.632109	697,828.36	38.340000	1,435,948.02	738,119.66	0.20
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	26,399.000	Local 21.942478	579,259.47	22.070000	582,625.93	3,366.46	0.08
			Base 21.942478	579,259.47	22.070000	582,625.93	3,366.46	0.08
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01	28,120.000	Local 34.230353	962,557.53	147.980000	4,161,197.60	3,198,640.07	0.59
			Base 34.230353	962,557.53	147.980000	4,161,197.60	3,198,640.07	0.59
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	42,255.000	Local 45.366026	1,916,941.42	49.440000	2,089,087.20	172,145.78	0.29
			Base 45.366026	1,916,941.42	49.440000	2,089,087.20	172,145.78	0.29
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	98,503.000	Local 9.044072	890,868.21	3.270000	322,104.81	-568,763.40	0.05
			Base 9.044072	890,868.21	3.270000	322,104.81	-568,763.40	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01	18,501.000	Local 33.634584	622,273.43	32.800000	606,832.80	-15,440.63	0.09
			Base 33.634584	622,273.43	32.800000	606,832.80	-15,440.63	0.09

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		26,823.000	Local 58.457309	1,568,000.39	31.730000	851,093.79	-716,906.60	0.12
			Base 58.457309	1,568,000.39	31.730000	851,093.79	-716,906.60	0.12
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		11,188.000	Local 42.695183	477,673.71	23.860000	266,945.68	-210,728.03	0.04
			Base 42.695183	477,673.71	23.860000	266,945.68	-210,728.03	0.04
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
		72,009.000	Local 11.750200	846,120.15	9.320000	671,123.88	-174,996.27	0.09
			Base 11.750200	846,120.15	9.320000	671,123.88	-174,996.27	0.09
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		21,840.000	Local 21.231559	463,697.24	11.480000	250,723.20	-212,974.04	0.04
			Base 21.231559	463,697.24	11.480000	250,723.20	-212,974.04	0.04
207410101	CONMED CORP COMMON STOCK USD.01							
		23,969.000	Local 62.489594	1,497,813.08	121.300000	2,907,439.70	1,409,626.62	0.41
			Base 62.489594	1,497,813.08	121.300000	2,907,439.70	1,409,626.62	0.41
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		13,877.000	Local 56.875438	789,260.45	36.450000	505,816.65	-283,443.80	0.07
			Base 56.875438	789,260.45	36.450000	505,816.65	-283,443.80	0.07
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		25,683.000	Local 24.353229	625,463.98	53.960000	1,385,854.68	760,390.70	0.20
			Base 24.353229	625,463.98	53.960000	1,385,854.68	760,390.70	0.20
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		58,073.000	Local 15.462640	897,961.89	3.650000	211,966.45	-685,995.44	0.03
			Base 15.462640	897,961.89	3.650000	211,966.45	-685,995.44	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		70,696.000	Local 19.088937	1,349,511.48	23.490000	1,660,649.04	311,137.56	0.23
			Base 19.088937	1,349,511.48	23.490000	1,660,649.04	311,137.56	0.23
21867A105	CORE LABORATORIES INC COMMON STOCK							
		36,669.000	Local 21.700000	795,717.30	21.870000	801,951.03	6,233.73	0.11
			Base 21.700000	795,717.30	21.870000	801,951.03	6,233.73	0.11

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21871N101	CORECIVIC INC COMMON STOCK USD.01							
		90,417.000	Local 9.979502	902,316.60	8.620000	779,394.54	-122,922.06	0.11
			Base 9.979502	902,316.60	8.620000	779,394.54	-122,922.06	0.11
22041X102	CORSAIR GAMING INC COMMON STOCK							
		31,620.000	Local 19.164750	605,989.38	19.720000	623,546.40	17,557.02	0.09
			Base 19.164750	605,989.38	19.720000	623,546.40	17,557.02	0.09
221006109	CORVEL CORP COMMON STOCK USD.0001							
		7,151.000	Local 67.882752	485,429.56	195.440000	1,397,591.44	912,161.88	0.20
			Base 67.882752	485,429.56	195.440000	1,397,591.44	912,161.88	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		17,456.000	Local 106.435899	1,857,945.06	98.020000	1,711,037.12	-146,907.94	0.24
			Base 106.435899	1,857,945.06	98.020000	1,711,037.12	-146,907.94	0.24
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		27,860.000	Local 11.873422	330,793.53	25.500000	710,430.00	379,636.47	0.10
			Base 11.873422	330,793.53	25.500000	710,430.00	379,636.47	0.10
228903100	ARTIVION INC COMMON STOCK USD.01							
		31,712.000	Local 14.967089	474,636.32	14.980000	475,045.76	409.44	0.07
			Base 14.967089	474,636.32	14.980000	475,045.76	409.44	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		23,929.000	Local 28.571915	683,697.35	23.020000	550,845.58	-132,851.77	0.08
			Base 28.571915	683,697.35	23.020000	550,845.58	-132,851.77	0.08
232109108	CUTERA INC COMMON STOCK USD.001							
		14,036.000	Local 37.237783	522,669.52	16.810000	235,945.16	-286,724.36	0.03
			Base 37.237783	522,669.52	16.810000	235,945.16	-286,724.36	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		74,410.000	Local 26.106376	1,942,575.47	37.690000	2,804,512.90	861,937.43	0.40
			Base 26.106376	1,942,575.47	37.690000	2,804,512.90	861,937.43	0.40
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
		62,532.000	Local 11.582477	724,275.48	7.810000	488,374.92	-235,900.56	0.07
			Base 11.582477	724,275.48	7.810000	488,374.92	-235,900.56	0.07

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23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		14,589.000	Local 51.785982	755,505.69	16.220000	236,633.58	-518,872.11	0.03
			Base 51.785982	755,505.69	16.220000	236,633.58	-518,872.11	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		12,395.000	Local 44.288679	548,958.18	31.970000	396,268.15	-152,690.03	0.06
			Base 44.288679	548,958.18	31.970000	396,268.15	-152,690.03	0.06
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		33,035.000	Local 32.163494	1,062,521.01	32.150000	1,062,075.25	-445.76	0.15
			Base 32.163494	1,062,521.01	32.150000	1,062,075.25	-445.76	0.15
248019101	DELUXE CORP COMMON STOCK USD1.0							
		33,919.000	Local 28.598292	970,025.46	15.220000	516,247.18	-453,778.28	0.07
			Base 28.598292	970,025.46	15.220000	516,247.18	-453,778.28	0.07
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		39,560.000	Local 16.624752	657,675.18	6.270000	248,041.20	-409,633.98	0.03
			Base 16.624752	657,675.18	6.270000	248,041.20	-409,633.98	0.03
252784301	DIAMONDRock HOSPITALITY CO REIT USD.01							
		164,635.000	Local 9.545719	1,571,559.40	7.850000	1,292,384.75	-279,174.65	0.18
			Base 9.545719	1,571,559.40	7.850000	1,292,384.75	-279,174.65	0.18
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		28,106.000	Local 14.151731	397,748.55	35.950000	1,010,410.70	612,662.15	0.14
			Base 14.151731	397,748.55	35.950000	1,010,410.70	612,662.15	0.14
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
		70,981.000	Local 17.603601	1,249,521.17	9.140000	648,766.34	-600,754.83	0.09
			Base 17.603601	1,249,521.17	9.140000	648,766.34	-600,754.83	0.09
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		25,478.000	Local 27.677215	705,160.08	16.200000	412,743.60	-292,416.48	0.06
			Base 27.677215	705,160.08	16.200000	412,743.60	-292,416.48	0.06
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		12,328.000	Local 61.758228	761,355.43	59.830000	737,584.24	-23,771.19	0.10
			Base 61.758228	761,355.43	59.830000	737,584.24	-23,771.19	0.10

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254543101	DIODES INC COMMON STOCK USD.667							
		35,768.000	Local 44.296211	1,584,386.86	89.840000	3,213,397.12	1,629,010.26	0.45
			Base 44.296211	1,584,386.86	89.840000	3,213,397.12	1,629,010.26	0.45
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		19,682.000	Local 23.405461	460,666.29	44.350000	872,896.70	412,230.41	0.12
			Base 23.405461	460,666.29	44.350000	872,896.70	412,230.41	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		22,235.000	Local 56.620504	1,258,956.90	82.050000	1,824,381.75	565,424.85	0.26
			Base 56.620504	1,258,956.90	82.050000	1,824,381.75	565,424.85	0.26
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
		68,711.000	Local 27.354218	1,879,535.65	34.870000	2,395,952.57	516,416.92	0.34
			Base 27.354218	1,879,535.65	34.870000	2,395,952.57	516,416.92	0.34
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
		53,026.000	Local 6.230308	330,368.32	2.910000	154,305.66	-176,062.66	0.02
			Base 6.230308	330,368.32	2.910000	154,305.66	-176,062.66	0.02
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		26,672.000	Local 35.019606	934,042.94	22.350000	596,119.20	-337,923.74	0.08
			Base 35.019606	934,042.94	22.350000	596,119.20	-337,923.74	0.08
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
		23,241.000	Local 90.189111	2,096,085.13	101.430000	2,357,334.63	261,249.50	0.33
			Base 90.189111	2,096,085.13	101.430000	2,357,334.63	261,249.50	0.33
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
		93,300.000	Local 10.547352	984,067.95	11.430000	1,066,419.00	82,351.05	0.15
			Base 10.547352	984,067.95	11.430000	1,066,419.00	82,351.05	0.15
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		39,812.000	Local 26.382517	1,050,340.78	104.020000	4,141,244.24	3,090,903.46	0.58
			Base 26.382517	1,050,340.78	104.020000	4,141,244.24	3,090,903.46	0.58
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		15,441.000	Local 12.431072	191,948.18	9.140000	141,130.74	-50,817.44	0.02
			Base 12.431072	191,948.18	9.140000	141,130.74	-50,817.44	0.02

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		24,649.000	Local 51.654253	1,273,225.68	19.930000	491,254.57	-781,971.11	0.07
			Base 51.654253	1,273,225.68	19.930000	491,254.57	-781,971.11	0.07
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		8,188.000	Local 51.887903	424,858.15	20.750000	169,901.00	-254,957.15	0.02
			Base 51.887903	424,858.15	20.750000	169,901.00	-254,957.15	0.02
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		71,409.000	Local 21.230533	1,516,051.12	13.880000	991,156.92	-524,894.20	0.14
			Base 21.230533	1,516,051.12	13.880000	991,156.92	-524,894.20	0.14
278715206	EBIX INC COMMON STOCK USD.1							
		18,469.000	Local 23.930952	441,980.76	19.920000	367,902.48	-74,078.28	0.05
			Base 23.930952	441,980.76	19.920000	367,902.48	-74,078.28	0.05
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		40,430.000	Local 42.976734	1,737,549.36	38.950000	1,574,748.50	-162,800.86	0.22
			Base 42.976734	1,737,549.36	38.950000	1,574,748.50	-162,800.86	0.22
282914100	8X8 INC COMMON STOCK USD.001							
		88,892.000	Local 12.466897	1,108,207.42	4.080000	362,679.36	-745,528.06	0.05
			Base 12.466897	1,108,207.42	4.080000	362,679.36	-745,528.06	0.05
28852N109	ELLINGTON FINANCIAL INC REIT							
		49,711.000	Local 17.491201	869,505.07	12.540000	623,375.94	-246,129.13	0.09
			Base 17.491201	869,505.07	12.540000	623,375.94	-246,129.13	0.09
29082K105	EMBECTA CORP COMMON STOCK USD.01							
		44,984.000	Local 32.297067	1,452,851.25	27.670000	1,244,707.28	-208,143.97	0.18
			Base 32.297067	1,452,851.25	27.670000	1,244,707.28	-208,143.97	0.18
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		34,913.000	Local 42.375514	1,479,456.31	8.530000	297,807.89	-1,181,648.42	0.04
			Base 42.375514	1,479,456.31	8.530000	297,807.89	-1,181,648.42	0.04
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		21,386.000	Local 26.757136	572,228.12	36.160000	773,317.76	201,089.64	0.11
			Base 26.757136	572,228.12	36.160000	773,317.76	201,089.64	0.11

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STATE STREET

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29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	15,438.000	Local 51.699650	798,139.20	23.480000	362,484.24	-435,654.96	0.05
			Base 51.699650	798,139.20	23.480000	362,484.24	-435,654.96	0.05
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	18,389.000	Local 35.899925	660,163.72	43.070000	792,014.23	131,850.51	0.11
			Base 35.899925	660,163.72	43.070000	792,014.23	131,850.51	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01	14,424.000	Local 51.752393	746,476.52	163.670000	2,360,776.08	1,614,299.56	0.33
			Base 51.752393	746,476.52	163.670000	2,360,776.08	1,614,299.56	0.33
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	44,799.000	Local 23.031846	1,031,803.66	25.420000	1,138,790.58	106,986.92	0.16
			Base 23.031846	1,031,803.66	25.420000	1,138,790.58	106,986.92	0.16
29332G102	ENHABIT INC COMMON STOCK USD.01	39,016.000	Local 20.731991	808,879.37	10.760000	419,812.16	-389,067.21	0.06
			Base 20.731991	808,879.37	10.760000	419,812.16	-389,067.21	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	16,358.000	Local 58.379754	954,976.01	101.080000	1,653,466.64	698,490.63	0.23
			Base 58.379754	954,976.01	101.080000	1,653,466.64	698,490.63	0.23
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	24,550.000	Local 23.869998	586,008.45	46.520000	1,142,066.00	556,057.55	0.16
			Base 23.869998	586,008.45	46.520000	1,142,066.00	556,057.55	0.16
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001	43,823.000	Local 34.501478	1,511,958.28	88.610000	3,883,156.03	2,371,197.75	0.55
			Base 34.501478	1,511,958.28	88.610000	3,883,156.03	2,371,197.75	0.55
294268107	EPLUS INC COMMON STOCK USD.01	21,159.000	Local 29.942887	633,561.54	49.390000	1,045,043.01	411,481.47	0.15
			Base 29.942887	633,561.54	49.390000	1,045,043.01	411,481.47	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	20,291.000	Local 52.164301	1,058,465.83	90.000000	1,826,190.00	767,724.17	0.26
			Base 52.164301	1,058,465.83	90.000000	1,826,190.00	767,724.17	0.26

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		111,954.000	Local 22.886387	2,562,222.58	23.930000	2,679,059.22	116,836.64	0.38
			Base 22.886387	2,562,222.58	23.930000	2,679,059.22	116,836.64	0.38
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		17,939.000	Local 20.731322	371,899.19	25.030000	449,013.17	77,113.98	0.06
			Base 20.731322	371,899.19	25.030000	449,013.17	77,113.98	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
		51,270.000	Local 25.946376	1,330,270.72	34.480000	1,767,789.60	437,518.88	0.25
			Base 25.946376	1,330,270.72	34.480000	1,767,789.60	437,518.88	0.25
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
		2,097.000	Local 22.000000	46,134.00	20.680000	43,365.96	-2,768.04	0.01
			Base 22.000000	46,134.00	20.680000	43,365.96	-2,768.04	0.01
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		101,578.000	Local 12.080985	1,227,162.27	20.600000	2,092,506.80	865,344.53	0.30
			Base 12.080985	1,227,162.27	20.600000	2,092,506.80	865,344.53	0.30
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		41,424.000	Local 15.564300	644,735.57	8.340000	345,476.16	-299,259.41	0.05
			Base 15.564300	644,735.57	8.340000	345,476.16	-299,259.41	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		27,564.000	Local 33.070136	911,545.24	26.660000	734,856.24	-176,689.00	0.10
			Base 33.070136	911,545.24	26.660000	734,856.24	-176,689.00	0.10
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		14,767.000	Local 43.890000	648,123.63	15.090000	222,834.03	-425,289.60	0.03
			Base 43.890000	648,123.63	15.090000	222,834.03	-425,289.60	0.03
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		47,680.000	Local 18.357649	875,292.70	52.990000	2,526,563.20	1,651,270.50	0.36
			Base 18.357649	875,292.70	52.990000	2,526,563.20	1,651,270.50	0.36
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	34.140000	1,053,048.30	-72,219.41	0.15
			Base 36.481365	1,125,267.71	34.140000	1,053,048.30	-72,219.41	0.15

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# Holdings

ST OF AZ POOL 204 SMALL CAP

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		143,667.000	Local 7.462610	1,072,130.86	11.160000	1,603,323.72	531,192.86	0.23
			Base 7.462610	1,072,130.86	11.160000	1,603,323.72	531,192.86	0.23
318910106	FIRST BANCORP/NC COMMON STOCK							
		32,016.000	Local 36.381982	1,164,805.55	30.100000	963,681.60	-201,123.95	0.14
			Base 36.381982	1,164,805.55	30.100000	963,681.60	-201,123.95	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		80,872.000	Local 9.497141	768,052.77	12.650000	1,023,030.80	254,978.03	0.14
			Base 9.497141	768,052.77	12.650000	1,023,030.80	254,978.03	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		74,575.000	Local 20.792608	1,550,608.75	18.960000	1,413,942.00	-136,666.75	0.20
			Base 20.792608	1,550,608.75	18.960000	1,413,942.00	-136,666.75	0.20
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		100,148.000	Local 19.267720	1,929,623.58	16.490000	1,651,440.52	-278,183.06	0.23
			Base 19.267720	1,929,623.58	16.490000	1,651,440.52	-278,183.06	0.23
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		60,566.000	Local 20.627439	1,249,321.49	31.290000	1,895,110.14	645,788.65	0.27
			Base 20.627439	1,249,321.49	31.290000	1,895,110.14	645,788.65	0.27
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		8,839.000	Local 37.835401	334,427.11	28.700000	253,679.30	-80,747.81	0.04
			Base 37.835401	334,427.11	28.700000	253,679.30	-80,747.81	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		20,909.000	Local 52.190199	1,091,244.87	97.270000	2,033,818.43	942,573.56	0.29
			Base 52.190199	1,091,244.87	97.270000	2,033,818.43	942,573.56	0.29
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		80,548.000	Local 22.155884	1,784,612.16	25.700000	2,070,083.60	285,471.44	0.29
			Base 22.155884	1,784,612.16	25.700000	2,070,083.60	285,471.44	0.29
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
		64,856.000	Local 15.298922	992,226.90	13.490000	874,907.44	-117,319.46	0.12
			Base 15.298922	992,226.90	13.490000	874,907.44	-117,319.46	0.12

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353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		30,594.000	Local 42.857080	1,311,169.51	90.960000	2,782,830.24	1,471,660.73	0.39
			Base 42.857080	1,311,169.51	90.960000	2,782,830.24	1,471,660.73	0.39
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		64,080.000	Local 23.580795	1,511,057.34	30.830000	1,975,586.40	464,529.06	0.28
			Base 23.580795	1,511,057.34	30.830000	1,975,586.40	464,529.06	0.28
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		15,509.000	Local 53.621404	831,614.36	39.770000	616,792.93	-214,821.43	0.09
			Base 53.621404	831,614.36	39.770000	616,792.93	-214,821.43	0.09
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		42,232.000	Local 38.807703	1,638,926.93	62.940000	2,658,082.08	1,019,155.15	0.37
			Base 38.807703	1,638,926.93	62.940000	2,658,082.08	1,019,155.15	0.37
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		20,303.000	Local 12.758789	259,041.70	8.490000	172,372.47	-86,669.23	0.02
			Base 12.758789	259,041.70	8.490000	172,372.47	-86,669.23	0.02
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
		97,621.000	Local 8.478809	827,709.80	7.460000	728,252.66	-99,457.14	0.10
			Base 8.478809	827,709.80	7.460000	728,252.66	-99,457.14	0.10
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		33,608.000	Local 30.847912	1,036,736.61	16.080000	540,416.64	-496,319.97	0.08
			Base 30.847912	1,036,736.61	16.080000	540,416.64	-496,319.97	0.08
36251C103	GMS INC COMMON STOCK USD.01							
		32,728.000	Local 26.348841	862,344.88	63.330000	2,072,664.24	1,210,319.36	0.29
			Base 26.348841	862,344.88	63.330000	2,072,664.24	1,210,319.36	0.29
36472T109	GANNETT CO INC COMMON STOCK USD.01							
		114,875.000	Local 7.117964	817,676.16	2.220000	255,022.50	-562,653.66	0.04
			Base 7.117964	817,676.16	2.220000	255,022.50	-562,653.66	0.04
371532102	GENESCO INC COMMON STOCK USD1.0							
		9,420.000	Local 49.142126	462,918.83	18.030000	169,842.60	-293,076.23	0.02
			Base 49.142126	462,918.83	18.030000	169,842.60	-293,076.23	0.02

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		389,541.000	Local 4.037070	1,572,604.47	5.350000	2,084,044.35	511,439.88	0.29
			Base 4.037070	1,572,604.47	5.350000	2,084,044.35	511,439.88	0.29
37253A103	GENTHERM INC COMMON STOCK							
		26,105.000	Local 52.803653	1,378,439.35	54.960000	1,434,730.80	56,291.45	0.20
			Base 52.803653	1,378,439.35	54.960000	1,434,730.80	56,291.45	0.20
374297109	GETTY REALTY CORP REIT USD.01							
		33,688.000	Local 24.252885	817,031.19	34.270000	1,154,487.76	337,456.57	0.16
			Base 24.252885	817,031.19	34.270000	1,154,487.76	337,456.57	0.16
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		24,353.000	Local 27.968005	681,104.82	52.300000	1,273,661.90	592,557.08	0.18
			Base 27.968005	681,104.82	52.300000	1,273,661.90	592,557.08	0.18
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		37,510.000	Local 39.392497	1,477,612.57	57.020000	2,138,820.20	661,207.63	0.30
			Base 39.392497	1,477,612.57	57.020000	2,138,820.20	661,207.63	0.30
379378201	GLOBAL NET LEASE INC REIT USD.01							
		81,616.000	Local 16.396404	1,338,208.90	9.620000	785,145.92	-553,062.98	0.11
			Base 16.396404	1,338,208.90	9.620000	785,145.92	-553,062.98	0.11
38046C109	GOGO INC COMMON STOCK USD.0001							
		51,038.000	Local 22.631878	1,155,085.80	15.050000	768,121.90	-386,963.90	0.11
			Base 22.631878	1,155,085.80	15.050000	768,121.90	-386,963.90	0.11
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
		17,259.000	Local 55.447970	956,976.51	42.140000	727,294.26	-229,682.25	0.10
			Base 55.447970	956,976.51	42.140000	727,294.26	-229,682.25	0.10
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		34,386.000	Local 27.063674	930,611.51	36.190000	1,244,429.34	313,817.83	0.18
			Base 27.063674	930,611.51	36.190000	1,244,429.34	313,817.83	0.18
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
		21,359.000	Local 22.926947	489,696.66	47.870000	1,022,455.33	532,758.67	0.14
			Base 22.926947	489,696.66	47.870000	1,022,455.33	532,758.67	0.14

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		36,789.000	Local 33.264222	1,223,757.47	18.230000	670,663.47	-553,094.00	0.09
			Base 33.264222	1,223,757.47	18.230000	670,663.47	-553,094.00	0.09
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		46,623.000	Local 25.938517	1,209,331.48	29.000000	1,352,067.00	142,735.52	0.19
			Base 25.938517	1,209,331.48	29.000000	1,352,067.00	142,735.52	0.19
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		25,778.000	Local 33.001876	850,722.35	27.170000	700,388.26	-150,334.09	0.10
			Base 33.001876	850,722.35	27.170000	700,388.26	-150,334.09	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25							
		37,322.000	Local 18.206633	679,507.96	31.520000	1,176,389.44	496,881.48	0.17
			Base 18.206633	679,507.96	31.520000	1,176,389.44	496,881.48	0.17
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		11,466.000	Local 86.422108	990,915.89	223.510000	2,562,765.66	1,571,849.77	0.36
			Base 86.422108	990,915.89	223.510000	2,562,765.66	1,571,849.77	0.36
401617105	GUESS? INC COMMON STOCK USD.01							
		23,976.000	Local 14.911118	357,508.97	19.210000	460,578.96	103,069.99	0.06
			Base 14.911118	357,508.97	19.210000	460,578.96	103,069.99	0.06
40416E103	HCI GROUP INC COMMON STOCK							
		5,342.000	Local 55.701846	297,559.26	52.890000	282,538.38	-15,020.88	0.04
			Base 55.701846	297,559.26	52.890000	282,538.38	-15,020.88	0.04
404251100	HNI CORP COMMON STOCK USD1.0							
		32,526.000	Local 42.464982	1,381,215.99	25.500000	829,413.00	-551,802.99	0.12
			Base 42.464982	1,381,215.99	25.500000	829,413.00	-551,802.99	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		70,310.000	Local 16.718401	1,175,470.79	12.210000	858,485.10	-316,985.69	0.12
			Base 16.718401	1,175,470.79	12.210000	858,485.10	-316,985.69	0.12
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		274,708.000	Local 5.184027	1,424,093.66	4.110000	1,129,049.88	-295,043.78	0.16
			Base 5.184027	1,424,093.66	4.110000	1,129,049.88	-295,043.78	0.16

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		23,972.000	Local 14.771611	354,105.05	14.400000	345,196.80	-8,908.25	0.05
			Base 14.771611	354,105.05	14.400000	345,196.80	-8,908.25	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
		86,393.000	Local 7.272104	628,258.90	17.610000	1,521,380.73	893,121.83	0.21
			Base 7.272104	628,258.90	17.610000	1,521,380.73	893,121.83	0.21
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		23,322.000	Local 39.699117	925,862.80	34.580000	806,474.76	-119,388.04	0.11
			Base 39.699117	925,862.80	34.580000	806,474.76	-119,388.04	0.11
415864107	HARSCO CORP COMMON STOCK USD1.25							
		62,493.000	Local 13.875072	867,094.88	8.460000	528,690.78	-338,404.10	0.07
			Base 13.875072	867,094.88	8.460000	528,690.78	-338,404.10	0.07
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		10,403.000	Local 17.000016	176,851.17	26.390000	274,535.17	97,684.00	0.04
			Base 17.000016	176,851.17	26.390000	274,535.17	97,684.00	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		40,426.000	Local 23.365875	944,588.87	8.010000	323,812.26	-620,776.61	0.05
			Base 23.365875	944,588.87	8.010000	323,812.26	-620,776.61	0.05
420261109	HAWKINS INC COMMON STOCK USD.01							
		14,899.000	Local 22.975336	342,309.53	46.940000	699,359.06	357,049.53	0.10
			Base 22.975336	342,309.53	46.940000	699,359.06	357,049.53	0.10
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,921.000	Local 44.844780	444,905.06	43.420000	430,769.82	-14,135.24	0.06
			Base 44.844780	444,905.06	43.420000	430,769.82	-14,135.24	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		58,257.000	Local 17.483128	1,018,514.61	13.510000	787,052.07	-231,462.54	0.11
			Base 17.483128	1,018,514.61	13.510000	787,052.07	-231,462.54	0.11
42222N103	HEALTHSTREAM INC COMMON STOCK							
		18,992.000	Local 25.555668	485,353.24	23.020000	437,195.84	-48,157.40	0.06
			Base 25.555668	485,353.24	23.020000	437,195.84	-48,157.40	0.06

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		36,643.000	Local 17.621239	645,695.05	15.600000	571,630.80	-74,064.25	0.08
			Base 17.621239	645,695.05	15.600000	571,630.80	-74,064.25	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		15,617.000	Local 25.282819	394,841.78	24.250000	378,712.25	-16,129.53	0.05
			Base 25.282819	394,841.78	24.250000	378,712.25	-16,129.53	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		112,217.000	Local 5.407501	606,813.54	6.280000	704,722.76	97,909.22	0.10
			Base 5.407501	606,813.54	6.280000	704,722.76	97,909.22	0.10
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		82,161.000	Local 24.062248	1,976,978.36	30.880000	2,537,131.68	560,153.32	0.36
			Base 24.062248	1,976,978.36	30.880000	2,537,131.68	560,153.32	0.36
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		27,606.000	Local 29.773377	821,923.84	16.350000	451,358.10	-370,565.74	0.06
			Base 29.773377	821,923.84	16.350000	451,358.10	-370,565.74	0.06
42805E306	HESKA CORP COMMON STOCK USD.001							
		8,002.000	Local 106.294293	850,566.93	119.730000	958,079.46	107,512.53	0.14
			Base 106.294293	850,566.93	119.730000	958,079.46	107,512.53	0.14
428567101	HIBBETT INC COMMON STOCK USD.01							
		10,009.000	Local 38.397522	384,320.80	36.020000	360,524.18	-23,796.62	0.05
			Base 38.397522	384,320.80	36.020000	360,524.18	-23,796.62	0.05
431571108	HILLENBRAND INC COMMON STOCK							
		54,568.000	Local 27.663582	1,509,546.33	47.970000	2,617,626.96	1,108,080.63	0.37
			Base 27.663582	1,509,546.33	47.970000	2,617,626.96	1,108,080.63	0.37
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		36,113.000	Local 34.829696	1,257,804.82	29.520000	1,066,055.76	-191,749.06	0.15
			Base 34.829696	1,257,804.82	29.520000	1,066,055.76	-191,749.06	0.15
43785V102	HOMESTREET INC COMMON STOCK							
		13,992.000	Local 31.763133	444,429.75	5.240000	73,318.08	-371,111.67	0.01
			Base 31.763133	444,429.75	5.240000	73,318.08	-371,111.67	0.01

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# Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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View Date: June 5, 2023

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43940T109	HOPE BANCORP INC COMMON STOCK USD.001	93,961.000	Local 11.037744	1,037,117.44	8.020000	753,567.22	-283,550.22	0.11
			Base 11.037744	1,037,117.44	8.020000	753,567.22	-283,550.22	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	32,164.000	Local 27.003090	868,527.38	30.050000	966,528.20	98,000.82	0.14
			Base 27.003090	868,527.38	30.050000	966,528.20	98,000.82	0.14
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001	105,278.000	Local 20.897622	2,200,059.83	24.880000	2,619,316.64	419,256.81	0.37
			Base 20.897622	2,200,059.83	24.880000	2,619,316.64	419,256.81	0.37
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	25,677.000	Local 46.135734	1,184,627.23	73.560000	1,888,800.12	704,172.89	0.27
			Base 46.135734	1,184,627.23	73.560000	1,888,800.12	704,172.89	0.27
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	100,938.000	Local 11.471915	1,157,952.13	4.670000	471,380.46	-686,571.67	0.07
			Base 11.471915	1,157,952.13	4.670000	471,380.46	-686,571.67	0.07
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	35,889.000	Local 63.217974	2,268,829.86	44.140000	1,584,140.46	-684,689.40	0.22
			Base 63.217974	2,268,829.86	44.140000	1,584,140.46	-684,689.40	0.22
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	27,855.000	Local 48.382668	1,347,699.23	33.370000	929,521.35	-418,177.88	0.13
			Base 48.382668	1,347,699.23	33.370000	929,521.35	-418,177.88	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	23,828.000	Local 40.487001	964,724.27	135.220000	3,222,022.16	2,257,297.89	0.45
			Base 40.487001	964,724.27	135.220000	3,222,022.16	2,257,297.89	0.45
45768S105	INNOSPEC INC COMMON STOCK USD.01	19,474.000	Local 63.268492	1,232,090.61	92.360000	1,798,618.64	566,528.03	0.25
			Base 63.268492	1,232,090.61	92.360000	1,798,618.64	566,528.03	0.25
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	15,295.000	Local 34.639211	529,806.73	29.930000	457,779.35	-72,027.38	0.06
			Base 34.639211	529,806.73	29.930000	457,779.35	-72,027.38	0.06

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45780L104	INOGEN INC COMMON STOCK USD.001	18,024.000	Local 41.716379	751,896.02	10.530000	189,792.72	-562,103.30	0.03
			Base 41.716379	751,896.02	10.530000	189,792.72	-562,103.30	0.03
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	18,443.000	Local 53.408155	985,006.61	104.540000	1,928,031.22	943,024.61	0.27
			Base 53.408155	985,006.61	104.540000	1,928,031.22	943,024.61	0.27
45781M101	INNOVIVA INC COMMON STOCK USD.01	49,385.000	Local 12.111167	598,109.96	13.490000	666,203.65	68,093.69	0.09
			Base 12.111167	598,109.96	13.490000	666,203.65	68,093.69	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	21,991.000	Local 112.017163	2,463,369.44	66.100000	1,453,605.10	-1,009,764.34	0.21
			Base 112.017163	2,463,369.44	66.100000	1,453,605.10	-1,009,764.34	0.21
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001	26,052.000	Local 49.504440	1,289,689.67	81.860000	2,132,616.72	842,927.05	0.30
			Base 49.504440	1,289,689.67	81.860000	2,132,616.72	842,927.05	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001	14,037.000	Local 41.113098	577,104.55	125.600000	1,763,047.20	1,185,942.65	0.25
			Base 41.113098	577,104.55	125.600000	1,763,047.20	1,185,942.65	0.25
458665304	INTERFACE INC COMMON STOCK USD.1	45,740.000	Local 14.672508	671,120.53	6.930000	316,978.20	-354,142.33	0.04
			Base 14.672508	671,120.53	6.930000	316,978.20	-354,142.33	0.04
45867G101	INTERDIGITAL INC COMMON STOCK USD.01	21,170.000	Local 72.204077	1,528,560.31	83.040000	1,757,956.80	229,396.49	0.25
			Base 72.204077	1,528,560.31	83.040000	1,757,956.80	229,396.49	0.25
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01	29,364.000	Local 82.013724	2,408,250.99	10.600000	311,258.40	-2,096,992.59	0.04
			Base 82.013724	2,408,250.99	10.600000	311,258.40	-2,096,992.59	0.04
462726100	IROBOT CORP COMMON STOCK USD.01	21,412.000	Local 40.560508	868,481.59	35.450000	759,055.40	-109,426.19	0.11
			Base 40.560508	868,481.59	35.450000	759,055.40	-109,426.19	0.11

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46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		104,937.000	Local 11.633912	1,220,827.81	10.880000	1,141,714.56	-79,113.25	0.16
			Base 11.633912	1,220,827.81	10.880000	1,141,714.56	-79,113.25	0.16
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
		19,302.000	Local 35.487925	684,987.93	16.280000	314,236.56	-370,751.37	0.04
			Base 35.487925	684,987.93	16.280000	314,236.56	-370,751.37	0.04
465741106	ITRON INC COMMON STOCK							
		35,525.000	Local 47.288544	1,679,925.52	67.730000	2,406,108.25	726,182.73	0.34
			Base 47.288544	1,679,925.52	67.730000	2,406,108.25	726,182.73	0.34
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		77,841.000	Local 13.865672	1,079,317.81	14.160000	1,102,228.56	22,910.75	0.16
			Base 13.865672	1,079,317.81	14.160000	1,102,228.56	22,910.75	0.16
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,794.000	Local 95.991765	1,132,126.88	153.950000	1,815,686.30	683,559.42	0.26
			Base 95.991765	1,132,126.88	153.950000	1,815,686.30	683,559.42	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		16,197.000	Local 88.744582	1,437,395.99	86.560000	1,402,012.32	-35,383.67	0.20
			Base 88.744582	1,437,395.99	86.560000	1,402,012.32	-35,383.67	0.20
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		25,051.000	Local 59.009499	1,478,246.96	106.610000	2,670,687.11	1,192,440.15	0.38
			Base 59.009499	1,478,246.96	106.610000	2,670,687.11	1,192,440.15	0.38
48238T109	OPENLANE INC COMMON STOCK USD.01							
		85,636.000	Local 15.513692	1,328,530.51	15.020000	1,286,252.72	-42,277.79	0.18
			Base 15.513692	1,328,530.51	15.020000	1,286,252.72	-42,277.79	0.18
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		45,638.000	Local 19.253006	878,668.67	11.230000	512,514.74	-366,153.93	0.07
			Base 19.253006	878,668.67	11.230000	512,514.74	-366,153.93	0.07
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		12,535.000	Local 70.461660	883,236.91	60.400000	757,114.00	-126,122.91	0.11
			Base 70.461660	883,236.91	60.400000	757,114.00	-126,122.91	0.11

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
483548103	KAMAN CORP COMMON STOCK USD1.0							
		22,032.000	Local 38.360457	845,157.59	20.780000	457,824.96	-387,332.63	0.06
			Base 38.360457	845,157.59	20.780000	457,824.96	-387,332.63	0.06
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		27,200.000	Local 17.316507	471,009.00	17.480000	475,456.00	4,447.00	0.07
			Base 17.316507	471,009.00	17.480000	475,456.00	4,447.00	0.07
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		63,319.000	Local 25.960300	1,643,780.23	24.920000	1,577,909.48	-65,870.75	0.22
			Base 25.960300	1,643,780.23	24.920000	1,577,909.48	-65,870.75	0.22
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
		92,094.000	Local 16.106887	1,483,347.65	15.430000	1,421,010.42	-62,337.23	0.20
			Base 16.106887	1,483,347.65	15.430000	1,421,010.42	-62,337.23	0.20
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		71,738.000	Local 15.180543	1,089,021.78	17.980000	1,289,849.24	200,827.46	0.18
			Base 15.180543	1,089,021.78	17.980000	1,289,849.24	200,827.46	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		38,817.000	Local 36.633218	1,421,991.62	39.160000	1,520,073.72	98,082.10	0.21
			Base 36.633218	1,421,991.62	39.160000	1,520,073.72	98,082.10	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		16,433.000	Local 30.004139	493,058.02	28.960000	475,899.68	-17,158.34	0.07
			Base 30.004139	493,058.02	28.960000	475,899.68	-17,158.34	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
		41,447.000	Local 32.541691	1,348,755.46	47.000000	1,948,009.00	599,253.54	0.27
			Base 32.541691	1,348,755.46	47.000000	1,948,009.00	599,253.54	0.27
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		44,575.000	Local 21.547880	960,496.75	52.880000	2,357,126.00	1,396,629.25	0.33
			Base 21.547880	960,496.75	52.880000	2,357,126.00	1,396,629.25	0.33
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		16,116.000	Local 59.004828	950,921.80	113.770000	1,833,517.32	882,595.52	0.26
			Base 59.004828	950,921.80	113.770000	1,833,517.32	882,595.52	0.26

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		19,996.000	Local 62.940165	1,258,551.53	108.040000	2,160,367.84	901,816.31	0.30
			Base 62.940165	1,258,551.53	108.040000	2,160,367.84	901,816.31	0.30
502175102	LTC PROPERTIES INC REIT USD.01							
		31,850.000	Local 35.985280	1,146,131.18	32.110000	1,022,703.50	-123,427.68	0.14
			Base 35.985280	1,146,131.18	32.110000	1,022,703.50	-123,427.68	0.14
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		33,919.000	Local 18.628802	631,870.34	26.720000	906,315.68	274,445.34	0.13
			Base 18.628802	631,870.34	26.720000	906,315.68	274,445.34	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		19,933.000	Local 71.117344	1,417,582.01	50.230000	1,001,234.59	-416,347.42	0.14
			Base 71.117344	1,417,582.01	50.230000	1,001,234.59	-416,347.42	0.14
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
		13,222.000	Local 74.767809	988,579.97	41.490000	548,580.78	-439,999.19	0.08
			Base 74.767809	988,579.97	41.490000	548,580.78	-439,999.19	0.08
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		15,224.000	Local 35.451224	539,709.43	62.840000	956,676.16	416,966.73	0.13
			Base 35.451224	539,709.43	62.840000	956,676.16	416,966.73	0.13
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		8,546.000	Local 112.340277	960,060.01	18.290000	156,306.34	-803,753.67	0.02
			Base 112.340277	960,060.01	18.290000	156,306.34	-803,753.67	0.02
527064109	LESLIE S INC COMMON STOCK USD.001							
		116,976.000	Local 13.379679	1,565,101.29	9.480000	1,108,932.48	-456,168.81	0.16
			Base 13.379679	1,565,101.29	9.480000	1,108,932.48	-456,168.81	0.16
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		216,805.000	Local 10.544956	2,286,199.13	10.340000	2,241,763.70	-44,435.43	0.32
			Base 10.544956	2,286,199.13	10.340000	2,241,763.70	-44,435.43	0.32
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		12,620.000	Local 103.759254	1,309,441.79	70.080000	884,409.60	-425,032.19	0.12
			Base 103.759254	1,309,441.79	70.080000	884,409.60	-425,032.19	0.12

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As of: May 31, 2023

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53555106	LINDSAY CORP COMMON STOCK USD1.0							
		8,655.000	Local 88.682508	767,547.11	117.800000	1,019,559.00	252,011.89	0.14
			Base 88.682508	767,547.11	117.800000	1,019,559.00	252,011.89	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		18,868.000	Local 18.332843	345,904.08	15.130000	285,472.84	-60,431.24	0.04
			Base 18.332843	345,904.08	15.130000	285,472.84	-60,431.24	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		55,086.000	Local 17.999994	991,547.67	3.680000	202,716.48	-788,831.19	0.03
			Base 17.999994	991,547.67	3.680000	202,716.48	-788,831.19	0.03
53814L108	LIVENT CORP COMMON STOCK USD.001							
		141,045.000	Local 17.193120	2,425,003.58	23.050000	3,251,087.25	826,083.67	0.46
			Base 17.193120	2,425,003.58	23.050000	3,251,087.25	826,083.67	0.46
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		50,887.000	Local 27.582423	1,403,586.78	24.340000	1,238,589.58	-164,997.20	0.17
			Base 27.582423	1,403,586.78	24.340000	1,238,589.58	-164,997.20	0.17
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		724,554.000	Local 2.444296	1,771,024.80	1.980000	1,434,616.92	-336,407.88	0.20
			Base 2.444296	1,771,024.80	1.980000	1,434,616.92	-336,407.88	0.20
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		45,660.000	Local 25.834908	1,179,621.91	40.280000	1,839,184.80	659,562.89	0.26
			Base 25.834908	1,179,621.91	40.280000	1,839,184.80	659,562.89	0.26
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		12,106.000	Local 82.484077	998,552.24	95.060000	1,150,796.36	152,244.12	0.16
			Base 82.484077	998,552.24	95.060000	1,150,796.36	152,244.12	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		21,568.000	Local 26.338927	568,077.98	70.670000	1,524,210.56	956,132.58	0.22
			Base 26.338927	568,077.98	70.670000	1,524,210.56	956,132.58	0.22
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		13,054.000	Local 42.435417	553,951.93	127.500000	1,664,385.00	1,110,433.07	0.23
			Base 42.435417	553,951.93	127.500000	1,664,385.00	1,110,433.07	0.23

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Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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As of: May 31, 2023

View Date: June 5, 2023

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554489104	VERIS RESIDENTIAL INC REIT USD.01							
		62,310.000	Local 13.209289	823,070.82	16.160000	1,006,929.60	183,858.78	0.14
			Base 13.209289	823,070.82	16.160000	1,006,929.60	183,858.78	0.14
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		57,567.000	Local 24.057732	1,384,931.47	31.210000	1,796,666.07	411,734.60	0.25
			Base 24.057732	1,384,931.47	31.210000	1,796,666.07	411,734.60	0.25
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		19,502.000	Local 36.522964	712,270.84	29.350000	572,383.70	-139,887.14	0.08
			Base 36.522964	712,270.84	29.350000	572,383.70	-139,887.14	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		19,184.000	Local 16.958293	325,327.90	15.280000	293,131.52	-32,196.38	0.04
			Base 16.958293	325,327.90	15.280000	293,131.52	-32,196.38	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
		17,184.000	Local 18.300985	314,484.13	28.370000	487,510.08	173,025.95	0.07
			Base 18.300985	314,484.13	28.370000	487,510.08	173,025.95	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		45,286.000	Local 11.491223	520,391.53	21.150000	957,798.90	437,407.37	0.14
			Base 11.491223	520,391.53	21.150000	957,798.90	437,407.37	0.14
57638P104	MASTERBRAND INC COMMON STOCK							
		100,840.000	Local 7.588300	765,204.17	10.380000	1,046,719.20	281,515.03	0.15
			Base 7.588300	765,204.17	10.380000	1,046,719.20	281,515.03	0.15
576690101	MATERION CORP COMMON STOCK							
		16,142.000	Local 45.841370	739,971.40	100.340000	1,619,688.28	879,716.88	0.23
			Base 45.841370	739,971.40	100.340000	1,619,688.28	879,716.88	0.23
57686G105	MATSON INC COMMON STOCK							
		29,708.000	Local 39.905014	1,185,498.17	68.330000	2,029,947.64	844,449.47	0.29
			Base 39.905014	1,185,498.17	68.330000	2,029,947.64	844,449.47	0.29
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		23,920.000	Local 37.648821	900,559.80	38.500000	920,920.00	20,360.20	0.13
			Base 37.648821	900,559.80	38.500000	920,920.00	20,360.20	0.13

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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57776J100	MAXLINEAR INC COMMON STOCK							
		56,966.000	Local 32.089533	1,828,012.34	29.210000	1,663,976.86	-164,035.48	0.23
			Base 32.089533	1,828,012.34	29.210000	1,663,976.86	-164,035.48	0.23
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		8,593.000	Local 77.798688	668,524.13	78.700000	676,269.10	7,744.97	0.10
			Base 77.798688	668,524.13	78.700000	676,269.10	7,744.97	0.10
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
		64,420.000	Local 24.043865	1,548,905.78	13.300000	856,786.00	-692,119.78	0.12
			Base 24.043865	1,548,905.78	13.300000	856,786.00	-692,119.78	0.12
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		31,738.000	Local 12.986131	412,153.84	8.660000	274,851.08	-137,302.76	0.04
			Base 12.986131	412,153.84	8.660000	274,851.08	-137,302.76	0.04
589400100	MERCURY GENERAL CORP COMMON STOCK							
		20,899.000	Local 30.052792	628,073.30	30.010000	627,178.99	-894.31	0.09
			Base 30.052792	628,073.30	30.010000	627,178.99	-894.31	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		44,757.000	Local 34.742542	1,554,971.97	82.400000	3,687,976.80	2,133,004.83	0.52
			Base 34.742542	1,554,971.97	82.400000	3,687,976.80	2,133,004.83	0.52
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		28,757.000	Local 49.517506	1,423,974.93	115.330000	3,316,544.81	1,892,569.88	0.47
			Base 49.517506	1,423,974.93	115.330000	3,316,544.81	1,892,569.88	0.47
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,952.000	Local 242.707330	959,179.37	129.490000	511,744.48	-447,434.89	0.07
			Base 242.707330	959,179.37	129.490000	511,744.48	-447,434.89	0.07
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
		21,672.000	Local 29.439338	638,009.34	43.940000	952,267.68	314,258.34	0.13
			Base 29.439338	638,009.34	43.940000	952,267.68	314,258.34	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		28,380.000	Local 24.480432	694,754.67	43.050000	1,221,759.00	527,004.33	0.17
			Base 24.480432	694,754.67	43.050000	1,221,759.00	527,004.33	0.17

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596680108	MIDDLESEX WATER CO COMMON STOCK	13,870.000	Local 102.108812	1,416,249.22	81.360000	1,128,463.20	-287,786.02	0.16
			Base 102.108812	1,416,249.22	81.360000	1,128,463.20	-287,786.02	0.16
600544100	MILLERKNOLL INC COMMON STOCK USD.2	59,436.000	Local 20.386105	1,211,668.51	13.550000	805,357.80	-406,310.71	0.11
			Base 20.386105	1,211,668.51	13.550000	805,357.80	-406,310.71	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	25,516.000	Local 51.832161	1,322,549.42	55.610000	1,418,944.76	96,395.34	0.20
			Base 51.832161	1,322,549.42	55.610000	1,418,944.76	96,395.34	0.20
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	62,354.000	Local 8.240766	513,844.75	8.250000	514,420.50	575.75	0.07
			Base 8.240766	513,844.75	8.250000	514,420.50	575.75	0.07
60783X104	MODIVCARE INC COMMON STOCK USD.001	10,006.000	Local 65.121844	651,609.17	44.930000	449,569.58	-202,039.59	0.06
			Base 65.121844	651,609.17	44.930000	449,569.58	-202,039.59	0.06
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	10,438.000	Local 30.439939	317,732.08	64.890000	677,321.82	359,589.74	0.10
			Base 30.439939	317,732.08	64.890000	677,321.82	359,589.74	0.10
610236101	MONRO INC COMMON STOCK USD.01	24,688.000	Local 46.114918	1,138,485.10	41.370000	1,021,342.56	-117,142.54	0.14
			Base 46.114918	1,138,485.10	41.370000	1,021,342.56	-117,142.54	0.14
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	22,580.000	Local 56.043360	1,265,459.07	97.210000	2,195,001.80	929,542.73	0.31
			Base 56.043360	1,265,459.07	97.210000	2,195,001.80	929,542.73	0.31
624580106	MOVADO GROUP INC COMMON STOCK USD.01	12,350.000	Local 22.755832	281,034.53	25.450000	314,307.50	33,272.97	0.04
			Base 22.755832	281,034.53	25.450000	314,307.50	33,272.97	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	44,714.000	Local 30.271781	1,353,572.40	74.260000	3,320,461.64	1,966,889.24	0.47
			Base 30.271781	1,353,572.40	74.260000	3,320,461.64	1,966,889.24	0.47

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Books Closed

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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View Date: June 5, 2023

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62482R107	MR COOPER GROUP INC COMMON STOCK USD.01	54,492.000	Local 29.431258	1,603,768.11	46.260000	2,520,799.92	917,031.81	0.36
			Base 29.431258	1,603,768.11	46.260000	2,520,799.92	917,031.81	0.36
628464109	MYERS INDUSTRIES INC COMMON STOCK	28,699.000	Local 15.337193	440,162.10	18.700000	536,671.30	96,509.20	0.08
			Base 15.337193	440,162.10	18.700000	536,671.30	96,509.20	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01	63,719.000	Local 21.106660	1,344,895.29	22.060000	1,405,641.14	60,745.85	0.20
			Base 21.106660	1,344,895.29	22.060000	1,405,641.14	60,745.85	0.20
628778102	N B T BANCORP INC COMMON STOCK USD.01	33,686.000	Local 27.905441	940,022.69	33.550000	1,130,165.30	190,142.61	0.16
			Base 27.905441	940,022.69	33.550000	1,130,165.30	190,142.61	0.16
62878D100	N ABLE INC COMMON STOCK USD.001	52,567.000	Local 13.189420	693,328.25	14.200000	746,451.40	53,123.15	0.11
			Base 13.189420	693,328.25	14.200000	746,451.40	53,123.15	0.11
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	65,721.000	Local 17.209965	1,131,056.10	25.150000	1,652,883.15	521,827.05	0.23
			Base 17.209965	1,131,056.10	25.150000	1,652,883.15	521,827.05	0.23
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01	9,789.000	Local 122.850882	1,202,587.28	90.620000	887,079.18	-315,508.10	0.13
			Base 122.850882	1,202,587.28	90.620000	887,079.18	-315,508.10	0.13
633707104	NATIONAL BANK HOLD CL A COMMON STOCK	29,573.000	Local 34.678303	1,025,541.46	29.930000	885,119.89	-140,421.57	0.12
			Base 34.678303	1,025,541.46	29.930000	885,119.89	-140,421.57	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	18,352.000	Local 26.322524	483,070.96	49.420000	906,955.84	423,884.88	0.13
			Base 26.322524	483,070.96	49.420000	906,955.84	423,884.88	0.13
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	3,997.000	Local 87.406320	349,363.06	74.540000	297,936.38	-51,426.68	0.04
			Base 87.406320	349,363.06	74.540000	297,936.38	-51,426.68	0.04

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
		62,050.000	Local 26.923423	1,670,598.42	25.250000	1,566,762.50	-103,835.92	0.22
			Base 26.923423	1,670,598.42	25.250000	1,566,762.50	-103,835.92	0.22
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		99,314.000	Local 19.503046	1,936,925.52	17.180000	1,706,214.52	-230,711.00	0.24
			Base 19.503046	1,936,925.52	17.180000	1,706,214.52	-230,711.00	0.24
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		22,724.000	Local 22.132287	502,934.08	14.030000	318,817.72	-184,116.36	0.04
			Base 22.132287	502,934.08	14.030000	318,817.72	-184,116.36	0.04
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		53,009.000	Local 30.586615	1,621,365.88	30.520000	1,617,834.68	-3,531.20	0.23
			Base 30.586615	1,621,365.88	30.520000	1,617,834.68	-3,531.20	0.23
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		72,944.000	Local 19.678130	1,435,401.52	9.770000	712,662.88	-722,738.64	0.10
			Base 19.678130	1,435,401.52	9.770000	712,662.88	-722,738.64	0.10
65290C105	NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01							
		125,491.000	Local 8.081700	1,014,180.61	7.540000	946,202.14	-67,978.47	0.13
			Base 8.081700	1,014,180.61	7.540000	946,202.14	-67,978.47	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		18,857.000	Local 49.518750	933,775.07	41.040000	773,891.28	-159,883.79	0.11
			Base 49.518750	933,775.07	41.040000	773,891.28	-159,883.79	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		42,051.000	Local 24.307831	1,022,168.62	15.570000	654,734.07	-367,434.55	0.09
			Base 24.307831	1,022,168.62	15.570000	654,734.07	-367,434.55	0.09
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
		63,578.000	Local 31.521877	2,004,097.92	29.910000	1,901,617.98	-102,479.94	0.27
			Base 31.521877	2,004,097.92	29.910000	1,901,617.98	-102,479.94	0.27
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		32,828.000	Local 14.360549	471,428.11	10.230000	335,830.44	-135,597.67	0.05
			Base 14.360549	471,428.11	10.230000	335,830.44	-135,597.67	0.05

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Books Closed

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		99,885.000	Local 12.322125	1,230,795.50	10.510000	1,049,791.35	-181,004.15	0.15
			Base 12.322125	1,230,795.50	10.510000	1,049,791.35	-181,004.15	0.15
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		27,599.000	Local 51.622420	1,424,727.18	42.700000	1,178,477.30	-246,249.88	0.17
			Base 51.622420	1,424,727.18	42.700000	1,178,477.30	-246,249.88	0.17
67011P100	NOW INC COMMON STOCK USD.01							
		86,841.000	Local 8.964469	778,483.48	8.890000	772,016.49	-6,466.99	0.11
			Base 8.964469	778,483.48	8.890000	772,016.49	-6,466.99	0.11
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		38,860.000	Local 40.860200	1,587,827.37	33.330000	1,295,203.80	-292,623.57	0.18
			Base 40.860200	1,587,827.37	33.330000	1,295,203.80	-292,623.57	0.18
670704105	NUVASIVE INC COMMON STOCK USD.001							
		40,994.000	Local 39.240600	1,608,629.16	38.160000	1,564,331.04	-44,298.12	0.22
			Base 39.240600	1,608,629.16	38.160000	1,564,331.04	-44,298.12	0.22
67098H104	O I GLASS INC COMMON STOCK							
		121,375.000	Local 15.822703	1,920,480.57	20.720000	2,514,890.00	594,409.43	0.35
			Base 15.822703	1,920,480.57	20.720000	2,514,890.00	594,409.43	0.35
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		37,414.000	Local 17.903184	669,829.73	24.260000	907,663.64	237,833.91	0.13
			Base 17.903184	669,829.73	24.260000	907,663.64	237,833.91	0.13
671044105	OSI SYSTEMS INC COMMON STOCK							
		12,325.000	Local 62.340455	768,346.11	119.010000	1,466,798.25	698,452.14	0.21
			Base 62.340455	768,346.11	119.010000	1,466,798.25	698,452.14	0.21
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		78,836.000	Local 12.324669	971,627.64	15.310000	1,206,979.16	235,351.52	0.17
			Base 12.324669	971,627.64	15.310000	1,206,979.16	235,351.52	0.17
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		38,189.000	Local 45.353973	1,732,022.89	7.240000	276,488.36	-1,455,534.53	0.04
			Base 45.353973	1,732,022.89	7.240000	276,488.36	-1,455,534.53	0.04

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		50,248.000	Local 16.802984	844,316.33	6.360000	319,577.28	-524,739.05	0.05
			Base 16.802984	844,316.33	6.360000	319,577.28	-524,739.05	0.05
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,527.000	Local 21.838238	164,376.42	41.820000	314,779.14	150,402.72	0.04
			Base 21.838238	164,376.42	41.820000	314,779.14	150,402.72	0.04
68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	4.320000	271,036.80	-279,868.93	0.04
			Base 8.780774	550,905.73	4.320000	271,036.80	-279,868.93	0.04
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68287N100	ONESPAN INC COMMON STOCK USD.001							
		27,757.000	Local 13.558232	376,335.84	15.140000	420,240.98	43,905.14	0.06
			Base 13.558232	376,335.84	15.140000	420,240.98	43,905.14	0.06
683344105	ONTO INNOVATION INC COMMON STOCK							
		38,936.000	Local 31.918924	1,242,795.23	107.350000	4,179,779.60	2,936,984.37	0.59
			Base 31.918924	1,242,795.23	107.350000	4,179,779.60	2,936,984.37	0.59
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		57,104.000	Local 10.699239	610,969.33	5.030000	287,233.12	-323,736.21	0.04
			Base 10.699239	610,969.33	5.030000	287,233.12	-323,736.21	0.04
68629Y103	ORION OFFICE REIT INC REIT USD.01							
		44,533.000	Local 17.067661	760,074.14	5.550000	247,158.15	-512,915.99	0.03
			Base 17.067661	760,074.14	5.550000	247,158.15	-512,915.99	0.03
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		26,879.000	Local 29.824133	801,642.88	18.690000	502,368.51	-299,274.37	0.07
			Base 29.824133	801,642.88	18.690000	502,368.51	-299,274.37	0.07

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ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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View Date: June 5, 2023

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689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		32,736.000	Local 70.718382	2,315,036.96	74.210000	2,429,338.56	114,301.60	0.34
			Base 70.718382	2,315,036.96	74.210000	2,429,338.56	114,301.60	0.34
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		114,879.000	Local 15.442285	1,773,994.25	14.320000	1,645,067.28	-128,926.97	0.23
			Base 15.442285	1,773,994.25	14.320000	1,645,067.28	-128,926.97	0.23
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		59,944.000	Local 19.443129	1,165,498.92	20.310000	1,217,462.64	51,963.72	0.17
			Base 19.443129	1,165,498.92	20.310000	1,217,462.64	51,963.72	0.17
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		11,656.000	Local 55.380099	645,510.43	99.940000	1,164,900.64	519,390.21	0.16
			Base 55.380099	645,510.43	99.940000	1,164,900.64	519,390.21	0.16
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,889.000	Local 49.295857	438,190.87	44.970000	399,738.33	-38,452.54	0.06
			Base 49.295857	438,190.87	44.970000	399,738.33	-38,452.54	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		23,222.000	Local 18.845564	437,631.69	42.250000	981,129.50	543,497.81	0.14
			Base 18.845564	437,631.69	42.250000	981,129.50	543,497.81	0.14
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		47,178.000	Local 12.735428	600,832.04	24.870000	1,173,316.86	572,484.82	0.17
			Base 12.735428	600,832.04	24.870000	1,173,316.86	572,484.82	0.17
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		30,649.000	Local 32.798353	1,005,236.71	18.700000	573,136.30	-432,100.41	0.08
			Base 32.798353	1,005,236.71	18.700000	573,136.30	-432,100.41	0.08
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		74,718.000	Local 31.981811	2,389,616.99	18.830000	1,406,939.94	-982,677.05	0.20
			Base 31.981811	2,389,616.99	18.830000	1,406,939.94	-982,677.05	0.20
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		36,078.000	Local 42.942754	1,549,288.68	38.030000	1,372,046.34	-177,242.34	0.19
			Base 42.942754	1,549,288.68	38.030000	1,372,046.34	-177,242.34	0.19

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
695263103	PACWEST BANCORP COMMON STOCK								
	92,565.000	Local	9.807721	907,851.68	6.450000	597,044.25	-310,807.43	0.08	
		Base	9.807721	907,851.68	6.450000	597,044.25	-310,807.43	0.08	
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
	19,842.000	Local	82.062826	1,628,290.59	54.660000	1,084,563.72	-543,726.87	0.15	
		Base	82.062826	1,628,290.59	54.660000	1,084,563.72	-543,726.87	0.15	
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
	43,635.000	Local	17.080851	745,322.92	21.320000	930,298.20	184,975.28	0.13	
		Base	17.080851	745,322.92	21.320000	930,298.20	184,975.28	0.13	
700658107	PARK NATIONAL CORP COMMON STOCK								
	11,382.000	Local	94.073050	1,070,739.46	98.750000	1,123,972.50	53,233.04	0.16	
		Base	94.073050	1,070,739.46	98.750000	1,123,972.50	53,233.04	0.16	
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
	16,930.000	Local	46.317172	784,149.72	65.530000	1,109,422.90	325,273.18	0.16	
		Base	46.317172	784,149.72	65.530000	1,109,422.90	325,273.18	0.16	
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
	170,491.000	Local	6.529326	1,113,191.26	9.740000	1,660,582.34	547,391.08	0.23	
		Base	6.529326	1,113,191.26	9.740000	1,660,582.34	547,391.08	0.23	
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
	156,957.000	Local	7.330449	1,150,565.22	4.150000	651,371.55	-499,193.67	0.09	
		Base	7.330449	1,150,565.22	4.150000	651,371.55	-499,193.67	0.09	
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
	103,378.000	Local	14.236900	1,471,782.25	13.560000	1,401,805.68	-69,976.57	0.20	
		Base	14.236900	1,471,782.25	13.560000	1,401,805.68	-69,976.57	0.20	
70788V102	RANGER OIL CORP A COMMON STOCK								
	15,036.000	Local	48.020836	722,041.29	36.750000	552,573.00	-169,468.29	0.08	
		Base	48.020836	722,041.29	36.750000	552,573.00	-169,468.29	0.08	
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
	69,926.000	Local	17.246152	1,205,954.40	11.640000	813,938.64	-392,015.76	0.11	
		Base	17.246152	1,205,954.40	11.640000	813,938.64	-392,015.76	0.11	

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71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		52,817.000	Local 8.673367	458,101.20	11.790000	622,712.43	164,611.23	0.09
			Base 8.673367	458,101.20	11.790000	622,712.43	164,611.23	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		27,229.000	Local 37.532748	1,021,979.20	76.470000	2,082,201.63	1,060,222.43	0.29
			Base 37.532748	1,021,979.20	76.470000	2,082,201.63	1,060,222.43	0.29
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		16,579.000	Local 18.274574	302,974.17	14.830000	245,866.57	-57,107.60	0.03
			Base 18.274574	302,974.17	14.830000	245,866.57	-57,107.60	0.03
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		15,993.000	Local 27.439660	438,842.48	13.300000	212,706.90	-226,135.58	0.03
			Base 27.439660	438,842.48	13.300000	212,706.90	-226,135.58	0.03
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		48,546.000	Local 11.372387	552,083.89	21.230000	1,030,631.58	478,547.69	0.15
			Base 11.372387	552,083.89	21.230000	1,030,631.58	478,547.69	0.15
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,773.000	Local 66.391504	715,235.67	127.370000	1,372,157.01	656,921.34	0.19
			Base 66.391504	715,235.67	127.370000	1,372,157.01	656,921.34	0.19
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		127,245.000	Local 5.681213	722,905.92	3.320000	422,453.40	-300,452.52	0.06
			Base 5.681213	722,905.92	3.320000	422,453.40	-300,452.52	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
		21,783.000	Local 48.355382	1,053,325.29	90.680000	1,975,282.44	921,957.15	0.28
			Base 48.355382	1,053,325.29	90.680000	1,975,282.44	921,957.15	0.28
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		7,166.000	Local 33.271910	238,426.51	57.500000	412,045.00	173,618.49	0.06
			Base 33.271910	238,426.51	57.500000	412,045.00	173,618.49	0.06
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		10,386.000	Local 62.665244	650,841.22	46.120000	479,002.32	-171,838.90	0.07
			Base 62.665244	650,841.22	46.120000	479,002.32	-171,838.90	0.07

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Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		39,071.000	Local 52.986341	2,070,229.32	57.230000	2,236,033.33	165,804.01	0.32
			Base 52.986341	2,070,229.32	57.230000	2,236,033.33	165,804.01	0.32
741511109	PRICESMART INC COMMON STOCK USD.0001							
		19,777.000	Local 68.846096	1,361,569.24	72.480000	1,433,436.96	71,867.72	0.20
			Base 68.846096	1,361,569.24	72.480000	1,433,436.96	71,867.72	0.20
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		42,433.000	Local 33.144440	1,406,418.03	12.150000	515,560.95	-890,857.08	0.07
			Base 33.144440	1,406,418.03	12.150000	515,560.95	-890,857.08	0.07
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		11,822.000	Local 26.312929	311,071.45	32.630000	385,751.86	74,680.41	0.05
			Base 26.312929	311,071.45	32.630000	385,751.86	74,680.41	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		34,083.000	Local 31.441799	1,071,630.85	60.000000	2,044,980.00	973,349.15	0.29
			Base 31.441799	1,071,630.85	60.000000	2,044,980.00	973,349.15	0.29
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		75,664.000	Local 13.181062	997,331.89	6.670000	504,678.88	-492,653.01	0.07
			Base 13.181062	997,331.89	6.670000	504,678.88	-492,653.01	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001							
		21,323.000	Local 74.287102	1,584,023.88	30.760000	655,895.48	-928,128.40	0.09
			Base 74.287102	1,584,023.88	30.760000	655,895.48	-928,128.40	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		59,190.000	Local 17.357346	1,027,381.32	15.880000	939,937.20	-87,444.12	0.13
			Base 17.357346	1,027,381.32	15.880000	939,937.20	-87,444.12	0.13
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		10,717.000	Local 100.236775	1,074,237.52	189.810000	2,034,193.77	959,956.25	0.29
			Base 100.236775	1,074,237.52	189.810000	2,034,193.77	959,956.25	0.29
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		26,134.000	Local 17.249532	450,799.26	21.010000	549,075.34	98,276.08	0.08
			Base 17.249532	450,799.26	21.010000	549,075.34	98,276.08	0.08

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ST OF AZ POOL 204 SMALL CAP

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View Date: June 5, 2023

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74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		39,770.000	Local 10.048646	399,634.67	9.220000	366,679.40	-32,955.27	0.05
			Base 10.048646	399,634.67	9.220000	366,679.40	-32,955.27	0.05
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	123.850000	2,345,099.75	1,584,577.33	0.33
			Base 40.164902	760,522.42	123.850000	2,345,099.75	1,584,577.33	0.33
749660106	RPC INC COMMON STOCK USD.1							
		65,430.000	Local 5.532347	361,981.46	6.650000	435,109.50	73,128.04	0.06
			Base 5.532347	361,981.46	6.650000	435,109.50	73,128.04	0.06
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	244.980000	1,902,024.72	1,612,498.83	0.27
			Base 37.290815	289,525.89	244.980000	1,902,024.72	1,612,498.83	0.27
74971D101	RPT REALTY REIT USD.01							
		67,033.000	Local 12.087843	810,284.39	9.320000	624,747.56	-185,536.83	0.09
			Base 12.087843	810,284.39	9.320000	624,747.56	-185,536.83	0.09
74982T103	RXO INC COMMON STOCK							
		91,526.000	Local 17.004753	1,556,376.99	20.870000	1,910,147.62	353,770.63	0.27
			Base 17.004753	1,556,376.99	20.870000	1,910,147.62	353,770.63	0.27
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		123,547.000	Local 24.261200	2,997,398.47	25.540000	3,155,390.38	157,991.91	0.45
			Base 24.261200	2,997,398.47	25.540000	3,155,390.38	157,991.91	0.45
750491102	RADNET INC COMMON STOCK USD.0001							
		38,339.000	Local 19.200040	736,110.35	28.940000	1,109,530.66	373,420.31	0.16
			Base 19.200040	736,110.35	28.940000	1,109,530.66	373,420.31	0.16
750917106	RAMBUS INC COMMON STOCK USD.001							
		84,515.000	Local 14.266069	1,205,696.80	63.960000	5,405,579.40	4,199,882.60	0.76
			Base 14.266069	1,205,696.80	63.960000	5,405,579.40	4,199,882.60	0.76
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		50,302.000	Local 12.131009	610,214.02	3.400000	171,026.80	-439,187.22	0.02
			Base 12.131009	610,214.02	3.400000	171,026.80	-439,187.22	0.02

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FUND: ATZ5



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75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		14,347.000	Local 29.844383	428,177.36	18.690000	268,145.43	-160,031.93	0.04
			Base 29.844383	428,177.36	18.690000	268,145.43	-160,031.93	0.04
75574U101	READY CAPITAL CORP REIT USD.0001							
		79,386.000	Local 12.984748	1,030,807.22	10.110000	802,592.46	-228,214.76	0.11
			Base 12.984748	1,030,807.22	10.110000	802,592.46	-228,214.76	0.11
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
		86,086.000	Local 7.991434	687,950.57	6.070000	522,542.02	-165,408.55	0.07
			Base 7.991434	687,950.57	6.070000	522,542.02	-165,408.55	0.07
758075402	REDWOOD TRUST INC REIT USD.01							
		89,235.000	Local 11.144704	994,497.66	5.920000	528,271.20	-466,226.46	0.07
			Base 11.144704	994,497.66	5.920000	528,271.20	-466,226.46	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		29,618.000	Local 52.023373	1,540,828.26	17.230000	510,318.14	-1,030,510.12	0.07
			Base 52.023373	1,540,828.26	17.230000	510,318.14	-1,030,510.12	0.07
75970E107	RENASANT CORP COMMON STOCK USD5.0							
		43,997.000	Local 32.168541	1,415,319.28	26.120000	1,149,201.64	-266,117.64	0.16
			Base 32.168541	1,415,319.28	26.120000	1,149,201.64	-266,117.64	0.16
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
		39,397.000	Local 23.350832	919,952.73	29.910000	1,178,364.27	258,411.54	0.17
			Base 23.350832	919,952.73	29.910000	1,178,364.27	258,411.54	0.17
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		114,680.000	Local 15.163551	1,738,956.02	16.030000	1,838,320.40	99,364.38	0.26
			Base 15.163551	1,738,956.02	16.030000	1,838,320.40	99,364.38	0.26
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		25,125.000	Local 13.212738	331,970.03	15.280000	383,910.00	51,939.97	0.05
			Base 13.212738	331,970.03	15.280000	383,910.00	51,939.97	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		97,930.000	Local 15.850045	1,552,194.90	12.200000	1,194,746.00	-357,448.90	0.17
			Base 15.850045	1,552,194.90	12.200000	1,194,746.00	-357,448.90	0.17

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ST OF AZ POOL 204 SMALL CAP

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761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		12,034.000	Local 21.735359	261,563.31	32.940000	396,399.96	134,836.65	0.06
			Base 21.735359	261,563.31	32.940000	396,399.96	134,836.65	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
		14,793.000	Local 106.814393	1,580,105.31	157.470000	2,329,453.71	749,348.40	0.33
			Base 106.814393	1,580,105.31	157.470000	2,329,453.71	749,348.40	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		23,834.000	Local 11.028779	262,859.92	21.430000	510,762.62	247,902.70	0.07
			Base 11.028779	262,859.92	21.430000	510,762.62	247,902.70	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		30,667.000	Local 26.694928	818,653.35	26.820000	822,488.94	3,835.59	0.12
			Base 26.694928	818,653.35	26.820000	822,488.94	3,835.59	0.12
784305104	SJW GROUP COMMON STOCK USD.001							
		20,980.000	Local 79.829200	1,674,816.62	76.530000	1,605,599.40	-69,217.22	0.23
			Base 79.829200	1,674,816.62	76.530000	1,605,599.40	-69,217.22	0.23
78440X887	SL GREEN REALTY CORP REIT USD.01							
		50,622.000	Local 23.216134	1,175,247.16	23.130000	1,170,886.86	-4,360.30	0.17
			Base 23.216134	1,175,247.16	23.130000	1,170,886.86	-4,360.30	0.17
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		96,557.000	Local 16.746939	1,617,034.16	26.290000	2,538,483.53	921,449.37	0.36
			Base 16.746939	1,617,034.16	26.290000	2,538,483.53	921,449.37	0.36
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		28,341.000	Local 55.975301	1,586,396.00	155.800000	4,415,527.80	2,829,131.80	0.62
			Base 55.975301	1,586,396.00	155.800000	4,415,527.80	2,829,131.80	0.62
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		35,532.000	Local 25.584784	909,078.56	76.360000	2,713,223.52	1,804,144.96	0.38
			Base 25.584784	909,078.56	76.360000	2,713,223.52	1,804,144.96	0.38
78573M104	SABRE CORP COMMON STOCK USD.01							
		258,195.000	Local 6.114800	1,578,810.79	3.100000	800,404.50	-778,406.29	0.11
			Base 6.114800	1,578,810.79	3.100000	800,404.50	-778,406.29	0.11

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78646V107	SAFEHOLD INC REIT USD.001							
		31,583.000	Local 53.294370	1,683,196.10	25.820000	815,473.06	-867,723.04	0.12
			Base 53.294370	1,683,196.10	25.820000	815,473.06	-867,723.04	0.12
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		11,589.000	Local 64.484807	747,314.43	72.820000	843,910.98	96,596.55	0.12
			Base 64.484807	747,314.43	72.820000	843,910.98	96,596.55	0.12
790148100	ST JOE CO/THE COMMON STOCK							
		26,605.000	Local 26.605830	707,848.12	46.510000	1,237,398.55	529,550.43	0.17
			Base 26.605830	707,848.12	46.510000	1,237,398.55	529,550.43	0.17
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		84,395.000	Local 9.812455	828,122.10	11.260000	950,287.70	122,165.60	0.13
			Base 9.812455	828,122.10	11.260000	950,287.70	122,165.60	0.13
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		7,044.000	Local 75.758498	533,642.86	116.230000	818,724.12	285,081.26	0.12
			Base 75.758498	533,642.86	116.230000	818,724.12	285,081.26	0.12
801056102	SANMINA CORP COMMON STOCK USD.01							
		45,887.000	Local 23.814924	1,092,795.43	53.040000	2,433,846.48	1,341,051.05	0.34
			Base 23.814924	1,092,795.43	53.040000	2,433,846.48	1,341,051.05	0.34
804395101	SAUL CENTERS INC REIT USD.01							
		10,147.000	Local 42.498720	431,234.51	33.810000	343,070.07	-88,164.44	0.05
			Base 42.498720	431,234.51	33.810000	343,070.07	-88,164.44	0.05
806037107	SCANSOURCE INC COMMON STOCK							
		19,933.000	Local 33.003255	657,853.88	28.760000	573,273.08	-84,580.80	0.08
			Base 33.003255	657,853.88	28.760000	573,273.08	-84,580.80	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		23,270.000	Local 32.926684	766,203.93	42.480000	988,509.60	222,305.67	0.14
			Base 32.926684	766,203.93	42.480000	988,509.60	222,305.67	0.14
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1							
		43,203.000	Local 29.229289	1,262,792.96	15.060000	650,637.18	-612,155.78	0.09
			Base 29.229289	1,262,792.96	15.060000	650,637.18	-612,155.78	0.09

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811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		45,577.000	Local 14.945304	681,162.11	7.880000	359,146.76	-322,015.35	0.05
			Base 14.945304	681,162.11	7.880000	359,146.76	-322,015.35	0.05
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		65,771.000	Local 28.957613	1,904,571.14	20.680000	1,360,144.28	-544,426.86	0.19
			Base 28.957613	1,904,571.14	20.680000	1,360,144.28	-544,426.86	0.19
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		81,877.000	Local 16.601507	1,359,281.59	27.370000	2,240,973.49	881,691.90	0.32
			Base 16.601507	1,359,281.59	27.370000	2,240,973.49	881,691.90	0.32
816850101	SEMTECH CORP COMMON STOCK USD.01							
		50,197.000	Local 27.131700	1,361,929.95	21.740000	1,091,282.78	-270,647.17	0.15
			Base 27.131700	1,361,929.95	21.740000	1,091,282.78	-270,647.17	0.15
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		4,168.000	Local 32.836843	136,863.96	46.240000	192,728.32	55,864.36	0.03
			Base 32.836843	136,863.96	46.240000	192,728.32	55,864.36	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		130,099.000	Local 11.564839	1,504,574.01	8.210000	1,068,112.79	-436,461.22	0.15
			Base 11.564839	1,504,574.01	8.210000	1,068,112.79	-436,461.22	0.15
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		38,447.000	Local 38.451548	1,478,346.68	40.300000	1,549,414.10	71,067.42	0.22
			Base 38.451548	1,478,346.68	40.300000	1,549,414.10	71,067.42	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		29,343.000	Local 53.571955	1,571,961.87	66.170000	1,941,626.31	369,664.44	0.27
			Base 53.571955	1,571,961.87	66.170000	1,941,626.31	369,664.44	0.27
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		39,393.000	Local 35.357983	1,392,857.04	18.980000	747,679.14	-645,177.90	0.11
			Base 35.357983	1,392,857.04	18.980000	747,679.14	-645,177.90	0.11
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		13,244.000	Local 17.957814	237,833.29	19.570000	259,185.08	21,351.79	0.04
			Base 17.957814	237,833.29	19.570000	259,185.08	21,351.79	0.04

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825690100	SHUTTERSTOCK INC COMMON STOCK USD.01	18,876.000	Local 53.553673	1,010,879.13	49.770000	939,458.52	-71,420.61	0.13
			Base 53.553673	1,010,879.13	49.770000	939,458.52	-71,420.61	0.13
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	99,899.000	Local 23.368185	2,334,458.27	16.270000	1,625,356.73	-709,101.54	0.23
			Base 23.368185	2,334,458.27	16.270000	1,625,356.73	-709,101.54	0.23
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	66,497.000	Local 32.473845	2,159,413.29	36.190000	2,406,526.43	247,113.14	0.34
			Base 32.473845	2,159,413.29	36.190000	2,406,526.43	247,113.14	0.34
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001	12,629.000	Local 57.748100	729,300.76	44.190000	558,075.51	-171,225.25	0.08
			Base 57.748100	729,300.76	44.190000	558,075.51	-171,225.25	0.08
82981J109	SITE CENTERS CORP REIT USD.1	144,244.000	Local 9.696788	1,398,703.52	11.920000	1,719,388.48	320,684.96	0.24
			Base 9.696788	1,398,703.52	11.920000	1,719,388.48	320,684.96	0.24
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	58,195.000	Local 23.513273	1,368,354.92	25.550000	1,486,882.25	118,527.33	0.21
			Base 23.513273	1,368,354.92	25.550000	1,486,882.25	118,527.33	0.21
830879102	SKYWEST INC COMMON STOCK	39,786.000	Local 22.421308	892,054.17	29.910000	1,189,999.26	297,945.09	0.17
			Base 22.421308	892,054.17	29.910000	1,189,999.26	297,945.09	0.17
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01	17,300.000	Local 28.253713	488,789.24	18.140000	313,822.00	-174,967.24	0.04
			Base 28.253713	488,789.24	18.140000	313,822.00	-174,967.24	0.04
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	13,126.000	Local 22.164384	290,929.71	41.440000	543,941.44	253,011.73	0.08
			Base 22.164384	290,929.71	41.440000	543,941.44	253,011.73	0.08
83570H108	SONOS INC COMMON STOCK USD.001	100,136.000	Local 27.316116	2,735,326.61	14.530000	1,454,976.08	-1,280,350.53	0.21
			Base 27.316116	2,735,326.61	14.530000	1,454,976.08	-1,280,350.53	0.21

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		23,566.000	Local 30.865964	727,387.31	26.500000	624,499.00	-102,888.31	0.09
			Base 30.865964	727,387.31	26.500000	624,499.00	-102,888.31	0.09
847215100	SPARTANNASH CO COMMON STOCK							
		27,738.000	Local 21.958835	609,094.16	22.900000	635,200.20	26,106.04	0.09
			Base 21.958835	609,094.16	22.900000	635,200.20	26,106.04	0.09
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		14,756.000	Local 29.808739	439,857.75	35.320000	521,181.92	81,324.17	0.07
			Base 29.808739	439,857.75	35.320000	521,181.92	81,324.17	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		9,392.000	Local 57.478285	539,836.05	136.190000	1,279,096.48	739,260.43	0.18
			Base 57.478285	539,836.05	136.190000	1,279,096.48	739,260.43	0.18
858586100	STEPAN CO COMMON STOCK USD1.0							
		16,605.000	Local 69.108265	1,147,542.74	91.950000	1,526,829.75	379,287.01	0.22
			Base 69.108265	1,147,542.74	91.950000	1,526,829.75	379,287.01	0.22
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		35,394.000	Local 26.100683	923,807.57	23.260000	823,264.44	-100,543.13	0.12
			Base 26.100683	923,807.57	23.260000	823,264.44	-100,543.13	0.12
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		21,333.000	Local 33.232085	708,940.06	44.840000	956,571.72	247,631.66	0.13
			Base 33.232085	708,940.06	44.840000	956,571.72	247,631.66	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		13,801.000	Local 41.856092	577,655.93	80.290000	1,108,082.29	530,426.36	0.16
			Base 41.856092	577,655.93	80.290000	1,108,082.29	530,426.36	0.16
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		17,498.000	Local 74.925770	1,311,051.13	78.910000	1,380,767.18	69,716.05	0.19
			Base 74.925770	1,311,051.13	78.910000	1,380,767.18	69,716.05	0.19
86333M108	STRIDE INC COMMON STOCK USD.0001							
		32,204.000	Local 41.122078	1,324,295.40	40.410000	1,301,363.64	-22,931.76	0.18
			Base 41.122078	1,324,295.40	40.410000	1,301,363.64	-22,931.76	0.18

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ST OF AZ POOL 204 SMALL CAP

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As of: May 31, 2023

View Date: June 5, 2023

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864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		13,892.000	Local 45.471193	631,685.82	51.560000	716,271.52	84,585.70	0.10
			Base 45.471193	631,685.82	51.560000	716,271.52	84,585.70	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		84,054.000	Local 11.438877	961,483.36	6.550000	550,553.70	-410,929.66	0.08
			Base 11.438877	961,483.36	6.550000	550,553.70	-410,929.66	0.08
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
		25,614.000	Local 18.311687	469,035.55	18.800000	481,543.20	12,507.65	0.07
			Base 18.311687	469,035.55	18.800000	481,543.20	12,507.65	0.07
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		65,588.000	Local 9.554358	626,651.25	6.790000	445,342.52	-181,308.73	0.06
			Base 9.554358	626,651.25	6.790000	445,342.52	-181,308.73	0.06
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		165,441.000	Local 10.869832	1,798,315.85	9.870000	1,632,902.67	-165,413.18	0.23
			Base 10.869832	1,798,315.85	9.870000	1,632,902.67	-165,413.18	0.23
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		42,507.000	Local 21.885019	930,266.51	33.140000	1,408,681.98	478,415.47	0.20
			Base 21.885019	930,266.51	33.140000	1,408,681.98	478,415.47	0.20
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
		25,123.000	Local 32.441048	815,016.46	39.420000	990,348.66	175,332.20	0.14
			Base 32.441048	815,016.46	39.420000	990,348.66	175,332.20	0.14
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		25,427.000	Local 19.839775	504,465.97	29.210000	742,722.67	238,256.70	0.10
			Base 19.839775	504,465.97	29.210000	742,722.67	238,256.70	0.10
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		80,367.000	Local 12.524516	1,006,557.76	13.700000	1,101,027.90	94,470.14	0.16
			Base 12.524516	1,006,557.76	13.700000	1,101,027.90	94,470.14	0.16
87484T108	TALOS ENERGY INC COMMON STOCK							
		51,292.000	Local 16.409216	841,661.53	12.310000	631,404.52	-210,257.01	0.09
			Base 16.409216	841,661.53	12.310000	631,404.52	-210,257.01	0.09

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View Date: June 5, 2023

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875372203	TANDEM DIABETES CARE INC COMMON STOCK							
		50,559.000	Local 40.360051	2,040,563.84	25.990000	1,314,028.41	-726,535.43	0.19
			Base 40.360051	2,040,563.84	25.990000	1,314,028.41	-726,535.43	0.19
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		82,050.000	Local 14.891697	1,221,863.74	20.370000	1,671,358.50	449,494.76	0.24
			Base 14.891697	1,221,863.74	20.370000	1,671,358.50	449,494.76	0.24
87874R100	TECHTARGET COMMON STOCK USD.001							
		20,996.000	Local 39.066354	820,237.16	34.740000	729,401.04	-90,836.12	0.10
			Base 39.066354	820,237.16	34.740000	729,401.04	-90,836.12	0.10
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		78,483.000	Local 19.848883	1,557,799.88	6.680000	524,266.44	-1,033,533.44	0.07
			Base 19.848883	1,557,799.88	6.680000	524,266.44	-1,033,533.44	0.07
880345103	TENNANT CO COMMON STOCK USD.375							
		14,623.000	Local 53.670612	784,825.36	73.100000	1,068,941.30	284,115.94	0.15
			Base 53.670612	784,825.36	73.100000	1,068,941.30	284,115.94	0.15
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		77,202.000	Local 25.585652	1,975,263.52	40.060000	3,092,712.12	1,117,448.60	0.44
			Base 25.585652	1,975,263.52	40.060000	3,092,712.12	1,117,448.60	0.44
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		103,135.000	Local 11.833314	1,220,428.81	8.200000	845,707.00	-374,721.81	0.12
			Base 11.833314	1,220,428.81	8.200000	845,707.00	-374,721.81	0.12
886029206	THRYV HOLDINGS INC COMMON STOCK							
		24,127.000	Local 30.165603	727,805.50	23.300000	562,159.10	-165,646.40	0.08
			Base 30.165603	727,805.50	23.300000	562,159.10	-165,646.40	0.08
887399103	TIMKENSTEEL CORP COMMON STOCK							
		31,121.000	Local 15.252523	474,673.76	17.030000	529,990.63	55,316.87	0.07
			Base 15.252523	474,673.76	17.030000	529,990.63	55,316.87	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		40,027.000	Local 15.663549	626,964.86	9.890000	395,867.03	-231,097.83	0.06
			Base 15.663549	626,964.86	9.890000	395,867.03	-231,097.83	0.06

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ST OF AZ POOL 204 SMALL CAP

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890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		9,870.000	Local 58.682658	579,197.83	52.300000	516,201.00	-62,996.83	0.07
			Base 58.682658	579,197.83	52.300000	516,201.00	-62,996.83	0.07
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		14,360.000	Local 34.059238	489,090.66	39.070000	561,045.20	71,954.54	0.08
			Base 34.059238	489,090.66	39.070000	561,045.20	71,954.54	0.08
894650100	TREDEGAR CORP COMMON STOCK							
		19,785.000	Local 17.313634	342,550.24	7.030000	139,088.55	-203,461.69	0.02
			Base 17.313634	342,550.24	7.030000	139,088.55	-203,461.69	0.02
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		39,689.000	Local 38.440290	1,525,656.65	47.350000	1,879,274.15	353,617.50	0.27
			Base 38.440290	1,525,656.65	47.350000	1,879,274.15	353,617.50	0.27
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		64,009.000	Local 23.874537	1,528,185.23	21.150000	1,353,790.35	-174,394.88	0.19
			Base 23.874537	1,528,185.23	21.150000	1,353,790.35	-174,394.88	0.19
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
		17,780.000	Local 50.584986	899,401.05	51.920000	923,137.60	23,736.55	0.13
			Base 50.584986	899,401.05	51.920000	923,137.60	23,736.55	0.13
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		51,120.000	Local 13.407713	685,402.28	11.190000	572,032.80	-113,369.48	0.08
			Base 13.407713	685,402.28	11.190000	572,032.80	-113,369.48	0.08
896818119	TRIUMPH GROUP INC TRIUMPH GROUP INC 27							
		15,559.000	Local 0.000000	0.00	0.490000	7,623.91	7,623.91	0.00
			Base 0.000000	0.00	0.490000	7,623.91	7,623.91	0.00
89785X101	TRUEBLUE INC COMMON STOCK							
		25,728.000	Local 19.134537	492,293.36	16.540000	425,541.12	-66,752.24	0.06
			Base 19.134537	492,293.36	16.540000	425,541.12	-66,752.24	0.06
898202106	TRUPANION INC COMMON STOCK USD.00001							
		27,648.000	Local 79.620254	2,201,340.79	22.470000	621,250.56	-1,580,090.23	0.09
			Base 79.620254	2,201,340.79	22.470000	621,250.56	-1,580,090.23	0.09

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898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		14,959.000	Local 29.624311	443,150.07	27.630000	413,317.17	-29,832.90	0.06
			Base 29.624311	443,150.07	27.630000	413,317.17	-29,832.90	0.06
898402102	TRUSTMARK CORP COMMON STOCK							
		47,948.000	Local 31.044606	1,488,526.77	20.880000	1,001,154.24	-487,372.53	0.14
			Base 31.044606	1,488,526.77	20.880000	1,001,154.24	-487,372.53	0.14
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		14,852.000	Local 36.746882	545,764.69	31.720000	471,105.44	-74,659.25	0.07
			Base 36.746882	545,764.69	31.720000	471,105.44	-74,659.25	0.07
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		75,918.000	Local 26.460401	2,008,820.73	12.440000	944,419.92	-1,064,400.81	0.13
			Base 26.460401	2,008,820.73	12.440000	944,419.92	-1,064,400.81	0.13
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		8,760.000	Local 67.792598	593,863.16	60.670000	531,469.20	-62,393.96	0.07
			Base 67.792598	593,863.16	60.670000	531,469.20	-62,393.96	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,532.000	Local 71.338876	822,679.92	102.150000	1,177,993.80	355,313.88	0.17
			Base 71.338876	822,679.92	102.150000	1,177,993.80	355,313.88	0.17
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		59,532.000	Local 22.669504	1,349,560.90	11.330000	674,497.56	-675,063.34	0.10
			Base 22.669504	1,349,560.90	11.330000	674,497.56	-675,063.34	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		35,775.000	Local 26.749206	956,952.85	34.280000	1,226,367.00	269,414.15	0.17
			Base 26.749206	956,952.85	34.280000	1,226,367.00	269,414.15	0.17
904677200	UNIFI INC COMMON STOCK USD.1							
		61.000	Local 24.727541	1,508.38	7.210000	439.81	-1,068.57	0.00
			Base 24.727541	1,508.38	7.210000	439.81	-1,068.57	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		11,872.000	Local 111.173645	1,319,853.51	171.110000	2,031,417.92	711,564.41	0.29
			Base 111.173645	1,319,853.51	171.110000	2,031,417.92	711,564.41	0.29

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90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		90,379.000	Local 23.452583	2,119,621.00	22.610000	2,043,469.19	-76,151.81	0.29
			Base 23.452583	2,119,621.00	22.610000	2,043,469.19	-76,151.81	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		17,039.000	Local 26.724243	455,354.38	21.480000	365,997.72	-89,356.66	0.05
			Base 26.724243	455,354.38	21.480000	365,997.72	-89,356.66	0.05
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		47,046.000	Local 24.136889	1,135,544.08	26.710000	1,256,598.66	121,054.58	0.18
			Base 24.136889	1,135,544.08	26.710000	1,256,598.66	121,054.58	0.18
913259107	UNITIL CORP COMMON STOCK							
		12,609.000	Local 52.840688	666,268.23	52.690000	664,368.21	-1,900.02	0.09
			Base 52.840688	666,268.23	52.690000	664,368.21	-1,900.02	0.09
91325V108	UNITI GROUP INC REIT USD.0001							
		186,514.000	Local 9.131524	1,703,157.10	3.720000	693,832.08	-1,009,325.02	0.10
			Base 9.131524	1,703,157.10	3.720000	693,832.08	-1,009,325.02	0.10
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		19,308.000	Local 49.193725	949,832.45	51.550000	995,327.40	45,494.95	0.14
			Base 49.193725	949,832.45	51.550000	995,327.40	45,494.95	0.14
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		9,985.000	Local 56.536618	564,518.13	43.680000	436,144.80	-128,373.33	0.06
			Base 56.536618	564,518.13	43.680000	436,144.80	-128,373.33	0.06
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		21,594.000	Local 16.979053	366,645.66	14.350000	309,873.90	-56,771.76	0.04
			Base 16.979053	366,645.66	14.350000	309,873.90	-56,771.76	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		47,112.000	Local 20.109554	947,401.31	30.820000	1,451,991.84	504,590.53	0.20
			Base 20.109554	947,401.31	30.820000	1,451,991.84	504,590.53	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		92,344.000	Local 18.290067	1,688,977.99	13.330000	1,230,945.52	-458,032.47	0.17
			Base 18.290067	1,688,977.99	13.330000	1,230,945.52	-458,032.47	0.17

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View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		22,780.000	Local 18.716952	426,372.16	19.350000	440,793.00	14,420.84	0.06
			Base 18.716952	426,372.16	19.350000	440,793.00	14,420.84	0.06
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		44,651.000	Local 16.411211	732,776.99	5.950000	265,673.45	-467,103.54	0.04
			Base 16.411211	732,776.99	5.950000	265,673.45	-467,103.54	0.04
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		152,362.000	Local 93.373544	14,226,579.91	84.940000	12,941,628.28	-1,284,951.63	1.83
			Base 93.373544	14,226,579.91	84.940000	12,941,628.28	-1,284,951.63	1.83
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		31,532.000	Local 26.666338	840,842.96	22.040000	694,965.28	-145,877.68	0.10
			Base 26.666338	840,842.96	22.040000	694,965.28	-145,877.68	0.10
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		103,461.000	Local 8.606103	890,395.99	11.710000	1,211,528.31	321,132.32	0.17
			Base 8.606103	890,395.99	11.710000	1,211,528.31	321,132.32	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		40,437.000	Local 27.702490	1,120,205.60	24.410000	987,067.17	-133,138.43	0.14
			Base 27.702490	1,120,205.60	24.410000	987,067.17	-133,138.43	0.14
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		42,454.000	Local 25.909096	1,099,944.78	17.270000	733,180.58	-366,764.20	0.10
			Base 25.909096	1,099,944.78	17.270000	733,180.58	-366,764.20	0.10
923454102	VERITIV CORP COMMON STOCK USD.01							
		10,602.000	Local 62.452994	662,126.64	105.590000	1,119,465.18	457,338.54	0.16
			Base 62.452994	662,126.64	105.590000	1,119,465.18	457,338.54	0.16
92346J108	VERICEL CORP COMMON STOCK							
		37,133.000	Local 48.639430	1,806,127.96	32.120000	1,192,711.96	-613,416.00	0.17
			Base 48.639430	1,806,127.96	32.120000	1,192,711.96	-613,416.00	0.17
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
		109,600.000	Local 16.657561	1,825,668.65	17.630000	1,932,248.00	106,579.35	0.27
			Base 16.657561	1,825,668.65	17.630000	1,932,248.00	106,579.35	0.27

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5	16,254.000	Local 28.472406	462,790.49	23.220000	377,417.88	-85,372.61	0.05
			Base 28.472406	462,790.49	23.220000	377,417.88	-85,372.61	0.05
92552V100	VIASAT INC COMMON STOCK USD.0001	60,053.000	Local 33.642821	2,020,352.31	44.610000	2,678,964.33	658,612.02	0.38
			Base 33.642821	2,020,352.31	44.610000	2,678,964.33	658,612.02	0.38
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	176,747.000	Local 9.571743	1,691,776.88	9.840000	1,739,190.48	47,413.60	0.25
			Base 9.571743	1,691,776.88	9.840000	1,739,190.48	47,413.60	0.25
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK	59,663.000	Local 23.048629	1,375,150.33	26.670000	1,591,212.21	216,061.88	0.22
			Base 23.048629	1,375,150.33	26.670000	1,591,212.21	216,061.88	0.22
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	5,346.000	Local 127.553324	681,900.07	190.780000	1,019,909.88	338,009.81	0.14
			Base 127.553324	681,900.07	190.780000	1,019,909.88	338,009.81	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01	44,493.000	Local 20.804399	925,650.11	26.630000	1,184,848.59	259,198.48	0.17
			Base 20.804399	925,650.11	26.630000	1,184,848.59	259,198.48	0.17
929236107	WD 40 CO COMMON STOCK USD.001	10,685.000	Local 110.825373	1,184,169.11	189.650000	2,026,410.25	842,241.14	0.29
			Base 110.825373	1,184,169.11	189.650000	2,026,410.25	842,241.14	0.29
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01	48,447.000	Local 47.697544	2,310,802.89	33.440000	1,620,067.68	-690,735.21	0.23
			Base 47.697544	2,310,802.89	33.440000	1,620,067.68	-690,735.21	0.23
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01	37,489.000	Local 13.450932	504,261.98	23.450000	879,117.05	374,855.07	0.12
			Base 13.450932	504,261.98	23.450000	879,117.05	374,855.07	0.12
93148P102	WALKER + DUNLOP INC COMMON STOCK	24,141.000	Local 47.545172	1,147,787.99	73.190000	1,766,879.79	619,091.80	0.25
			Base 47.545172	1,147,787.99	73.190000	1,766,879.79	619,091.80	0.25

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		40,617.000	Local 20.702804	840,885.79	32.780000	1,331,425.26	490,539.47	0.19
			Base 20.702804	840,885.79	32.780000	1,331,425.26	490,539.47	0.19
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		51,436.000	Local 29.376150	1,510,991.66	26.010000	1,337,850.36	-173,141.30	0.19
			Base 29.376150	1,510,991.66	26.010000	1,337,850.36	-173,141.30	0.19
939653101	ELME COMMUNITIES REIT USD.01							
		68,816.000	Local 25.859773	1,779,566.14	15.110000	1,039,809.76	-739,756.38	0.15
			Base 25.859773	1,779,566.14	15.110000	1,039,809.76	-739,756.38	0.15
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		21,163.000	Local 51.910626	1,098,584.57	37.830000	800,596.29	-297,988.28	0.11
			Base 51.910626	1,098,584.57	37.830000	800,596.29	-297,988.28	0.11
966084204	WHITESTONE REIT REIT USD.001							
		36,503.000	Local 11.504340	419,942.94	8.780000	320,496.34	-99,446.60	0.05
			Base 11.504340	419,942.94	8.780000	320,496.34	-99,446.60	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		24,016.000	Local 30.265564	726,857.79	55.640000	1,336,250.24	609,392.45	0.19
			Base 30.265564	726,857.79	55.640000	1,336,250.24	609,392.45	0.19
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
		87,559.000	Local 6.992514	612,257.56	6.800000	595,401.20	-16,856.36	0.08
			Base 6.992514	612,257.56	6.800000	595,401.20	-16,856.36	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		61,927.000	Local 21.687914	1,343,067.45	13.380000	828,583.26	-514,484.19	0.12
			Base 21.687914	1,343,067.45	13.380000	828,583.26	-514,484.19	0.12
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,631.000	Local 96.029175	252,652.76	111.190000	292,540.89	39,888.13	0.04
			Base 96.029175	252,652.76	111.190000	292,540.89	39,888.13	0.04
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		48,688.000	Local 30.781983	1,498,713.17	22.870000	1,113,494.56	-385,218.61	0.16
			Base 30.781983	1,498,713.17	22.870000	1,113,494.56	-385,218.61	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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98379L100	XPEL INC COMMON STOCK							
		15,418.000	Local 60.596137	934,271.24	68.870000	1,061,837.66	127,566.42	0.15
			Base 60.596137	934,271.24	68.870000	1,061,837.66	127,566.42	0.15
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		89,521.000	Local 18.973296	1,698,508.45	11.650000	1,042,919.65	-655,588.80	0.15
			Base 18.973296	1,698,508.45	11.650000	1,042,919.65	-655,588.80	0.15
98401F105	XENCOR INC COMMON STOCK USD.01							
		47,120.000	Local 37.940434	1,787,753.23	27.100000	1,276,952.00	-510,801.23	0.18
			Base 37.940434	1,787,753.23	27.100000	1,276,952.00	-510,801.23	0.18
98423J101	XPERI INC COMMON STOCK							
		33,045.000	Local 27.997812	925,187.69	11.830000	390,922.35	-534,265.34	0.06
			Base 27.997812	925,187.69	11.830000	390,922.35	-534,265.34	0.06
985817105	YELP INC COMMON STOCK USD.000001							
		54,808.000	Local 29.148156	1,597,552.14	33.500000	1,836,068.00	238,515.86	0.26
			Base 29.148156	1,597,552.14	33.500000	1,836,068.00	238,515.86	0.26
989817101	ZUMIEZ INC COMMON STOCK							
		12,261.000	Local 27.860948	341,603.08	16.070000	197,034.27	-144,568.81	0.03
			Base 27.860948	341,603.08	16.070000	197,034.27	-144,568.81	0.03
98986M103	ZYNEX INC COMMON STOCK USD.001							
		17,081.000	Local 17.574481	300,189.71	9.380000	160,219.78	-139,969.93	0.02
			Base 17.574481	300,189.71	9.380000	160,219.78	-139,969.93	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		47,146.000	Local 30.639270	1,444,519.04	51.750000	2,439,805.50	995,286.46	0.34
			Base 30.639270	1,444,519.04	51.750000	2,439,805.50	995,286.46	0.34
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
		127,812.000	Local 11.726200	1,498,749.08	7.930000	1,013,549.16	-485,199.92	0.14
			Base 11.726200	1,498,749.08	7.930000	1,013,549.16	-485,199.92	0.14
G3323L100	FABRINET COMMON STOCK USD.01							
		28,787.000	Local 46.868220	1,349,195.46	113.220000	3,259,264.14	1,910,068.68	0.46
			Base 46.868220	1,349,195.46	113.220000	3,259,264.14	1,910,068.68	0.46

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Books Closed

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		24,079.000	Local 31.469219	757,747.33	26.360000	634,722.44	-123,024.89	0.09
			Base 31.469219	757,747.33	26.360000	634,722.44	-123,024.89	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		22,695.000	Local 27.505402	624,235.09	30.300000	687,658.50	63,423.41	0.10
			Base 27.505402	624,235.09	30.300000	687,658.50	63,423.41	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		29,456.000	Local 33.495142	986,632.89	19.140000	563,787.84	-422,845.05	0.08
			Base 33.495142	986,632.89	19.140000	563,787.84	-422,845.05	0.08
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
		17,599.000	Local 38.366954	675,220.03	27.690000	487,316.31	-187,903.72	0.07
			Base 38.366954	675,220.03	27.690000	487,316.31	-187,903.72	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		7,064.000	Local 112.537005	794,961.40	83.700000	591,256.80	-203,704.60	0.08
			Base 112.537005	794,961.40	83.700000	591,256.80	-203,704.60	0.08
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		35,728.000	Local 27.695191	989,493.78	63.490000	2,268,370.72	1,278,876.94	0.32
			Base 27.695191	989,493.78	63.490000	2,268,370.72	1,278,876.94	0.32
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		66,796.000	Local 12.045569	804,595.82	9.310000	621,870.76	-182,725.06	0.09
			Base 12.045569	804,595.82	9.310000	621,870.76	-182,725.06	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		38,690.000	Local 22.513226	871,036.73	22.580000	873,620.20	2,583.47	0.12
			Base 22.513226	871,036.73	22.580000	873,620.20	2,583.47	0.12
G9059U107	TRINSEO PLC COMMON STOCK							
		52,193.000	Local 41.692721	2,176,068.21	12.420000	648,237.06	-1,527,831.15	0.09
			Base 41.692721	2,176,068.21	12.420000	648,237.06	-1,527,831.15	0.09
N90064101	UNIQUE NV COMMON STOCK EUR.05							
		32,394.000	Local 25.514229	826,507.94	19.290000	624,880.26	-201,627.68	0.09
			Base 25.514229	826,507.94	19.290000	624,880.26	-201,627.68	0.09

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		25,066.000	Local	12.991096	325,634.80	23.080000	578,523.28	252,888.48	0.08
			Base	12.991096	325,634.80	23.080000	578,523.28	252,888.48	0.08
<b>US DOLLAR Total</b>									
		27,254,809.000	Local		636,961,726.47		706,431,300.05	69,469,573.58	99.65
			Base		636,961,726.47		706,431,300.05	69,469,573.58	99.65
<b>EQUITY Total</b>									
		27,254,809.000	Base		636,961,726.47		706,431,300.05	69,469,573.58	99.65

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		29,734,082.030	Base	639,440,999.50		708,910,573.08	69,469,573.58	100.00

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-96,374.990	Local	1.000000	-96,374.99	1.000000	-96,374.99	0.00
			Base	1.000000	-96,374.99	1.000000	-96,374.99	0.00
<b>US DOLLAR Total</b>								
		-96,374.990	Local		-96,374.99		-96,374.99	0.00
			Base		-96,374.99		-96,374.99	0.00
<b>CASH Total</b>								
		-96,374.990	Base		-96,374.99		-96,374.99	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
13738KUX3	CAN AST + CAN LTD JT				5.260000	31 Jul 2023		
		4,100,000.000	Local	99.123333	4,064,056.67	99.123333	4,064,056.67	0.15
			Base	99.123333	4,064,056.67	99.123333	4,064,056.67	0.15
15060YV98	CEDAR SPRING CPTL CO				4.000000	09 Aug 2023		
		10,000,000.000	Local	99.233333	9,923,333.33	99.233333	9,923,333.33	0.37
			Base	99.233333	9,923,333.33	99.233333	9,923,333.33	0.37
40588MTL1	HALKIN FINANCE LLC USC				5.110000	20 Jun 2023		
		5,000,000.000	Local	99.730306	4,986,515.28	99.730306	4,986,515.28	0.19
			Base	99.730306	4,986,515.28	99.730306	4,986,515.28	0.19
41282KT65	HARLEY DAVIDSON FND CP				5.700000	06 Jun 2023		
		15,000,000.000	Local	99.920833	14,988,125.00	99.920833	14,988,125.00	0.56
			Base	99.920833	14,988,125.00	99.920833	14,988,125.00	0.56
4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		32,575,777.940	Local	100.000000	32,575,777.94	100.000000	32,575,777.94	1.21
			Base	100.000000	32,575,777.94	100.000000	32,575,777.94	1.21

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796Z44	TREASURY BILL 08/23 0.00000				4.910100	24 Aug 2023		
	10,000,000.000	Local	98.854310	9,885,431.00	98.854310	9,885,431.00	0.00	0.37
		Base	98.854310	9,885,431.00	98.854310	9,885,431.00	0.00	0.37
912796Z51	TREASURY BILL 08/23 0.00000				4.920300	31 Aug 2023		
	10,000,000.000	Local	98.756258	9,875,625.75	98.670768	9,867,076.80	-8,548.95	0.37
		Base	98.756258	9,875,625.75	98.670768	9,867,076.80	-8,548.95	0.37
912797FM4	TREASURY BILL 06/23 0.00000				5.680300	06 Jun 2023		
	20,000,000.000	Local	99.921107	19,984,221.39	99.921107	19,984,221.39	0.00	0.74
		Base	99.921107	19,984,221.39	99.921107	19,984,221.39	0.00	0.74
912797FN2	TREASURY BILL 06/23 0.00000				5.435000	13 Jun 2023		
	5,000,000.000	Local	99.818833	4,990,941.67	99.818833	4,990,941.67	0.00	0.19
		Base	99.818833	4,990,941.67	99.818833	4,990,941.67	0.00	0.19
912797FP7	TREASURY BILL 06/23 0.00000				4.821000	20 Jun 2023		
	10,000,000.000	Local	99.745558	9,974,555.83	99.745558	9,974,555.83	0.00	0.37
		Base	99.745558	9,974,555.83	99.745558	9,974,555.83	0.00	0.37
<b>US DOLLAR Total</b>								
	121,675,777.940	Local		121,248,583.86		121,240,034.91	-8,548.95	4.50
		Base		121,248,583.86		121,240,034.91	-8,548.95	4.50
<b>CASH EQUIVALENT Total</b>								
	121,675,777.940	Base		121,248,583.86		121,240,034.91	-8,548.95	4.50

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	108.300000	30,672,942.60	-5,622,057.37	1.14
		Base	128.150355	36,294,999.97	108.300000	30,672,942.60	-5,622,057.37	1.14
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	25.520000	4,524,696.00	-146,244.41	0.17
		Base	26.344842	4,670,940.41	25.520000	4,524,696.00	-146,244.41	0.17



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
		318,165.000	Local 31.265101	9,947,460.82	29.980000	9,538,586.70	-408,874.12	0.35
			Base 31.265101	9,947,460.82	29.980000	9,538,586.70	-408,874.12	0.35
<b>US DOLLAR Total</b>								
		778,687.000	Local	50,913,401.20		44,736,225.30	-6,177,175.90	1.66
			Base	50,913,401.20		44,736,225.30	-6,177,175.90	1.66
<b>EQUITY Total</b>								
		778,687.000	Base	50,913,401.20		44,736,225.30	-6,177,175.90	1.66
<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 99.946129	7,495,959.65	91.079006	6,830,925.45	-665,034.20	0.25
			Base 99.946129	7,495,959.65	91.079006	6,830,925.45	-665,034.20	0.25
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
		7,000,000.000	Local 99.838272	6,988,679.05	100.106826	7,007,477.82	18,798.77	0.26
			Base 99.838272	6,988,679.05	100.106826	7,007,477.82	18,798.77	0.26
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.138802	10,219,164.77	96.789718	9,877,390.72	-341,774.05	0.37
			Base 100.138802	10,219,164.77	96.789718	9,877,390.72	-341,774.05	0.37
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	92.495768	9,306,924.18	-741,757.76	0.35
			Base 99.867640	10,048,681.94	92.495768	9,306,924.18	-741,757.76	0.35
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local 99.669211	9,966,921.05	79.241845	7,924,184.50	-2,042,736.55	0.29
			Base 99.669211	9,966,921.05	79.241845	7,924,184.50	-2,042,736.55	0.29
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
		10,000,000.000	Local 99.992463	9,999,246.34	89.849746	8,984,974.60	-1,014,271.74	0.33
			Base 99.992463	9,999,246.34	89.849746	8,984,974.60	-1,014,271.74	0.33

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ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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STATE STREET

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View Date: June 5, 2023

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02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024			
		5,000,000.000	Local	100.768701	5,038,435.04	99.406660	4,970,333.00	-68,102.04	0.18
			Base	100.768701	5,038,435.04	99.406660	4,970,333.00	-68,102.04	0.18
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.956539	9,995,653.91	92.169544	9,216,954.40	-778,699.51	0.34
			Base	99.956539	9,995,653.91	92.169544	9,216,954.40	-778,699.51	0.34
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.953909	9,995,390.87	95.466028	9,546,602.80	-448,788.07	0.35
			Base	99.953909	9,995,390.87	95.466028	9,546,602.80	-448,788.07	0.35
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033			
		10,000,000.000	Local	99.637000	9,963,699.98	101.975078	10,197,507.80	233,807.82	0.38
			Base	99.637000	9,963,699.98	101.975078	10,197,507.80	233,807.82	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.818932	4,990,946.62	122.587006	6,129,350.30	1,138,403.68	0.23
			Base	99.818932	4,990,946.62	122.587006	6,129,350.30	1,138,403.68	0.23
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				5.269130	03 Nov 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.926608	9,992,660.80	-7,339.20	0.37
			Base	100.000000	10,000,000.00	99.926608	9,992,660.80	-7,339.20	0.37
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.696641	04 Nov 2026			
		14,000,000.000	Local	100.000000	14,000,000.00	98.810742	13,833,503.88	-166,496.12	0.51
			Base	100.000000	14,000,000.00	98.810742	13,833,503.88	-166,496.12	0.51
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027			
		10,000,000.000	Local	97.090557	9,709,055.70	97.697040	9,769,704.00	60,648.30	0.36
		Original Face: 10,000,000.000	Base	97.090557	9,709,055.70	97.697040	9,769,704.00	60,648.30	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.965331	2,998,959.94	108.057000	3,241,710.00	242,750.06	0.12
			Base	99.965331	2,998,959.94	108.057000	3,241,710.00	242,750.06	0.12
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.571672	7,438,218.35	86.819499	6,551,399.39	-886,818.96	0.24
			Base	98.571672	7,438,218.35	86.819499	6,551,399.39	-886,818.96	0.24

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.931961	4,996,598.07	90.903839	4,545,191.95	-451,406.12	0.17
			Base	99.931961	4,996,598.07	90.903839	4,545,191.95	-451,406.12	0.17
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	0.17
			Base	99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	0.17
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033			
		10,000,000.000	Local	99.085511	9,908,551.13	98.167088	9,816,708.80	-91,842.33	0.36
			Base	99.085511	9,908,551.13	98.167088	9,816,708.80	-91,842.33	0.36
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.998024	9,999,802.35	96.163737	9,616,373.70	-383,428.65	0.36
			Base	99.998024	9,999,802.35	96.163737	9,616,373.70	-383,428.65	0.36
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032			
		5,000,000.000	Local	99.911318	4,995,565.91	97.270846	4,863,542.30	-132,023.61	0.18
			Base	99.911318	4,995,565.91	97.270846	4,863,542.30	-132,023.61	0.18
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	87.527889	13,129,183.35	-1,870,816.65	0.49
			Base	100.000000	15,000,000.00	87.527889	13,129,183.35	-1,870,816.65	0.49
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025			
		10,000,000.000	Local	98.729817	9,872,981.67	97.689168	9,768,916.80	-104,064.87	0.36
			Base	98.729817	9,872,981.67	97.689168	9,768,916.80	-104,064.87	0.36
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		10,500,000.000	Local	106.318867	11,163,481.03	96.363865	10,118,205.83	-1,045,275.20	0.38
			Base	106.318867	11,163,481.03	96.363865	10,118,205.83	-1,045,275.20	0.38
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	101.042677	5,052,133.83	94.907851	4,745,392.55	-306,741.28	0.18
			Base	101.042677	5,052,133.83	94.907851	4,745,392.55	-306,741.28	0.18
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5				5.500000	19 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	95.434924	9,543,492.40	-456,507.60	0.35
			Base	100.000000	10,000,000.00	95.434924	9,543,492.40	-456,507.60	0.35

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STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		25,000,000.000	Local	99.958943	24,989,735.84	98.387526	24,596,881.50	-392,854.34	0.91
			Base	99.958943	24,989,735.84	98.387526	24,596,881.50	-392,854.34	0.91
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		7,500,000.000	Local	100.000000	7,500,000.00	99.273044	7,445,478.30	-54,521.70	0.28
			Base	100.000000	7,500,000.00	99.273044	7,445,478.30	-54,521.70	0.28
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local	99.994826	14,999,223.92	99.207837	14,881,175.55	-118,048.37	0.55
			Base	99.994826	14,999,223.92	99.207837	14,881,175.55	-118,048.37	0.55
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.973797	2,999,213.90	97.158416	2,914,752.48	-84,461.42	0.11
			Base	99.973797	2,999,213.90	97.158416	2,914,752.48	-84,461.42	0.11
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		10,000,000.000	Local	99.946076	9,994,607.58	86.985408	8,698,540.80	-1,296,066.78	0.32
			Base	99.946076	9,994,607.58	86.985408	8,698,540.80	-1,296,066.78	0.32
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	99.209278	29,762,783.40	-237,216.60	1.11
			Base	100.000000	30,000,000.00	99.209278	29,762,783.40	-237,216.60	1.11
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		5,000,000.000	Local	114.895605	5,744,780.26	98.165318	4,908,265.90	-836,514.36	0.18
			Base	114.895605	5,744,780.26	98.165318	4,908,265.90	-836,514.36	0.18
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	97.672718	4,883,635.90	-116,364.10	0.18
			Base	100.000000	5,000,000.00	97.672718	4,883,635.90	-116,364.10	0.18
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062			
		9,876,524.260	Local	91.099539	8,997,468.06	90.431610	8,931,499.90	-65,968.16	0.33
		Original Face: 10,000,000.000	Base	91.099539	8,997,468.06	90.431610	8,931,499.90	-65,968.16	0.33
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063			
		7,924,034.610	Local	95.208906	7,544,386.68	93.873540	7,438,571.80	-105,814.88	0.28
		Original Face: 8,035,647.000	Base	95.208906	7,544,386.68	93.873540	7,438,571.80	-105,814.88	0.28

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10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		10,957,050.970	Local 95.603220	10,475,293.52	85.535820	9,372,203.40	-1,103,090.12	0.35
Original Face:		15,000,000.000	Base 95.603220	10,475,293.52	85.535820	9,372,203.40	-1,103,090.12	0.35
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		8,575,159.530	Local 98.152687	8,416,749.47	87.447400	7,498,754.05	-917,995.42	0.28
Original Face:		10,000,000.000	Base 98.152687	8,416,749.47	87.447400	7,498,754.05	-917,995.42	0.28
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,521,431.550	Local 95.383465	4,312,698.06	87.177270	3,941,660.59	-371,037.47	0.15
Original Face:		5,000,000.000	Base 95.383465	4,312,698.06	87.177270	3,941,660.59	-371,037.47	0.15
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 101.990995	3,365,702.85	96.204770	3,174,757.41	-190,945.44	0.12
Original Face:		3,300,000.000	Base 101.990995	3,365,702.85	96.204770	3,174,757.41	-190,945.44	0.12
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.37
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.37
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.642804	2,989,284.13	77.565514	2,326,965.42	-662,318.71	0.09
			Base 99.642804	2,989,284.13	77.565514	2,326,965.42	-662,318.71	0.09
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.998157	14,999,723.58	99.525503	14,928,825.45	-70,898.13	0.55
			Base 99.998157	14,999,723.58	99.525503	14,928,825.45	-70,898.13	0.55
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
		20,000,000.000	Local 100.024174	20,004,834.77	99.216872	19,843,374.40	-161,460.37	0.74
			Base 100.024174	20,004,834.77	99.216872	19,843,374.40	-161,460.37	0.74
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	96.066665	9,606,666.50	-393,333.50	0.36
			Base 100.000000	10,000,000.00	96.066665	9,606,666.50	-393,333.50	0.36
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
		10,000,000.000	Local 105.684331	10,568,433.09	92.960779	9,296,077.90	-1,272,355.19	0.35
			Base 105.684331	10,568,433.09	92.960779	9,296,077.90	-1,272,355.19	0.35

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17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				5.877430	14 May 2029		
		10,000,000.000	Local 101.366313	10,136,631.30	99.999900	9,999,990.00	-136,641.30	0.37
Original Face:		10,000,000.000	Base 101.366313	10,136,631.30	99.999900	9,999,990.00	-136,641.30	0.37
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.588102	06 Oct 2028		
		15,000,000.000	Local 100.000000	15,000,000.00	96.842535	14,526,380.25	-473,619.75	0.54
			Base 100.000000	15,000,000.00	96.842535	14,526,380.25	-473,619.75	0.54
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027		
		10,000,000.000	Local 100.000000	10,000,000.00	99.525087	9,952,508.70	-47,491.30	0.37
			Base 100.000000	10,000,000.00	99.525087	9,952,508.70	-47,491.30	0.37
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	99.453455	4,972,672.75	-27,327.25	0.18
			Base 100.000000	5,000,000.00	99.453455	4,972,672.75	-27,327.25	0.18
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.239520	5,111,976.01	95.489180	4,774,459.00	-337,517.01	0.18
Original Face:		5,000,000.000	Base 102.239520	5,111,976.01	95.489180	4,774,459.00	-337,517.01	0.18
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.811704	9,981,170.43	106.857437	10,685,743.70	704,573.27	0.40
			Base 99.811704	9,981,170.43	106.857437	10,685,743.70	704,573.27	0.40
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
		6,000,000.000	Local 99.846587	5,990,795.20	100.029504	6,001,770.24	10,975.04	0.22
			Base 99.846587	5,990,795.20	100.029504	6,001,770.24	10,975.04	0.22
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
		5,000,000.000	Local 99.310580	4,965,528.99	98.188477	4,909,423.85	-56,105.14	0.18
			Base 99.310580	4,965,528.99	98.188477	4,909,423.85	-56,105.14	0.18
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 100.414908	8,427,823.19	97.826429	8,210,572.19	-217,251.00	0.30
			Base 100.414908	8,427,823.19	97.826429	8,210,572.19	-217,251.00	0.30
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
		5,000,000.000	Local 99.974860	4,998,743.02	90.267169	4,513,358.45	-485,384.57	0.17
			Base 99.974860	4,998,743.02	90.267169	4,513,358.45	-485,384.57	0.17

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
	13,000,000.000	Local		99.777682	12,971,098.71	83.820732	10,896,695.16	-2,074,403.55	0.40
		Base		99.777682	12,971,098.71	83.820732	10,896,695.16	-2,074,403.55	0.40
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
	5,000,000.000	Local		88.431602	4,421,580.11	88.848112	4,442,405.60	20,825.49	0.17
		Base		88.431602	4,421,580.11	88.848112	4,442,405.60	20,825.49	0.17
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	93.948838	4,697,441.90	-302,558.10	0.17
		Base		100.000000	5,000,000.00	93.948838	4,697,441.90	-302,558.10	0.17
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
	26,321.950	Local		100.107895	26,350.35	102.790497	27,056.46	706.11	0.00
	Original Face: 5,000,000.000	Base		100.107895	26,350.35	102.790497	27,056.46	706.11	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	1,208,289.500	Local		91.388354	1,104,235.88	91.124870	1,101,052.24	-3,183.64	0.04
	Original Face: 10,000,000.000	Base		91.388354	1,104,235.88	91.124870	1,101,052.24	-3,183.64	0.04
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
	143,556.970	Local		100.968960	144,947.98	99.147498	142,333.14	-2,614.84	0.01
	Original Face: 5,085,000.000	Base		100.968960	144,947.98	99.147498	142,333.14	-2,614.84	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	778,826.100	Local		102.174423	795,761.07	98.080417	763,875.89	-31,885.18	0.03
	Original Face: 5,000,000.000	Base		102.174423	795,761.07	98.080417	763,875.89	-31,885.18	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
	776,240.850	Local		106.166024	824,104.05	98.486969	764,496.09	-59,607.96	0.03
	Original Face: 5,000,000.000	Base		106.166024	824,104.05	98.486969	764,496.09	-59,607.96	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
	1,357,415.080	Local		102.334411	1,389,102.73	93.271910	1,266,086.97	-123,015.76	0.05
	Original Face: 7,000,000.000	Base		102.334411	1,389,102.73	93.271910	1,266,086.97	-123,015.76	0.05
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
	932,783.050	Local		100.704926	939,358.48	92.761954	865,267.78	-74,090.70	0.03
	Original Face: 3,550,000.000	Base		100.704926	939,358.48	92.761954	865,267.78	-74,090.70	0.03

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		943,201.300	Local 102.504492	966,823.70	95.380267	899,627.92	-67,195.78	0.03
Original Face:		5,000,000.000	Base 102.504492	966,823.70	95.380267	899,627.92	-67,195.78	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		546,602.560	Local 103.644390	566,522.89	102.534503	560,456.22	-6,066.67	0.02
Original Face:		10,300,000.000	Base 103.644390	566,522.89	102.534503	560,456.22	-6,066.67	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		294,319.760	Local 99.732614	293,532.79	100.970194	297,175.23	3,642.44	0.01
Original Face:		14,598,876.000	Base 99.732614	293,532.79	100.970194	297,175.23	3,642.44	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		289,760.750	Local 99.725612	288,965.68	100.731059	291,879.07	2,913.39	0.01
Original Face:		11,774,977.000	Base 99.725612	288,965.68	100.731059	291,879.07	2,913.39	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		141,920.720	Local 99.682999	141,470.83	100.131402	142,107.21	636.38	0.01
Original Face:		3,598,890.000	Base 99.682999	141,470.83	100.131402	142,107.21	636.38	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		65,751.330	Local 99.745876	65,584.24	100.251256	65,916.53	332.29	0.00
Original Face:		6,241,535.000	Base 99.745876	65,584.24	100.251256	65,916.53	332.29	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		92,781.800	Local 100.163696	92,933.68	100.729944	93,459.06	525.38	0.00
Original Face:		5,000,000.000	Base 100.163696	92,933.68	100.729944	93,459.06	525.38	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		168,056.650	Local 100.624795	169,106.66	101.406340	170,420.10	1,313.44	0.01
Original Face:		5,000,000.000	Base 100.624795	169,106.66	101.406340	170,420.10	1,313.44	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		121,873.000	Local 100.425074	122,391.05	101.828110	124,100.97	1,709.92	0.00
Original Face:		5,000,000.000	Base 100.425074	122,391.05	101.828110	124,100.97	1,709.92	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.301000	01 Jan 2037		
		366,955.320	Local 102.768495	377,114.46	101.644144	372,988.59	-4,125.87	0.01
Original Face:		6,000,000.000	Base 102.768495	377,114.46	101.644144	372,988.59	-4,125.87	0.01

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				4.021000	01 Oct 2036		
		312,875.950	Local 102.716875	321,376.40	100.757923	315,247.31	-6,129.09	0.01
Original Face:		5,000,000.000	Base 102.716875	321,376.40	100.757923	315,247.31	-6,129.09	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		1,140,949.450	Local 99.951613	1,140,397.38	94.784022	1,081,437.78	-58,959.60	0.04
Original Face:		8,208,821.000	Base 99.951613	1,140,397.38	94.784022	1,081,437.78	-58,959.60	0.04
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
		13,860,000.000	Local 89.337228	12,382,139.76	88.028319	12,200,725.01	-181,414.75	0.45
			Base 89.337228	12,382,139.76	88.028319	12,200,725.01	-181,414.75	0.45
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
		10,000,000.000	Local 96.369411	9,636,941.12	90.076933	9,007,693.30	-629,247.82	0.33
			Base 96.369411	9,636,941.12	90.076933	9,007,693.30	-629,247.82	0.33
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
		10,000,000.000	Local 97.613346	9,761,334.61	93.386736	9,338,673.60	-422,661.01	0.35
			Base 97.613346	9,761,334.61	93.386736	9,338,673.60	-422,661.01	0.35
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	95.264458	4,763,222.90	-236,777.10	0.18
			Base 100.000000	5,000,000.00	95.264458	4,763,222.90	-236,777.10	0.18
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
		9,000,000.000	Local 99.760381	8,978,434.27	98.306306	8,847,567.54	-130,866.73	0.33
			Base 99.760381	8,978,434.27	98.306306	8,847,567.54	-130,866.73	0.33
3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.966038	4,998,301.90	-1,698.10	0.19
			Base 100.000000	5,000,000.00	99.966038	4,998,301.90	-1,698.10	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		1,016,805.250	Local 102.831983	1,045,601.00	96.145857	977,616.12	-67,984.88	0.04
Original Face:		5,000,000.000	Base 102.831983	1,045,601.00	96.145857	977,616.12	-67,984.88	0.04
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		1,096,223.270	Local 108.794607	1,192,631.80	98.768930	1,082,727.99	-109,903.81	0.04
Original Face:		7,231,153.000	Base 108.794607	1,192,631.80	98.768930	1,082,727.99	-109,903.81	0.04

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# Holdings

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STATE OF ARIZONA  
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STATE STREET

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
	1,650,484.860	Local		99.880387	1,648,510.67	91.671860	1,513,030.17	-135,480.50	0.06
Original Face:	8,000,000.000	Base		99.880387	1,648,510.67	91.671860	1,513,030.17	-135,480.50	0.06
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
	909,093.960	Local		102.550709	932,282.30	98.092097	891,749.33	-40,532.97	0.03
Original Face:	6,000,000.000	Base		102.550709	932,282.30	98.092097	891,749.33	-40,532.97	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
	1,493,602.900	Local		100.373747	1,499,185.19	92.759296	1,385,455.54	-113,729.65	0.05
Original Face:	5,000,000.000	Base		100.373747	1,499,185.19	92.759296	1,385,455.54	-113,729.65	0.05
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
	5,000,000.000	Local		103.801304	5,190,065.18	101.484098	5,074,204.90	-115,860.28	0.19
		Base		103.801304	5,190,065.18	101.484098	5,074,204.90	-115,860.28	0.19
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
	5,000,000.000	Local		102.181443	5,109,072.13	100.253131	5,012,656.55	-96,415.58	0.19
		Base		102.181443	5,109,072.13	100.253131	5,012,656.55	-96,415.58	0.19
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	10,152,503.960	Local		103.410282	10,498,732.99	102.526805	10,409,037.94	-89,695.05	0.39
Original Face:	10,193,893.000	Base		103.410282	10,498,732.99	102.526805	10,409,037.94	-89,695.05	0.39
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
	18,564,882.530	Local		103.993364	19,306,245.87	103.310046	19,179,388.68	-126,857.19	0.71
Original Face:	19,717,301.000	Base		103.993364	19,306,245.87	103.310046	19,179,388.68	-126,857.19	0.71
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
	6,989,006.190	Local		98.254681	6,867,025.74	96.839026	6,768,085.52	-98,940.22	0.25
Original Face:	7,006,501.000	Base		98.254681	6,867,025.74	96.839026	6,768,085.52	-98,940.22	0.25
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
	4,240,000.000	Local		113.467377	4,811,016.77	86.871143	3,683,336.46	-1,127,680.31	0.14
		Base		113.467377	4,811,016.77	86.871143	3,683,336.46	-1,127,680.31	0.14
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
	4,000,000.000	Local		87.620871	3,504,834.82	81.593491	3,263,739.64	-241,095.18	0.12
		Base		87.620871	3,504,834.82	81.593491	3,263,739.64	-241,095.18	0.12

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# Holdings

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STATE STREET

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3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
		3,500,000.000	Local	89.355558	3,127,444.54	83.628578	2,927,000.23	-200,444.31	0.11
			Base	89.355558	3,127,444.54	83.628578	2,927,000.23	-200,444.31	0.11
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
		3,771,000.000	Local	86.865742	3,275,707.12	81.830741	3,085,837.24	-189,869.88	0.11
			Base	86.865742	3,275,707.12	81.830741	3,085,837.24	-189,869.88	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030			
		3,135,000.000	Local	88.504344	2,774,611.19	83.276603	2,610,721.50	-163,889.69	0.10
			Base	88.504344	2,774,611.19	83.276603	2,610,721.50	-163,889.69	0.10
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031			
		9,000,000.000	Local	88.823972	7,994,157.44	82.607271	7,434,654.39	-559,503.05	0.28
			Base	88.823972	7,994,157.44	82.607271	7,434,654.39	-559,503.05	0.28
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				5.085000	30 Nov 2023			
		10,000,000.000	Local	99.994972	9,999,497.22	99.966445	9,996,644.50	-2,852.72	0.37
			Base	99.994972	9,999,497.22	99.966445	9,996,644.50	-2,852.72	0.37
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.140000	08 Nov 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.927219	9,992,721.90	-7,278.10	0.37
			Base	100.000000	10,000,000.00	99.927219	9,992,721.90	-7,278.10	0.37
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032			
		5,729,000.000	Local	89.123206	5,105,868.49	82.494078	4,726,085.73	-379,782.76	0.18
			Base	89.123206	5,105,868.49	82.494078	4,726,085.73	-379,782.76	0.18
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031			
		7,100,000.000	Local	91.178174	6,473,650.38	84.319512	5,986,685.35	-486,965.03	0.22
			Base	91.178174	6,473,650.38	84.319512	5,986,685.35	-486,965.03	0.22
3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030			
		10,000,000.000	Local	99.754065	9,975,406.45	98.159956	9,815,995.60	-159,410.85	0.36
			Base	99.754065	9,975,406.45	98.159956	9,815,995.60	-159,410.85	0.36
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		20,000,000.000	Local	100.000000	20,000,000.00	99.440138	19,888,027.60	-111,972.40	0.74
			Base	100.000000	20,000,000.00	99.440138	19,888,027.60	-111,972.40	0.74

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030		
		10,000,000.000	Local 99.900000	9,990,000.00	99.811250	9,981,125.00	-8,875.00	0.37
			Base 99.900000	9,990,000.00	99.811250	9,981,125.00	-8,875.00	0.37
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
		12,819,745.080	Local 102.050889	13,082,663.83	101.380373	12,996,705.38	-85,958.45	0.48
Original Face:		12,845,689.000	Base 102.050889	13,082,663.83	101.380373	12,996,705.38	-85,958.45	0.48
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		5,000,000.000	Local 127.891263	6,394,563.14	117.599219	5,879,960.95	-514,602.19	0.22
			Base 127.891263	6,394,563.14	117.599219	5,879,960.95	-514,602.19	0.22
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
		5,000,000.000	Local 99.825030	4,991,251.51	91.217402	4,560,870.10	-430,381.41	0.17
			Base 99.825030	4,991,251.51	91.217402	4,560,870.10	-430,381.41	0.17
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.610822	25 Mar 2052		
		275,269.630	Local 107.987659	297,257.23	103.846730	285,858.51	-11,398.72	0.01
Original Face:		4,261,779.000	Base 107.987659	297,257.23	103.846730	285,858.51	-11,398.72	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
		469,134.950	Local 102.814180	482,337.25	96.727520	453,782.60	-28,554.65	0.02
Original Face:		5,000,000.000	Base 102.814180	482,337.25	96.727520	453,782.60	-28,554.65	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
		3,400,599.600	Local 98.544494	3,351,103.67	91.693750	3,118,137.30	-232,966.37	0.12
Original Face:		30,000,000.000	Base 98.544494	3,351,103.67	91.693750	3,118,137.30	-232,966.37	0.12
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
		495,505.500	Local 100.964116	500,282.75	94.574610	468,622.39	-31,660.36	0.02
Original Face:		5,000,000.000	Base 100.964116	500,282.75	94.574610	468,622.39	-31,660.36	0.02
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
		965,388.840	Local 99.935998	964,770.97	92.098120	889,104.97	-75,666.00	0.03
Original Face:		6,000,000.000	Base 99.935998	964,770.97	92.098120	889,104.97	-75,666.00	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
		821,901.850	Local 99.409507	817,048.58	93.764740	770,654.13	-46,394.45	0.03
Original Face:		5,000,000.000	Base 99.409507	817,048.58	93.764740	770,654.13	-46,394.45	0.03

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STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		566,467.080	Local	100.712405	570,502.62	91.951260	520,873.62	-49,629.00	0.02
Original Face:		6,000,000.000	Base	100.712405	570,502.62	91.951260	520,873.62	-49,629.00	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				5.488000	25 Apr 2038			
		816,481.900	Local	99.884700	815,540.50	98.119440	801,127.47	-14,413.03	0.03
Original Face:		5,000,000.000	Base	99.884700	815,540.50	98.119440	801,127.47	-14,413.03	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		252,412.800	Local	105.029741	265,108.51	97.181440	245,298.39	-19,810.12	0.01
Original Face:		5,000,000.000	Base	105.029741	265,108.51	97.181440	245,298.39	-19,810.12	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		129,958.060	Local	101.506024	131,915.26	99.417090	129,200.52	-2,714.74	0.00
Original Face:		1,750,000.000	Base	101.506024	131,915.26	99.417090	129,200.52	-2,714.74	0.00
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043			
		1,473,996.960	Local	95.059021	1,401,167.08	97.500050	1,437,147.77	35,980.69	0.05
Original Face:		3,651,802.000	Base	95.059021	1,401,167.08	97.500050	1,437,147.77	35,980.69	0.05
3136AHPD2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028			
		220,036.610	Local	101.208299	222,695.31	97.993670	215,621.95	-7,073.36	0.01
Original Face:		8,500,000.000	Base	101.208299	222,695.31	97.993670	215,621.95	-7,073.36	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041			
		97,954.700	Local	102.297276	100,204.99	97.548030	95,552.88	-4,652.11	0.00
Original Face:		5,000,000.000	Base	102.297276	100,204.99	97.548030	95,552.88	-4,652.11	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033			
		419,812.500	Local	101.750429	427,161.02	96.396040	404,682.63	-22,478.39	0.02
Original Face:		5,000,000.000	Base	101.750429	427,161.02	96.396040	404,682.63	-22,478.39	0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033			
		392,175.100	Local	101.404865	397,684.63	96.643100	379,010.17	-18,674.46	0.01
Original Face:		5,000,000.000	Base	101.404865	397,684.63	96.643100	379,010.17	-18,674.46	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
		568,953.360	Local	101.640772	578,288.59	96.399090	548,465.86	-29,822.73	0.02
Original Face:		6,000,000.000	Base	101.640772	578,288.59	96.399090	548,465.86	-29,822.73	0.02

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
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3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
	1,059,410.460	Local	87.095972	922,703.84	100.000000	1,059,410.46	136,706.62	0.04	
Original Face:	6,000,000.000	Base	87.095972	922,703.84	100.000000	1,059,410.46	136,706.62	0.04	
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024			
	4,448,098.630	Local	98.204167	4,368,218.22	97.117900	4,319,899.98	-48,318.24	0.16	
Original Face:	12,500,000.000	Base	98.204167	4,368,218.22	97.117900	4,319,899.98	-48,318.24	0.16	
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
	10,692,273.000	Local	101.684409	10,872,374.60	95.119290	10,170,414.16	-701,960.44	0.38	
Original Face:	10,692,273.000	Base	101.684409	10,872,374.60	95.119290	10,170,414.16	-701,960.44	0.38	
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
	7,768.650	Local	101.808680	7,909.16	99.182980	7,705.18	-203.98	0.00	
Original Face:	15,000,000.000	Base	101.808680	7,909.16	99.182980	7,705.18	-203.98	0.00	
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
	133,497.210	Local	104.168020	139,061.40	99.226740	132,464.93	-6,596.47	0.00	
Original Face:	11,000,000.000	Base	104.168020	139,061.40	99.226740	132,464.93	-6,596.47	0.00	
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
	1,113,561.100	Local	106.591008	1,186,956.00	92.799750	1,033,381.92	-153,574.08	0.04	
Original Face:	4,600,000.000	Base	106.591008	1,186,956.00	92.799750	1,033,381.92	-153,574.08	0.04	
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
	2,824,661.440	Local	102.000851	2,881,178.70	97.032740	2,740,846.39	-140,332.31	0.10	
Original Face:	6,976,000.000	Base	102.000851	2,881,178.70	97.032740	2,740,846.39	-140,332.31	0.10	
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
	1,227,406.380	Local	100.822547	1,237,502.38	94.324510	1,157,745.05	-79,757.33	0.04	
Original Face:	6,000,000.000	Base	100.822547	1,237,502.38	94.324510	1,157,745.05	-79,757.33	0.04	
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	1,200,929.400	Local	101.161743	1,214,881.11	88.684200	1,065,034.63	-149,846.48	0.04	
Original Face:	6,000,000.000	Base	101.161743	1,214,881.11	88.684200	1,065,034.63	-149,846.48	0.04	
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
	2,001,549.000	Local	99.171018	1,984,956.52	88.684200	1,775,057.72	-209,898.80	0.07	
Original Face:	10,000,000.000	Base	99.171018	1,984,956.52	88.684200	1,775,057.72	-209,898.80	0.07	

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STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		1,000,774.500	Local	99.878978	999,563.34	88.684200	887,528.86	-112,034.48	0.03
Original Face:		5,000,000.000	Base	99.878978	999,563.34	88.684200	887,528.86	-112,034.48	0.03
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		3,939,961.050	Local	103.830881	4,090,896.25	87.669940	3,454,161.49	-636,734.76	0.13
Original Face:		5,000,000.000	Base	103.830881	4,090,896.25	87.669940	3,454,161.49	-636,734.76	0.13
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		5,515,189.610	Local	104.111842	5,741,965.49	87.639760	4,833,498.94	-908,466.55	0.18
Original Face:		7,000,000.000	Base	104.111842	5,741,965.49	87.639760	4,833,498.94	-908,466.55	0.18
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
		2,956,393.000	Local	100.403876	2,968,333.15	76.192290	2,252,543.53	-715,789.62	0.08
Original Face:		5,000,000.000	Base	100.403876	2,968,333.15	76.192290	2,252,543.53	-715,789.62	0.08
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
		4,649,630.780	Local	100.625456	4,678,712.16	92.815120	4,315,560.39	-363,151.77	0.16
Original Face:		5,173,000.000	Base	100.625456	4,678,712.16	92.815120	4,315,560.39	-363,151.77	0.16
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033			
		5,639,192.500	Local	102.271421	5,767,282.33	97.646020	5,506,447.04	-260,835.29	0.20
Original Face:		6,075,000.000	Base	102.271421	5,767,282.33	97.646020	5,506,447.04	-260,835.29	0.20
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053			
		4,330,819.000	Local	99.917972	4,327,266.51	99.917969	4,327,266.39	-0.12	0.16
Original Face:		4,330,819.000	Base	99.917972	4,327,266.51	99.917969	4,327,266.39	-0.12	0.16
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033			
		104,250.740	Local	99.902226	104,148.81	100.852767	105,139.76	990.95	0.00
Original Face:		6,625,000.000	Base	99.902226	104,148.81	100.852767	105,139.76	990.95	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
		105,215.160	Local	99.953410	105,166.14	102.675898	108,030.61	2,864.47	0.00
Original Face:		6,000,000.000	Base	99.953410	105,166.14	102.675898	108,030.61	2,864.47	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040			
		225,036.050	Local	103.397700	232,682.10	97.437370	219,269.21	-13,412.89	0.01
Original Face:		7,703,000.000	Base	103.397700	232,682.10	97.437370	219,269.21	-13,412.89	0.01

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3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041			
		456,822.000	Local	102.563609	468,533.13	96.265690	439,762.85	-28,770.28	0.02
Original Face:		10,000,000.000	Base	102.563609	468,533.13	96.265690	439,762.85	-28,770.28	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041			
		708,785.350	Local	102.143934	723,981.24	90.029130	638,113.28	-85,867.96	0.02
Original Face:		13,000,000.000	Base	102.143934	723,981.24	90.029130	638,113.28	-85,867.96	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026			
		135,840.360	Local	100.365959	136,337.48	95.931880	130,314.21	-6,023.27	0.00
Original Face:		3,000,000.000	Base	100.365959	136,337.48	95.931880	130,314.21	-6,023.27	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041			
		238,137.870	Local	102.580304	244,282.55	97.174800	231,410.00	-12,872.55	0.01
Original Face:		12,500,000.000	Base	102.580304	244,282.55	97.174800	231,410.00	-12,872.55	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040			
		497,109.250	Local	105.505685	524,478.52	96.903960	481,718.55	-42,759.97	0.02
Original Face:		5,000,000.000	Base	105.505685	524,478.52	96.903960	481,718.55	-42,759.97	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025			
		1,773,934.400	Local	101.385851	1,798,518.49	97.444670	1,728,604.52	-69,913.97	0.06
Original Face:		8,000,000.000	Base	101.385851	1,798,518.49	97.444670	1,728,604.52	-69,913.97	0.06
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042			
		667,785.850	Local	101.868981	680,266.64	91.428840	610,548.86	-69,717.78	0.02
Original Face:		5,000,000.000	Base	101.868981	680,266.64	91.428840	610,548.86	-69,717.78	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042			
		179,902.400	Local	103.197456	185,654.70	97.235590	174,929.16	-10,725.54	0.01
Original Face:		5,000,000.000	Base	103.197456	185,654.70	97.235590	174,929.16	-10,725.54	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033			
		787,481.600	Local	100.573291	791,996.16	93.810150	738,737.67	-53,258.49	0.03
Original Face:		5,000,000.000	Base	100.573291	791,996.16	93.810150	738,737.67	-53,258.49	0.03
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032			
		871,787.700	Local	102.646369	894,858.42	94.654220	825,183.85	-69,674.57	0.03
Original Face:		5,000,000.000	Base	102.646369	894,858.42	94.654220	825,183.85	-69,674.57	0.03

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3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	3,584,087.370	Local	100.360506	3,597,008.22	98.784870	3,540,536.05	-56,472.17	0.13
Original Face:	6,280,000.000	Base	100.360506	3,597,008.22	98.784870	3,540,536.05	-56,472.17	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	742,558.650	Local	103.895834	771,487.50	96.547830	716,924.26	-54,563.24	0.03
Original Face:	5,000,000.000	Base	103.895834	771,487.50	96.547830	716,924.26	-54,563.24	0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	37,371.550	Local	100.623629	37,604.61	98.376910	36,764.98	-839.63	0.00
Original Face:	1,000,000.000	Base	100.623629	37,604.61	98.376910	36,764.98	-839.63	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	41,556.600	Local	100.666946	41,833.76	99.501050	41,349.25	-484.51	0.00
Original Face:	5,000,000.000	Base	100.666946	41,833.76	99.501050	41,349.25	-484.51	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	1,924,941.900	Local	102.221057	1,967,695.96	93.978010	1,809,022.09	-158,673.87	0.07
Original Face:	10,000,000.000	Base	102.221057	1,967,695.96	93.978010	1,809,022.09	-158,673.87	0.07
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	383,917.600	Local	101.230780	388,642.78	97.387270	373,886.87	-14,755.91	0.01
Original Face:	5,000,000.000	Base	101.230780	388,642.78	97.387270	373,886.87	-14,755.91	0.01
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023		
	9,240,733.200	Local	99.661038	9,209,410.58	99.208280	9,167,572.47	-41,838.11	0.34
Original Face:	10,000,000.000	Base	99.661038	9,209,410.58	99.208280	9,167,572.47	-41,838.11	0.34
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.075780	1,768,479.88	91.234790	1,628,520.02	-139,959.86	0.06
Original Face:	1,784,977.000	Base	99.075780	1,768,479.88	91.234790	1,628,520.02	-139,959.86	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,259,970.710	Local	100.769946	1,269,671.81	96.771790	1,219,296.21	-50,375.60	0.05
Original Face:	5,183,921.000	Base	100.769946	1,269,671.81	96.771790	1,219,296.21	-50,375.60	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	377,842.450	Local	100.763210	380,726.18	95.840270	362,125.22	-18,600.96	0.01
Original Face:	5,000,000.000	Base	100.763210	380,726.18	95.840270	362,125.22	-18,600.96	0.01

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ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
		1,233,516.480	Local 102.097378	1,259,387.98	97.193830	1,198,901.91	-60,486.07	0.04
Original Face:		3,000,000.000	Base 102.097378	1,259,387.98	97.193830	1,198,901.91	-60,486.07	0.04
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
		17,977.050	Local 102.335088	18,396.83	99.697910	17,922.74	-474.09	0.00
Original Face:		5,000,000.000	Base 102.335088	18,396.83	99.697910	17,922.74	-474.09	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
		853,212.750	Local 101.598559	866,851.86	96.491160	823,274.88	-43,576.98	0.03
Original Face:		2,579,263.000	Base 101.598559	866,851.86	96.491160	823,274.88	-43,576.98	0.03
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
		65,359.800	Local 101.772955	66,518.60	99.257130	64,874.26	-1,644.34	0.00
Original Face:		5,000,000.000	Base 101.772955	66,518.60	99.257130	64,874.26	-1,644.34	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
		238,413.100	Local 102.493059	244,356.88	97.535400	232,537.17	-11,819.71	0.01
Original Face:		5,000,000.000	Base 102.493059	244,356.88	97.535400	232,537.17	-11,819.71	0.01
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
		10,000,000.000	Local 99.860556	9,986,055.64	91.281180	9,128,118.00	-857,937.64	0.34
			Base 99.860556	9,986,055.64	91.281180	9,128,118.00	-857,937.64	0.34
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
		170,048.050	Local 102.375129	174,086.91	99.202930	168,692.65	-5,394.26	0.01
Original Face:		5,000,000.000	Base 102.375129	174,086.91	99.202930	168,692.65	-5,394.26	0.01
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
		2,299,141.360	Local 96.536890	2,219,519.57	97.066420	2,231,694.21	12,174.64	0.08
Original Face:		3,867,000.000	Base 96.536890	2,219,519.57	97.066420	2,231,694.21	12,174.64	0.08
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
		1,890,346.850	Local 100.561617	1,900,963.36	90.253340	1,706,101.17	-194,862.19	0.06
Original Face:		5,000,000.000	Base 100.561617	1,900,963.36	90.253340	1,706,101.17	-194,862.19	0.06
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
		3,804,059.760	Local 99.562879	3,787,431.43	94.513180	3,595,337.85	-192,093.58	0.13
Original Face:		6,000,000.000	Base 99.562879	3,787,431.43	94.513180	3,595,337.85	-192,093.58	0.13

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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3137DFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,632,961.100	Local	111.468279	1,820,233.64	104.963590	1,714,014.59	-106,219.05	0.06
Original Face:	10,000,000.000	Base	111.468279	1,820,233.64	104.963590	1,714,014.59	-106,219.05	0.06
3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	3,942,560.180	Local	103.119296	4,065,540.32	98.186490	3,871,061.46	-194,478.86	0.14
Original Face:	11,739,000.000	Base	103.119296	4,065,540.32	98.186490	3,871,061.46	-194,478.86	0.14
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	1,982,807.350	Local	102.077796	2,024,006.05	93.190560	1,847,789.27	-176,216.78	0.07
Original Face:	5,000,000.000	Base	102.077796	2,024,006.05	93.190560	1,847,789.27	-176,216.78	0.07
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	8,944,212.800	Local	102.703907	9,186,056.01	85.086870	7,610,350.72	-1,575,705.29	0.28
Original Face:	10,000,000.000	Base	102.703907	9,186,056.01	85.086870	7,610,350.72	-1,575,705.29	0.28
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.022350	25 Oct 2026		
	5,156,168.100	Local	99.589059	5,134,979.28	98.831220	5,095,903.84	-39,075.44	0.19
Original Face:	6,000,000.000	Base	99.589059	5,134,979.28	98.831220	5,095,903.84	-39,075.44	0.19
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052		
	9,544,739.600	Local	97.396604	9,296,252.25	96.153940	9,177,643.19	-118,609.06	0.34
Original Face:	10,000,000.000	Base	97.396604	9,296,252.25	96.153940	9,177,643.19	-118,609.06	0.34
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039		
	8,396,861.100	Local	100.152050	8,409,628.50	98.247230	8,249,683.44	-159,945.06	0.31
Original Face:	10,963,000.000	Base	100.152050	8,409,628.50	98.247230	8,249,683.44	-159,945.06	0.31
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042		
	9,416,697.500	Local	100.146260	9,430,470.34	100.591010	9,472,351.12	41,880.78	0.35
Original Face:	10,000,000.000	Base	100.146260	9,430,470.34	100.591010	9,472,351.12	41,880.78	0.35
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,033,617.600	Local	103.451053	1,069,288.29	96.697963	999,487.16	-69,801.13	0.04
Original Face:	10,000,000.000	Base	103.451053	1,069,288.29	96.697963	999,487.16	-69,801.13	0.04
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	368,895.310	Local	101.155119	373,156.49	97.494003	359,650.80	-13,505.69	0.01
Original Face:	7,000,000.000	Base	101.155119	373,156.49	97.494003	359,650.80	-13,505.69	0.01

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View Date: June 5, 2023

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3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				4.290000	01 Nov 2035		
		299,570.900	Local 102.594641	307,343.69	99.495631	298,059.96	-9,283.73	0.01
Original Face:		5,000,000.000	Base 102.594641	307,343.69	99.495631	298,059.96	-9,283.73	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
		1,497,064.800	Local 104.819266	1,569,212.34	99.270050	1,486,136.98	-83,075.36	0.06
Original Face:		20,000,000.000	Base 104.819266	1,569,212.34	99.270050	1,486,136.98	-83,075.36	0.06
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				4.686000	01 May 2036		
		341,227.850	Local 102.731905	350,549.87	101.113329	345,026.84	-5,523.03	0.01
Original Face:		5,000,000.000	Base 102.731905	350,549.87	101.113329	345,026.84	-5,523.03	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.802000	01 Oct 2037		
		115,527.600	Local 105.253922	121,597.33	99.074117	114,457.95	-7,139.38	0.00
Original Face:		4,000,000.000	Base 105.253922	121,597.33	99.074117	114,457.95	-7,139.38	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		731,802.160	Local 103.144720	754,815.29	96.016608	702,651.61	-52,163.68	0.03
Original Face:		8,000,000.000	Base 103.144720	754,815.29	96.016608	702,651.61	-52,163.68	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.104000	01 Aug 2037		
		68,535.300	Local 105.453234	72,272.69	97.888692	67,088.31	-5,184.38	0.00
Original Face:		5,000,000.000	Base 105.453234	72,272.69	97.888692	67,088.31	-5,184.38	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		485,899.200	Local 101.343019	492,424.92	96.458332	468,690.26	-23,734.66	0.02
Original Face:		6,000,000.000	Base 101.343019	492,424.92	96.458332	468,690.26	-23,734.66	0.02
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		418,616.000	Local 101.715204	425,796.12	97.704310	409,005.87	-16,790.25	0.02
Original Face:		10,000,000.000	Base 101.715204	425,796.12	97.704310	409,005.87	-16,790.25	0.02
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		917,760.420	Local 103.452230	949,443.62	95.279769	874,440.01	-75,003.61	0.03
Original Face:		6,000,000.000	Base 103.452230	949,443.62	95.279769	874,440.01	-75,003.61	0.03
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		1,683,478.960	Local 104.350031	1,756,710.82	93.529175	1,574,543.98	-182,166.84	0.06
Original Face:		6,750,000.000	Base 104.350031	1,756,710.82	93.529175	1,574,543.98	-182,166.84	0.06

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As of: May 31, 2023

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		932,105.160	Local 102.414143	954,607.51	96.484738	899,339.22	-55,268.29	0.03
Original Face:		7,000,000.000	Base 102.414143	954,607.51	96.484738	899,339.22	-55,268.29	0.03
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		7,881,126.720	Local 99.963869	7,878,279.18	98.684091	7,777,418.26	-100,860.92	0.29
Original Face:		8,500,000.000	Base 99.963869	7,878,279.18	98.684091	7,777,418.26	-100,860.92	0.29
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.872367	5,609,830.86	94.848293	5,327,628.62	-282,202.24	0.20
Original Face:		5,617,000.000	Base 99.872367	5,609,830.86	94.848293	5,327,628.62	-282,202.24	0.20
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		1,131,017.300	Local 100.923264	1,141,459.58	91.432848	1,034,121.33	-107,338.25	0.04
Original Face:		5,948,304.000	Base 100.923264	1,141,459.58	91.432848	1,034,121.33	-107,338.25	0.04
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		1,542,654.950	Local 101.774775	1,570,033.61	92.721898	1,430,378.95	-139,654.66	0.05
Original Face:		7,922,201.000	Base 101.774775	1,570,033.61	92.721898	1,430,378.95	-139,654.66	0.05
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		1,016,830.320	Local 101.706090	1,034,178.36	95.278920	968,824.95	-65,353.41	0.04
Original Face:		6,000,000.000	Base 101.706090	1,034,178.36	95.278920	968,824.95	-65,353.41	0.04
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		2,327,333.290	Local 103.435331	2,407,284.90	98.063306	2,282,259.97	-125,024.93	0.08
Original Face:		11,523,254.000	Base 103.435331	2,407,284.90	98.063306	2,282,259.97	-125,024.93	0.08
31394XE3	FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2				7.000000	25 Mar 2044		
		2,673,881.010	Local 114.967979	3,074,106.96	100.299420	2,681,887.14	-392,219.82	0.10
Original Face:		41,000,000.000	Base 114.967979	3,074,106.96	100.299420	2,681,887.14	-392,219.82	0.10
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		98,770.300	Local 101.167831	99,923.77	104.180640	102,899.53	2,975.76	0.00
Original Face:		5,000,000.000	Base 101.167831	99,923.77	104.180640	102,899.53	2,975.76	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271001	25 Oct 2032		
		351,692.190	Local 106.582899	374,843.73	99.256230	349,076.41	-25,767.32	0.01
Original Face:		5,855,000.000	Base 106.582899	374,843.73	99.256230	349,076.41	-25,767.32	0.01

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31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.027017	25 Sep 2039			
		223,422.000	Local	104.106440	232,596.69	101.735690	227,299.91	-5,296.78	0.01
Original Face:		5,000,000.000	Base	104.106440	232,596.69	101.735690	227,299.91	-5,296.78	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.580435	25 Aug 2039			
		695,921.000	Local	102.201858	711,244.19	100.371940	698,509.41	-12,734.78	0.03
Original Face:		10,000,000.000	Base	102.201858	711,244.19	100.371940	698,509.41	-12,734.78	0.03
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		1,922,647.340	Local	101.752151	1,956,335.02	97.824180	1,880,813.99	-75,521.03	0.07
Original Face:		8,609,641.000	Base	101.752151	1,956,335.02	97.824180	1,880,813.99	-75,521.03	0.07
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026			
		870,182.500	Local	99.798250	868,426.91	96.904050	843,242.08	-25,184.83	0.03
Original Face:		5,000,000.000	Base	99.798250	868,426.91	96.904050	843,242.08	-25,184.83	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA				5.994478	25 Oct 2040			
		494,547.300	Local	106.893911	528,640.95	102.305300	505,948.10	-22,692.85	0.02
Original Face:		5,000,000.000	Base	106.893911	528,640.95	102.305300	505,948.10	-22,692.85	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
		585,976.270	Local	99.730001	584,394.14	100.854621	590,984.15	6,590.01	0.02
Original Face:		11,959,998.000	Base	99.730001	584,394.14	100.854621	590,984.15	6,590.01	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035			
		99,113.500	Local	99.515162	98,632.96	100.373058	99,483.25	850.29	0.00
Original Face:		5,000,000.000	Base	99.515162	98,632.96	100.373058	99,483.25	850.29	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033			
		100,390.160	Local	100.451817	100,843.74	102.675768	103,076.37	2,232.63	0.00
Original Face:		6,500,000.000	Base	100.451817	100,843.74	102.675768	103,076.37	2,232.63	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
		192,905.520	Local	100.107680	193,113.24	102.674842	198,065.44	4,952.20	0.01
Original Face:		8,000,000.000	Base	100.107680	193,113.24	102.674842	198,065.44	4,952.20	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034			
		34,546.020	Local	100.358044	34,669.71	99.889443	34,507.83	-161.88	0.00
Original Face:		5,457,127.000	Base	100.358044	34,669.71	99.889443	34,507.83	-161.88	0.00

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	228,096.550	Local	100.404780	229,019.84	100.645461	229,568.82	548.98	0.01	
Original Face:	5,000,000.000	Base	100.404780	229,019.84	100.645461	229,568.82	548.98	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	424,108.630	Local	100.744533	427,266.26	101.400535	430,048.42	2,782.16	0.02	
Original Face:	10,547,657.000	Base	100.744533	427,266.26	101.400535	430,048.42	2,782.16	0.02	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
	254,295.300	Local	100.415053	255,350.76	100.806886	256,347.17	996.41	0.01	
Original Face:	17,500,000.000	Base	100.415053	255,350.76	100.806886	256,347.17	996.41	0.01	
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	58,593.460	Local	102.670042	60,157.93	100.691430	58,998.59	-1,159.34	0.00	
Original Face:	9,397,749.000	Base	102.670042	60,157.93	100.691430	58,998.59	-1,159.34	0.00	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	3,465,887.030	Local	104.770915	3,631,241.55	96.065171	3,329,510.30	-301,731.25	0.12	
Original Face:	15,243,777.000	Base	104.770915	3,631,241.55	96.065171	3,329,510.30	-301,731.25	0.12	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	556,205.210	Local	100.506200	559,020.72	89.083317	495,486.05	-63,534.67	0.02	
Original Face:	4,744,826.000	Base	100.506200	559,020.72	89.083317	495,486.05	-63,534.67	0.02	
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	623,553.140	Local	100.528332	626,847.57	89.096292	555,562.73	-71,284.84	0.02	
Original Face:	4,166,154.000	Base	100.528332	626,847.57	89.096292	555,562.73	-71,284.84	0.02	
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
	2,247,608.000	Local	102.255091	2,298,293.61	93.094008	2,092,388.37	-205,905.24	0.08	
Original Face:	10,000,000.000	Base	102.255091	2,298,293.61	93.094008	2,092,388.37	-205,905.24	0.08	
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	3,502,960.270	Local	107.265661	3,757,473.50	97.660831	3,421,020.11	-336,453.39	0.13	
Original Face:	9,938,165.000	Base	107.265661	3,757,473.50	97.660831	3,421,020.11	-336,453.39	0.13	
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
	1,986,601.960	Local	107.260666	2,130,842.49	97.660855	1,940,132.46	-190,710.03	0.07	
Original Face:	6,864,195.000	Base	107.260666	2,130,842.49	97.660855	1,940,132.46	-190,710.03	0.07	

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# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		915,526.120	Local 104.790512	959,384.51	98.357757	900,490.96	-58,893.55	0.03
Original Face:		11,668,342.000	Base 104.790512	959,384.51	98.357757	900,490.96	-58,893.55	0.03
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
		5,214,636.130	Local 99.956517	5,212,368.66	98.610592	5,142,183.56	-70,185.10	0.19
Original Face:		5,547,000.000	Base 99.956517	5,212,368.66	98.610592	5,142,183.56	-70,185.10	0.19
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		2,182,442.100	Local 99.874551	2,179,704.24	94.859310	2,070,249.52	-109,454.72	0.08
Original Face:		10,000,000.000	Base 99.874551	2,179,704.24	94.859310	2,070,249.52	-109,454.72	0.08
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		10,707,742.270	Local 105.914677	11,341,070.64	87.395639	9,358,099.78	-1,982,970.86	0.35
Original Face:		12,784,918.000	Base 105.914677	11,341,070.64	87.395639	9,358,099.78	-1,982,970.86	0.35
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052		
		4,417,203.340	Local 98.472596	4,349,734.79	97.457619	4,304,901.20	-44,833.59	0.16
Original Face:		4,455,713.000	Base 98.472596	4,349,734.79	97.457619	4,304,901.20	-44,833.59	0.16
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
		11,551,195.940	Local 103.310470	11,933,594.82	102.526803	11,843,071.91	-90,522.91	0.44
Original Face:		11,591,129.000	Base 103.310470	11,933,594.82	102.526803	11,843,071.91	-90,522.91	0.44
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053		
		4,943,073.820	Local 96.368875	4,763,584.63	93.824706	4,637,824.48	-125,760.15	0.17
Original Face:		4,949,005.000	Base 96.368875	4,763,584.63	93.824706	4,637,824.48	-125,760.15	0.17
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		1,202,496.360	Local 100.516295	1,208,704.79	94.114967	1,131,729.05	-76,975.74	0.04
Original Face:		6,000,000.000	Base 100.516295	1,208,704.79	94.114967	1,131,729.05	-76,975.74	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		375,275.990	Local 104.256579	391,249.91	102.824213	385,874.58	-5,375.33	0.01
Original Face:		9,100,000.000	Base 104.256579	391,249.91	102.824213	385,874.58	-5,375.33	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		140,418.740	Local 100.529053	141,161.63	98.263748	137,980.72	-3,180.91	0.01
Original Face:		7,060,000.000	Base 100.529053	141,161.63	98.263748	137,980.72	-3,180.91	0.01

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: May 31, 2023

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		168,012.000	Local 101.299568	170,195.43	98.260914	165,090.13	-5,105.30	0.01
Original Face:		6,000,000.000	Base 101.299568	170,195.43	98.260914	165,090.13	-5,105.30	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		723,142.850	Local 103.564113	748,916.48	96.697318	699,259.74	-49,656.74	0.03
Original Face:		5,000,000.000	Base 103.564113	748,916.48	96.697318	699,259.74	-49,656.74	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		1,763,270.460	Local 103.037966	1,816,838.01	90.906838	1,602,933.42	-213,904.59	0.06
Original Face:		7,000,000.000	Base 103.037966	1,816,838.01	90.906838	1,602,933.42	-213,904.59	0.06
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		42,408.520	Local 100.336348	42,551.16	98.397841	41,729.07	-822.09	0.00
Original Face:		7,000,000.000	Base 100.336348	42,551.16	98.397841	41,729.07	-822.09	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		467,077.850	Local 104.080829	486,138.50	98.189665	458,622.18	-27,516.32	0.02
Original Face:		6,100,000.000	Base 104.080829	486,138.50	98.189665	458,622.18	-27,516.32	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		1,180,345.170	Local 101.138828	1,193,787.27	95.288461	1,124,732.75	-69,054.52	0.04
Original Face:		9,500,000.000	Base 101.138828	1,193,787.27	95.288461	1,124,732.75	-69,054.52	0.04
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		721,596.250	Local 102.173127	737,277.45	95.277156	687,516.38	-49,761.07	0.03
Original Face:		5,000,000.000	Base 102.173127	737,277.45	95.277156	687,516.38	-49,761.07	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		1,195,735.780	Local 103.073720	1,232,489.35	98.185950	1,174,044.54	-58,444.81	0.04
Original Face:		7,899,440.000	Base 103.073720	1,232,489.35	98.185950	1,174,044.54	-58,444.81	0.04
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		1,312,513.600	Local 104.681371	1,373,957.23	98.552139	1,293,510.23	-80,447.00	0.05
Original Face:		8,000,000.000	Base 104.681371	1,373,957.23	98.552139	1,293,510.23	-80,447.00	0.05
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		1,394,014.320	Local 101.670333	1,417,299.00	95.099680	1,325,703.16	-91,595.84	0.05
Original Face:		6,000,000.000	Base 101.670333	1,417,299.00	95.099680	1,325,703.16	-91,595.84	0.05

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View Date: June 5, 2023

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31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		1,018,771.300	Local 101.781563	1,036,921.35	95.091770	968,767.66	-68,153.69	0.04
Original Face:		5,000,000.000	Base 101.781563	1,036,921.35	95.091770	968,767.66	-68,153.69	0.04
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		710,398.200	Local 102.504591	728,190.77	97.988752	696,110.33	-32,080.44	0.03
Original Face:		5,000,000.000	Base 102.504591	728,190.77	97.988752	696,110.33	-32,080.44	0.03
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				4.393000	01 Feb 2037		
		238,803.250	Local 102.469489	244,700.47	101.252126	241,793.37	-2,907.10	0.01
Original Face:		5,000,000.000	Base 102.469489	244,700.47	101.252126	241,793.37	-2,907.10	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		206,634.190	Local 104.385731	215,696.61	99.948585	206,527.95	-9,168.66	0.01
Original Face:		3,262,241.000	Base 104.385731	215,696.61	99.948585	206,527.95	-9,168.66	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.600000	01 Jan 2037		
		362,832.530	Local 102.459890	371,757.81	101.093016	366,798.35	-4,959.46	0.01
Original Face:		6,271,091.000	Base 102.459890	371,757.81	101.093016	366,798.35	-4,959.46	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		204,823.560	Local 101.194291	207,269.75	97.742382	200,199.43	-7,070.32	0.01
Original Face:		12,000,000.000	Base 101.194291	207,269.75	97.742382	200,199.43	-7,070.32	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
		10,000,000.000	Local 99.149363	9,914,936.33	94.471588	9,447,158.80	-467,777.53	0.35
			Base 99.149363	9,914,936.33	94.471588	9,447,158.80	-467,777.53	0.35
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
		4,000,000.000	Local 104.958234	4,198,329.34	93.269398	3,730,775.92	-467,553.42	0.14
			Base 104.958234	4,198,329.34	93.269398	3,730,775.92	-467,553.42	0.14
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
		5,000,000.000	Local 99.734362	4,986,718.11	108.575101	5,428,755.05	442,036.94	0.20
			Base 99.734362	4,986,718.11	108.575101	5,428,755.05	442,036.94	0.20
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
		5,000,000.000	Local 99.503695	4,975,184.75	101.822365	5,091,118.25	115,933.50	0.19
			Base 99.503695	4,975,184.75	101.822365	5,091,118.25	115,933.50	0.19

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345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
		4,000,000.000	Local 96.475698	3,859,027.93	92.545030	3,701,801.20	-157,226.73	0.14
Original Face:		4,000,000.000	Base 96.475698	3,859,027.93	92.545030	3,701,801.20	-157,226.73	0.14
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		13,750,000.000	Local 99.918808	13,738,836.05	91.084550	12,524,125.63	-1,214,710.42	0.47
Original Face:		13,750,000.000	Base 99.918808	13,738,836.05	91.084550	12,524,125.63	-1,214,710.42	0.47
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 102.676420	6,252,993.99	96.390490	5,870,180.84	-382,813.15	0.22
Original Face:		6,090,000.000	Base 102.676420	6,252,993.99	96.390490	5,870,180.84	-382,813.15	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		1,039,163.150	Local 109.533675	1,138,233.59	104.871685	1,089,787.91	-48,445.68	0.04
Original Face:		8,707,929.000	Base 109.533675	1,138,233.59	104.871685	1,089,787.91	-48,445.68	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		4,417,697.930	Local 105.107179	4,643,317.65	95.353598	4,212,433.93	-430,883.72	0.16
Original Face:		11,805,572.000	Base 105.107179	4,643,317.65	95.353598	4,212,433.93	-430,883.72	0.16
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		764,921.200	Local 100.000000	764,921.20	90.133617	689,451.14	-75,470.06	0.03
Original Face:		10,000,000.000	Base 100.000000	764,921.20	90.133617	689,451.14	-75,470.06	0.03
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		7,164,705.950	Local 111.225391	7,968,972.24	95.222847	6,822,436.98	-1,146,535.26	0.25
Original Face:		9,821,806.000	Base 111.225391	7,968,972.24	95.222847	6,822,436.98	-1,146,535.26	0.25
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
		11,988,227.610	Local 106.373324	12,752,276.21	89.859113	10,772,514.99	-1,979,761.22	0.40
Original Face:		12,889,444.000	Base 106.373324	12,752,276.21	89.859113	10,772,514.99	-1,979,761.22	0.40
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,164,569.200	Local 108.744007	9,965,919.80	92.604127	8,486,769.30	-1,479,150.50	0.32
Original Face:		10,000,000.000	Base 108.744007	9,965,919.80	92.604127	8,486,769.30	-1,479,150.50	0.32
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		8,973,913.500	Local 106.059825	9,517,716.96	91.840284	8,241,667.64	-1,276,049.32	0.31
Original Face:		10,204,176.000	Base 106.059825	9,517,716.96	91.840284	8,241,667.64	-1,276,049.32	0.31

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		10,761,530.310	Local 108.565228	11,683,279.88	93.189101	10,028,573.35	-1,654,706.53	0.37
Original Face:		12,373,645.000	Base 108.565228	11,683,279.88	93.189101	10,028,573.35	-1,654,706.53	0.37
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		848,783.400	Local 107.741770	914,494.26	102.154013	867,066.30	-47,427.96	0.03
Original Face:		6,000,000.000	Base 107.741770	914,494.26	102.154013	867,066.30	-47,427.96	0.03
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,742,643.780	Local 105.051954	1,830,681.35	96.838080	1,687,542.78	-143,138.57	0.06
Original Face:		5,682,660.000	Base 105.051954	1,830,681.35	96.838080	1,687,542.78	-143,138.57	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		649,456.770	Local 105.276978	683,728.46	98.071987	636,935.16	-46,793.30	0.02
Original Face:		5,271,946.000	Base 105.276978	683,728.46	98.071987	636,935.16	-46,793.30	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		3,661,963.040	Local 105.085142	3,848,179.06	96.035841	3,516,797.00	-331,382.06	0.13
Original Face:		8,934,236.000	Base 105.085142	3,848,179.06	96.035841	3,516,797.00	-331,382.06	0.13
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		94,723.860	Local 100.698293	95,385.31	102.811690	97,387.20	2,001.89	0.00
Original Face:		7,000,000.000	Base 100.698293	95,385.31	102.811690	97,387.20	2,001.89	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		580,295.070	Local 102.053507	592,211.47	97.051428	563,184.65	-29,026.82	0.02
Original Face:		22,821,698.000	Base 102.053507	592,211.47	97.051428	563,184.65	-29,026.82	0.02
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		89,035.550	Local 102.301687	91,084.87	91.873666	81,800.22	-9,284.65	0.00
Original Face:		5,000,000.000	Base 102.301687	91,084.87	91.873666	81,800.22	-9,284.65	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		1,286,257.540	Local 100.681648	1,295,025.29	95.550058	1,229,019.83	-66,005.46	0.05
Original Face:		13,640,889.000	Base 100.681648	1,295,025.29	95.550058	1,229,019.83	-66,005.46	0.05
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		595,792.050	Local 106.977713	637,364.71	99.167199	590,830.29	-46,534.42	0.02
Original Face:		5,000,000.000	Base 106.977713	637,364.71	99.167199	590,830.29	-46,534.42	0.02

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,397,022.200	Local 105.566272	1,474,784.26	97.539295	1,362,645.60	-112,138.66	0.05
Original Face:		10,000,000.000	Base 105.566272	1,474,784.26	97.539295	1,362,645.60	-112,138.66	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				4.730000	20 Mar 2070		
		4,752,350.760	Local 106.205396	5,047,252.96	100.862430	4,793,336.46	-253,916.50	0.18
Original Face:		6,631,731.000	Base 106.205396	5,047,252.96	100.862430	4,793,336.46	-253,916.50	0.18
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				5.546000	20 Apr 2070		
		5,319,059.520	Local 111.620695	5,937,171.19	102.922920	5,474,531.37	-462,639.82	0.20
Original Face:		10,005,856.000	Base 111.620695	5,937,171.19	102.922920	5,474,531.37	-462,639.82	0.20
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		4,031,755.560	Local 106.439237	4,291,369.87	90.180560	3,635,859.74	-655,510.13	0.14
Original Face:		7,538,423.000	Base 106.439237	4,291,369.87	90.180560	3,635,859.74	-655,510.13	0.14
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				4.955000	20 May 2070		
		5,609,751.200	Local 110.181980	6,180,934.93	101.779240	5,709,562.14	-471,372.79	0.21
Original Face:		10,000,000.000	Base 110.181980	6,180,934.93	101.779240	5,709,562.14	-471,372.79	0.21
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				6.991000	20 Oct 2070		
		5,741,060.400	Local 108.308616	6,218,063.05	102.509852	5,885,152.52	-332,910.53	0.22
Original Face:		10,000,000.000	Base 108.308616	6,218,063.05	102.509852	5,885,152.52	-332,910.53	0.22
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.575000	20 Jan 2071		
		3,867,026.530	Local 112.134610	4,336,275.13	97.836310	3,783,356.06	-552,919.07	0.14
Original Face:		6,168,892.000	Base 112.134610	4,336,275.13	97.836310	3,783,356.06	-552,919.07	0.14
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.552000	20 Aug 2071		
		7,985,193.300	Local 109.332586	8,730,418.34	98.206489	7,841,977.98	-888,440.36	0.29
Original Face:		10,000,000.000	Base 109.332586	8,730,418.34	98.206489	7,841,977.98	-888,440.36	0.29
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.150000	20 Feb 2072		
		10,009,538.200	Local 107.812061	10,791,489.41	103.113390	10,321,174.16	-470,315.25	0.38
Original Face:		10,000,000.000	Base 107.812061	10,791,489.41	103.113390	10,321,174.16	-470,315.25	0.38
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.590000	20 Oct 2067		
		13,645,796.930	Local 102.242749	13,951,837.87	97.862810	13,354,160.32	-597,677.55	0.50
Original Face:		18,000,000.000	Base 102.242749	13,951,837.87	97.862810	13,354,160.32	-597,677.55	0.50

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View Date: June 5, 2023

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36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034			
		77,257.280	Local	100.664662	77,770.78	102.140437	78,910.92	1,140.14	0.00
Original Face:		7,322,535.000	Base	100.664662	77,770.78	102.140437	78,910.92	1,140.14	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039			
		422,403.170	Local	104.340389	440,737.11	101.902114	430,437.76	-10,299.35	0.02
Original Face:		8,800,000.000	Base	104.340389	440,737.11	101.902114	430,437.76	-10,299.35	0.02
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028			
		5,000,000.000	Local	99.875725	4,993,786.25	98.954806	4,947,740.30	-46,045.95	0.18
			Base	99.875725	4,993,786.25	98.954806	4,947,740.30	-46,045.95	0.18
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				5.687925	10 Sep 2027			
		10,000,000.000	Local	99.658814	9,965,881.36	98.351896	9,835,189.60	-130,691.76	0.37
			Base	99.658814	9,965,881.36	98.351896	9,835,189.60	-130,691.76	0.37
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	87.123738	8,712,373.80	-1,287,626.20	0.32
			Base	100.000000	10,000,000.00	87.123738	8,712,373.80	-1,287,626.20	0.32
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	87.470499	8,747,049.90	-1,252,950.10	0.32
			Base	100.000000	10,000,000.00	87.470499	8,747,049.90	-1,252,950.10	0.32
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	97.432301	9,743,230.10	-256,769.90	0.36
			Base	100.000000	10,000,000.00	97.432301	9,743,230.10	-256,769.90	0.36
38150AS97	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5				5.500000	04 Apr 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	99.351516	24,837,879.00	-162,121.00	0.92
			Base	100.000000	25,000,000.00	99.351516	24,837,879.00	-162,121.00	0.92
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
		393,771.180	Local	105.533254	415,559.54	95.867460	377,498.43	-38,061.11	0.01
Original Face:		2,500,000.000	Base	105.533254	415,559.54	95.867460	377,498.43	-38,061.11	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
		2,290,986.320	Local	105.357578	2,413,727.70	94.583290	2,166,890.23	-246,837.47	0.08
Original Face:		8,000,000.000	Base	105.357578	2,413,727.70	94.583290	2,166,890.23	-246,837.47	0.08

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STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				4.127910	20 Apr 2067		
		5,480,529.500	Local 103.334143	5,663,258.20	99.575880	5,457,285.48	-205,972.72	0.20
Original Face:		10,000,000.000	Base 103.334143	5,663,258.20	99.575880	5,457,285.48	-205,972.72	0.20
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		198,479.810	Local 102.970080	204,374.82	94.898000	188,353.37	-16,021.45	0.01
Original Face:		10,000,000.000	Base 102.970080	204,374.82	94.898000	188,353.37	-16,021.45	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				3.199980	20 Dec 2066		
		5,723,160.800	Local 100.960668	5,778,141.37	98.941090	5,662,557.68	-115,583.69	0.21
Original Face:		10,000,000.000	Base 100.960668	5,778,141.37	98.941090	5,662,557.68	-115,583.69	0.21
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.678460	20 Aug 2034		
		416,028.920	Local 105.567832	439,192.71	101.899580	423,931.72	-15,260.99	0.02
Original Face:		5,000,000.000	Base 105.567832	439,192.71	101.899580	423,931.72	-15,260.99	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.906170	20 Apr 2037		
		840,883.610	Local 106.725496	897,437.20	102.179080	859,207.14	-38,230.06	0.03
Original Face:		10,000,000.000	Base 106.725496	897,437.20	102.179080	859,207.14	-38,230.06	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		150,661.620	Local 101.230678	152,515.78	96.858410	145,928.45	-6,587.33	0.01
Original Face:		6,500,000.000	Base 101.230678	152,515.78	96.858410	145,928.45	-6,587.33	0.01
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		165,713.900	Local 100.242394	166,115.58	98.608320	163,407.69	-2,707.89	0.01
Original Face:		12,000,000.000	Base 100.242394	166,115.58	98.608320	163,407.69	-2,707.89	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		4,724,762.610	Local 96.678224	4,567,816.60	95.169290	4,496,523.03	-71,293.57	0.17
Original Face:		5,429,000.000	Base 96.678224	4,567,816.60	95.169290	4,496,523.03	-71,293.57	0.17
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,466,932.470	Local 101.641580	1,491,013.34	94.726400	1,389,572.32	-101,441.02	0.05
Original Face:		3,000,000.000	Base 101.641580	1,491,013.34	94.726400	1,389,572.32	-101,441.02	0.05
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
		1,415,619.920	Local 95.369295	1,350,066.74	88.610100	1,254,382.23	-95,684.51	0.05
Original Face:		2,000,000.000	Base 95.369295	1,350,066.74	88.610100	1,254,382.23	-95,684.51	0.05

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.082720	20 Nov 2042		
		1,319,127.530	Local 111.867039	1,475,668.91	99.570020	1,313,455.55	-162,213.36	0.05
Original Face:		5,010,613.000	Base 111.867039	1,475,668.91	99.570020	1,313,455.55	-162,213.36	0.05
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		3,265,791.350	Local 101.277738	3,307,519.61	93.403279	3,050,356.21	-257,163.40	0.11
Original Face:		6,068,715.000	Base 101.277738	3,307,519.61	93.403279	3,050,356.21	-257,163.40	0.11
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		8,680,633.050	Local 101.780918	8,835,227.98	96.129133	8,344,617.29	-490,610.69	0.31
Original Face:		23,575,000.000	Base 101.780918	8,835,227.98	96.129133	8,344,617.29	-490,610.69	0.31
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
		6,445,963.370	Local 102.259343	6,591,599.77	96.600500	6,226,832.85	-364,766.92	0.23
Original Face:		19,739,472.000	Base 102.259343	6,591,599.77	96.600500	6,226,832.85	-364,766.92	0.23
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				3.783710	20 Aug 2069		
		5,397,448.000	Local 102.604765	5,538,038.81	98.543920	5,318,856.84	-219,181.97	0.20
Original Face:		10,000,000.000	Base 102.604765	5,538,038.81	98.543920	5,318,856.84	-219,181.97	0.20
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
		3,331,368.690	Local 101.888429	3,394,279.22	96.258890	3,206,738.52	-187,540.70	0.12
Original Face:		10,000,000.000	Base 101.888429	3,394,279.22	96.258890	3,206,738.52	-187,540.70	0.12
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
		5,774,286.750	Local 100.251687	5,788,819.87	95.204150	5,497,360.62	-291,459.25	0.20
Original Face:		11,000,000.000	Base 100.251687	5,788,819.87	95.204150	5,497,360.62	-291,459.25	0.20
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.401510	20 Jul 2070		
		13,567,003.440	Local 116.962669	15,868,329.31	91.142268	12,365,274.63	-3,503,054.68	0.46
Original Face:		13,083,197.000	Base 116.962669	15,868,329.31	91.142268	12,365,274.63	-3,503,054.68	0.46
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				4.397210	20 Aug 2070		
		3,110,783.700	Local 103.631949	3,223,765.77	99.896870	3,107,575.55	-116,190.22	0.12
Original Face:		5,000,000.000	Base 103.631949	3,223,765.77	99.896870	3,107,575.55	-116,190.22	0.12
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				4.397210	20 Aug 2070		
		3,111,575.650	Local 104.640050	3,255,954.33	100.488710	3,126,782.23	-129,172.10	0.12
Original Face:		5,000,000.000	Base 104.640050	3,255,954.33	100.488710	3,126,782.23	-129,172.10	0.12

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38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.487990	20 Sep 2070		
		6,929,481.900	Local 104.442264	7,237,307.79	98.786060	6,845,362.15	-391,945.64	0.25
Original Face:		10,000,000.000	Base 104.442264	7,237,307.79	98.786060	6,845,362.15	-391,945.64	0.25
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.621650	20 Jun 2048		
		2,726,134.940	Local 105.827988	2,885,013.76	101.341020	2,762,692.95	-122,320.81	0.10
Original Face:		10,000,000.000	Base 105.827988	2,885,013.76	101.341020	2,762,692.95	-122,320.81	0.10
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.500150	20 Feb 2049		
		2,457,994.400	Local 104.194259	2,561,089.04	97.375100	2,393,474.50	-167,614.54	0.09
Original Face:		10,000,000.000	Base 104.194259	2,561,089.04	97.375100	2,393,474.50	-167,614.54	0.09
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		850,976.400	Local 101.677788	865,253.98	90.603080	771,010.83	-94,243.15	0.03
Original Face:		10,000,000.000	Base 101.677788	865,253.98	90.603080	771,010.83	-94,243.15	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.415750	20 Jun 2034		
		861,898.170	Local 103.758240	894,290.37	100.525780	866,429.86	-27,860.51	0.03
Original Face:		6,317,173.000	Base 103.758240	894,290.37	100.525780	866,429.86	-27,860.51	0.03
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.649510	20 Dec 2041		
		2,033,530.620	Local 104.294810	2,120,866.90	98.948120	2,012,140.32	-108,726.58	0.07
Original Face:		11,457,930.000	Base 104.294810	2,120,866.90	98.948120	2,012,140.32	-108,726.58	0.07
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.515930	20 Jan 2050		
		3,780,295.030	Local 112.364114	4,247,695.01	101.569310	3,839,619.58	-408,075.43	0.14
Original Face:		8,141,884.000	Base 112.364114	4,247,695.01	101.569310	3,839,619.58	-408,075.43	0.14
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		5,454,024.610	Local 100.308919	5,470,873.11	79.664530	4,344,923.07	-1,125,950.04	0.16
Original Face:		10,000,000.000	Base 100.308919	5,470,873.11	79.664530	4,344,923.07	-1,125,950.04	0.16
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
		6,085,808.830	Local 102.507336	6,238,400.48	82.955740	5,048,527.75	-1,189,872.73	0.19
Original Face:		10,000,000.000	Base 102.507336	6,238,400.48	82.955740	5,048,527.75	-1,189,872.73	0.19
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
		9,664,588.310	Local 104.739543	10,122,645.61	103.967130	10,047,995.09	-74,650.52	0.37
Original Face:		10,000,000.000	Base 104.739543	10,122,645.61	103.967130	10,047,995.09	-74,650.52	0.37

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT						5.500000	20 Apr 2063		
	9,542,588.480	Local		100.687095	9,608,155.17	100.162670	9,558,111.41	-50,043.76	0.36	
Original Face:	9,550,638.000	Base		100.687095	9,608,155.17	100.162670	9,558,111.41	-50,043.76	0.36	
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	19,884,014.080	Local		102.788591	20,438,497.94	100.923330	20,067,609.15	-370,888.79	0.75	
Original Face:	20,000,000.000	Base		102.788591	20,438,497.94	100.923330	20,067,609.15	-370,888.79	0.75	
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB						4.500000	20 Dec 2047		
	5,761,582.120	Local		97.860420	5,638,308.45	97.363800	5,609,695.29	-28,613.16	0.21	
Original Face:	6,000,000.000	Base		97.860420	5,638,308.45	97.363800	5,609,695.29	-28,613.16	0.21	
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA						4.500000	20 Oct 2048		
	4,773,858.880	Local		98.211762	4,688,490.90	97.675810	4,662,905.33	-25,585.57	0.17	
Original Face:	5,000,000.000	Base		98.211762	4,688,490.90	97.675810	4,662,905.33	-25,585.57	0.17	
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B						6.000000	20 Dec 2049		
	10,000,000.000	Local		101.437373	10,143,737.34	99.533450	9,953,345.00	-190,392.34	0.37	
Original Face:	10,000,000.000	Base		101.437373	10,143,737.34	99.533450	9,953,345.00	-190,392.34	0.37	
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5						6.500000	10 Mar 2028		
	20,000,000.000	Local		99.693387	19,938,677.31	100.302000	20,060,400.00	121,722.69	0.75	
		Base		99.693387	19,938,677.31	100.302000	20,060,400.00	121,722.69	0.75	
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2						3.200000	21 Aug 2025		
	5,000,000.000	Local		99.933982	4,996,699.09	96.741611	4,837,080.55	-159,618.54	0.18	
		Base		99.933982	4,996,699.09	96.741611	4,837,080.55	-159,618.54	0.18	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05						2.050000	15 Nov 2024		
	4,000,000.000	Local		99.975115	3,999,004.60	96.185122	3,847,404.88	-151,599.72	0.14	
		Base		99.975115	3,999,004.60	96.185122	3,847,404.88	-151,599.72	0.14	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25						4.250000	15 Jan 2029		
	15,000,000.000	Local		99.773491	14,966,023.65	98.869012	14,830,351.80	-135,671.85	0.55	
		Base		99.773491	14,966,023.65	98.869012	14,830,351.80	-135,671.85	0.55	
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5						4.500000	15 Jan 2034		
	10,000,000.000	Local		99.123684	9,912,368.35	98.488037	9,848,803.70	-63,564.65	0.37	
		Base		99.123684	9,912,368.35	98.488037	9,848,803.70	-63,564.65	0.37	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028			
		10,000,000.000	Local	109.758089	10,975,808.91	106.754835	10,675,483.50	-300,325.41	0.40
			Base	109.758089	10,975,808.91	106.754835	10,675,483.50	-300,325.41	0.40
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local	99.424377	4,971,218.86	111.680913	5,584,045.65	612,826.79	0.21
			Base	99.424377	4,971,218.86	111.680913	5,584,045.65	612,826.79	0.21
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.467920	10 Dec 2025			
		10,000,000.000	Local	100.076706	10,007,670.64	99.291110	9,929,111.00	-78,559.64	0.37
			Base	100.076706	10,007,670.64	99.291110	9,929,111.00	-78,559.64	0.37
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.787498	4,939,374.91	106.472958	5,323,647.90	384,272.99	0.20
			Base	98.787498	4,939,374.91	106.472958	5,323,647.90	384,272.99	0.20
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.958797	9,995,879.67	87.916056	8,791,605.60	-1,204,274.07	0.33
			Base	99.958797	9,995,879.67	87.916056	8,791,605.60	-1,204,274.07	0.33
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.426856	7,457,014.18	69.772037	5,232,902.78	-2,224,111.40	0.19
			Base	99.426856	7,457,014.18	69.772037	5,232,902.78	-2,224,111.40	0.19
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				5.948430	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.979647	4,998,982.35	-1,017.65	0.19
			Base	100.000000	5,000,000.00	99.979647	4,998,982.35	-1,017.65	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.970726	4,998,536.29	95.672213	4,783,610.65	-214,925.64	0.18
			Base	99.970726	4,998,536.29	95.672213	4,783,610.65	-214,925.64	0.18
487836BZ0	KELLOGG CO SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033			
		1,000,000.000	Local	99.826417	998,264.17	101.291126	1,012,911.26	14,647.09	0.04
			Base	99.826417	998,264.17	101.291126	1,012,911.26	14,647.09	0.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.790471	9,979,047.13	82.468188	8,246,818.80	-1,732,228.33	0.31
			Base	99.790471	9,979,047.13	82.468188	8,246,818.80	-1,732,228.33	0.31

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View Date: June 5, 2023

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49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
		10,000,000.000	Local 99.848994	9,984,899.36	92.831579	9,283,157.90	-701,741.46	0.34
			Base 99.848994	9,984,899.36	92.831579	9,283,157.90	-701,741.46	0.34
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
		5,000,000.000	Local 99.531094	4,976,554.72	87.846735	4,392,336.75	-584,217.97	0.16
			Base 99.531094	4,976,554.72	87.846735	4,392,336.75	-584,217.97	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
		4,000,000.000	Local 99.715335	3,988,613.39	71.028483	2,841,139.32	-1,147,474.07	0.11
			Base 99.715335	3,988,613.39	71.028483	2,841,139.32	-1,147,474.07	0.11
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
		15,000,000.000	Local 98.890794	14,833,619.04	63.876216	9,581,432.40	-5,252,186.64	0.36
			Base 98.890794	14,833,619.04	63.876216	9,581,432.40	-5,252,186.64	0.36
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
		10,000,000.000	Local 99.674456	9,967,445.64	100.217006	10,021,700.60	54,254.96	0.37
			Base 99.674456	9,967,445.64	100.217006	10,021,700.60	54,254.96	0.37
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
		5,000,000.000	Local 99.953741	4,997,687.04	85.261612	4,263,080.60	-734,606.44	0.16
			Base 99.953741	4,997,687.04	85.261612	4,263,080.60	-734,606.44	0.16
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
		5,000,000.000	Local 99.936767	4,996,838.37	97.852941	4,892,647.05	-104,191.32	0.18
			Base 99.936767	4,996,838.37	97.852941	4,892,647.05	-104,191.32	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
		5,000,000.000	Local 99.769975	4,988,498.75	110.745334	5,537,266.70	548,767.95	0.21
			Base 99.769975	4,988,498.75	110.745334	5,537,266.70	548,767.95	0.21
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
		5,000,000.000	Local 108.355097	5,417,754.84	96.077186	4,803,859.30	-613,895.54	0.18
			Base 108.355097	5,417,754.84	96.077186	4,803,859.30	-613,895.54	0.18
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
		16,674,579.750	Local 95.986979	16,005,425.40	95.982730	16,004,716.86	-708.54	0.59
Original Face:		18,150,000.000	Base 95.986979	16,005,425.40	95.982730	16,004,716.86	-708.54	0.59

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604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	110.418136	11,041,813.60	105.912537	10,591,253.70	-450,559.90	0.39
			Base	110.418136	11,041,813.60	105.912537	10,591,253.70	-450,559.90	0.39
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.816418	16,469,708.96	78.563810	12,963,028.65	-3,506,680.31	0.48
			Base	99.816418	16,469,708.96	78.563810	12,963,028.65	-3,506,680.31	0.48
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		7,155,000.000	Local	100.267847	7,174,164.45	97.770380	6,995,470.69	-178,693.76	0.26
			Base	100.267847	7,174,164.45	97.770380	6,995,470.69	-178,693.76	0.26
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.920066	9,992,006.57	94.254633	9,425,463.30	-566,543.27	0.35
			Base	99.920066	9,992,006.57	94.254633	9,425,463.30	-566,543.27	0.35
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	0.16
			Base	99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	0.16
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.746023	6,982,221.63	91.012377	6,370,866.39	-611,355.24	0.24
			Base	99.746023	6,982,221.63	91.012377	6,370,866.39	-611,355.24	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.938808	4,996,940.40	94.550083	4,727,504.15	-269,436.25	0.18
			Base	99.938808	4,996,940.40	94.550083	4,727,504.15	-269,436.25	0.18
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.737855	4,986,892.74	82.515737	4,125,786.85	-861,105.89	0.15
			Base	99.737855	4,986,892.74	82.515737	4,125,786.85	-861,105.89	0.15
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.869703	4,993,485.14	97.283581	4,864,179.05	-129,306.09	0.18
			Base	99.869703	4,993,485.14	97.283581	4,864,179.05	-129,306.09	0.18
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032			
		10,000,000.000	Local	99.661254	9,966,125.37	104.877861	10,487,786.10	521,660.73	0.39
			Base	99.661254	9,966,125.37	104.877861	10,487,786.10	521,660.73	0.39

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67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	99.819299	34,936,754.65	-63,245.35	1.30
			Base	100.000000	35,000,000.00	99.819299	34,936,754.65	-63,245.35	1.30
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033			
		5,000,000.000	Local	99.530210	4,976,510.48	98.731325	4,936,566.25	-39,944.23	0.18
			Base	99.530210	4,976,510.48	98.731325	4,936,566.25	-39,944.23	0.18
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023			
		2,250,000.000	Local	99.151567	2,230,910.26	99.104296	2,229,846.66	-1,063.60	0.08
			Base	99.151567	2,230,910.26	99.104296	2,229,846.66	-1,063.60	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.972992	9,997,299.17	91.353797	9,135,379.70	-861,919.47	0.34
			Base	99.972992	9,997,299.17	91.353797	9,135,379.70	-861,919.47	0.34
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				5.733660	30 Mar 2025			
		15,000,000.000	Local	100.017854	15,002,678.16	99.271228	14,890,684.20	-111,993.96	0.55
			Base	100.017854	15,002,678.16	99.271228	14,890,684.20	-111,993.96	0.55
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		20,000,000.000	Local	99.963554	19,992,710.73	98.097036	19,619,407.20	-373,303.53	0.73
			Base	99.963554	19,992,710.73	98.097036	19,619,407.20	-373,303.53	0.73
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.986890	4,999,344.48	98.718149	4,935,907.45	-63,437.03	0.18
			Base	99.986890	4,999,344.48	98.718149	4,935,907.45	-63,437.03	0.18
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	107.578634	5,378,931.72	90.500798	4,525,039.90	-853,891.82	0.17
			Base	107.578634	5,378,931.72	90.500798	4,525,039.90	-853,891.82	0.17
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	109.594688	3,287,840.63	108.291596	3,248,747.88	-39,092.75	0.12
			Base	109.594688	3,287,840.63	108.291596	3,248,747.88	-39,092.75	0.12
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.785561	19,957,112.18	81.623077	16,324,615.40	-3,632,496.78	0.61
			Base	99.785561	19,957,112.18	81.623077	16,324,615.40	-3,632,496.78	0.61

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
		9,800,000.000	Local 99.960984	9,796,176.47	109.315916	10,712,959.77	916,783.30	0.40
			Base 99.960984	9,796,176.47	109.315916	10,712,959.77	916,783.30	0.40
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.400475	12 Apr 2024		
		7,500,000.000	Local 100.000000	7,500,000.00	100.043139	7,503,235.43	3,235.43	0.28
			Base 100.000000	7,500,000.00	100.043139	7,503,235.43	3,235.43	0.28
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
		7,500,000.000	Local 99.977424	7,498,306.83	91.136676	6,835,250.70	-663,056.13	0.25
			Base 99.977424	7,498,306.83	91.136676	6,835,250.70	-663,056.13	0.25
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
		5,000,000.000	Local 99.299578	4,964,978.92	98.620624	4,931,031.20	-33,947.72	0.18
			Base 99.299578	4,964,978.92	98.620624	4,931,031.20	-33,947.72	0.18
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		15,000,000.000	Local 99.910407	14,986,561.03	84.629392	12,694,408.80	-2,292,152.23	0.47
			Base 99.910407	14,986,561.03	84.629392	12,694,408.80	-2,292,152.23	0.47
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
		5,000,000.000	Local 100.109979	5,005,498.95	97.943998	4,897,199.90	-108,299.05	0.18
			Base 100.109979	5,005,498.95	97.943998	4,897,199.90	-108,299.05	0.18
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.054696	18 Nov 2027		
		7,500,000.000	Local 100.000000	7,500,000.00	97.182000	7,288,650.00	-211,350.00	0.27
			Base 100.000000	7,500,000.00	97.182000	7,288,650.00	-211,350.00	0.27
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	96.091253	14,413,687.95	-586,312.05	0.54
			Base 100.000000	15,000,000.00	96.091253	14,413,687.95	-586,312.05	0.54
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.500000	14 Feb 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.171362	9,917,136.20	-82,863.80	0.37
			Base 100.000000	10,000,000.00	99.171362	9,917,136.20	-82,863.80	0.37
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		8,000,000.000	Local 99.980974	7,998,477.88	95.134418	7,610,753.44	-387,724.44	0.28
			Base 99.980974	7,998,477.88	95.134418	7,610,753.44	-387,724.44	0.28

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
	10,000,000.000	Local	99.931140	9,993,114.01	90.856292	9,085,629.20	-907,484.81		0.34
		Base	99.931140	9,993,114.01	90.856292	9,085,629.20	-907,484.81		0.34
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				5.897264	03 Mar 2027			
	5,000,000.000	Local	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45		0.18
		Base	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45		0.18
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025			
	7,000,000.000	Local	99.991832	6,999,428.24	98.481242	6,893,686.94	-105,741.30		0.26
		Base	99.991832	6,999,428.24	98.481242	6,893,686.94	-105,741.30		0.26
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				6.575000	25 Mar 2046			
	3,941,803.100	Local	103.397930	4,075,742.81	106.533083	4,199,324.37	123,581.56		0.16
Original Face:	6,137,472.000	Base	103.397930	4,075,742.81	106.533083	4,199,324.37	123,581.56		0.16
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				6.575000	25 Apr 2046			
	6,633,283.370	Local	103.397555	6,858,652.84	105.443013	6,994,333.85	135,681.01		0.26
Original Face:	8,000,000.000	Base	103.397555	6,858,652.84	105.443013	6,994,333.85	135,681.01		0.26
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.325000	25 Feb 2032			
	9,443,564.620	Local	106.524837	10,059,741.83	106.467637	10,054,340.10	-5,401.73		0.37
Original Face:	12,000,000.000	Base	106.524837	10,059,741.83	106.467637	10,054,340.10	-5,401.73		0.37
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.125000	25 Dec 2041			
	8,823,574.630	Local	112.249955	9,904,458.57	111.481896	9,836,688.29	-67,770.28		0.37
Original Face:	10,000,000.000	Base	112.249955	9,904,458.57	111.481896	9,836,688.29	-67,770.28		0.37
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				8.875000	25 Feb 2032			
	6,756,043.690	Local	111.020131	7,500,568.57	109.143185	7,373,761.26	-126,807.31		0.27
Original Face:	10,000,000.000	Base	111.020131	7,500,568.57	109.143185	7,373,761.26	-126,807.31		0.27
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.125000	25 Jan 2032			
	7,905,761.830	Local	108.452035	8,573,959.60	105.869290	8,369,773.92	-204,185.68		0.31
Original Face:	10,000,000.000	Base	108.452035	8,573,959.60	105.869290	8,369,773.92	-204,185.68		0.31
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.250000	25 Mar 2047			
	9,582,278.750	Local	102.660197	9,837,186.24	103.747456	9,941,370.43	104,184.19		0.37
Original Face:	10,000,000.000	Base	102.660197	9,837,186.24	103.747456	9,941,370.43	104,184.19		0.37

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.250000	25 May 2047		
		4,520,449.070	Local 100.000000	4,520,449.07	98.568638	4,455,745.08	-64,703.99	0.17
Original Face:		5,000,000.000	Base 100.000000	4,520,449.07	98.568638	4,455,745.08	-64,703.99	0.17
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				5.500000	25 Oct 2032		
		9,360,374.920	Local 99.792434	9,340,945.97	99.623379	9,325,121.78	-15,824.19	0.35
Original Face:		10,000,000.000	Base 99.792434	9,340,945.97	99.623379	9,325,121.78	-15,824.19	0.35
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				5.600000	25 Dec 2032		
		9,548,583.360	Local 99.986896	9,547,332.09	98.188512	9,375,611.92	-171,720.17	0.35
Original Face:		10,000,000.000	Base 99.986896	9,547,332.09	98.188512	9,375,611.92	-171,720.17	0.35
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		5,000,000.000	Local 99.999017	4,999,950.83	99.706521	4,985,326.05	-14,624.78	0.19
			Base 99.999017	4,999,950.83	99.706521	4,985,326.05	-14,624.78	0.19
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
		5,000,000.000	Local 100.242626	5,012,131.30	98.538032	4,926,901.60	-85,229.70	0.18
			Base 100.242626	5,012,131.30	98.538032	4,926,901.60	-85,229.70	0.18
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032		
		10,000,000.000	Local 99.897346	9,989,734.56	102.977690	10,297,769.00	308,034.44	0.38
			Base 99.897346	9,989,734.56	102.977690	10,297,769.00	308,034.44	0.38
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.911563	4,995,578.13	81.571590	4,078,579.50	-916,998.63	0.15
			Base 99.911563	4,995,578.13	81.571590	4,078,579.50	-916,998.63	0.15
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.479088	14 Feb 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.19
			Base 100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.19
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
		5,000,000.000	Local 99.985566	4,999,278.28	97.504494	4,875,224.70	-124,053.58	0.18
			Base 99.985566	4,999,278.28	97.504494	4,875,224.70	-124,053.58	0.18
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
		5,000,000.000	Local 105.523671	5,276,183.56	111.358504	5,567,925.20	291,741.64	0.21
			Base 105.523671	5,276,183.56	111.358504	5,567,925.20	291,741.64	0.21

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View Date: June 5, 2023

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89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.068000	10 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.630148	9,963,014.80	-36,985.20	0.37
			Base	100.000000	10,000,000.00	99.630148	9,963,014.80	-36,985.20	0.37
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.973603	4,998,680.17	91.026141	4,551,307.05	-447,373.12	0.17
			Base	99.973603	4,998,680.17	91.026141	4,551,307.05	-447,373.12	0.17
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	89.606770	4,032,304.65	-467,695.35	0.15
			Base	100.000000	4,500,000.00	89.606770	4,032,304.65	-467,695.35	0.15
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028			
		2,375,000.000	Local	100.081672	2,376,939.72	86.105910	2,045,015.36	-331,924.36	0.08
			Base	100.081672	2,376,939.72	86.105910	2,045,015.36	-331,924.36	0.08
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029			
		7,000,000.000	Local	99.991996	6,999,439.72	100.109880	7,007,691.60	8,251.88	0.26
		Original Face: 7,000,000.000	Base	99.991996	6,999,439.72	100.109880	7,007,691.60	8,251.88	0.26
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		10,000,000.000	Local	99.782707	9,978,270.70	97.113900	9,711,390.00	-266,880.70	0.36
			Base	99.782707	9,978,270.70	97.113900	9,711,390.00	-266,880.70	0.36
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.749904	4,987,495.19	111.855503	5,592,775.15	605,279.96	0.21
			Base	99.749904	4,987,495.19	111.855503	5,592,775.15	605,279.96	0.21
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	107.163655	5,358,182.73	103.890625	5,194,531.25	-163,651.48	0.19
			Base	107.163655	5,358,182.73	103.890625	5,194,531.25	-163,651.48	0.19
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	107.944278	13,493,034.73	105.468750	13,183,593.75	-309,440.98	0.49
			Base	107.944278	13,493,034.73	105.468750	13,183,593.75	-309,440.98	0.49
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	106.434917	13,304,364.63	104.785156	13,098,144.50	-206,220.13	0.49
			Base	106.434917	13,304,364.63	104.785156	13,098,144.50	-206,220.13	0.49

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912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	112.524304	22,504,860.83	108.078125	21,615,625.00	-889,235.83	0.80
			Base	112.524304	22,504,860.83	108.078125	21,615,625.00	-889,235.83	0.80
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	114.271273	14,283,909.15	108.078125	13,509,765.63	-774,143.52	0.50
			Base	114.271273	14,283,909.15	108.078125	13,509,765.63	-774,143.52	0.50
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	110.033517	16,505,027.62	109.562500	16,434,375.00	-70,652.62	0.61
			Base	110.033517	16,505,027.62	109.562500	16,434,375.00	-70,652.62	0.61
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	116.707860	17,506,178.98	109.289062	16,393,359.30	-1,112,819.68	0.61
			Base	116.707860	17,506,178.98	109.289062	16,393,359.30	-1,112,819.68	0.61
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	114.394997	25,738,874.38	107.761719	24,246,386.78	-1,492,487.60	0.90
			Base	114.394997	25,738,874.38	107.761719	24,246,386.78	-1,492,487.60	0.90
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	114.250178	19,993,781.22	106.945312	18,715,429.60	-1,278,351.62	0.70
			Base	114.250178	19,993,781.22	106.945312	18,715,429.60	-1,278,351.62	0.70
912810TF5	US TREASURY N/B 02/42 2.375	20,000,000.000	Local	89.004402	17,800,880.47	78.113281	15,622,656.20	-2,178,224.27	0.58
			Base	89.004402	17,800,880.47	78.113281	15,622,656.20	-2,178,224.27	0.58
912810TK4	US TREASURY N/B 08/42 3.375	10,000,000.000	Local	89.089603	8,908,960.33	91.277344	9,127,734.40	218,774.07	0.34
			Base	89.089603	8,908,960.33	91.277344	9,127,734.40	218,774.07	0.34
912810TQ1	US TREASURY N/B 02/43 3.875	15,000,000.000	Local	98.309258	14,746,388.72	98.031250	14,704,687.50	-41,701.22	0.55
			Base	98.309258	14,746,388.72	98.031250	14,704,687.50	-41,701.22	0.55
9128283F5	US TREASURY N/B 11/27 2.25	10,000,000.000	Local	97.725522	9,772,552.16	93.515625	9,351,562.50	-420,989.66	0.35
			Base	97.725522	9,772,552.16	93.515625	9,351,562.50	-420,989.66	0.35

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
	2,500,000.000	Local		100.749159	2,518,728.97	96.453125	2,411,328.13	-107,400.84	0.09
		Base		100.749159	2,518,728.97	96.453125	2,411,328.13	-107,400.84	0.09
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
	10,000,000.000	Local		98.254401	9,825,440.08	93.671875	9,367,187.50	-458,252.58	0.35
		Base		98.254401	9,825,440.08	93.671875	9,367,187.50	-458,252.58	0.35
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
	10,000,000.000	Local		99.932561	9,993,256.05	94.257812	9,425,781.20	-567,474.85	0.35
		Base		99.932561	9,993,256.05	94.257812	9,425,781.20	-567,474.85	0.35
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	5,000,000.000	Local		99.942625	4,997,131.24	91.976562	4,598,828.10	-398,303.14	0.17
		Base		99.942625	4,997,131.24	91.976562	4,598,828.10	-398,303.14	0.17
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	5,000,000.000	Local		99.636022	4,981,801.08	90.996094	4,549,804.70	-431,996.38	0.17
		Base		99.636022	4,981,801.08	90.996094	4,549,804.70	-431,996.38	0.17
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	10,000,000.000	Local		99.796509	9,979,650.88	94.941406	9,494,140.60	-485,510.28	0.35
		Base		99.796509	9,979,650.88	94.941406	9,494,140.60	-485,510.28	0.35
91282CEM9	US TREASURY N/B 04/29 2.875					2.875000	30 Apr 2029		
	10,000,000.000	Local		99.056356	9,905,635.58	95.289062	9,528,906.20	-376,729.38	0.35
		Base		99.056356	9,905,635.58	95.289062	9,528,906.20	-376,729.38	0.35
91282CEN7	US TREASURY N/B 04/27 2.75					2.750000	30 Apr 2027		
	10,000,000.000	Local		98.988070	9,898,807.02	95.792969	9,579,296.90	-319,510.12	0.36
		Base		98.988070	9,898,807.02	95.792969	9,579,296.90	-319,510.12	0.36
91282CEV9	US TREASURY N/B 06/29 3.25					3.250000	30 Jun 2029		
	10,000,000.000	Local		101.330109	10,133,010.88	97.234375	9,723,437.50	-409,573.38	0.36
		Base		101.330109	10,133,010.88	97.234375	9,723,437.50	-409,573.38	0.36
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	5,000,000.000	Local		99.336967	4,966,848.35	97.742188	4,887,109.40	-79,738.95	0.18
		Base		99.336967	4,966,848.35	97.742188	4,887,109.40	-79,738.95	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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFLO	US TREASURY N/B 09/29 3.875	5,000,000.000	Local	97.924097	4,896,204.84	3.875000	30 Sep 2029		
			Base	97.924097	4,896,204.84	100.687500	5,034,375.00	138,170.16	0.19
91282CFM8	US TREASURY N/B 09/27 4.125	5,000,000.000	Local	99.116761	4,955,838.07	4.125000	30 Sep 2027		
			Base	99.116761	4,955,838.07	101.003906	5,050,195.30	94,357.23	0.19
91282CFV8	US TREASURY N/B 11/32 4.125	5,000,000.000	Local	99.899143	4,994,957.13	4.125000	15 Nov 2032		
			Base	99.899143	4,994,957.13	103.671875	5,183,593.75	188,636.62	0.19
91282CFW6	US TREASURY N/B 11/25 4.5	5,000,000.000	Local	100.821786	5,041,089.30	4.500000	15 Nov 2025		
			Base	100.821786	5,041,089.30	100.660156	5,033,007.80	-8,081.50	0.19
91282CGG0	US TREASURY N/B 01/25 4.125	5,000,000.000	Local	99.996222	4,999,811.09	4.125000	31 Jan 2025		
			Base	99.996222	4,999,811.09	99.160156	4,958,007.80	-41,803.29	0.18
91282CGV7	US TREASURY N/B 04/26 3.75	10,000,000.000	Local	100.076595	10,007,659.45	3.750000	15 Apr 2026		
			Base	100.076595	10,007,659.45	99.132812	9,913,281.20	-94,378.25	0.37
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3	20,000,000.000	Local	99.862983	19,972,596.56	5.300000	15 Feb 2030		
			Base	99.862983	19,972,596.56	103.560424	20,712,084.80	739,488.24	0.77
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35	20,000,000.000	Local	99.649167	19,929,833.48	5.350000	15 Feb 2033		
			Base	99.649167	19,929,833.48	104.192423	20,838,484.60	908,651.12	0.77
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	5,000,000.000	Local	99.918969	4,995,948.43	1.500000	18 Sep 2030		
			Base	99.918969	4,995,948.43	79.241889	3,962,094.45	-1,033,853.98	0.15
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	15,000,000.000	Local	100.000000	15,000,000.00	5.686260	20 Mar 2026		
			Base	100.000000	15,000,000.00	100.171335	15,025,700.25	25,700.25	0.56

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		5,000,000.000	Local 99.998385	4,999,919.25	96.171622	4,808,581.10	-191,338.15		0.18
			Base 99.998385	4,999,919.25	96.171622	4,808,581.10	-191,338.15		0.18
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033			
		15,000,000.000	Local 99.837795	14,975,669.22	98.945525	14,841,828.75	-133,840.47		0.55
			Base 99.837795	14,975,669.22	98.945525	14,841,828.75	-133,840.47		0.55
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		3,126,259.170	Local 99.993134	3,126,044.52	98.702610	3,085,699.40	-40,345.12		0.11
Original Face:		10,000,000.000	Base 99.993134	3,126,044.52	98.702610	3,085,699.40	-40,345.12		0.11
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029			
		10,000,000.000	Local 99.979970	9,997,997.00	99.059690	9,905,969.00	-92,028.00		0.37
Original Face:		10,000,000.000	Base 99.979970	9,997,997.00	99.059690	9,905,969.00	-92,028.00		0.37
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		3,907,010.840	Local 99.994716	3,906,804.40	99.817080	3,899,864.14	-6,940.26		0.14
Original Face:		8,000,000.000	Base 99.994716	3,906,804.40	99.817080	3,899,864.14	-6,940.26		0.14
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035			
		6,853,000.000	Local 90.413315	6,196,024.47	96.490972	6,612,526.31	416,501.84		0.25
			Base 90.413315	6,196,024.47	96.490972	6,612,526.31	416,501.84		0.25
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local 103.507346	5,175,367.31	86.342815	4,317,140.75	-858,226.56		0.16
			Base 103.507346	5,175,367.31	86.342815	4,317,140.75	-858,226.56		0.16
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		4,124,165.030	Local 106.007603	4,371,928.50	97.663050	4,027,785.36	-344,143.14		0.15
Original Face:		9,250,000.000	Base 106.007603	4,371,928.50	97.663050	4,027,785.36	-344,143.14		0.15
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026			
		25,000,000.000	Local 99.970430	24,992,607.48	100.283344	25,070,836.00	78,228.52		0.93
			Base 99.970430	24,992,607.48	100.283344	25,070,836.00	78,228.52		0.93
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local 99.964059	4,998,202.96	106.082471	5,304,123.55	305,920.59		0.20
			Base 99.964059	4,998,202.96	106.082471	5,304,123.55	305,920.59		0.20

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STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
		5,000,000.000	Local 99.820053	4,991,002.65	98.939032	4,946,951.60	-44,051.05	0.18
			Base 99.820053	4,991,002.65	98.939032	4,946,951.60	-44,051.05	0.18
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
		5,000,000.000	Local 99.809906	4,990,495.29	98.128677	4,906,433.85	-84,061.44	0.18
			Base 99.809906	4,990,495.29	98.128677	4,906,433.85	-84,061.44	0.18
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023		
		5,000,000.000	Local 100.142994	5,007,149.71	99.436017	4,971,800.85	-35,348.86	0.18
			Base 100.142994	5,007,149.71	99.436017	4,971,800.85	-35,348.86	0.18
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		15,000,000.000	Local 97.124086	14,568,612.90	96.428870	14,464,330.50	-104,282.40	0.54
			Base 97.124086	14,568,612.90	96.428870	14,464,330.50	-104,282.40	0.54
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
		5,000,000.000	Local 91.739101	4,586,955.03	96.434997	4,821,749.85	234,794.82	0.18
			Base 91.739101	4,586,955.03	96.434997	4,821,749.85	234,794.82	0.18
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.885576	6,991,990.33	94.881122	6,641,678.54	-350,311.79	0.25
			Base 99.885576	6,991,990.33	94.881122	6,641,678.54	-350,311.79	0.25
<b>US DOLLAR Total</b>								
		2,616,265,600.040	Local	2,647,996,184.70		2,526,214,707.16	-121,781,477.54	93.83
Original Face:		2,121,030,576.000	Base	2,647,996,184.70		2,526,214,707.16	-121,781,477.54	93.83
<b>FIXED INCOME Total</b>								
		2,616,265,600.040	Base	2,647,996,184.70		2,526,214,707.16	-121,781,477.54	93.83
Original Face:		2,121,030,576.000						

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# Holdings

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



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>								
		2,738,623,689.990	Base	2,820,061,794.77		2,692,094,592.38	-127,967,202.39	100.00
Original Face:		2,121,030,576.000						

# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7  
View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		372,303.690	Local	1.000000	372,303.69	1.000000	372,303.69	0.00	0.06
			Base	1.000000	372,303.69	1.000000	372,303.69	0.00	0.06
<b>US DOLLAR Total</b>									
		372,303.690	Local		372,303.69		372,303.69	0.00	0.06
			Base		372,303.69		372,303.69	0.00	0.06
<b>CASH Total</b>									
		372,303.690	Base		372,303.69		372,303.69	0.00	0.06
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
0020A3ZU7	AT+T INC				5.700000	28 Dec 2023			
		5,000,000.000	Local	96.675000	4,833,750.00	96.578200	4,828,910.00	-4,840.00	0.74
			Base	96.675000	4,833,750.00	96.578200	4,828,910.00	-4,840.00	0.74
02665KUA3	AMERICAN HONDA FINAN				5.400000	10 Jul 2023			
		3,000,000.000	Local	99.415000	2,982,450.00	99.415000	2,982,450.00	0.00	0.46
			Base	99.415000	2,982,450.00	99.415000	2,982,450.00	0.00	0.46
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		3,000,000.000	Local	99.390000	2,981,700.00	99.390000	2,981,700.00	0.00	0.46
			Base	99.390000	2,981,700.00	99.390000	2,981,700.00	0.00	0.46
06417MA54	BANK OF NOVA SCOTIA				4.050000	14 Jul 2023			
		1,400,000.000	Local	99.937559	1,399,125.82	99.937559	1,399,125.82	0.00	0.21
			Base	99.937559	1,399,125.82	99.937559	1,399,125.82	0.00	0.21
06417MM93	BANK OF NOVA SCOTIA				5.640000	03 Jul 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
15988LAC1	CHARLES SCHWAB BANK 09/23 5.35				5.350000	05 Sep 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	99.873461	2,996,203.83	-3,796.17	0.46
			Base	100.000000	3,000,000.00	99.873461	2,996,203.83	-3,796.17	0.46
17327BTG0	CITIGROUP GLOBAL MKTS INC S				3.590000	16 Jun 2023			
		3,000,000.000	Local	99.850417	2,995,512.50	99.850417	2,995,512.50	0.00	0.46
			Base	99.850417	2,995,512.50	99.850417	2,995,512.50	0.00	0.46
26244JTN9	DUKE ENERGY CORP				5.220000	22 Jun 2023			
		1,500,000.000	Local	99.695500	1,495,432.50	99.695500	1,495,432.50	0.00	0.23
			Base	99.695500	1,495,432.50	99.695500	1,495,432.50	0.00	0.23
26244JV22	DUKE ENERGY CORP				5.500000	02 Aug 2023			
		5,000,000.000	Local	99.052778	4,952,638.89	99.052778	4,952,638.89	0.00	0.76
			Base	99.052778	4,952,638.89	99.052778	4,952,638.89	0.00	0.76
38346MUX0	GOTHAM FDG CORP				5.210000	31 Jul 2023			
		5,000,000.000	Local	99.131667	4,956,583.33	99.131667	4,956,583.33	0.00	0.76
			Base	99.131667	4,956,583.33	99.131667	4,956,583.33	0.00	0.76
41282KTT5	HARLEY DAVIDSON FND CP				5.750000	27 Jun 2023			
		5,000,000.000	Local	99.584722	4,979,236.11	99.584722	4,979,236.11	0.00	0.76
			Base	99.584722	4,979,236.11	99.584722	4,979,236.11	0.00	0.76
41282KV39	HARLEY DAVIDSON FND CP				5.870000	03 Aug 2023			
		3,500,000.000	Local	98.972750	3,464,046.25	98.972750	3,464,046.25	0.00	0.53
			Base	98.972750	3,464,046.25	98.972750	3,464,046.25	0.00	0.53
41282KVJ4	HARLEY DAVIDSON FND CP				5.760000	18 Aug 2023			
		4,000,000.000	Local	98.752000	3,950,080.00	98.752000	3,950,080.00	0.00	0.61
			Base	98.752000	3,950,080.00	98.752000	3,950,080.00	0.00	0.61
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.602212	4,980,110.60	-19,889.40	0.76
			Base	100.000000	5,000,000.00	99.602212	4,980,110.60	-19,889.40	0.76
89115B5T3	TORONTO DOMINION BK				5.410000	26 Oct 2023			
		4,500,000.000	Local	99.887723	4,494,947.55	99.840600	4,492,827.00	-2,120.55	0.69
			Base	99.887723	4,494,947.55	99.840600	4,492,827.00	-2,120.55	0.69

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89233HTS3	TOYOTA MOTOR CREDIT					4.440000	26 Jun 2023		
	5,000,000.000	Local	99.691667	4,984,583.33	99.691667	4,984,583.33	0.00	0.76	
		Base	99.691667	4,984,583.33	99.691667	4,984,583.33	0.00	0.76	
912797FN2	TREASURY BILL 06/23 0.00000					5.572000	13 Jun 2023		
	4,000,000.000	Local	99.814267	3,992,570.67	99.814267	3,992,570.67	0.00	0.61	
		Base	99.814267	3,992,570.67	99.814267	3,992,570.67	0.00	0.61	
91842KTS5	VW CR INC					5.400000	26 Jun 2023		
	5,000,000.000	Local	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00	0.76	
		Base	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00	0.76	
92646LUB4	VICTORY RECEIVABLES					5.180000	11 Jul 2023		
	5,000,000.000	Local	99.424444	4,971,222.22	99.424444	4,971,222.22	0.00	0.76	
		Base	99.424444	4,971,222.22	99.424444	4,971,222.22	0.00	0.76	
94107NUE2	WASTE MANAGEMENT INC					5.400000	14 Jul 2023		
	5,000,000.000	Local	99.355000	4,967,750.00	99.355000	4,967,750.00	0.00	0.76	
		Base	99.355000	4,967,750.00	99.355000	4,967,750.00	0.00	0.76	
96130AQX9	WESTPAC BKING CORP N					5.180000	07 Jul 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.77	
979QHR003	SOUTH STREET REPO					5.120000	01 Jun 2023		
	13,500,000.000	Local	100.000000	13,500,000.00	100.000000	13,500,000.00	0.00	2.07	
		Base	100.000000	13,500,000.00	100.000000	13,500,000.00	0.00	2.07	
<b>US DOLLAR Total</b>									
	99,400,000.000	Local		98,882,879.17			98,852,233.05	-30,646.12	15.15
		Base		98,882,879.17			98,852,233.05	-30,646.12	15.15
<b>CASH EQUIVALENT Total</b>									
	99,400,000.000	Base		98,882,879.17			98,852,233.05	-30,646.12	15.15
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026			
		2,500,000.000	Local	99.946128	2,498,653.21	91.079006	2,276,975.15	-221,678.06	0.35
			Base	99.946128	2,498,653.21	91.079006	2,276,975.15	-221,678.06	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024			
		3,000,000.000	Local	99.974217	2,999,226.50	96.554069	2,896,622.07	-102,604.43	0.44
			Base	99.974217	2,999,226.50	96.554069	2,896,622.07	-102,604.43	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
		3,000,000.000	Local	99.906085	2,997,182.56	91.394566	2,741,836.98	-255,345.58	0.42
			Base	99.906085	2,997,182.56	91.394566	2,741,836.98	-255,345.58	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		3,000,000.000	Local	99.956539	2,998,696.17	92.169544	2,765,086.32	-233,609.85	0.42
			Base	99.956539	2,998,696.17	92.169544	2,765,086.32	-233,609.85	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		4,000,000.000	Local	99.953909	3,998,156.35	95.466028	3,818,641.12	-179,515.23	0.59
			Base	99.953909	3,998,156.35	95.466028	3,818,641.12	-179,515.23	0.59
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		3,000,000.000	Local	99.837798	2,995,133.95	96.398513	2,891,955.39	-103,178.56	0.44
			Base	99.837798	2,995,133.95	96.398513	2,891,955.39	-103,178.56	0.44
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		3,000,000.000	Local	99.994944	2,999,848.33	100.322279	3,009,668.37	9,820.04	0.46
			Base	99.994944	2,999,848.33	100.322279	3,009,668.37	9,820.04	0.46
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.925096	4,996,254.79	96.769127	4,838,456.35	-157,798.44	0.74
			Base	99.925096	4,996,254.79	96.769127	4,838,456.35	-157,798.44	0.74
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.990000	04 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.267905	3,008,037.15	8,037.15	0.46
			Base	100.000000	3,000,000.00	100.267905	3,008,037.15	8,037.15	0.46
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.926453	1,998,529.05	97.582757	1,951,655.14	-46,873.91	0.30
			Base	99.926453	1,998,529.05	97.582757	1,951,655.14	-46,873.91	0.30

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JXX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
		2,500,000.000	Local 99.995978	2,499,899.45	100.422360	2,510,559.00	10,659.55	0.38
Original Face:		2,500,000.000	Base 99.995978	2,499,899.45	100.422360	2,510,559.00	10,659.55	0.38
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				5.428000	08 Sep 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.029951	5,001,497.55	1,497.55	0.77
			Base 100.000000	5,000,000.00	100.029951	5,001,497.55	1,497.55	0.77
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		2,000,000.000	Local 99.972875	1,999,457.49	94.803714	1,896,074.28	-103,383.21	0.29
			Base 99.972875	1,999,457.49	94.803714	1,896,074.28	-103,383.21	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
		3,000,000.000	Local 99.957005	2,998,710.16	94.578978	2,837,369.34	-161,340.82	0.43
			Base 99.957005	2,998,710.16	94.578978	2,837,369.34	-161,340.82	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.980000	12 Jan 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	99.274640	2,978,239.20	-21,760.80	0.46
			Base 100.000000	3,000,000.00	99.274640	2,978,239.20	-21,760.80	0.46
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.008693	2,000,173.86	173.86	0.31
			Base 100.000000	2,000,000.00	100.008693	2,000,173.86	173.86	0.31
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
		2,000,000.000	Local 99.833648	1,996,672.95	100.811838	2,016,236.76	19,563.81	0.31
			Base 99.833648	1,996,672.95	100.811838	2,016,236.76	19,563.81	0.31
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
		2,000,000.000	Local 99.941596	1,998,831.91	96.518042	1,930,360.84	-68,471.07	0.30
			Base 99.941596	1,998,831.91	96.518042	1,930,360.84	-68,471.07	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
		5,000,000.000	Local 99.930400	4,996,519.98	93.712676	4,685,633.80	-310,886.18	0.72
			Base 99.930400	4,996,519.98	93.712676	4,685,633.80	-310,886.18	0.72
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
		5,000,000.000	Local 99.878874	4,993,943.72	90.956746	4,547,837.30	-446,106.42	0.70
			Base 99.878874	4,993,943.72	90.956746	4,547,837.30	-446,106.42	0.70

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local	99.908089	2,997,242.66	98.953354	2,968,600.62	-28,642.04	0.45	
		Base	99.908089	2,997,242.66	98.953354	2,968,600.62	-28,642.04	0.45	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local	99.832857	2,994,985.71	88.646692	2,659,400.76	-335,584.95	0.41	
		Base	99.832857	2,994,985.71	88.646692	2,659,400.76	-335,584.95	0.41	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local	98.060275	2,941,808.24	86.695051	2,600,851.53	-340,956.71	0.40	
		Base	98.060275	2,941,808.24	86.695051	2,600,851.53	-340,956.71	0.40	
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.034075	1,920,681.50	-79,318.50	0.29	
		Base	100.000000	2,000,000.00	96.034075	1,920,681.50	-79,318.50	0.29	
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.008650	3,000,259.50	259.50	0.46	
		Base	100.000000	3,000,000.00	100.008650	3,000,259.50	259.50	0.46	
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	93.729014	3,749,160.56	-250,839.44	0.57	
		Base	100.000000	4,000,000.00	93.729014	3,749,160.56	-250,839.44	0.57	
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	91.689000	2,750,670.00	-249,330.00	0.42	
		Base	100.000000	3,000,000.00	91.689000	2,750,670.00	-249,330.00	0.42	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	90.745376	3,837,621.95	-391,378.05	0.59	
		Base	100.000000	4,229,000.00	90.745376	3,837,621.95	-391,378.05	0.59	
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local	85.535734	2,566,072.02	84.286539	2,528,596.17	-37,475.85	0.39	
		Base	85.535734	2,566,072.02	84.286539	2,528,596.17	-37,475.85	0.39	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local	99.958943	999,589.43	98.387526	983,875.26	-15,714.17	0.15	
		Base	99.958943	999,589.43	98.387526	983,875.26	-15,714.17	0.15	

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		1,000,000.000	Local	99.961692	99,616.92	98.699410	986,994.10	-12,622.82	0.15
			Base	99.961692	99,616.92	98.699410	986,994.10	-12,622.82	0.15
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	94.351067	1,887,021.34	-112,978.66	0.29
			Base	100.000000	2,000,000.00	94.351067	1,887,021.34	-112,978.66	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.951053	2,998,531.60	95.746678	2,872,400.34	-126,131.26	0.44
			Base	99.951053	2,998,531.60	95.746678	2,872,400.34	-126,131.26	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		2,000,000.000	Local	99.981531	1,999,630.62	97.456416	1,949,128.32	-50,502.30	0.30
			Base	99.981531	1,999,630.62	97.456416	1,949,128.32	-50,502.30	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		3,000,000.000	Local	99.967783	2,999,033.48	95.781875	2,873,456.25	-125,577.23	0.44
			Base	99.967783	2,999,033.48	95.781875	2,873,456.25	-125,577.23	0.44
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.680000	25 Apr 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.906084	2,997,182.52	-2,817.48	0.46
			Base	100.000000	3,000,000.00	99.906084	2,997,182.52	-2,817.48	0.46
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.704369	2,931,131.07	-68,868.93	0.45
			Base	100.000000	3,000,000.00	97.704369	2,931,131.07	-68,868.93	0.45
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025			
		2,420,000.000	Local	98.998376	2,395,760.71	87.669758	2,121,608.14	-274,152.57	0.33
			Base	98.998376	2,395,760.71	87.669758	2,121,608.14	-274,152.57	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.520000	10 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.472982	2,984,189.46	-15,810.54	0.46
			Base	100.000000	3,000,000.00	99.472982	2,984,189.46	-15,810.54	0.46
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.600000	18 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.962772	2,998,883.16	-1,116.84	0.46
			Base	100.000000	3,000,000.00	99.962772	2,998,883.16	-1,116.84	0.46

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	97.523908	1,950,478.16	-49,521.84	0.30
			Base	100.000000	2,000,000.00	97.523908	1,950,478.16	-49,521.84	0.30
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	98.518277	1,970,365.54	-29,634.46	0.30
			Base	100.000000	2,000,000.00	98.518277	1,970,365.54	-29,634.46	0.30
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local	99.948451	4,997,422.54	93.932077	4,696,603.85	-300,818.69	0.72
			Base	99.948451	4,997,422.54	93.932077	4,696,603.85	-300,818.69	0.72
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		3,000,000.000	Local	99.971905	2,999,157.16	97.690965	2,930,728.95	-68,428.21	0.45
			Base	99.971905	2,999,157.16	97.690965	2,930,728.95	-68,428.21	0.45
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		3,000,000.000	Local	99.689390	2,990,681.71	100.104508	3,003,135.24	12,453.53	0.46
			Base	99.689390	2,990,681.71	100.104508	3,003,135.24	12,453.53	0.46
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.30
			Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.30
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	88.946000	2,668,380.00	-331,620.00	0.41
			Base	100.000000	3,000,000.00	88.946000	2,668,380.00	-331,620.00	0.41
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.042000	09 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.347849	2,920,435.47	-79,564.53	0.45
			Base	100.000000	3,000,000.00	97.347849	2,920,435.47	-79,564.53	0.45
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	95.760044	2,872,801.32	-127,198.68	0.44
			Base	100.000000	3,000,000.00	95.760044	2,872,801.32	-127,198.68	0.44
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	96.960848	2,908,825.44	-91,174.56	0.45
			Base	100.000000	3,000,000.00	96.960848	2,908,825.44	-91,174.56	0.45

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		2,000,000.000	Local	99.975962	1,999,519.23	96.638078	1,932,761.56	-66,757.67	0.30
			Base	99.975962	1,999,519.23	96.638078	1,932,761.56	-66,757.67	0.30
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		2,000,000.000	Local	99.807167	1,996,143.34	99.692595	1,993,851.90	-2,291.44	0.31
			Base	99.807167	1,996,143.34	99.692595	1,993,851.90	-2,291.44	0.31
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		3,000,000.000	Local	99.941488	2,998,244.65	94.640826	2,839,224.78	-159,019.87	0.44
			Base	99.941488	2,998,244.65	94.640826	2,839,224.78	-159,019.87	0.44
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		3,000,000.000	Local	99.916062	2,997,481.86	97.494423	2,924,832.69	-72,649.17	0.45
			Base	99.916062	2,997,481.86	97.494423	2,924,832.69	-72,649.17	0.45
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		3,000,000.000	Local	99.978165	2,999,344.94	100.520409	3,015,612.27	16,267.33	0.46
			Base	99.978165	2,999,344.94	100.520409	3,015,612.27	16,267.33	0.46
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	92.011914	4,600,595.70	-399,404.30	0.70
			Base	100.000000	5,000,000.00	92.011914	4,600,595.70	-399,404.30	0.70
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	101.489550	3,044,686.50	44,686.50	0.47
			Base	100.000000	3,000,000.00	101.489550	3,044,686.50	44,686.50	0.47
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	87.236154	2,617,084.62	-382,915.38	0.40
			Base	100.000000	3,000,000.00	87.236154	2,617,084.62	-382,915.38	0.40
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	88.520667	4,426,033.35	-573,966.65	0.68
			Base	100.000000	5,000,000.00	88.520667	4,426,033.35	-573,966.65	0.68
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	98.429675	2,952,890.25	-47,109.75	0.45
			Base	100.000000	3,000,000.00	98.429675	2,952,890.25	-47,109.75	0.45

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ST OF AZ POOL 500 LGIP MED

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FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	98.947350	2,968,420.50	-31,579.50	0.45
			Base	100.000000	3,000,000.00	98.947350	2,968,420.50	-31,579.50	0.45
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.542929	4,977,146.45	-22,853.55	0.76
			Base	100.000000	5,000,000.00	99.542929	4,977,146.45	-22,853.55	0.76
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.990829	2,999,724.87	-275.13	0.46
			Base	100.000000	3,000,000.00	99.990829	2,999,724.87	-275.13	0.46
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024			
		3,000,000.000	Local	99.984433	2,999,532.98	97.111547	2,913,346.41	-86,186.57	0.45
			Base	99.984433	2,999,532.98	97.111547	2,913,346.41	-86,186.57	0.45
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		2,000,000.000	Local	99.972240	1,999,444.80	94.758933	1,895,178.66	-104,266.14	0.29
			Base	99.972240	1,999,444.80	94.758933	1,895,178.66	-104,266.14	0.29
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027			
		1,002,337.920	Local	99.999080	1,002,328.70	99.109070	993,407.79	-8,920.91	0.15
		Original Face: 3,000,000.000	Base	99.999080	1,002,328.70	99.109070	993,407.79	-8,920.91	0.15
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.897776	4,994,888.79	96.013942	4,800,697.10	-194,191.69	0.74
			Base	99.897776	4,994,888.79	96.013942	4,800,697.10	-194,191.69	0.74
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		2,000,000.000	Local	99.923538	1,998,470.75	90.483636	1,809,672.72	-188,798.03	0.28
			Base	99.923538	1,998,470.75	90.483636	1,809,672.72	-188,798.03	0.28
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	96.685943	4,834,297.15	-165,702.85	0.74
			Base	100.000000	5,000,000.00	96.685943	4,834,297.15	-165,702.85	0.74
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		288,857.390	Local	102.816459	296,992.94	96.842151	279,735.71	-17,257.23	0.04
		Original Face: 2,090,000.000	Base	102.816459	296,992.94	96.842151	279,735.71	-17,257.23	0.04

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		2,537.140	Local	100.019707	2,537.64	99.186241	2,516.49		-21.15	0.00
Original Face:	1,000,000.000		Base	100.019707	2,537.64	99.186241	2,516.49		-21.15	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5						4.500000	01 Feb 2024		
		2,353.860	Local	100.081143	2,355.77	99.320996	2,337.88		-17.89	0.00
Original Face:	2,206,300.000		Base	100.081143	2,355.77	99.320996	2,337.88		-17.89	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
		166,527.600	Local	100.615249	167,552.16	96.841404	161,267.67		-6,284.49	0.02
Original Face:	5,000,000.000		Base	100.615249	167,552.16	96.841404	161,267.67		-6,284.49	0.02
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
		553,250.900	Local	101.079724	559,224.48	95.546221	528,610.33		-30,614.15	0.08
Original Face:	5,000,000.000		Base	101.079724	559,224.48	95.546221	528,610.33		-30,614.15	0.08
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		2,468.910	Local	100.194013	2,473.70	99.197225	2,449.09		-24.61	0.00
Original Face:	1,000,000.000		Base	100.194013	2,473.70	99.197225	2,449.09		-24.61	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
		52,834.920	Local	100.410581	53,051.85	98.410459	51,995.09		-1,056.76	0.01
Original Face:	6,000,000.000		Base	100.410581	53,051.85	98.410459	51,995.09		-1,056.76	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
		50,194.050	Local	100.567737	50,479.02	97.938030	49,159.06		-1,319.96	0.01
Original Face:	5,000,000.000		Base	100.567737	50,479.02	97.938030	49,159.06		-1,319.96	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
		551,812.150	Local	103.137535	569,125.45	94.382890	520,816.25		-48,309.20	0.08
Original Face:	5,000,000.000		Base	103.137535	569,125.45	94.382890	520,816.25		-48,309.20	0.08
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
		519,359.210	Local	102.977436	534,822.80	96.806896	502,775.53		-32,047.27	0.08
Original Face:	5,700,000.000		Base	102.977436	534,822.80	96.806896	502,775.53		-32,047.27	0.08
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
		206,122.780	Local	102.800011	211,894.24	96.253138	198,399.64		-13,494.60	0.03
Original Face:	2,000,000.000		Base	102.800011	211,894.24	96.253138	198,399.64		-13,494.60	0.03

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3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	89.734856	2,692,045.68	-307,954.32	0.41
			Base	100.000000	3,000,000.00	89.734856	2,692,045.68	-307,954.32	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026			
		2,925,000.000	Local	100.000000	2,925,000.00	90.283317	2,640,787.02	-284,212.98	0.40
		Original Face: 3,000,000.000	Base	100.000000	2,925,000.00	90.283317	2,640,787.02	-284,212.98	0.40
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	91.998714	2,759,961.42	-240,038.58	0.42
			Base	100.000000	3,000,000.00	91.998714	2,759,961.42	-240,038.58	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	95.747000	2,872,410.00	-127,590.00	0.44
			Base	100.000000	3,000,000.00	95.747000	2,872,410.00	-127,590.00	0.44
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026			
		4,500,000.000	Local	100.000000	4,500,000.00	92.984856	4,184,318.52	-315,681.48	0.64
			Base	100.000000	4,500,000.00	92.984856	4,184,318.52	-315,681.48	0.64
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	97.849372	2,446,234.30	-53,765.70	0.37
			Base	100.000000	2,500,000.00	97.849372	2,446,234.30	-53,765.70	0.37
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	97.251293	2,431,282.33	-68,717.67	0.37
			Base	100.000000	2,500,000.00	97.251293	2,431,282.33	-68,717.67	0.37
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.683883	4,984,194.15	-15,805.85	0.76
			Base	100.000000	5,000,000.00	99.683883	4,984,194.15	-15,805.85	0.76
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025			
		2,745,000.000	Local	99.931235	2,743,112.39	98.916837	2,715,267.18	-27,845.21	0.42
			Base	99.931235	2,743,112.39	98.916837	2,715,267.18	-27,845.21	0.42
3130AWAD2	FEDERAL HOME LOAN BANK BONDS 05/28 5.75				5.750000	25 May 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.079109	5,003,955.45	3,955.45	0.77
			Base	100.000000	5,000,000.00	100.079109	5,003,955.45	3,955.45	0.77

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3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.977483	2,999,324.50	91.354004	2,740,620.12	-258,704.38	0.42
			Base	99.977483	2,999,324.50	91.354004	2,740,620.12	-258,704.38	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.978575	2,999,357.25	91.764018	2,752,920.54	-246,436.71	0.42
			Base	99.978575	2,999,357.25	91.764018	2,752,920.54	-246,436.71	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	92.789025	2,783,670.75	-216,329.25	0.43
			Base	100.000000	3,000,000.00	92.789025	2,783,670.75	-216,329.25	0.43
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.225000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.77
			Base	100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.77
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	98.767506	2,963,025.18	-36,974.82	0.45
			Base	100.000000	3,000,000.00	98.767506	2,963,025.18	-36,974.82	0.45
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,461,330.980	Local	102.010910	1,490,717.03	87.289025	1,275,581.56	-215,135.47	0.20
		Original Face: 2,000,000.000	Base	102.010910	1,490,717.03	87.289025	1,275,581.56	-215,135.47	0.20
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	92.202982	2,766,089.46	-233,910.54	0.42
			Base	100.000000	3,000,000.00	92.202982	2,766,089.46	-233,910.54	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	91.020156	4,551,007.80	-448,992.20	0.70
			Base	100.000000	5,000,000.00	91.020156	4,551,007.80	-448,992.20	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	90.509030	2,715,270.90	-284,729.10	0.42
			Base	100.000000	3,000,000.00	90.509030	2,715,270.90	-284,729.10	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.793778	1,955,875.56	-44,124.44	0.30
			Base	100.000000	2,000,000.00	97.793778	1,955,875.56	-44,124.44	0.30

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3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.077556	3,002,326.68	2,326.68	0.46
			Base	100.000000	3,000,000.00	100.077556	3,002,326.68	2,326.68	0.46
3135GAFB2	FANNIE MAE NOTES 03/24 5.33				5.330000	01 Mar 2024			
		1,940,000.000	Local	100.000000	1,940,000.00	99.591126	1,932,067.84	-7,932.16	0.30
			Base	100.000000	1,940,000.00	99.591126	1,932,067.84	-7,932.16	0.30
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,488,069.390	Local	102.368879	1,523,319.96	90.129180	1,341,184.74	-182,135.22	0.21
		Original Face: 3,000,000.000	Base	102.368879	1,523,319.96	90.129180	1,341,184.74	-182,135.22	0.21
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,701,130.190	Local	101.690883	2,746,803.13	86.000710	2,322,991.14	-423,811.99	0.36
		Original Face: 3,000,000.000	Base	101.690883	2,746,803.13	86.000710	2,322,991.14	-423,811.99	0.36
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	91.517307	2,745,519.21	-254,480.79	0.42
			Base	100.000000	3,000,000.00	91.517307	2,745,519.21	-254,480.79	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		925,412.010	Local	99.875758	924,262.26	94.679350	876,174.08	-48,088.18	0.13
		Original Face: 8,190,000.000	Base	99.875758	924,262.26	94.679350	876,174.08	-48,088.18	0.13
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,300,383.120	Local	102.415168	1,331,789.56	90.515430	1,177,047.37	-154,742.19	0.18
		Original Face: 3,000,000.000	Base	102.415168	1,331,789.56	90.515430	1,177,047.37	-154,742.19	0.18
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		143,203.710	Local	100.673830	144,168.66	95.673447	137,007.93	-7,160.73	0.02
		Original Face: 1,500,000.000	Base	100.673830	144,168.66	95.673447	137,007.93	-7,160.73	0.02
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		22,626.810	Local	101.208920	22,900.35	99.270323	22,461.71	-438.64	0.00
		Original Face: 983,845.000	Base	101.208920	22,900.35	99.270323	22,461.71	-438.64	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		569,223.880	Local	103.090536	586,815.95	96.697890	550,427.48	-36,388.47	0.08
		Original Face: 5,200,000.000	Base	103.090536	586,815.95	96.697890	550,427.48	-36,388.47	0.08

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	160,104.060	Local		100.684536	161,200.03	96.018847	153,730.07	-7,469.96	0.02
Original Face:	2,680,283.000	Base		100.684536	161,200.03	96.018847	153,730.07	-7,469.96	0.02
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,260,159.150	Local		101.100742	1,274,030.25	95.705641	1,206,043.39	-67,986.86	0.18
Original Face:	15,000,000.000	Base		101.100742	1,274,030.25	95.705641	1,206,043.39	-67,986.86	0.18
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	501,423.930	Local		100.657549	504,721.04	95.460609	478,662.34	-26,058.70	0.07
Original Face:	4,200,000.000	Base		100.657549	504,721.04	95.460609	478,662.34	-26,058.70	0.07
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	2,913.750	Local		100.508280	2,928.56	99.732521	2,905.96	-22.60	0.00
Original Face:	1,500,000.000	Base		100.508280	2,928.56	99.732521	2,905.96	-22.60	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	19,386.750	Local		100.337499	19,452.18	98.397841	19,076.14	-376.04	0.00
Original Face:	3,200,000.000	Base		100.337499	19,452.18	98.397841	19,076.14	-376.04	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	27,983.890	Local		101.347132	28,360.87	97.432388	27,265.37	-1,095.50	0.00
Original Face:	765,534.000	Base		101.347132	28,360.87	97.432388	27,265.37	-1,095.50	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	326,141.930	Local		101.098733	329,725.36	95.771371	312,350.60	-17,374.76	0.05
Original Face:	5,157,070.000	Base		101.098733	329,725.36	95.771371	312,350.60	-17,374.76	0.05
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	22,146.650	Local		100.428101	22,241.46	99.097791	21,946.84	-294.62	0.00
Original Face:	5,000,000.000	Base		100.428101	22,241.46	99.097791	21,946.84	-294.62	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	62,709.800	Local		100.685188	63,139.48	98.381667	61,694.95	-1,444.53	0.01
Original Face:	5,000,000.000	Base		100.685188	63,139.48	98.381667	61,694.95	-1,444.53	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	134,939.020	Local		102.917496	138,875.86	95.402631	128,735.38	-10,140.48	0.02
Original Face:	2,000,000.000	Base		102.917496	138,875.86	95.402631	128,735.38	-10,140.48	0.02

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31419CZLO	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	57,511.650	Local		102.765092	59,101.90	97.973052		56,345.92	-2,755.98	0.01
Original Face:	5,000,000.000	Base		102.765092	59,101.90	97.973052		56,345.92	-2,755.98	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	824,608.330	Local		105.482033	869,813.63	99.270266		818,590.88	-51,222.75	0.13
Original Face:	14,750,000.000	Base		105.482033	869,813.63	99.270266		818,590.88	-51,222.75	0.13
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	34,200.480	Local		100.415901	34,342.72	97.273167		33,267.89	-1,074.83	0.01
Original Face:	2,000,000.000	Base		100.415901	34,342.72	97.273167		33,267.89	-1,074.83	0.01
31422XTW2	FARMER MAC NOTES 02/27 2						2.000000	25 Feb 2027		
	2,000,000.000	Local		100.000000	2,000,000.00	91.585078		1,831,701.56	-168,298.44	0.28
		Base		100.000000	2,000,000.00	91.585078		1,831,701.56	-168,298.44	0.28
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.587000	20 Oct 2067		
	2,274,299.500	Local		102.242749	2,325,306.33	97.862810		2,225,693.40	-99,612.93	0.34
Original Face:	3,000,000.000	Base		102.242749	2,325,306.33	97.862810		2,225,693.40	-99,612.93	0.34
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	90.038181		2,701,145.43	-298,854.57	0.41
		Base		100.000000	3,000,000.00	90.038181		2,701,145.43	-298,854.57	0.41
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR						1.350000	30 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	88.059653		2,641,789.59	-358,210.41	0.40
		Base		100.000000	3,000,000.00	88.059653		2,641,789.59	-358,210.41	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4						1.400000	16 Jun 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	87.123738		2,613,712.14	-386,287.86	0.40
		Base		100.000000	3,000,000.00	87.123738		2,613,712.14	-386,287.86	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1						1.000000	07 Oct 2024		
	3,000,000.000	Local		99.954634	2,998,639.03	92.463723		2,773,911.69	-224,727.34	0.43
		Base		99.954634	2,998,639.03	92.463723		2,773,911.69	-224,727.34	0.43
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1						1.000000	15 Nov 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	97.752105		4,887,605.25	-112,394.75	0.75
		Base		100.000000	5,000,000.00	97.752105		4,887,605.25	-112,394.75	0.75

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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								
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	95.187194	2,855,615.82		-144,384.18	0.44
		Base	100.000000	3,000,000.00	95.187194	2,855,615.82		-144,384.18	0.44
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.963181	4,698,159.05		-301,840.95	0.72
		Base	100.000000	5,000,000.00	93.963181	4,698,159.05		-301,840.95	0.72
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	26,421.570	Local	99.275251	26,230.08	98.809750	26,107.09		-122.99	0.00
Original Face:	1,900,000.000	Base	99.275251	26,230.08	98.809750	26,107.09		-122.99	0.00
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	143,313.270	Local	99.398674	142,451.49	98.016980	140,471.34		-1,980.15	0.02
Original Face:	3,000,000.000	Base	99.398674	142,451.49	98.016980	140,471.34		-1,980.15	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	794,470.400	Local	102.738593	816,227.71	94.891620	753,885.83		-62,341.88	0.12
Original Face:	3,000,000.000	Base	102.738593	816,227.71	94.891620	753,885.83		-62,341.88	0.12
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	368,213.480	Local	100.392354	369,658.18	96.129133	353,960.43		-15,697.75	0.05
Original Face:	1,000,000.000	Base	100.392354	369,658.18	96.129133	353,960.43		-15,697.75	0.05
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	2,982,602.110	Local	103.120384	3,075,670.76	100.923330	3,010,141.37		-65,529.39	0.46
Original Face:	3,000,000.000	Base	103.120384	3,075,670.76	100.923330	3,010,141.37		-65,529.39	0.46
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A					5.320000	15 Jun 2026		
	4,500,000.000	Local	99.997811	4,499,901.49	99.502800	4,477,626.00		-22,275.49	0.69
Original Face:	4,500,000.000	Base	99.997811	4,499,901.49	99.502800	4,477,626.00		-22,275.49	0.69
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					5.350000	06 Aug 2024		
	3,000,000.000	Local	100.022987	3,000,689.62	100.264939	3,007,948.17		7,258.55	0.46
		Base	100.022987	3,000,689.62	100.264939	3,007,948.17		7,258.55	0.46
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
	2,000,000.000	Local	99.989521	1,999,790.42	91.857011	1,837,140.22		-162,650.20	0.28
		Base	99.989521	1,999,790.42	91.857011	1,837,140.22		-162,650.20	0.28

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459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.523099	2,955,692.97	-44,307.03	0.45
		Base	100.000000	3,000,000.00	98.523099	2,955,692.97	-44,307.03	0.45
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	2,000,000.000	Local	99.822701	1,996,454.01	99.547890	1,990,957.80	-5,496.21	0.31
		Base	99.822701	1,996,454.01	99.547890	1,990,957.80	-5,496.21	0.31
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.983688	1,999,673.76	96.099270	1,921,985.40	-77,688.36	0.29
Original Face:	2,000,000.000	Base	99.983688	1,999,673.76	96.099270	1,921,985.40	-77,688.36	0.29
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.951060	1,999,021.19	91.973884	1,839,477.68	-159,543.51	0.28
		Base	99.951060	1,999,021.19	91.973884	1,839,477.68	-159,543.51	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	87.985154	1,759,703.08	-240,296.92	0.27
		Base	100.000000	2,000,000.00	87.985154	1,759,703.08	-240,296.92	0.27
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.583337	2,927,500.11	-72,499.89	0.45
		Base	100.000000	3,000,000.00	97.583337	2,927,500.11	-72,499.89	0.45
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.204458	2,946,133.74	-53,866.26	0.45
		Base	100.000000	3,000,000.00	98.204458	2,946,133.74	-53,866.26	0.45
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	3,000,000.000	Local	99.983892	2,999,516.77	99.780783	2,993,423.49	-6,093.28	0.46
		Base	99.983892	2,999,516.77	99.780783	2,993,423.49	-6,093.28	0.46
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.998773	2,334,971.35	98.755842	2,305,948.91	-29,022.44	0.35
		Base	99.998773	2,334,971.35	98.755842	2,305,948.91	-29,022.44	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
	3,000,000.000	Local	99.970521	2,999,115.62	97.033149	2,910,994.47	-88,121.15	0.45
		Base	99.970521	2,999,115.62	97.033149	2,910,994.47	-88,121.15	0.45

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View Date: June 5, 2023

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63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	99.556309	1,991,126.18	-8,873.82	0.31
		Base		100.000000	2,000,000.00	99.556309	1,991,126.18	-8,873.82	0.31
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local		99.984120	4,999,206.02	96.607210	4,830,360.50	-168,845.52	0.74
		Base		99.984120	4,999,206.02	96.607210	4,830,360.50	-168,845.52	0.74
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local		99.957540	1,999,150.80	94.290186	1,885,803.72	-113,347.08	0.29
		Base		99.957540	1,999,150.80	94.290186	1,885,803.72	-113,347.08	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	3,000,000.000	Local		99.890502	2,996,715.06	100.978768	3,029,363.04	32,647.98	0.46
		Base		99.890502	2,996,715.06	100.978768	3,029,363.04	32,647.98	0.46
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	2,000,000.000	Local		99.846046	1,996,920.91	100.239055	2,004,781.10	7,860.19	0.31
		Base		99.846046	1,996,920.91	100.239055	2,004,781.10	7,860.19	0.31
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.925343	2,997,760.28	93.255243	2,797,657.29	-200,102.99	0.43
		Base		99.925343	2,997,760.28	93.255243	2,797,657.29	-200,102.99	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local		99.978425	1,999,568.49	97.419090	1,948,381.80	-51,186.69	0.30
		Base		99.978425	1,999,568.49	97.419090	1,948,381.80	-51,186.69	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local		99.954849	4,997,742.47	96.901419	4,845,070.95	-152,671.52	0.74
		Base		99.954849	4,997,742.47	96.901419	4,845,070.95	-152,671.52	0.74
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.881905	4,994,095.25	95.230773	4,761,538.65	-232,556.60	0.73
		Base		99.881905	4,994,095.25	95.230773	4,761,538.65	-232,556.60	0.73
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,000,000.000	Local		100.220103	2,004,402.06	101.125240	2,022,504.80	18,102.74	0.31
		Base		100.220103	2,004,402.06	101.125240	2,022,504.80	18,102.74	0.31

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.080000	21 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.016739	3,000,502.17	502.17	0.46
			Base	100.000000	3,000,000.00	100.016739	3,000,502.17	502.17	0.46
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.869705	998,697.05	97.283581	972,835.81	-25,861.24	0.15
			Base	99.869705	998,697.05	97.283581	972,835.81	-25,861.24	0.15
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	0.76
			Base	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.972992	1,999,459.83	91.353797	1,827,075.94	-172,383.89	0.28
			Base	99.972992	1,999,459.83	91.353797	1,827,075.94	-172,383.89	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		2,000,000.000	Local	99.936615	1,998,732.30	99.852619	1,997,052.38	-1,679.92	0.31
			Base	99.936615	1,998,732.30	99.852619	1,997,052.38	-1,679.92	0.31
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		3,000,000.000	Local	99.963554	2,998,906.61	98.097036	2,942,911.08	-55,995.53	0.45
			Base	99.963554	2,998,906.61	98.097036	2,942,911.08	-55,995.53	0.45
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		2,000,000.000	Local	99.993337	1,999,866.73	98.206011	1,964,120.22	-35,746.51	0.30
			Base	99.993337	1,999,866.73	98.206011	1,964,120.22	-35,746.51	0.30
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.460000	13 Feb 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.507649	2,010,152.98	10,152.98	0.31
			Base	100.000000	2,000,000.00	100.507649	2,010,152.98	10,152.98	0.31
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.995915	2,999,877.46	91.676920	2,750,307.60	-249,569.86	0.42
			Base	99.995915	2,999,877.46	91.676920	2,750,307.60	-249,569.86	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.510000	12 Apr 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	100.043139	2,501,078.48	1,078.48	0.38
			Base	100.000000	2,500,000.00	100.043139	2,501,078.48	1,078.48	0.38

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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: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.977425	1,999,548.49	91.136676	1,822,733.52	-176,814.97	0.28
			Base	99.977425	1,999,548.49	91.136676	1,822,733.52	-176,814.97	0.28
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.300000	05 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.029100	3,000,873.00	873.00	0.46
			Base	100.000000	3,000,000.00	100.029100	3,000,873.00	873.00	0.46
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.620000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.084553	3,002,536.59	2,536.59	0.46
			Base	100.000000	3,000,000.00	100.084553	3,002,536.59	2,536.59	0.46
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.169000	27 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.146000	2,914,380.00	-85,620.00	0.45
			Base	100.000000	3,000,000.00	97.146000	2,914,380.00	-85,620.00	0.45
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	92.735900	2,782,077.00	-217,923.00	0.43
			Base	100.000000	3,000,000.00	92.735900	2,782,077.00	-217,923.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.091253	4,804,562.65	-195,437.35	0.74
			Base	100.000000	5,000,000.00	96.091253	4,804,562.65	-195,437.35	0.74
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.143000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.540960	1,990,819.20	-9,180.80	0.31
			Base	100.000000	2,000,000.00	99.540960	1,990,819.20	-9,180.80	0.31
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.087824	5,004,391.20	4,391.20	0.77
			Base	100.000000	5,000,000.00	100.087824	5,004,391.20	4,391.20	0.77
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.939780	1,998,795.59	93.997339	1,879,946.78	-118,848.81	0.29
			Base	99.939780	1,998,795.59	93.997339	1,879,946.78	-118,848.81	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.980974	1,999,619.47	95.134418	1,902,688.36	-96,931.11	0.29
			Base	99.980974	1,999,619.47	95.134418	1,902,688.36	-96,931.11	0.29

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2023

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808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.110000	03 Mar 2027		
		3,000,000.000	Local 100.000000	3,000,000.00	96.449531	2,893,485.93	-106,514.07	0.44
			Base 100.000000	3,000,000.00	96.449531	2,893,485.93	-106,514.07	0.44
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				5.720710	13 Nov 2023		
		1,950,000.000	Local 100.037922	1,950,739.47	100.232986	1,954,543.23	3,803.76	0.30
			Base 100.037922	1,950,739.47	100.232986	1,954,543.23	3,803.76	0.30
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
		1,985,908.590	Local 100.000000	1,985,908.59	99.752200	1,980,987.51	-4,921.08	0.30
Original Face:		2,000,000.000	Base 100.000000	1,985,908.59	99.752200	1,980,987.51	-4,921.08	0.30
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
		2,000,000.000	Local 99.829895	1,996,597.90	100.166049	2,003,320.98	6,723.08	0.31
			Base 99.829895	1,996,597.90	100.166049	2,003,320.98	6,723.08	0.31
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
		2,000,000.000	Local 99.920938	1,998,418.75	95.074079	1,901,481.58	-96,937.17	0.29
			Base 99.920938	1,998,418.75	95.074079	1,901,481.58	-96,937.17	0.29
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.480000	14 Feb 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.002000	2,000,040.00	40.00	0.31
			Base 100.000000	2,000,000.00	100.002000	2,000,040.00	40.00	0.31
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	100.409204	3,012,276.12	12,276.12	0.46
			Base 100.000000	3,000,000.00	100.409204	3,012,276.12	12,276.12	0.46
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	95.943574	2,878,307.22	-121,692.78	0.44
			Base 100.000000	3,000,000.00	95.943574	2,878,307.22	-121,692.78	0.44
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.415000	04 Mar 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.782277	2,993,468.31	-6,531.69	0.46
			Base 100.000000	3,000,000.00	99.782277	2,993,468.31	-6,531.69	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
		3,000,000.000	Local 99.837043	2,995,111.28	94.012187	2,820,365.61	-174,745.67	0.43
			Base 99.837043	2,995,111.28	94.012187	2,820,365.61	-174,745.67	0.43

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STATE STREET

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89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	85.926155	2,577,784.65	-422,215.35	0.39
		Base		100.000000	3,000,000.00	85.926155	2,577,784.65	-422,215.35	0.39
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
	3,000,000.000	Local		99.999926	2,999,997.78	100.000000	3,000,000.00	2.22	0.46
		Base		99.999926	2,999,997.78	100.000000	3,000,000.00	2.22	0.46
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
	2,000,000.000	Local		100.000000	2,000,000.00	101.441443	2,028,828.86	28,828.86	0.31
		Base		100.000000	2,000,000.00	101.441443	2,028,828.86	28,828.86	0.31
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	97.206359	1,944,127.18	-55,872.82	0.30
		Base		100.000000	2,000,000.00	97.206359	1,944,127.18	-55,872.82	0.30
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					6.080000	06 Jun 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.124016	3,003,720.48	3,720.48	0.46
		Base		100.000000	3,000,000.00	100.124016	3,003,720.48	3,720.48	0.46
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285					4.285000	13 Sep 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	98.509498	1,970,189.96	-29,810.04	0.30
		Base		100.000000	2,000,000.00	98.509498	1,970,189.96	-29,810.04	0.30
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
	3,000,000.000	Local		100.000000	3,000,000.00	100.269907	3,008,097.21	8,097.21	0.46
		Base		100.000000	3,000,000.00	100.269907	3,008,097.21	8,097.21	0.46
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A					3.830000	15 Aug 2025		
	4,228,432.970	Local		99.994908	4,228,217.66	98.971440	4,184,941.00	-43,276.66	0.64
	Original Face: 5,000,000.000	Base		99.994908	4,228,217.66	98.971440	4,184,941.00	-43,276.66	0.64
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.977153	4,998,857.65	95.046718	4,752,335.90	-246,521.75	0.73
		Base		99.977153	4,998,857.65	95.046718	4,752,335.90	-246,521.75	0.73
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	3,000,000.000	Local		99.993028	2,999,790.83	94.490334	2,834,710.02	-165,080.81	0.43
		Base		99.993028	2,999,790.83	94.490334	2,834,710.02	-165,080.81	0.43

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89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	3,000,000.000	Local		99.932626	2,997,978.79	97.623631	2,928,708.93	-69,269.86	0.45
		Base		99.932626	2,997,978.79	97.623631	2,928,708.93	-69,269.86	0.45
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	3,000,000.000	Local		99.902627	2,997,078.81	101.268860	3,038,065.80	40,986.99	0.47
		Base		99.902627	2,997,078.81	101.268860	3,038,065.80	40,986.99	0.47
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	2,000,000.000	Local		99.965044	1,999,300.88	99.963241	1,999,264.82	-36.06	0.31
		Base		99.965044	1,999,300.88	99.963241	1,999,264.82	-36.06	0.31
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.580000	09 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.167443	2,003,348.86	3,348.86	0.31
		Base		100.000000	2,000,000.00	100.167443	2,003,348.86	3,348.86	0.31
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.926936	2,997,808.07	91.981452	2,759,443.56	-238,364.51	0.42
		Base		99.926936	2,997,808.07	91.981452	2,759,443.56	-238,364.51	0.42
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	99.213417	2,976,402.51	-23,597.49	0.46
		Base		100.000000	3,000,000.00	99.213417	2,976,402.51	-23,597.49	0.46
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.782707	1,995,654.14	97.113900	1,942,278.00	-53,376.14	0.30
		Base		99.782707	1,995,654.14	97.113900	1,942,278.00	-53,376.14	0.30
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.977215	4,998,860.77	96.144822	4,807,241.10	-191,619.67	0.74
		Base		99.977215	4,998,860.77	96.144822	4,807,241.10	-191,619.67	0.74
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.955222	2,998,656.65	92.119326	2,763,579.78	-235,076.87	0.42
		Base		99.955222	2,998,656.65	92.119326	2,763,579.78	-235,076.87	0.42
912797FR3	TREASURY BILL 07/23 0.00000						05 Jul 2023		
	5,000,000.000	Local		99.478478	4,973,923.88	99.541236	4,977,061.80	3,137.92	0.76
		Base		99.478478	4,973,923.88	99.541236	4,977,061.80	3,137.92	0.76

# Holdings

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912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local	94.934253	2,848,027.58	91.976562	2,759,296.86	-88,730.72	0.42	
		Base	94.934253	2,848,027.58	91.976562	2,759,296.86	-88,730.72	0.42	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.710432	1,994,208.64	90.726562	1,814,531.24	-179,677.40	0.28	
		Base	99.710432	1,994,208.64	90.726562	1,814,531.24	-179,677.40	0.28	
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
	3,000,000.000	Local	93.671960	2,810,158.79	91.085938	2,732,578.14	-77,580.65	0.42	
		Base	93.671960	2,810,158.79	91.085938	2,732,578.14	-77,580.65	0.42	
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	2,000,000.000	Local	98.357634	1,967,152.68	97.742188	1,954,843.76	-12,308.92	0.30	
		Base	98.357634	1,967,152.68	97.742188	1,954,843.76	-12,308.92	0.30	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.994034	2,999,821.02	96.882344	2,906,470.32	-93,350.70	0.45	
		Base	99.994034	2,999,821.02	96.882344	2,906,470.32	-93,350.70	0.45	
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	2,000,000.000	Local	99.992697	1,999,853.94	101.322925	2,026,458.50	26,604.56	0.31	
		Base	99.992697	1,999,853.94	101.322925	2,026,458.50	26,604.56	0.31	
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	637,623.750	Local	99.991995	637,572.71	99.094450	631,849.75	-5,722.96	0.10	
Original Face:	3,250,000.000	Base	99.991995	637,572.71	99.094450	631,849.75	-5,722.96	0.10	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.850000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.171335	3,005,140.05	5,140.05	0.46	
		Base	100.000000	3,000,000.00	100.171335	3,005,140.05	5,140.05	0.46	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	2,000,000.000	Local	99.998385	1,999,967.69	96.171622	1,923,432.44	-76,535.25	0.29	
		Base	99.998385	1,999,967.69	96.171622	1,923,432.44	-76,535.25	0.29	
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	2,000,000.000	Local	99.889511	1,997,790.22	91.512685	1,830,253.70	-167,536.52	0.28	
		Base	99.889511	1,997,790.22	91.512685	1,830,253.70	-167,536.52	0.28	

& 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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
		3,000,000.000	Local 99.998507	2,999,955.21	99.644490	2,989,334.70	-10,620.51	0.46
Original Face:		3,000,000.000	Base 99.998507	2,999,955.21	99.644490	2,989,334.70	-10,620.51	0.46
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
		3,000,000.000	Local 99.976120	2,999,283.61	97.749486	2,932,484.58	-66,799.03	0.45
			Base 99.976120	2,999,283.61	97.749486	2,932,484.58	-66,799.03	0.45
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.974164	1,999,483.27	97.766055	1,955,321.10	-44,162.17	0.30
			Base 99.974164	1,999,483.27	97.766055	1,955,321.10	-44,162.17	0.30
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
		2,000,000.000	Local 99.957682	1,999,153.64	99.364852	1,987,297.04	-11,856.60	0.30
			Base 99.957682	1,999,153.64	99.364852	1,987,297.04	-11,856.60	0.30
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		5,000,000.000	Local 96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	0.74
			Base 96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	0.74
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
		3,000,000.000	Local 100.000000	3,000,000.00	100.563067	3,016,892.01	16,892.01	0.46
			Base 100.000000	3,000,000.00	100.563067	3,016,892.01	16,892.01	0.46
<b>US DOLLAR Total</b>								
		575,929,551.950	Local	575,159,690.35		553,392,053.50	-21,767,636.85	84.80
Original Face:		176,273,032.000	Base	575,159,690.35		553,392,053.50	-21,767,636.85	84.80
<b>FIXED INCOME Total</b>								
		575,929,551.950	Base	575,159,690.35		553,392,053.50	-21,767,636.85	84.80
Original Face:		176,273,032.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		675,701,855.640	Base	674,414,873.21		652,616,590.24	-21,798,282.97	100.00
Original Face:		176,273,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C  
 STATE OF ARIZONA  
 FUND: ATZ8  
 View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
	483,270.460	Local	1.000000	483,270.46	1.000000	483,270.46	0.00	0.16	
		Base	1.000000	483,270.46	1.000000	483,270.46	0.00	0.16	
<b>US DOLLAR Total</b>									
	483,270.460	Local		483,270.46		483,270.46	0.00	0.16	
		Base		483,270.46		483,270.46	0.00	0.16	
<b>CASH Total</b>									
	483,270.460	Base		483,270.46		483,270.46	0.00	0.16	
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
912796XQ7	TREASURY BILL 07/23 0.00000				4.987500	13 Jul 2023			
	5,000,000.000	Local	99.546610	4,977,330.50	99.546610	4,977,330.50	0.00	1.68	
		Base	99.546610	4,977,330.50	99.546610	4,977,330.50	0.00	1.68	
912796XY0	TREASURY BILL 08/23 0.00000				5.172500	10 Aug 2023			
	5,000,000.000	Local	99.147555	4,957,377.77	99.147555	4,957,377.77	0.00	1.67	
		Base	99.147555	4,957,377.77	99.147555	4,957,377.77	0.00	1.67	
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023			
	2,000,000.000	Local	98.985918	1,979,718.35	98.625006	1,972,500.12	-7,218.23	0.66	
		Base	98.985918	1,979,718.35	98.625006	1,972,500.12	-7,218.23	0.66	
912796Z36	TREASURY BILL 08/23 0.00000				5.075000	17 Aug 2023			
	2,000,000.000	Local	98.914514	1,978,290.28	98.914514	1,978,290.28	0.00	0.67	
		Base	98.914514	1,978,290.28	98.914514	1,978,290.28	0.00	0.67	
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023			
	3,000,000.000	Local	99.911230	2,997,336.91	99.911230	2,997,336.91	0.00	1.01	
		Base	99.911230	2,997,336.91	99.911230	2,997,336.91	0.00	1.01	

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797FJ1	TREASURY BILL 11/23 0.00000				4.880000	09 Nov 2023			
		2,000,000.000	Local	97.817556	1,956,351.11	97.634865	1,952,697.30	-3,653.81	0.66
			Base	97.817556	1,956,351.11	97.634865	1,952,697.30	-3,653.81	0.66
912797FN2	TREASURY BILL 06/23 0.00000				5.572000	13 Jun 2023			
		5,000,000.000	Local	99.814267	4,990,713.33	99.814267	4,990,713.33	0.00	1.68
			Base	99.814267	4,990,713.33	99.814267	4,990,713.33	0.00	1.68
912797FX0	TREASURY BILL 07/23 0.00000				5.086700	11 Jul 2023			
		3,000,000.000	Local	99.434811	2,983,044.34	99.434811	2,983,044.34	0.00	1.01
			Base	99.434811	2,983,044.34	99.434811	2,983,044.34	0.00	1.01
912797GA9	TREASURY BILL 08/23 0.00000				4.925900	01 Aug 2023			
		2,000,000.000	Local	99.165334	1,983,306.67	99.165334	1,983,306.67	0.00	0.67
			Base	99.165334	1,983,306.67	99.165334	1,983,306.67	0.00	0.67
912797GG6	TREASURY BILL 08/23 0.00000				5.050900	15 Aug 2023			
		2,000,000.000	Local	98.947729	1,978,954.58	98.947729	1,978,954.58	0.00	0.67
			Base	98.947729	1,978,954.58	98.947729	1,978,954.58	0.00	0.67
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.010000	01 Jun 2023			
		18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	6.07
			Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	6.07
979QHR003	SOUTH STREET REPO				5.150000	01 Jun 2023			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.11
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.11
<b>US DOLLAR Total</b>									
		79,000,000.000	Local		78,782,423.84		78,771,551.80	-10,872.04	26.54
			Base		78,782,423.84		78,771,551.80	-10,872.04	26.54
<b>CASH EQUIVALENT Total</b>									
		79,000,000.000	Base		78,782,423.84		78,771,551.80	-10,872.04	26.54

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		332,327.060	Local 101.950834	338,810.21	96.496031	320,682.42	-18,127.79	0.11
Original Face:		5,000,000.000	Base 101.950834	338,810.21	96.496031	320,682.42	-18,127.79	0.11
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		239,865.110	Local 101.455164	243,355.54	95.799466	229,789.49	-13,566.05	0.08
Original Face:		4,372,786.000	Base 101.455164	243,355.54	95.799466	229,789.49	-13,566.05	0.08
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		316,609.200	Local 101.291576	320,698.45	95.755453	303,170.57	-17,527.88	0.10
Original Face:		5,000,000.000	Base 101.291576	320,698.45	95.755453	303,170.57	-17,527.88	0.10
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		198,514.360	Local 102.139760	202,762.09	97.442165	193,436.69	-9,325.40	0.07
Original Face:		4,169,641.000	Base 102.139760	202,762.09	97.442165	193,436.69	-9,325.40	0.07
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		169,688.460	Local 101.011678	171,405.16	89.257042	151,458.90	-19,946.26	0.05
Original Face:		2,000,000.000	Base 101.011678	171,405.16	89.257042	151,458.90	-19,946.26	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		96,694.780	Local 101.360208	98,010.03	94.019244	90,911.70	-7,098.33	0.03
Original Face:		2,910,888.000	Base 101.360208	98,010.03	94.019244	90,911.70	-7,098.33	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.625000	20 Sep 2040		
		328,878.520	Local 102.656336	337,614.64	97.446863	320,481.80	-17,132.84	0.11
Original Face:		9,450,000.000	Base 102.656336	337,614.64	97.446863	320,481.80	-17,132.84	0.11
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		169,642.400	Local 100.684452	170,803.52	95.664735	162,287.95	-8,515.57	0.05
Original Face:		2,500,000.000	Base 100.684452	170,803.52	95.664735	162,287.95	-8,515.57	0.05
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		141,441.400	Local 100.681653	142,405.54	95.550058	135,147.34	-7,258.20	0.05
Original Face:		1,500,000.000	Base 100.681653	142,405.54	95.550058	135,147.34	-7,258.20	0.05
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
		2,274,299.500	Local 102.155592	2,323,324.12	97.862810	2,225,693.40	-97,630.72	0.75
Original Face:		3,000,000.000	Base 102.155592	2,323,324.12	97.862810	2,225,693.40	-97,630.72	0.75

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		300,438.030	Local 104.657836	314,431.94	97.502137	292,933.50	-21,498.44	0.10
Original Face:		5,872,458.000	Base 104.657836	314,431.94	97.502137	292,933.50	-21,498.44	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		1,201.340	Local 100.378744	1,205.89	99.737618	1,198.19	-7.70	0.00
Original Face:		1,000,000.000	Base 100.378744	1,205.89	99.737618	1,198.19	-7.70	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		17,711.100	Local 103.791464	18,382.61	101.201067	17,923.82	-458.79	0.01
Original Face:		1,000,000.000	Base 103.791464	18,382.61	101.201067	17,923.82	-458.79	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		39,561.690	Local 102.746875	40,648.40	101.589180	40,190.40	-458.00	0.01
Original Face:		2,000,000.000	Base 102.746875	40,648.40	101.589180	40,190.40	-458.00	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.560000	20 Sep 2063		
		273,316.270	Local 100.401593	274,413.89	99.711160	272,526.82	-1,887.07	0.09
Original Face:		1,500,000.000	Base 100.401593	274,413.89	99.711160	272,526.82	-1,887.07	0.09
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.510000	20 Feb 2064		
		388,441.800	Local 100.354365	389,818.30	99.680360	387,200.18	-2,618.12	0.13
Original Face:		1,530,000.000	Base 100.354365	389,818.30	99.680360	387,200.18	-2,618.12	0.13
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.380000	20 Jun 2067		
		576,086.400	Local 101.910606	587,093.14	99.766690	574,742.33	-12,350.81	0.19
Original Face:		1,200,000.000	Base 101.910606	587,093.14	99.766690	574,742.33	-12,350.81	0.19
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		868,813.280	Local 101.805930	884,503.44	91.937980	798,769.38	-85,734.06	0.27
Original Face:		4,400,000.000	Base 101.805930	884,503.44	91.937980	798,769.38	-85,734.06	0.27
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		138,156.270	Local 100.542878	138,906.29	90.750390	125,377.35	-13,528.94	0.04
Original Face:		1,000,000.000	Base 100.542878	138,906.29	90.750390	125,377.35	-13,528.94	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		50,763.870	Local 101.170537	51,358.08	95.231330	48,343.11	-3,014.97	0.02
Original Face:		1,000,000.000	Base 101.170537	51,358.08	95.231330	48,343.11	-3,014.97	0.02

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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: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		227,143.510	Local 100.659499	228,641.52	89.098840	202,382.23	-26,259.29	0.07
Original Face:		1,000,000.000	Base 100.659499	228,641.52	89.098840	202,382.23	-26,259.29	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		34,991.570	Local 100.734577	35,248.61	96.160860	33,648.19	-1,600.42	0.01
Original Face:		1,000,000.000	Base 100.734577	35,248.61	96.160860	33,648.19	-1,600.42	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		1,509,661.800	Local 100.781243	1,521,455.93	95.612560	1,443,426.29	-78,029.64	0.49
Original Face:		4,000,000.000	Base 100.781243	1,521,455.93	95.612560	1,443,426.29	-78,029.64	0.49
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		794,470.400	Local 102.738593	816,227.71	94.891620	753,885.83	-62,341.88	0.25
Original Face:		3,000,000.000	Base 102.738593	816,227.71	94.891620	753,885.83	-62,341.88	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		736,426.980	Local 100.330543	738,861.19	96.129133	707,920.87	-30,940.32	0.24
Original Face:		2,000,000.000	Base 100.330543	738,861.19	96.129133	707,920.87	-30,940.32	0.24
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		389,100.640	Local 100.064438	389,351.37	96.614440	375,927.40	-13,423.97	0.13
Original Face:		2,000,000.000	Base 100.064438	389,351.37	96.614440	375,927.40	-13,423.97	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.800000	20 Apr 2071		
		1,139,848.830	Local 107.497840	1,225,312.87	97.460420	1,110,901.46	-114,411.41	0.37
Original Face:		1,978,780.000	Base 107.497840	1,225,312.87	97.460420	1,110,901.46	-114,411.41	0.37
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		861,070.240	Local 102.065886	878,858.97	77.964260	671,327.04	-207,531.93	0.23
Original Face:		2,000,000.000	Base 102.065886	878,858.97	77.964260	671,327.04	-207,531.93	0.23
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,535,749.120	Local 101.325862	2,569,369.65	79.714900	2,021,369.88	-547,999.77	0.68
Original Face:		3,185,000.000	Base 101.325862	2,569,369.65	79.714900	2,021,369.88	-547,999.77	0.68
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,145,868.960	Local 102.194873	1,171,019.33	79.826880	914,711.44	-256,307.89	0.31
Original Face:		2,000,000.000	Base 102.194873	1,171,019.33	79.826880	914,711.44	-256,307.89	0.31

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.470000	20 Jun 2036		
		1,246,202.290	Local 103.868715	1,294,414.30	90.451880	1,127,213.40	-167,200.90	0.38
Original Face:		2,000,000.000	Base 103.868715	1,294,414.30	90.451880	1,127,213.40	-167,200.90	0.38
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,618,323.850	Local 102.683419	2,688,584.44	88.004640	2,304,246.48	-384,337.96	0.78
Original Face:		3,000,000.000	Base 102.683419	2,688,584.44	88.004640	2,304,246.48	-384,337.96	0.78
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.570000	20 Dec 2071		
		2,187,293.560	Local 100.952806	2,208,134.22	98.311750	2,150,366.58	-57,767.64	0.72
Original Face:		3,000,000.000	Base 100.952806	2,208,134.22	98.311750	2,150,366.58	-57,767.64	0.72
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
		3,976,802.820	Local 103.120384	4,100,894.34	100.923330	4,013,521.83	-87,372.51	1.35
Original Face:		4,000,000.000	Base 103.120384	4,100,894.34	100.923330	4,013,521.83	-87,372.51	1.35
46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5				5.500000	18 Sep 2023		
		1,978,000.000	Local 100.317784	1,984,285.77	99.980222	1,977,608.79	-6,676.98	0.67
			Base 100.317784	1,984,285.77	99.980222	1,977,608.79	-6,676.98	0.67
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.300000	20 Jan 2027		
		3,125,000.000	Local 100.000000	3,125,000.01	100.000000	3,125,000.00	-0.01	1.05
Original Face:		5,000,000.000	Base 100.000000	3,125,000.01	100.000000	3,125,000.00	-0.01	1.05
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.350000	15 Sep 2026		
		3,208,333.330	Local 100.000000	3,208,333.33	100.000000	3,208,333.33	0.00	1.08
Original Face:		5,500,000.000	Base 100.000000	3,208,333.33	100.000000	3,208,333.33	0.00	1.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.961369	1,999,227.37	94.865244	1,897,304.88	-101,922.49	0.64
			Base 99.961369	1,999,227.37	94.865244	1,897,304.88	-101,922.49	0.64
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
		3,349,468.180	Local 100.000000	3,349,468.18	99.752200	3,341,168.20	-8,299.98	1.13
Original Face:		3,373,235.000	Base 100.000000	3,349,468.18	99.752200	3,341,168.20	-8,299.98	1.13
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 101.767472	3,053,024.16	94.944970	2,848,349.10	-204,675.06	0.96
			Base 101.767472	3,053,024.16	94.944970	2,848,349.10	-204,675.06	0.96

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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View Date: June 5, 2023

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,900,000.000	Local 101.840460	3,971,777.95	92.396214	3,603,452.35	-368,325.60	1.21
			Base 101.840460	3,971,777.95	92.396214	3,603,452.35	-368,325.60	1.21
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
		2,000,000.000	Local 101.189566	2,023,791.32	98.036820	1,960,736.40	-63,054.92	0.66
			Base 101.189566	2,023,791.32	98.036820	1,960,736.40	-63,054.92	0.66
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 101.737160	1,857,918.90	93.013794	1,698,613.24	-159,305.66	0.57
Original Face:		2,000,000.000	Base 101.737160	1,857,918.90	93.013794	1,698,613.24	-159,305.66	0.57
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
		4,000,000.000	Local 100.692727	4,027,709.07	100.026010	4,001,040.40	-26,668.67	1.35
			Base 100.692727	4,027,709.07	100.026010	4,001,040.40	-26,668.67	1.35
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 101.483420	2,841,535.76	94.477125	2,645,359.50	-196,176.26	0.89
			Base 101.483420	2,841,535.76	94.477125	2,645,359.50	-196,176.26	0.89
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 101.880511	3,056,415.34	91.654171	2,749,625.13	-306,790.21	0.93
			Base 101.880511	3,056,415.34	91.654171	2,749,625.13	-306,790.21	0.93
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		2,500,000.000	Local 101.355988	2,533,899.70	94.270330	2,356,758.25	-177,141.45	0.79
			Base 101.355988	2,533,899.70	94.270330	2,356,758.25	-177,141.45	0.79
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
		4,230,418.000	Local 100.578440	4,254,888.43	99.536287	4,210,801.00	-44,087.43	1.42
Original Face:		5,000,000.000	Base 100.578440	4,254,888.43	99.536287	4,210,801.00	-44,087.43	1.42
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		1,700,000.000	Local 102.431733	1,741,339.46	102.462000	1,741,854.00	514.54	0.59
			Base 102.431733	1,741,339.46	102.462000	1,741,854.00	514.54	0.59
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023		
		3,000,000.000	Local 99.821500	2,994,645.00	99.801245	2,994,037.35	-607.65	1.01
			Base 99.821500	2,994,645.00	99.801245	2,994,037.35	-607.65	1.01

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023			
		3,000,000.000	Local	99.271844	2,978,155.33	99.193548	2,975,806.44	-2,348.89	1.00
			Base	99.271844	2,978,155.33	99.193548	2,975,806.44	-2,348.89	1.00
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023			
		2,000,000.000	Local	98.647736	1,972,954.72	98.625006	1,972,500.12	-454.60	0.66
			Base	98.647736	1,972,954.72	98.625006	1,972,500.12	-454.60	0.66
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023			
		3,000,000.000	Local	97.902820	2,937,084.59	97.774486	2,933,234.58	-3,850.01	0.99
			Base	97.902820	2,937,084.59	97.774486	2,933,234.58	-3,850.01	0.99
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023			
		3,000,000.000	Local	98.971088	2,969,132.63	98.913712	2,967,411.36	-1,721.27	1.00
			Base	98.971088	2,969,132.63	98.913712	2,967,411.36	-1,721.27	1.00
912796Z44	TREASURY BILL 08/23 0.00000				0.010000	24 Aug 2023			
		3,000,000.000	Local	98.854333	2,965,630.00	98.796933	2,963,907.99	-1,722.01	1.00
			Base	98.854333	2,965,630.00	98.796933	2,963,907.99	-1,722.01	1.00
912796Z51	TREASURY BILL 08/23 0.00000				0.010000	31 Aug 2023			
		3,000,000.000	Local	98.751278	2,962,538.34	98.670768	2,960,123.04	-2,415.30	1.00
			Base	98.751278	2,962,538.34	98.670768	2,960,123.04	-2,415.30	1.00
912796ZD4	TREASURY BILL 11/23 0.00000					30 Nov 2023			
		5,000,000.000	Local	97.345833	4,867,291.65	97.357840	4,867,892.00	600.35	1.64
			Base	97.345833	4,867,291.65	97.357840	4,867,892.00	600.35	1.64
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.68
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.68
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023			
		3,000,000.000	Local	99.550347	2,986,510.42	99.528108	2,985,843.24	-667.18	1.01
			Base	99.550347	2,986,510.42	99.528108	2,985,843.24	-667.18	1.01
912796ZZ5	TREASURY BILL 07/23 0.00000					20 Jul 2023			
		5,000,000.000	Local	99.317743	4,965,887.14	99.307535	4,965,376.75	-510.39	1.67
			Base	99.317743	4,965,887.14	99.307535	4,965,376.75	-510.39	1.67

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STATE STREET

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912797FR3	TREASURY BILL 07/23 0.00000					05 Jul 2023		
		5,000,000.000	Local Base	99.478478 99.478478	4,973,923.88 4,973,923.88	99.541236 99.541236	4,977,061.80 4,977,061.80	3,137.92 3,137.92
912797FX0	TREASURY BILL 07/23 0.00000				0.010000	11 Jul 2023		
		2,000,000.000	Local Base	99.441945 99.441945	1,988,838.89 1,988,838.89	99.445630 99.445630	1,988,912.60 1,988,912.60	73.71 73.71
912797GA9	TREASURY BILL 08/23 0.00000				0.010000	01 Aug 2023		
		3,000,000.000	Local Base	99.190903 99.190903	2,975,727.08 2,975,727.08	99.131597 99.131597	2,973,947.91 2,973,947.91	-1,779.17 -1,779.17
912797GG6	TREASURY BILL 08/23 0.00000				0.010000	15 Aug 2023		
		3,000,000.000	Local Base	98.968229 98.968229	2,969,046.88 2,969,046.88	98.934844 98.934844	2,968,045.32 2,968,045.32	-1,001.56 -1,001.56
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
		2,000,000.000	Local Base	98.308833 98.308833	1,966,176.65 1,966,176.65	96.277344 96.277344	1,925,546.88 1,925,546.88	-40,629.77 -40,629.77
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024		
		2,000,000.000	Local Base	98.652487 98.652487	1,973,049.74 1,973,049.74	96.503906 96.503906	1,930,078.12 1,930,078.12	-42,971.62 -42,971.62
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
		2,000,000.000	Local Base	101.417761 101.417761	2,028,355.22 2,028,355.22	96.445312 96.445312	1,928,906.24 1,928,906.24	-99,448.98 -99,448.98
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
		2,000,000.000	Local Base	98.649831 98.649831	1,972,996.62 1,972,996.62	98.230469 98.230469	1,964,609.38 1,964,609.38	-8,387.24 -8,387.24
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
		0.000	Local Base	0.000000 0.000000	-0.01 -0.01	0.000000 0.000000	0.00 0.00	0.01 0.01
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
		3,000,000.000	Local Base	100.097155 100.097155	3,002,914.65 3,002,914.65	99.688641 99.688641	2,990,659.23 2,990,659.23	-12,255.42 -12,255.42

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912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
		2,000,000.000	Local Base	100.168750 100.168750	2,003,375.00 2,003,375.00	99.334410 99.334410	1,986,688.20 1,986,688.20	-16,686.80 -16,686.80
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024		
		2,000,000.000	Local Base	97.570318 97.570318	1,951,406.35 1,951,406.35	95.535156 95.535156	1,910,703.12 1,910,703.12	-40,703.23 -40,703.23
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
		2,000,000.000	Local Base	99.935879 99.935879	1,998,717.58 1,998,717.58	92.574219 92.574219	1,851,484.38 1,851,484.38	-147,233.20 -147,233.20
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		2,000,000.000	Local Base	99.682367 99.682367	1,993,647.33 1,993,647.33	92.105469 92.105469	1,842,109.38 1,842,109.38	-151,537.95 -151,537.95
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
		2,000,000.000	Local Base	100.001444 100.001444	2,000,028.88 2,000,028.88	99.805873 99.805873	1,996,117.46 1,996,117.46	-3,911.42 -3,911.42
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
		4,000,000.000	Local Base	97.412523 97.412523	3,896,500.92 3,896,500.92	91.976562 91.976562	3,679,062.48 3,679,062.48	-217,438.44 -217,438.44
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
		2,000,000.000	Local Base	99.980739 99.980739	1,999,614.77 1,999,614.77	98.930791 98.930791	1,978,615.82 1,978,615.82	-20,998.95 -20,998.95
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
		2,000,000.000	Local Base	99.663355 99.663355	1,993,267.09 1,993,267.09	91.429688 91.429688	1,828,593.76 1,828,593.76	-164,673.33 -164,673.33
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
		2,000,000.000	Local Base	99.966731 99.966731	1,999,334.62 1,999,334.62	98.492188 98.492188	1,969,843.76 1,969,843.76	-29,490.86 -29,490.86
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
		2,000,000.000	Local Base	99.884796 99.884796	1,997,695.91 1,997,695.91	91.332031 91.332031	1,826,640.62 1,826,640.62	-171,055.29 -171,055.29

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91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.965112	1,999,302.23	98.085938	1,961,718.76	-37,583.47	0.66
			Base	99.965112	1,999,302.23	98.085938	1,961,718.76	-37,583.47	0.66
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.515666	1,990,313.32	90.996094	1,819,921.88	-170,391.44	0.61
			Base	99.515666	1,990,313.32	90.996094	1,819,921.88	-170,391.44	0.61
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.001595	2,000,031.89	97.714844	1,954,296.88	-45,735.01	0.66
			Base	100.001595	2,000,031.89	97.714844	1,954,296.88	-45,735.01	0.66
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.876818	1,997,536.36	91.074219	1,821,484.38	-176,051.98	0.61
			Base	99.876818	1,997,536.36	91.074219	1,821,484.38	-176,051.98	0.61
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.954828	1,999,096.56	97.261719	1,945,234.38	-53,862.18	0.66
			Base	99.954828	1,999,096.56	97.261719	1,945,234.38	-53,862.18	0.66
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.758230	1,995,164.60	90.960938	1,819,218.76	-175,945.84	0.61
			Base	99.758230	1,995,164.60	90.960938	1,819,218.76	-175,945.84	0.61
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.934053	1,998,681.06	96.824219	1,936,484.38	-62,196.68	0.65
			Base	99.934053	1,998,681.06	96.824219	1,936,484.38	-62,196.68	0.65
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.786435	1,995,728.69	90.656250	1,813,125.00	-182,603.69	0.61
			Base	99.786435	1,995,728.69	90.656250	1,813,125.00	-182,603.69	0.61
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.936131	1,998,722.62	96.417969	1,928,359.38	-70,363.24	0.65
			Base	99.936131	1,998,722.62	96.417969	1,928,359.38	-70,363.24	0.65
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.779698	1,995,593.96	90.726562	1,814,531.24	-181,062.72	0.61
			Base	99.779698	1,995,593.96	90.726562	1,814,531.24	-181,062.72	0.61

& 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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBR1	US TREASURY N/B 03/24 0.25	2,000,000.000	Local	99.922955	1,998,459.09	0.250000	15 Mar 2024		
			Base	99.922955	1,998,459.09	96.179688	1,923,593.76	-74,865.33	0.65
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.517526	1,990,350.51	0.750000	31 Mar 2026		
			Base	99.517526	1,990,350.51	91.292969	1,825,859.38	-164,491.13	0.62
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	96.082440	1,921,648.79	0.250000	15 Jun 2024		
			Base	96.082440	1,921,648.79	95.070312	1,901,406.24	-20,242.55	0.64
91282CCK5	US TREASURY N/B 06/23 0.125	2,000,000.000	Local	99.827946	1,996,558.92	0.125000	30 Jun 2023		
			Base	99.827946	1,996,558.92	99.591119	1,991,822.38	-4,736.54	0.67
91282CCU3	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.978631	1,999,572.62	0.125000	31 Aug 2023		
			Base	99.978631	1,999,572.62	98.691406	1,973,828.12	-25,744.50	0.67
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.903795	1,998,075.89	0.375000	15 Sep 2024		
			Base	99.903795	1,998,075.89	94.386719	1,887,734.38	-110,341.51	0.64
91282CDA6	US TREASURY N/B 09/23 0.25	3,000,000.000	Local	99.984153	2,999,524.58	0.250000	30 Sep 2023		
			Base	99.984153	2,999,524.58	98.316406	2,949,492.18	-50,032.40	0.99
91282CDE8	US TREASURY FRN 10/23 VAR	3,000,000.000	Local	99.980758	2,999,422.75	5.406969	31 Oct 2023		
			Base	99.980758	2,999,422.75	100.017290	3,000,518.70	1,095.95	1.01
91282CDM0	US TREASURY N/B 11/23 0.5	5,000,000.000	Local	98.465290	4,923,264.51	0.500000	30 Nov 2023		
			Base	98.465290	4,923,264.51	97.628906	4,881,445.30	-41,819.21	1.64
91282CDR9	US TREASURY N/B 12/23 0.75	4,000,000.000	Local	98.393844	3,935,753.77	0.750000	31 Dec 2023		
			Base	98.393844	3,935,753.77	97.390625	3,895,625.00	-40,128.77	1.31



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: May 31, 2023

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	2,000,000.000	Local	95.608969	1,912,179.38	94.941406	1,898,828.12	-13,351.26	0.64	
		Base	95.608969	1,912,179.38	94.941406	1,898,828.12	-13,351.26	0.64	
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	2,000,000.000	Local	99.898688	1,997,973.75	97.566406	1,951,328.12	-46,645.63	0.66	
		Base	99.898688	1,997,973.75	97.566406	1,951,328.12	-46,645.63	0.66	
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	4,000,000.000	Local	98.460708	3,938,428.33	97.550781	3,902,031.24	-36,397.09	1.31	
		Base	98.460708	3,938,428.33	97.550781	3,902,031.24	-36,397.09	1.31	
91282CEL1	US TREASURY FRN 04/24 VAR					2.296969	30 Apr 2024		
	2,000,000.000	Local	99.986134	1,999,722.67	99.929298	1,998,585.96	-1,136.71	0.67	
		Base	99.986134	1,999,722.67	99.929298	1,998,585.96	-1,136.71	0.67	
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	5,000,000.000	Local	98.923713	4,946,185.63	97.378906	4,868,945.30	-77,240.33	1.64	
		Base	98.923713	4,946,185.63	97.378906	4,868,945.30	-77,240.33	1.64	
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	3,000,000.000	Local	99.424706	2,982,741.19	97.742188	2,932,265.64	-50,475.55	0.99	
		Base	99.424706	2,982,741.19	97.742188	2,932,265.64	-50,475.55	0.99	
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	2,000,000.000	Local	98.421397	1,968,427.93	97.687500	1,953,750.00	-14,677.93	0.66	
		Base	98.421397	1,968,427.93	97.687500	1,953,750.00	-14,677.93	0.66	
91282CFD8	US TREASURY FRN 07/24 VAR					5.408969	31 Jul 2024		
	3,000,000.000	Local	100.004620	3,000,138.59	99.985800	2,999,574.00	-564.59	1.01	
		Base	100.004620	3,000,138.59	99.985800	2,999,574.00	-564.59	1.01	
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	2,000,000.000	Local	99.906760	1,998,135.20	97.937500	1,958,750.00	-39,385.20	0.66	
		Base	99.906760	1,998,135.20	97.937500	1,958,750.00	-39,385.20	0.66	
<b>US DOLLAR Total</b>									
	224,942,819.900	Local		224,706,123.74			217,502,637.02	-7,203,486.72	73.29
Original Face:	115,442,788.000	Base		224,706,123.74			217,502,637.02	-7,203,486.72	73.29

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FIXED INCOME Total</b>								
		224,942,819.900	Base	224,706,123.74		217,502,637.02	-7,203,486.72	73.29
Original Face:		115,442,788.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		304,426,090.360	Base	303,971,818.04		296,757,459.28	-7,214,358.76	100.00
Original Face:		115,442,788.000						

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		1,942,779.250	Local	100.000000			1,942,779.25	0.00
			Base	100.000000			1,942,779.25	0.00
								0.07
								0.07

<b>US DOLLAR Total</b>		1,942,779.250	Local				1,942,779.25	0.00	0.07
			Base				1,942,779.25	0.00	0.07

<b>CASH EQUIVALENT Total</b>		1,942,779.250	Base				1,942,779.25	0.00	0.07
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1								
		42,332.000	Local	22.963896			972,107.65	64.210000	2,718,137.72
			Base	22.963896			972,107.65	64.210000	2,718,137.72
									1,746,030.07
									1,746,030.07

00130H105	AES CORP COMMON STOCK USD.01								
		50,503.000	Local	19.808060			1,000,366.44	19.740000	996,929.22
			Base	19.808060			1,000,366.44	19.740000	996,929.22
									-3,437.22
									-3,437.22

00206R102	AT+T INC COMMON STOCK USD1.0								
		538,939.000	Local	25.606579			13,800,383.97	15.730000	8,477,510.47
			Base	25.606579			13,800,383.97	15.730000	8,477,510.47
									-5,322,873.50
									-5,322,873.50

002824100	ABBOTT LABORATORIES COMMON STOCK								
		131,828.000	Local	38.742354			5,107,327.09	102.000000	13,446,456.00
			Base	38.742354			5,107,327.09	102.000000	13,446,456.00
									8,339,128.91
									8,339,128.91

00287Y109	ABBVIE INC COMMON STOCK USD.01								
		133,713.000	Local	51.961808			6,947,969.25	137.960000	18,447,045.48
			Base	51.961808			6,947,969.25	137.960000	18,447,045.48
									11,499,076.23
									11,499,076.23

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		53,848.000	Local 42.365394	2,281,291.76	80.200000	4,318,609.60	2,037,317.84	0.16
			Base 42.365394	2,281,291.76	80.200000	4,318,609.60	2,037,317.84	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
		34,614.000	Local 83.889582	2,903,753.99	417.790000	14,461,383.06	11,557,629.07	0.54
			Base 83.889582	2,903,753.99	417.790000	14,461,383.06	11,557,629.07	0.54
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		4,480.000	Local 159.173359	713,096.65	72.890000	326,547.20	-386,549.45	0.01
			Base 159.173359	713,096.65	72.890000	326,547.20	-386,549.45	0.01
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		121,908.000	Local 29.432689	3,588,080.21	118.210000	14,410,744.68	10,822,664.47	0.54
			Base 29.432689	3,588,080.21	118.210000	14,410,744.68	10,822,664.47	0.54
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		22,370.000	Local 40.894129	914,801.67	115.670000	2,587,537.90	1,672,736.23	0.10
			Base 40.894129	914,801.67	115.670000	2,587,537.90	1,672,736.23	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,791.000	Local 100.037444	1,679,728.73	269.140000	4,519,129.74	2,839,401.01	0.17
			Base 100.037444	1,679,728.73	269.140000	4,519,129.74	2,839,401.01	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		11,889.000	Local 51.422068	611,356.97	92.120000	1,095,214.68	483,857.71	0.04
			Base 51.422068	611,356.97	92.120000	1,095,214.68	483,857.71	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,643.000	Local 62.253567	600,311.15	44.930000	433,259.99	-167,051.16	0.02
			Base 62.253567	600,311.15	44.930000	433,259.99	-167,051.16	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,858.000	Local 102.051899	903,975.72	193.530000	1,714,288.74	810,313.02	0.06
			Base 102.051899	903,975.72	193.530000	1,714,288.74	810,313.02	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		11,909.000	Local 136.652025	1,627,388.96	113.460000	1,351,195.14	-276,193.82	0.05
			Base 136.652025	1,627,388.96	113.460000	1,351,195.14	-276,193.82	0.05

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,493.000	Local 187.613555	1,030,561.26	282.660000	1,552,651.38	522,090.12	0.06
			Base 187.613555	1,030,561.26	282.660000	1,552,651.38	522,090.12	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,979.000	Local 42.784487	812,006.77	51.460000	976,659.34	164,652.57	0.04
			Base 42.784487	812,006.77	51.460000	976,659.34	164,652.57	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		19,885.000	Local 48.000009	954,480.18	108.450000	2,156,528.25	1,202,048.07	0.08
			Base 48.000009	954,480.18	108.450000	2,156,528.25	1,202,048.07	0.08
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	26.695000	2,269,075.00	215,974.00	0.08
			Base 24.154129	2,053,101.00	26.695000	2,269,075.00	215,974.00	0.08
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		392,572.000	Local 25.946939	10,186,041.65	123.370000	48,431,607.64	38,245,565.99	1.80
			Base 25.946939	10,186,041.65	123.370000	48,431,607.64	38,245,565.99	1.80
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		450,325.000	Local 26.881707	12,105,504.73	122.870000	55,331,432.75	43,225,928.02	2.06
			Base 26.881707	12,105,504.73	122.870000	55,331,432.75	43,225,928.02	2.06
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		135,002.000	Local 22.366111	3,019,469.77	44.420000	5,996,788.84	2,977,319.07	0.22
			Base 22.366111	3,019,469.77	44.420000	5,996,788.84	2,977,319.07	0.22
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		674,060.000	Local 32.510682	21,914,150.63	120.580000	81,278,154.80	59,364,004.17	3.02
			Base 32.510682	21,914,150.63	120.580000	81,278,154.80	59,364,004.17	3.02
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		19,547.000	Local 48.246679	943,077.84	81.070000	1,584,675.29	641,597.45	0.06
			Base 48.246679	943,077.84	81.070000	1,584,675.29	641,597.45	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		49,194.000	Local 20.188022	993,129.57	14.780000	727,087.32	-266,042.25	0.03
			Base 20.188022	993,129.57	14.780000	727,087.32	-266,042.25	0.03

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	38,853.000	Local 48.053383	1,867,018.09	83.120000	3,229,461.36	1,362,443.27	0.12
			Base 48.053383	1,867,018.09	83.120000	3,229,461.36	1,362,443.27	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	45,014.000	Local 54.872222	2,470,018.21	158.560000	7,137,419.84	4,667,401.63	0.27
			Base 54.872222	2,470,018.21	158.560000	7,137,419.84	4,667,401.63	0.27
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	56,176.000	Local 99.188317	5,572,002.89	52.830000	2,967,778.08	-2,604,224.81	0.11
			Base 99.188317	5,572,002.89	52.830000	2,967,778.08	-2,604,224.81	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01	35,204.000	Local 92.716190	3,263,980.76	184.440000	6,493,025.76	3,229,045.00	0.24
			Base 92.716190	3,263,980.76	184.440000	6,493,025.76	3,229,045.00	0.24
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	14,590.000	Local 83.792493	1,222,532.47	144.450000	2,107,525.50	884,993.03	0.08
			Base 83.792493	1,222,532.47	144.450000	2,107,525.50	884,993.03	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	12,234.000	Local 51.096422	625,113.63	170.150000	2,081,615.10	1,456,501.47	0.08
			Base 51.096422	625,113.63	170.150000	2,081,615.10	1,456,501.47	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	7,962.000	Local 57.405715	457,064.30	298.470000	2,376,418.14	1,919,353.84	0.09
			Base 57.405715	457,064.30	298.470000	2,376,418.14	1,919,353.84	0.09
031100100	AMETEK INC COMMON STOCK USD.01	17,364.000	Local 56.176611	975,450.67	145.070000	2,518,995.48	1,543,544.81	0.09
			Base 56.176611	975,450.67	145.070000	2,518,995.48	1,543,544.81	0.09
031162100	AMGEN INC COMMON STOCK USD.0001	40,373.000	Local 86.849294	3,506,366.55	220.650000	8,908,302.45	5,401,935.90	0.33
			Base 86.849294	3,506,366.55	220.650000	8,908,302.45	5,401,935.90	0.33
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	44,957.000	Local 18.503841	831,877.18	75.450000	3,392,005.65	2,560,128.47	0.13
			Base 18.503841	831,877.18	75.450000	3,392,005.65	2,560,128.47	0.13

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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032654105	ANALOG DEVICES INC COMMON STOCK USD.167	38,323.000	Local 70.533064	2,703,038.62	177.690000	6,809,613.87	4,106,575.25	0.25
			Base 70.533064	2,703,038.62	177.690000	6,809,613.87	4,106,575.25	0.25
03662Q105	ANSYS INC COMMON STOCK USD.01	6,586.000	Local 151.144458	995,437.40	323.590000	2,131,163.74	1,135,726.34	0.08
			Base 151.144458	995,437.40	323.590000	2,131,163.74	1,135,726.34	0.08
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	18,057.000	Local 101.999248	1,841,800.43	447.820000	8,086,285.74	6,244,485.31	0.30
			Base 101.999248	1,841,800.43	447.820000	8,086,285.74	6,244,485.31	0.30
03743Q108	APA CORP COMMON STOCK USD.625	24,309.000	Local 61.273805	1,489,504.93	31.780000	772,540.02	-716,964.91	0.03
			Base 61.273805	1,489,504.93	31.780000	772,540.02	-716,964.91	0.03
037833100	APPLE INC COMMON STOCK USD.00001	1,124,500.000	Local 18.314372	20,594,510.87	177.250000	199,317,625.00	178,723,114.13	7.42
			Base 18.314372	20,594,510.87	177.250000	199,317,625.00	178,723,114.13	7.42
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	63,744.000	Local 29.286744	1,866,854.23	133.300000	8,497,075.20	6,630,220.97	0.32
			Base 29.286744	1,866,854.23	133.300000	8,497,075.20	6,630,220.97	0.32
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	41,363.000	Local 29.811346	1,233,086.69	70.650000	2,922,295.95	1,689,209.26	0.11
			Base 29.811346	1,233,086.69	70.650000	2,922,295.95	1,689,209.26	0.11
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	18,714.000	Local 79.135028	1,480,932.91	166.340000	3,112,886.76	1,631,953.85	0.12
			Base 79.135028	1,480,932.91	166.340000	3,112,886.76	1,631,953.85	0.12
04621X108	ASSURANT INC COMMON STOCK USD.01	3,994.000	Local 74.909865	299,190.00	119.990000	479,240.06	180,050.06	0.02
			Base 74.909865	299,190.00	119.990000	479,240.06	180,050.06	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK	10,824.000	Local 99.770106	1,079,911.63	115.280000	1,247,790.72	167,879.09	0.05
			Base 99.770106	1,079,911.63	115.280000	1,247,790.72	167,879.09	0.05

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052769106	AUTODESK INC COMMON STOCK USD.01							
		16,314.000	Local 65.590510	1,070,043.58	199.390000	3,252,848.46	2,182,804.88	0.12
			Base 65.590510	1,070,043.58	199.390000	3,252,848.46	2,182,804.88	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		31,329.000	Local 57.360251	1,797,039.30	208.990000	6,547,447.71	4,750,408.41	0.24
			Base 57.360251	1,797,039.30	208.990000	6,547,447.71	4,750,408.41	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,419.000	Local 349.314496	495,677.27	2,386.840000	3,386,925.96	2,891,248.69	0.13
			Base 349.314496	495,677.27	2,386.840000	3,386,925.96	2,891,248.69	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,577.000	Local 142.650573	1,508,815.11	173.980000	1,840,186.46	331,371.35	0.07
			Base 142.650573	1,508,815.11	173.980000	1,840,186.46	331,371.35	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,122.000	Local 63.035938	385,906.01	161.130000	986,437.86	600,531.85	0.04
			Base 63.035938	385,906.01	161.130000	986,437.86	600,531.85	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		5,112.000	Local 219.905927	1,124,159.10	192.910000	986,155.92	-138,003.18	0.04
			Base 219.905927	1,124,159.10	192.910000	986,155.92	-138,003.18	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		76,062.000	Local 35.995231	2,737,869.27	27.250000	2,072,689.50	-665,179.77	0.08
			Base 35.995231	2,737,869.27	27.250000	2,072,689.50	-665,179.77	0.08
058498106	BALL CORP COMMON STOCK							
		23,735.000	Local 23.600208	560,150.93	51.160000	1,214,282.60	654,131.67	0.05
			Base 23.600208	560,150.93	51.160000	1,214,282.60	654,131.67	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		527,712.000	Local 24.806763	13,090,826.76	27.790000	14,665,116.48	1,574,289.72	0.55
			Base 24.806763	13,090,826.76	27.790000	14,665,116.48	1,574,289.72	0.55
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		55,613.000	Local 36.593768	2,035,089.24	40.200000	2,235,642.60	200,553.36	0.08
			Base 36.593768	2,035,089.24	40.200000	2,235,642.60	200,553.36	0.08

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View Date: June 5, 2023

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070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		17,270.000	Local 30.191778	521,412.00	35.240000	608,594.80	87,182.80	0.02
			Base 30.191778	521,412.00	35.240000	608,594.80	87,182.80	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		38,158.000	Local 38.867154	1,483,092.88	40.720000	1,553,793.76	70,700.88	0.06
			Base 38.867154	1,483,092.88	40.720000	1,553,793.76	70,700.88	0.06
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		21,465.000	Local 147.337722	3,162,604.20	241.760000	5,189,378.40	2,026,774.20	0.19
			Base 147.337722	3,162,604.20	241.760000	5,189,378.40	2,026,774.20	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		15,402.000	Local 47.238585	727,568.69	55.680000	857,583.36	130,014.67	0.03
			Base 47.238585	727,568.69	55.680000	857,583.36	130,014.67	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		136,226.000	Local 110.643595	15,072,534.38	321.080000	43,739,444.08	28,666,909.70	1.63
			Base 110.643595	15,072,534.38	321.080000	43,739,444.08	28,666,909.70	1.63
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		14,889.000	Local 38.393748	571,644.51	72.670000	1,081,983.63	510,339.12	0.04
			Base 38.393748	571,644.51	72.670000	1,081,983.63	510,339.12	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,628.000	Local 466.823845	759,989.22	373.350000	607,813.80	-152,175.42	0.02
			Base 466.823845	759,989.22	373.350000	607,813.80	-152,175.42	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,888.000	Local 115.750349	1,260,289.80	296.410000	3,227,312.08	1,967,022.28	0.12
			Base 115.750349	1,260,289.80	296.410000	3,227,312.08	1,967,022.28	0.12
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		11,891.000	Local 124.853503	1,484,633.00	81.790000	972,564.89	-512,068.11	0.04
			Base 124.853503	1,484,633.00	81.790000	972,564.89	-512,068.11	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		11,323.000	Local 348.075032	3,941,253.59	657.550000	7,445,438.65	3,504,185.06	0.28
			Base 348.075032	3,941,253.59	657.550000	7,445,438.65	3,504,185.06	0.28

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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097023105	BOEING CO/THE COMMON STOCK USD5.0							
		42,518.000	Local 95.643597	4,066,574.46	205.700000	8,745,952.60	4,679,378.14	0.33
			Base 95.643597	4,066,574.46	205.700000	8,745,952.60	4,679,378.14	0.33
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,933.000	Local 553.531241	1,623,507.13	2,508.770000	7,358,222.41	5,734,715.28	0.27
			Base 553.531241	1,623,507.13	2,508.770000	7,358,222.41	5,734,715.28	0.27
099724106	BORGWARNER INC COMMON STOCK USD.01							
		17,702.000	Local 35.167113	622,528.24	44.330000	784,729.66	162,201.42	0.03
			Base 35.167113	622,528.24	44.330000	784,729.66	162,201.42	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,786.000	Local 94.205691	1,016,102.58	48.670000	524,954.62	-491,147.96	0.02
			Base 94.205691	1,016,102.58	48.670000	524,954.62	-491,147.96	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		108,295.000	Local 21.491415	2,327,412.74	51.480000	5,575,026.60	3,247,613.86	0.21
			Base 21.491415	2,327,412.74	51.480000	5,575,026.60	3,247,613.86	0.21
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		160,756.000	Local 48.805193	7,845,727.65	64.440000	10,359,116.64	2,513,388.99	0.39
			Base 48.805193	7,845,727.65	64.440000	10,359,116.64	2,513,388.99	0.39
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,899.000	Local 118.845088	1,057,602.44	146.720000	1,305,661.28	248,058.84	0.05
			Base 118.845088	1,057,602.44	146.720000	1,305,661.28	248,058.84	0.05
11135F101	BROADCOM INC COMMON STOCK							
		31,596.000	Local 235.469067	7,439,880.63	807.960000	25,528,304.16	18,088,423.53	0.95
			Base 235.469067	7,439,880.63	807.960000	25,528,304.16	18,088,423.53	0.95
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		17,772.000	Local 57.614346	1,023,922.16	62.330000	1,107,728.76	83,806.60	0.04
			Base 57.614346	1,023,922.16	62.330000	1,107,728.76	83,806.60	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,827.000	Local 30.697862	424,459.34	61.770000	854,093.79	429,634.45	0.03
			Base 30.697862	424,459.34	61.770000	854,093.79	429,634.45	0.03

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK	8,021.000	Local 87.605872	702,686.70	132.420000	1,062,140.82	359,454.12	0.04
			Base 87.605872	702,686.70	132.420000	1,062,140.82	359,454.12	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	23,888.000	Local 32.412778	774,276.45	74.920000	1,789,688.96	1,015,412.51	0.07
			Base 32.412778	774,276.45	74.920000	1,789,688.96	1,015,412.51	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01	10,237.000	Local 124.725181	1,276,811.68	171.690000	1,757,590.53	480,778.85	0.07
			Base 124.725181	1,276,811.68	171.690000	1,757,590.53	480,778.85	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	14,834.000	Local 31.485726	467,059.26	61.510000	912,439.34	445,380.08	0.03
			Base 31.485726	467,059.26	61.510000	912,439.34	445,380.08	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	8,900.000	Local 58.463003	520,320.73	94.540000	841,406.00	321,085.27	0.03
			Base 58.463003	520,320.73	94.540000	841,406.00	321,085.27	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01	22,582.000	Local 85.544632	1,931,768.89	247.410000	5,587,012.62	3,655,243.73	0.21
			Base 85.544632	1,931,768.89	247.410000	5,587,012.62	3,655,243.73	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01	27,198.000	Local 109.314655	2,973,139.99	178.750000	4,861,642.50	1,888,502.51	0.18
			Base 109.314655	2,973,139.99	178.750000	4,861,642.50	1,888,502.51	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01	22,022.000	Local 28.196949	620,953.21	57.980000	1,276,835.56	655,882.35	0.05
			Base 28.196949	620,953.21	57.980000	1,276,835.56	655,882.35	0.05
126408103	CSX CORP COMMON STOCK USD1.0	158,960.000	Local 7.470236	1,187,468.69	30.670000	4,875,303.20	3,687,834.51	0.18
			Base 7.470236	1,187,468.69	30.670000	4,875,303.20	3,687,834.51	0.18
126650100	CVS HEALTH CORP COMMON STOCK USD.01	97,090.000	Local 51.039280	4,955,403.72	68.030000	6,605,032.70	1,649,628.98	0.25
			Base 51.039280	4,955,403.72	68.030000	6,605,032.70	1,649,628.98	0.25

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127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		59,615.000	Local 20.302751	1,210,348.49	23.250000	1,386,048.75	175,700.26	0.05
			Base 20.302751	1,210,348.49	23.250000	1,386,048.75	175,700.26	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		20,741.000	Local 49.227905	1,021,035.98	230.910000	4,789,304.31	3,768,268.33	0.18
			Base 49.227905	1,021,035.98	230.910000	4,789,304.31	3,768,268.33	0.18
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		16,223.000	Local 85.716002	1,390,570.70	41.010000	665,305.23	-725,265.47	0.02
			Base 85.716002	1,390,570.70	41.010000	665,305.23	-725,265.47	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		8,327.000	Local 163.918935	1,364,952.97	104.470000	869,921.69	-495,031.28	0.03
			Base 163.918935	1,364,952.97	104.470000	869,921.69	-495,031.28	0.03
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,170.000	Local 39.910759	605,446.22	50.550000	766,843.50	161,397.28	0.03
			Base 39.910759	605,446.22	50.550000	766,843.50	161,397.28	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		28,830.000	Local 62.066336	1,789,372.46	104.210000	3,004,374.30	1,215,001.84	0.11
			Base 62.066336	1,789,372.46	104.210000	3,004,374.30	1,215,001.84	0.11
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		19,480.000	Local 44.220161	861,408.74	82.300000	1,603,204.00	741,795.26	0.06
			Base 44.220161	861,408.74	82.300000	1,603,204.00	741,795.26	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		11,948.000	Local 32.414456	387,287.92	72.210000	862,765.08	475,477.16	0.03
			Base 32.414456	387,287.92	72.210000	862,765.08	475,477.16	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		75,770.000	Local 24.560166	1,860,923.74	11.230000	850,897.10	-1,010,026.64	0.03
			Base 24.560166	1,860,923.74	11.230000	850,897.10	-1,010,026.64	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		63,072.000	Local 15.316997	966,073.66	40.900000	2,579,644.80	1,613,571.14	0.10
			Base 15.316997	966,073.66	40.900000	2,579,644.80	1,613,571.14	0.10

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148806102	CATALENT INC COMMON STOCK USD.01							
		13,616.000	Local 86.836132	1,182,360.77	37.230000	506,923.68	-675,437.09	0.02
			Base 86.836132	1,182,360.77	37.230000	506,923.68	-675,437.09	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		39,347.000	Local 75.816408	2,983,148.21	205.750000	8,095,645.25	5,112,497.04	0.30
			Base 75.816408	2,983,148.21	205.750000	8,095,645.25	5,112,497.04	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,542.000	Local 89.085237	671,880.86	104.020000	784,518.84	112,637.98	0.03
			Base 89.085237	671,880.86	104.020000	784,518.84	112,637.98	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		41,643.000	Local 53.727692	2,237,382.27	62.410000	2,598,939.63	361,557.36	0.10
			Base 53.727692	2,237,382.27	62.410000	2,598,939.63	361,557.36	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		47,598.000	Local 21.484332	1,022,611.23	28.210000	1,342,739.58	320,128.35	0.05
			Base 21.484332	1,022,611.23	28.210000	1,342,739.58	320,128.35	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		11,633.000	Local 106.460784	1,238,458.30	61.850000	719,501.05	-518,957.25	0.03
			Base 106.460784	1,238,458.30	61.850000	719,501.05	-518,957.25	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,847.000	Local 357.668791	1,375,951.84	193.380000	743,932.86	-632,018.98	0.03
			Base 357.668791	1,375,951.84	193.380000	743,932.86	-632,018.98	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		7,964.000	Local 296.692455	2,362,858.71	326.150000	2,597,458.60	234,599.89	0.10
			Base 296.692455	2,362,858.71	326.150000	2,597,458.60	234,599.89	0.10
166764100	CHEVRON CORP COMMON STOCK USD.75							
		134,504.000	Local 82.136768	11,047,723.91	150.620000	20,258,992.48	9,211,268.57	0.75
			Base 82.136768	11,047,723.91	150.620000	20,258,992.48	9,211,268.57	0.75
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,088.000	Local 491.776159	1,026,828.62	2,076.490000	4,335,711.12	3,308,882.50	0.16
			Base 491.776159	1,026,828.62	2,076.490000	4,335,711.12	3,308,882.50	0.16

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		18,439.000	Local 49.684940	916,140.61	92.450000	1,704,685.55	788,544.94	0.06
			Base 49.684940	916,140.61	92.450000	1,704,685.55	788,544.94	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		11,884.000	Local 54.357342	645,982.65	96.500000	1,146,806.00	500,823.35	0.04
			Base 54.357342	645,982.65	96.500000	1,146,806.00	500,823.35	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		310,608.000	Local 30.521221	9,480,135.29	49.670000	15,427,899.36	5,947,764.07	0.57
			Base 30.521221	9,480,135.29	49.670000	15,427,899.36	5,947,764.07	0.57
172908105	CINTAS CORP COMMON STOCK							
		6,531.000	Local 92.865145	606,502.26	472.140000	3,083,546.34	2,477,044.08	0.11
			Base 92.865145	606,502.26	472.140000	3,083,546.34	2,477,044.08	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
		146,443.000	Local 78.346443	11,473,288.18	44.320000	6,490,353.76	-4,982,934.42	0.24
			Base 78.346443	11,473,288.18	44.320000	6,490,353.76	-4,982,934.42	0.24
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		37,237.000	Local 24.920781	927,975.11	25.780000	959,969.86	31,994.75	0.04
			Base 24.920781	927,975.11	25.780000	959,969.86	31,994.75	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		9,340.000	Local 75.992586	709,770.75	158.180000	1,477,401.20	767,630.45	0.05
			Base 75.992586	709,770.75	158.180000	1,477,401.20	767,630.45	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		294,274.000	Local 33.182665	9,764,795.68	59.660000	17,556,386.84	7,791,591.16	0.65
			Base 33.182665	9,764,795.68	59.660000	17,556,386.84	7,791,591.16	0.65
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		38,485.000	Local 29.901027	1,150,741.02	62.490000	2,404,927.65	1,254,186.63	0.09
			Base 29.901027	1,150,741.02	62.490000	2,404,927.65	1,254,186.63	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		63,149.000	Local 40.640421	2,566,401.95	74.380000	4,697,022.62	2,130,620.67	0.17
			Base 40.640421	2,566,401.95	74.380000	4,697,022.62	2,130,620.67	0.17

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		318,056.000	Local 18.578139	5,908,888.57	39.350000	12,515,503.60	6,606,615.03	0.47
			Base 18.578139	5,908,888.57	39.350000	12,515,503.60	6,606,615.03	0.47
200340107	COMERICA INC COMMON STOCK USD5.0							
		9,902.000	Local 47.787867	473,195.46	36.100000	357,462.20	-115,733.26	0.01
			Base 47.787867	473,195.46	36.100000	357,462.20	-115,733.26	0.01
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		36,037.000	Local 23.630324	851,565.99	34.870000	1,256,610.19	405,044.20	0.05
			Base 23.630324	851,565.99	34.870000	1,256,610.19	405,044.20	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		92,534.000	Local 50.039092	4,630,317.34	99.300000	9,188,626.20	4,558,308.86	0.34
			Base 50.039092	4,630,317.34	99.300000	9,188,626.20	4,558,308.86	0.34
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		26,831.000	Local 58.309163	1,564,493.16	93.300000	2,503,332.30	938,839.14	0.09
			Base 58.309163	1,564,493.16	93.300000	2,503,332.30	938,839.14	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,276.000	Local 69.590687	854,295.27	242.970000	2,982,699.72	2,128,404.45	0.11
			Base 69.590687	854,295.27	242.970000	2,982,699.72	2,128,404.45	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		24,726.000	Local 37.844677	935,747.48	84.020000	2,077,478.52	1,141,731.04	0.08
			Base 37.844677	935,747.48	84.020000	2,077,478.52	1,141,731.04	0.08
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,732.000	Local 209.900857	783,350.00	371.530000	1,386,549.96	603,199.96	0.05
			Base 209.900857	783,350.00	371.530000	1,386,549.96	603,199.96	0.05
217204106	COPART INC COMMON STOCK							
		32,411.000	Local 40.943242	1,327,011.42	87.590000	2,838,879.49	1,511,868.07	0.11
			Base 40.943242	1,327,011.42	87.590000	2,838,879.49	1,511,868.07	0.11
219350105	CORNING INC COMMON STOCK USD.5							
		57,556.000	Local 23.793495	1,369,458.38	30.810000	1,773,300.36	403,841.98	0.07
			Base 23.793495	1,369,458.38	30.810000	1,773,300.36	403,841.98	0.07

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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22052L104	CORTEVA INC COMMON STOCK USD.01	53,896.000	Local 23.875897	1,286,815.34	53.490000	2,882,897.04	1,596,081.70	0.11
			Base 23.875897	1,286,815.34	53.490000	2,882,897.04	1,596,081.70	0.11
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	33,550.000	Local 115.761432	3,883,796.06	511.560000	17,162,838.00	13,279,041.94	0.64
			Base 115.761432	3,883,796.06	511.560000	17,162,838.00	13,279,041.94	0.64
22160N109	COSTAR GROUP INC COMMON STOCK USD.01	30,749.000	Local 70.493278	2,167,597.82	79.400000	2,441,470.60	273,872.78	0.09
			Base 70.493278	2,167,597.82	79.400000	2,441,470.60	273,872.78	0.09
22822V101	CROWN CASTLE INC REIT USD.01	32,739.000	Local 85.213826	2,789,815.45	113.210000	3,706,382.19	916,566.74	0.14
			Base 85.213826	2,789,815.45	113.210000	3,706,382.19	916,566.74	0.14
231021106	CUMMINS INC COMMON STOCK USD2.5	10,684.000	Local 72.230707	771,712.87	204.410000	2,183,916.44	1,412,203.57	0.08
			Base 72.230707	771,712.87	204.410000	2,183,916.44	1,412,203.57	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01	23,627.000	Local 33.318652	787,219.79	106.840000	2,524,308.68	1,737,088.89	0.09
			Base 33.318652	787,219.79	106.840000	2,524,308.68	1,737,088.89	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK	14,649.000	Local 56.115674	822,038.51	107.600000	1,576,232.40	754,193.89	0.06
			Base 56.115674	822,038.51	107.600000	1,576,232.40	754,193.89	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01	17,215.000	Local 50.817450	874,822.40	25.030000	430,891.45	-443,930.95	0.02
			Base 50.817450	874,822.40	25.030000	430,891.45	-443,930.95	0.02
235851102	DANAHER CORP COMMON STOCK USD.01	49,559.000	Local 70.231280	3,480,592.00	229.620000	11,379,737.58	7,899,145.58	0.42
			Base 70.231280	3,480,592.00	229.620000	11,379,737.58	7,899,145.58	0.42
237194105	DARDEN RESTAURANTS INC COMMON STOCK	9,202.000	Local 44.942396	413,559.93	158.520000	1,458,701.04	1,045,141.11	0.05
			Base 44.942396	413,559.93	158.520000	1,458,701.04	1,045,141.11	0.05

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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23918K108	DAVITA INC COMMON STOCK USD.001							
		4,156.000	Local 41.990941	174,514.35	93.670000	389,292.52	214,778.17	0.01
			Base 41.990941	174,514.35	93.670000	389,292.52	214,778.17	0.01
244199105	DEERE + CO COMMON STOCK USD1.0							
		20,446.000	Local 82.297961	1,682,664.11	345.980000	7,073,907.08	5,391,242.97	0.26
			Base 82.297961	1,682,664.11	345.980000	7,073,907.08	5,391,242.97	0.26
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		48,483.000	Local 25.750182	1,248,446.06	36.330000	1,761,387.39	512,941.33	0.07
			Base 25.750182	1,248,446.06	36.330000	1,761,387.39	512,941.33	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		16,249.000	Local 45.583612	740,688.11	36.120000	586,913.88	-153,774.23	0.02
			Base 45.583612	740,688.11	36.120000	586,913.88	-153,774.23	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		49,425.000	Local 38.719235	1,913,698.21	46.100000	2,278,492.50	364,794.29	0.08
			Base 38.719235	1,913,698.21	46.100000	2,278,492.50	364,794.29	0.08
252131107	DEXCOM INC COMMON STOCK USD.001							
		29,216.000	Local 99.756495	2,914,485.75	117.260000	3,425,868.16	511,382.41	0.13
			Base 99.756495	2,914,485.75	117.260000	3,425,868.16	511,382.41	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		13,895.000	Local 108.754166	1,511,139.13	127.150000	1,766,749.25	255,610.12	0.07
			Base 108.754166	1,511,139.13	127.150000	1,766,749.25	255,610.12	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,739.000	Local 108.999226	2,369,534.18	102.460000	2,227,377.94	-142,156.24	0.08
			Base 108.999226	2,369,534.18	102.460000	2,227,377.94	-142,156.24	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		184,719.000	Local 58.926527	10,884,849.19	87.960000	16,247,883.24	5,363,034.05	0.60
			Base 58.926527	10,884,849.19	87.960000	16,247,883.24	5,363,034.05	0.60
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		20,188.000	Local 29.279937	591,103.36	102.740000	2,074,115.12	1,483,011.76	0.08
			Base 29.279937	591,103.36	102.740000	2,074,115.12	1,483,011.76	0.08

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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View Date: June 5, 2023

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25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		19,004.000	Local 52.412244	996,042.28	6.430000	122,195.72	-873,846.56	0.00
			Base 52.412244	996,042.28	6.430000	122,195.72	-873,846.56	0.00
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		16,904.000	Local 69.394817	1,173,049.99	201.090000	3,399,225.36	2,226,175.37	0.13
			Base 69.394817	1,173,049.99	201.090000	3,399,225.36	2,226,175.37	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,720.000	Local 57.431331	902,820.53	134.880000	2,120,313.60	1,217,493.07	0.08
			Base 57.431331	902,820.53	134.880000	2,120,313.60	1,217,493.07	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		63,041.000	Local 54.911786	3,461,693.91	50.280000	3,169,701.48	-291,992.43	0.12
			Base 54.911786	3,461,693.91	50.280000	3,169,701.48	-291,992.43	0.12
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,676.000	Local 378.435774	1,012,694.13	289.850000	775,638.60	-237,055.53	0.03
			Base 378.435774	1,012,694.13	289.850000	775,638.60	-237,055.53	0.03
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,564.000	Local 45.016448	475,553.76	133.330000	1,408,498.12	932,944.36	0.05
			Base 45.016448	475,553.76	133.330000	1,408,498.12	932,944.36	0.05
260557103	DOW INC COMMON STOCK USD.01							
		53,295.000	Local 37.891316	2,019,417.66	48.780000	2,599,730.10	580,312.44	0.10
			Base 37.891316	2,019,417.66	48.780000	2,599,730.10	580,312.44	0.10
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		58,219.000	Local 63.393550	3,690,709.10	89.290000	5,198,374.51	1,507,665.41	0.19
			Base 63.393550	3,690,709.10	89.290000	5,198,374.51	1,507,665.41	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		34,638.000	Local 53.548270	1,854,804.97	67.190000	2,327,327.22	472,522.25	0.09
			Base 53.548270	1,854,804.97	67.190000	2,327,327.22	472,522.25	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		44,412.000	Local 49.844805	2,213,707.48	107.290000	4,764,963.48	2,551,256.00	0.18
			Base 49.844805	2,213,707.48	107.290000	4,764,963.48	2,551,256.00	0.18

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STATE OF ARIZONA

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26884L109	EQT CORP COMMON STOCK							
		27,752.000	Local 41.779850	1,159,474.40	34.770000	964,937.04	-194,537.36	0.04
			Base 41.779850	1,159,474.40	34.770000	964,937.04	-194,537.36	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		8,982.000	Local 41.469083	372,475.30	77.090000	692,422.38	319,947.08	0.03
			Base 41.469083	372,475.30	77.090000	692,422.38	319,947.08	0.03
278642103	EBAY INC COMMON STOCK USD.001							
		41,030.000	Local 19.410023	796,393.25	42.540000	1,745,416.20	949,022.95	0.06
			Base 19.410023	796,393.25	42.540000	1,745,416.20	949,022.95	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,736.000	Local 68.943392	1,291,723.39	165.050000	3,092,376.80	1,800,653.41	0.12
			Base 68.943392	1,291,723.39	165.050000	3,092,376.80	1,800,653.41	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		28,873.000	Local 43.999908	1,270,409.34	67.520000	1,949,504.96	679,095.62	0.07
			Base 43.999908	1,270,409.34	67.520000	1,949,504.96	679,095.62	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		46,746.000	Local 26.722991	1,249,192.96	84.230000	3,937,415.58	2,688,222.62	0.15
			Base 26.722991	1,249,192.96	84.230000	3,937,415.58	2,688,222.62	0.15
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		19,697.000	Local 48.077348	946,979.53	128.000000	2,521,216.00	1,574,236.47	0.09
			Base 48.077348	946,979.53	128.000000	2,521,216.00	1,574,236.47	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		43,203.000	Local 43.934071	1,898,083.65	77.680000	3,356,009.04	1,457,925.39	0.12
			Base 43.934071	1,898,083.65	77.680000	3,356,009.04	1,457,925.39	0.12
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		10,277.000	Local 196.894147	2,023,481.15	173.880000	1,786,964.76	-236,516.39	0.07
			Base 196.894147	2,023,481.15	173.880000	1,786,964.76	-236,516.39	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,385.000	Local 72.668320	1,118,002.11	98.200000	1,510,807.00	392,804.89	0.06
			Base 72.668320	1,118,002.11	98.200000	1,510,807.00	392,804.89	0.06

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Books Closed

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,348.000	Local 643.374029	2,797,390.28	256.620000	1,115,783.76	-1,681,606.52	0.04
			Base 643.374029	2,797,390.28	256.620000	1,115,783.76	-1,681,606.52	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,262.000	Local 119.370093	1,105,605.80	208.620000	1,932,238.44	826,632.64	0.07
			Base 119.370093	1,105,605.80	208.620000	1,932,238.44	826,632.64	0.07
29444U700	EQUINIX INC REIT USD.001							
		6,997.000	Local 355.967796	2,490,706.67	745.550000	5,216,613.35	2,725,906.68	0.19
			Base 355.967796	2,490,706.67	745.550000	5,216,613.35	2,725,906.68	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		25,751.000	Local 49.491617	1,274,458.64	60.800000	1,565,660.80	291,202.16	0.06
			Base 49.491617	1,274,458.64	60.800000	1,565,660.80	291,202.16	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,885.000	Local 195.025230	952,698.25	216.060000	1,055,453.10	102,754.85	0.04
			Base 195.025230	952,698.25	216.060000	1,055,453.10	102,754.85	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
		9,503.000	Local 122.162209	1,160,907.47	81.050000	770,218.15	-390,689.32	0.03
			Base 122.162209	1,160,907.47	81.050000	770,218.15	-390,689.32	0.03
30034W106	EVERGY INC COMMON STOCK							
		17,355.000	Local 55.268569	959,186.01	57.850000	1,003,986.75	44,800.74	0.04
			Base 55.268569	959,186.01	57.850000	1,003,986.75	44,800.74	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		26,335.000	Local 43.088976	1,134,748.19	69.230000	1,823,172.05	688,423.86	0.07
			Base 43.088976	1,134,748.19	69.230000	1,823,172.05	688,423.86	0.07
30161N101	EXELON CORP COMMON STOCK							
		75,136.000	Local 30.599273	2,299,106.99	39.650000	2,979,142.40	680,035.41	0.11
			Base 30.599273	2,299,106.99	39.650000	2,979,142.40	680,035.41	0.11
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,177.000	Local 84.589208	945,453.58	95.710000	1,069,750.67	124,297.09	0.04
			Base 84.589208	945,453.58	95.710000	1,069,750.67	124,297.09	0.04

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		12,032.000	Local 50.531695	607,997.36	110.310000	1,327,249.92	719,252.56	0.05
			Base 50.531695	607,997.36	110.310000	1,327,249.92	719,252.56	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,126.000	Local 96.773262	979,926.05	144.270000	1,460,878.02	480,951.97	0.05
			Base 96.773262	979,926.05	144.270000	1,460,878.02	480,951.97	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		311,357.000	Local 60.757180	18,917,173.29	102.180000	31,814,458.26	12,897,284.97	1.18
			Base 60.757180	18,917,173.29	102.180000	31,814,458.26	12,897,284.97	1.18
302491303	FMC CORP COMMON STOCK USD.1							
		9,524.000	Local 37.364595	355,860.40	104.080000	991,257.92	635,397.52	0.04
			Base 37.364595	355,860.40	104.080000	991,257.92	635,397.52	0.04
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		168,287.000	Local 115.021607	19,356,641.14	264.720000	44,548,934.64	25,192,293.50	1.66
			Base 115.021607	19,356,641.14	264.720000	44,548,934.64	25,192,293.50	1.66
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,892.000	Local 477.414506	1,380,682.75	384.890000	1,113,101.88	-267,580.87	0.04
			Base 477.414506	1,380,682.75	384.890000	1,113,101.88	-267,580.87	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		1,902.000	Local 681.451267	1,296,120.31	787.670000	1,498,148.34	202,028.03	0.06
			Base 681.451267	1,296,120.31	787.670000	1,498,148.34	202,028.03	0.06
311900104	FASTENAL CO COMMON STOCK USD.01							
		43,160.000	Local 19.805285	854,796.08	53.850000	2,324,166.00	1,469,369.92	0.09
			Base 19.805285	854,796.08	53.850000	2,324,166.00	1,469,369.92	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,536.000	Local 140.058873	775,365.92	88.200000	488,275.20	-287,090.72	0.02
			Base 140.058873	775,365.92	88.200000	488,275.20	-287,090.72	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		17,557.000	Local 99.272103	1,742,920.32	217.980000	3,827,074.86	2,084,154.54	0.14
			Base 99.272103	1,742,920.32	217.980000	3,827,074.86	2,084,154.54	0.14

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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315616102	F5 INC COMMON STOCK	4,546.000	Local 132.426056	602,008.85	147.580000	670,898.68	68,889.83	0.02
			Base 132.426056	602,008.85	147.580000	670,898.68	68,889.83	0.02
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	44,865.000	Local 86.807487	3,894,617.91	54.570000	2,448,283.05	-1,446,334.86	0.09
			Base 86.807487	3,894,617.91	54.570000	2,448,283.05	-1,446,334.86	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK	51,670.000	Local 25.307298	1,307,628.07	24.270000	1,254,030.90	-53,597.17	0.05
			Base 25.307298	1,307,628.07	24.270000	1,254,030.90	-53,597.17	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	14,014.000	Local 95.285113	1,335,325.57	0.266400	3,733.33	-1,331,592.24	0.00
			Base 95.285113	1,335,325.57	0.266400	3,733.33	-1,331,592.24	0.00
336433107	FIRST SOLAR INC COMMON STOCK USD.001	7,496.000	Local 158.538637	1,188,405.62	202.960000	1,521,388.16	332,982.54	0.06
			Base 158.538637	1,188,405.62	202.960000	1,521,388.16	332,982.54	0.06
337738108	FISERV INC COMMON STOCK USD.01	48,014.000	Local 57.202674	2,746,529.17	112.190000	5,386,690.66	2,640,161.49	0.20
			Base 57.202674	2,746,529.17	112.190000	5,386,690.66	2,640,161.49	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	41,068.000	Local 43.540009	1,788,101.09	37.390000	1,535,532.52	-252,568.57	0.06
			Base 43.540009	1,788,101.09	37.390000	1,535,532.52	-252,568.57	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	5,576.000	Local 214.709934	1,197,222.59	226.550000	1,263,242.80	66,020.21	0.05
			Base 214.709934	1,197,222.59	226.550000	1,263,242.80	66,020.21	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01	296,033.000	Local 12.117401	3,587,150.55	12.000000	3,552,396.00	-34,754.55	0.13
			Base 12.117401	3,587,150.55	12.000000	3,552,396.00	-34,754.55	0.13
34959E109	FORTINET INC COMMON STOCK USD.001	49,027.000	Local 19.824164	971,919.30	68.330000	3,350,014.91	2,378,095.61	0.12
			Base 19.824164	971,919.30	68.330000	3,350,014.91	2,378,095.61	0.12

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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34959J108	FORTIVE CORP COMMON STOCK USD.01							
		26,682.000	Local 30.044120	801,637.22	65.110000	1,737,265.02	935,627.80	0.06
			Base 30.044120	801,637.22	65.110000	1,737,265.02	935,627.80	0.06
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		22,450.000	Local 40.298111	904,692.60	31.200000	700,440.00	-204,252.60	0.03
			Base 40.298111	904,692.60	31.200000	700,440.00	-204,252.60	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		10,421.000	Local 40.009741	416,941.51	29.210000	304,397.41	-112,544.10	0.01
			Base 40.009741	416,941.51	29.210000	304,397.41	-112,544.10	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		21,564.000	Local 25.662784	553,392.27	24.010000	517,751.64	-35,640.63	0.02
			Base 25.662784	553,392.27	24.010000	517,751.64	-35,640.63	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		108,070.000	Local 24.386735	2,635,474.46	34.340000	3,711,123.80	1,075,649.34	0.14
			Base 24.386735	2,635,474.46	34.340000	3,711,123.80	1,075,649.34	0.14
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
		27,453.000	Local 154.151226	4,231,913.62	79.510000	2,182,788.03	-2,049,125.59	0.08
			Base 154.151226	4,231,913.62	79.510000	2,182,788.03	-2,049,125.59	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		16,036.000	Local 70.551104	1,131,357.50	200.330000	3,212,491.88	2,081,134.38	0.12
			Base 70.551104	1,131,357.50	200.330000	3,212,491.88	2,081,134.38	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,975.000	Local 124.404753	743,318.40	342.860000	2,048,588.50	1,305,270.10	0.08
			Base 124.404753	743,318.40	342.860000	2,048,588.50	1,305,270.10	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,790.000	Local 297.410261	1,424,595.15	108.920000	521,726.80	-902,868.35	0.02
			Base 297.410261	1,424,595.15	108.920000	521,726.80	-902,868.35	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		17,014.000	Local 80.142510	1,363,544.66	204.180000	3,473,918.52	2,110,373.86	0.13
			Base 80.142510	1,363,544.66	204.180000	3,473,918.52	2,110,373.86	0.13

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		82,360.000	Local 171.680579	14,139,612.52	101.530000	8,362,010.80	-5,777,601.72	0.31
			Base 171.680579	14,139,612.52	101.530000	8,362,010.80	-5,777,601.72	0.31
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		44,580.000	Local 34.273829	1,527,927.30	84.160000	3,751,852.80	2,223,925.50	0.14
			Base 34.273829	1,527,927.30	84.160000	3,751,852.80	2,223,925.50	0.14
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		105,447.000	Local 38.099933	4,017,523.59	32.410000	3,417,537.27	-599,986.32	0.13
			Base 38.099933	4,017,523.59	32.410000	3,417,537.27	-599,986.32	0.13
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,658.000	Local 51.810979	552,201.41	148.930000	1,587,295.94	1,035,094.53	0.06
			Base 51.810979	552,201.41	148.930000	1,587,295.94	1,035,094.53	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		94,284.000	Local 29.045946	2,738,567.96	76.940000	7,254,210.96	4,515,643.00	0.27
			Base 29.045946	2,738,567.96	76.940000	7,254,210.96	4,515,643.00	0.27
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		19,891.000	Local 110.304787	2,194,072.51	97.690000	1,943,151.79	-250,920.72	0.07
			Base 110.304787	2,194,072.51	97.690000	1,943,151.79	-250,920.72	0.07
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		6,840.000	Local 29.679490	203,007.71	103.180000	705,751.20	502,743.49	0.03
			Base 29.679490	203,007.71	103.180000	705,751.20	502,743.49	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,604.000	Local 146.056312	3,739,625.80	323.900000	8,293,135.60	4,553,509.80	0.31
			Base 146.056312	3,739,625.80	323.900000	8,293,135.60	4,553,509.80	0.31
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,400.000	Local 164.520032	559,368.11	649.020000	2,206,668.00	1,647,299.89	0.08
			Base 164.520032	559,368.11	649.020000	2,206,668.00	1,647,299.89	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		16,032.000	Local 84.892464	1,360,995.98	264.190000	4,235,494.08	2,874,498.10	0.16
			Base 84.892464	1,360,995.98	264.190000	4,235,494.08	2,874,498.10	0.16

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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View Date: June 5, 2023

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40434L105	HP INC COMMON STOCK USD.01	65,348.000	Local 16.665943	1,089,086.07	29.060000	1,899,012.88	809,926.81	0.07
			Base 16.665943	1,089,086.07	29.060000	1,899,012.88	809,926.81	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5	68,356.000	Local 31.031894	2,121,216.12	28.650000	1,958,399.40	-162,816.72	0.07
			Base 31.031894	2,121,216.12	28.650000	1,958,399.40	-162,816.72	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	23,824.000	Local 45.895319	1,093,410.09	68.520000	1,632,420.48	539,010.39	0.06
			Base 45.895319	1,093,410.09	68.520000	1,632,420.48	539,010.39	0.06
418056107	HASBRO INC COMMON STOCK USD.5	9,816.000	Local 47.281136	464,111.63	59.350000	582,579.60	118,467.97	0.02
			Base 47.281136	464,111.63	59.350000	582,579.60	118,467.97	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	41,342.000	Local 33.808060	1,397,692.81	19.960000	825,186.32	-572,506.49	0.03
			Base 33.808060	1,397,692.81	19.960000	825,186.32	-572,506.49	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	5,519.000	Local 130.543135	720,467.56	152.890000	843,799.91	123,332.35	0.03
			Base 130.543135	720,467.56	152.890000	843,799.91	123,332.35	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	11,112.000	Local 75.832602	842,651.87	259.700000	2,885,786.40	2,043,134.53	0.11
			Base 75.832602	842,651.87	259.700000	2,885,786.40	2,043,134.53	0.11
42809H107	HESS CORP COMMON STOCK USD1.0	20,980.000	Local 56.912578	1,194,025.89	126.670000	2,657,536.60	1,463,510.71	0.10
			Base 56.912578	1,194,025.89	126.670000	2,657,536.60	1,463,510.71	0.10
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	96,916.000	Local 11.183708	1,083,880.22	14.420000	1,397,528.72	313,648.50	0.05
			Base 11.183708	1,083,880.22	14.420000	1,397,528.72	313,648.50	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	20,146.000	Local 75.448434	1,519,984.15	136.120000	2,742,273.52	1,222,289.37	0.10
			Base 75.448434	1,519,984.15	136.120000	2,742,273.52	1,222,289.37	0.10

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436440101	HOLOGIC INC COMMON STOCK USD.01							
		18,642.000	Local 41.273279	769,416.46	78.890000	1,470,667.38	701,250.92	0.05
			Base 41.273279	769,416.46	78.890000	1,470,667.38	701,250.92	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		77,059.000	Local 69.608336	5,363,948.78	283.450000	21,842,373.55	16,478,424.77	0.81
			Base 69.608336	5,363,948.78	283.450000	21,842,373.55	16,478,424.77	0.81
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		50,517.000	Local 61.149901	3,089,109.54	191.600000	9,679,057.20	6,589,947.66	0.36
			Base 61.149901	3,089,109.54	191.600000	9,679,057.20	6,589,947.66	0.36
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		21,897.000	Local 18.397733	402,855.16	38.250000	837,560.25	434,705.09	0.03
			Base 18.397733	402,855.16	38.250000	837,560.25	434,705.09	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		54,062.000	Local 18.354144	992,261.74	16.600000	897,429.20	-94,832.54	0.03
			Base 18.354144	992,261.74	16.600000	897,429.20	-94,832.54	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		27,839.000	Local 33.502595	932,678.74	42.750000	1,190,117.25	257,438.51	0.04
			Base 33.502595	932,678.74	42.750000	1,190,117.25	257,438.51	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
		9,449.000	Local 99.349008	938,748.78	501.870000	4,742,169.63	3,803,420.85	0.18
			Base 99.349008	938,748.78	501.870000	4,742,169.63	3,803,420.85	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,275.000	Local 91.697025	575,398.83	166.970000	1,047,736.75	472,337.92	0.04
			Base 91.697025	575,398.83	166.970000	1,047,736.75	472,337.92	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		109,108.000	Local 11.728016	1,279,620.41	10.310000	1,124,903.48	-154,716.93	0.04
			Base 11.728016	1,279,620.41	10.310000	1,124,903.48	-154,716.93	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,013.000	Local 224.288633	675,781.65	201.380000	606,757.94	-69,023.71	0.02
			Base 224.288633	675,781.65	201.380000	606,757.94	-69,023.71	0.02

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45167R104	IDEX CORP COMMON STOCK USD.01	5,702.000	Local 162.891280	928,806.08	199.160000	1,135,610.32	206,804.24	0.04
			Base 162.891280	928,806.08	199.160000	1,135,610.32	206,804.24	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	6,262.000	Local 154.424475	967,006.06	464.770000	2,910,389.74	1,943,383.68	0.11
			Base 154.424475	967,006.06	464.770000	2,910,389.74	1,943,383.68	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	20,990.000	Local 63.355661	1,329,835.33	218.730000	4,591,142.70	3,261,307.37	0.17
			Base 63.355661	1,329,835.33	218.730000	4,591,142.70	3,261,307.37	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01	11,893.000	Local 210.239316	2,500,376.18	196.650000	2,338,758.45	-161,617.73	0.09
			Base 210.239316	2,500,376.18	196.650000	2,338,758.45	-161,617.73	0.09
45337C102	INCYTE CORP COMMON STOCK USD.001	13,992.000	Local 121.820439	1,704,511.58	61.550000	861,207.60	-843,303.98	0.03
			Base 121.820439	1,704,511.58	61.550000	861,207.60	-843,303.98	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	30,616.000	Local 23.540518	720,716.51	56.660000	1,734,702.56	1,013,986.05	0.06
			Base 23.540518	720,716.51	56.660000	1,734,702.56	1,013,986.05	0.06
45784P101	INSULET CORP COMMON STOCK USD.001	5,251.000	Local 310.010834	1,627,866.89	274.250000	1,440,086.75	-187,780.14	0.05
			Base 310.010834	1,627,866.89	274.250000	1,440,086.75	-187,780.14	0.05
458140100	INTEL CORP COMMON STOCK USD.001	312,793.000	Local 31.304188	9,791,730.79	31.440000	9,834,211.92	42,481.13	0.37
			Base 31.304188	9,791,730.79	31.440000	9,834,211.92	42,481.13	0.37
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	42,254.000	Local 40.677675	1,718,794.47	105.950000	4,476,811.30	2,758,016.83	0.17
			Base 40.677675	1,718,794.47	105.950000	4,476,811.30	2,758,016.83	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	68,360.000	Local 116.080848	7,935,286.76	128.590000	8,790,412.40	855,125.64	0.33
			Base 116.080848	7,935,286.76	128.590000	8,790,412.40	855,125.64	0.33

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	19,277.000	Local 108.056000	2,082,995.51	77.290000	1,489,919.33	-593,076.18	0.06
			Base 108.056000	2,082,995.51	77.290000	1,489,919.33	-593,076.18	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	26,892.000	Local 33.896090	911,533.64	29.440000	791,700.48	-119,833.16	0.03
			Base 33.896090	911,533.64	29.440000	791,700.48	-119,833.16	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	29,376.000	Local 19.195119	563,875.82	37.190000	1,092,493.44	528,617.62	0.04
			Base 19.195119	563,875.82	37.190000	1,092,493.44	528,617.62	0.04
461202103	INTUIT INC COMMON STOCK USD.01	21,240.000	Local 128.765485	2,734,978.91	419.120000	8,902,108.80	6,167,129.89	0.33
			Base 128.765485	2,734,978.91	419.120000	8,902,108.80	6,167,129.89	0.33
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	26,493.000	Local 75.215184	1,992,675.86	307.840000	8,155,605.12	6,162,929.26	0.30
			Base 75.215184	1,992,675.86	307.840000	8,155,605.12	6,162,929.26	0.30
46187W107	INVITATION HOMES INC REIT USD.01	43,917.000	Local 35.716385	1,568,556.49	33.880000	1,487,907.96	-80,648.53	0.06
			Base 35.716385	1,568,556.49	33.880000	1,487,907.96	-80,648.53	0.06
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	14,041.000	Local 116.401927	1,634,399.46	196.910000	2,764,813.31	1,130,413.85	0.10
			Base 116.401927	1,634,399.46	196.910000	2,764,813.31	1,130,413.85	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01	21,980.000	Local 32.458134	713,429.78	53.420000	1,174,171.60	460,741.82	0.04
			Base 32.458134	713,429.78	53.420000	1,174,171.60	460,741.82	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	221,776.000	Local 72.863897	16,159,463.65	135.710000	30,097,220.96	13,937,757.31	1.12
			Base 72.863897	16,159,463.65	135.710000	30,097,220.96	13,937,757.31	1.12
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,581.000	Local 81.730271	783,057.73	109.600000	1,050,077.60	267,019.87	0.04
			Base 81.730271	783,057.73	109.600000	1,050,077.60	267,019.87	0.04

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Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		197,678.000	Local 75.538891	14,932,376.88	155.060000	30,651,950.68	15,719,573.80	1.14
			Base 75.538891	14,932,376.88	155.060000	30,651,950.68	15,719,573.80	1.14
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		24,494.000	Local 21.398024	524,123.19	30.370000	743,882.78	219,759.59	0.03
			Base 21.398024	524,123.19	30.370000	743,882.78	219,759.59	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		10,470.000	Local 74.511790	780,138.44	442.990000	4,638,105.30	3,857,966.86	0.17
			Base 74.511790	780,138.44	442.990000	4,638,105.30	3,857,966.86	0.17
487836108	KELLOGG CO COMMON STOCK USD.25							
		19,353.000	Local 49.006918	948,430.88	66.770000	1,292,199.81	343,768.93	0.05
			Base 49.006918	948,430.88	66.770000	1,292,199.81	343,768.93	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		64,249.000	Local 35.425084	2,276,026.22	31.120000	1,999,428.88	-276,597.34	0.07
			Base 35.425084	2,276,026.22	31.120000	1,999,428.88	-276,597.34	0.07
493267108	KEYCORP COMMON STOCK USD1.0							
		70,567.000	Local 14.034956	990,404.71	9.340000	659,095.78	-331,308.93	0.02
			Base 14.034956	990,404.71	9.340000	659,095.78	-331,308.93	0.02
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		13,484.000	Local 68.260247	920,421.17	161.800000	2,181,711.20	1,261,290.03	0.08
			Base 68.260247	920,421.17	161.800000	2,181,711.20	1,261,290.03	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		25,518.000	Local 72.227731	1,843,107.25	134.280000	3,426,557.04	1,583,449.79	0.13
			Base 72.227731	1,843,107.25	134.280000	3,426,557.04	1,583,449.79	0.13
49446R109	KIMCO REALTY CORP REIT USD.01							
		46,763.000	Local 22.525769	1,053,372.53	18.380000	859,503.94	-193,868.59	0.03
			Base 22.525769	1,053,372.53	18.380000	859,503.94	-193,868.59	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		149,572.000	Local 32.057204	4,794,860.13	16.110000	2,409,604.92	-2,385,255.21	0.09
			Base 32.057204	4,794,860.13	16.110000	2,409,604.92	-2,385,255.21	0.09

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		60,200.000	Local 33.410953	2,011,339.35	38.220000	2,300,844.00	289,504.65	0.09
			Base 33.410953	2,011,339.35	38.220000	2,300,844.00	289,504.65	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
		49,251.000	Local 17.230576	848,623.09	45.330000	2,232,547.83	1,383,924.74	0.08
			Base 17.230576	848,623.09	45.330000	2,232,547.83	1,383,924.74	0.08
501889208	LKQ CORP COMMON STOCK USD.01							
		19,191.000	Local 32.657390	626,727.97	52.750000	1,012,325.25	385,597.28	0.04
			Base 32.657390	626,727.97	52.750000	1,012,325.25	385,597.28	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		14,431.000	Local 79.662747	1,149,613.10	175.920000	2,538,701.52	1,389,088.42	0.09
			Base 79.662747	1,149,613.10	175.920000	2,538,701.52	1,389,088.42	0.09
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,699.000	Local 90.948907	609,266.73	212.530000	1,423,738.47	814,471.74	0.05
			Base 90.948907	609,266.73	212.530000	1,423,738.47	814,471.74	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		10,202.000	Local 82.978241	846,544.01	616.700000	6,291,573.40	5,445,029.39	0.23
			Base 82.978241	846,544.01	616.700000	6,291,573.40	5,445,029.39	0.23
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,878.000	Local 75.605832	822,440.24	111.200000	1,209,633.60	387,193.36	0.05
			Base 75.605832	822,440.24	111.200000	1,209,633.60	387,193.36	0.05
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		24,848.000	Local 53.539868	1,330,358.64	55.130000	1,369,870.24	39,511.60	0.05
			Base 53.539868	1,330,358.64	55.130000	1,369,870.24	39,511.60	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		17,517.000	Local 73.212651	1,282,466.00	184.030000	3,223,653.51	1,941,187.51	0.12
			Base 73.212651	1,282,466.00	184.030000	3,223,653.51	1,941,187.51	0.12
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,335.000	Local 86.418480	893,134.99	78.060000	806,750.10	-86,384.89	0.03
			Base 86.418480	893,134.99	78.060000	806,750.10	-86,384.89	0.03

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
526057104	LENNAR CORP A COMMON STOCK USD.1							
		19,170.000	Local 55.492502	1,063,791.27	107.120000	2,053,490.40	989,699.13	0.08
			Base 55.492502	1,063,791.27	107.120000	2,053,490.40	989,699.13	0.08
532457108	ELI LILLY + CO COMMON STOCK							
		59,629.000	Local 82.805289	4,937,596.59	429.460000	25,608,270.34	20,670,673.75	0.95
			Base 82.805289	4,937,596.59	429.460000	25,608,270.34	20,670,673.75	0.95
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		11,643.000	Local 40.437426	470,812.95	20.920000	243,571.56	-227,241.39	0.01
			Base 40.437426	470,812.95	20.920000	243,571.56	-227,241.39	0.01
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		10,778.000	Local 73.708187	794,426.84	79.940000	861,593.32	67,166.48	0.03
			Base 73.708187	794,426.84	79.940000	861,593.32	67,166.48	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		17,179.000	Local 116.634439	2,003,663.03	444.010000	7,627,647.79	5,623,984.76	0.28
			Base 116.634439	2,003,663.03	444.010000	7,627,647.79	5,623,984.76	0.28
540424108	LOEWS CORP COMMON STOCK USD.01							
		14,747.000	Local 32.995940	486,591.12	56.000000	825,832.00	339,240.88	0.03
			Base 32.995940	486,591.12	56.000000	825,832.00	339,240.88	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		45,721.000	Local 38.979494	1,782,181.43	201.130000	9,195,864.73	7,413,683.30	0.34
			Base 38.979494	1,782,181.43	201.130000	9,195,864.73	7,413,683.30	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		12,799.000	Local 115.510851	1,478,423.38	119.160000	1,525,128.84	46,705.46	0.06
			Base 115.510851	1,478,423.38	119.160000	1,525,128.84	46,705.46	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		23,790.000	Local 32.357005	769,773.14	39.290000	934,709.10	164,935.96	0.03
			Base 32.357005	769,773.14	39.290000	934,709.10	164,935.96	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,046.000	Local 187.699649	1,134,832.08	470.530000	2,844,824.38	1,709,992.30	0.11
			Base 187.699649	1,134,832.08	470.530000	2,844,824.38	1,709,992.30	0.11

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Prepared by State Street

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		48,017.000	Local 17.423037	836,601.96	22.160000	1,064,056.72	227,454.76	0.04
			Base 17.423037	836,601.96	22.160000	1,064,056.72	227,454.76	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		54,835.000	Local 34.893366	1,913,377.72	104.910000	5,752,739.85	3,839,362.13	0.21
			Base 34.893366	1,913,377.72	104.910000	5,752,739.85	3,839,362.13	0.21
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,846.000	Local 327.776936	932,853.16	272.410000	775,278.86	-157,574.30	0.03
			Base 327.776936	932,853.16	272.410000	775,278.86	-157,574.30	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		37,426.000	Local 50.548111	1,891,813.60	173.180000	6,481,434.68	4,589,621.08	0.24
			Base 50.548111	1,891,813.60	173.180000	6,481,434.68	4,589,621.08	0.24
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,343.000	Local 53.767725	1,093,796.83	167.790000	3,413,351.97	2,319,555.14	0.13
			Base 53.767725	1,093,796.83	167.790000	3,413,351.97	2,319,555.14	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,695.000	Local 157.258313	738,327.78	398.040000	1,868,797.80	1,130,470.02	0.07
			Base 157.258313	738,327.78	398.040000	1,868,797.80	1,130,470.02	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
		17,027.000	Local 23.020097	391,963.20	48.320000	822,744.64	430,781.44	0.03
			Base 23.020097	391,963.20	48.320000	822,744.64	430,781.44	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		63,793.000	Local 68.655446	4,379,736.84	365.020000	23,285,720.86	18,905,984.02	0.87
			Base 68.655446	4,379,736.84	365.020000	23,285,720.86	18,905,984.02	0.87
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		21,118.000	Local 145.651658	3,075,871.72	34.500000	728,571.00	-2,347,300.72	0.03
			Base 145.651658	3,075,871.72	34.500000	728,571.00	-2,347,300.72	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,957.000	Local 31.800328	602,838.82	85.730000	1,625,183.61	1,022,344.79	0.06
			Base 31.800328	602,838.82	85.730000	1,625,183.61	1,022,344.79	0.06

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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580135101	MCDONALD S CORP COMMON STOCK USD.01							
		55,378.000	Local 72.148612	3,995,445.82	285.110000	15,788,821.58	11,793,375.76	0.59
			Base 72.148612	3,995,445.82	285.110000	15,788,821.58	11,793,375.76	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		10,354.000	Local 79.550899	823,670.01	390.840000	4,046,757.36	3,223,087.35	0.15
			Base 79.550899	823,670.01	390.840000	4,046,757.36	3,223,087.35	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		191,698.000	Local 50.846826	9,747,234.91	110.410000	21,165,376.18	11,418,141.27	0.79
			Base 50.846826	9,747,234.91	110.410000	21,165,376.18	11,418,141.27	0.79
59156R108	METLIFE INC COMMON STOCK USD.01							
		49,831.000	Local 37.671720	1,877,219.49	49.550000	2,469,126.05	591,906.56	0.09
			Base 37.671720	1,877,219.49	49.550000	2,469,126.05	591,906.56	0.09
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,671.000	Local 476.490323	796,215.33	1,321.870000	2,208,844.77	1,412,629.44	0.08
			Base 476.490323	796,215.33	1,321.870000	2,208,844.77	1,412,629.44	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		562,816.000	Local 61.677954	34,713,339.39	328.390000	184,823,146.24	150,109,806.85	6.88
			Base 61.677954	34,713,339.39	328.390000	184,823,146.24	150,109,806.85	6.88
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		41,418.000	Local 30.047063	1,244,489.27	75.260000	3,117,118.68	1,872,629.41	0.12
			Base 30.047063	1,244,489.27	75.260000	3,117,118.68	1,872,629.41	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		82,502.000	Local 26.005716	2,145,523.60	68.200000	5,626,636.40	3,481,112.80	0.21
			Base 26.005716	2,145,523.60	68.200000	5,626,636.40	3,481,112.80	0.21
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		8,731.000	Local 99.201513	866,128.41	147.060000	1,283,980.86	417,852.45	0.05
			Base 99.201513	866,128.41	147.060000	1,283,980.86	417,852.45	0.05
60770K107	MODERNA INC COMMON STOCK USD.0001							
		24,981.000	Local 301.227302	7,524,959.23	127.710000	3,190,323.51	-4,334,635.72	0.12
			Base 301.227302	7,524,959.23	127.710000	3,190,323.51	-4,334,635.72	0.12

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,987.000	Local 87.521751	348,949.22	92.040000	366,963.48	18,014.26	0.01
			Base 87.521751	348,949.22	92.040000	366,963.48	18,014.26	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		4,416.000	Local 311.941216	1,377,532.41	273.900000	1,209,542.40	-167,990.01	0.05
			Base 311.941216	1,377,532.41	273.900000	1,209,542.40	-167,990.01	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		14,214.000	Local 51.837072	736,812.14	61.850000	879,135.90	142,323.76	0.03
			Base 51.837072	736,812.14	61.850000	879,135.90	142,323.76	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		103,078.000	Local 22.341094	2,302,875.26	73.410000	7,566,955.98	5,264,080.72	0.28
			Base 22.341094	2,302,875.26	73.410000	7,566,955.98	5,264,080.72	0.28
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,384.000	Local 369.428124	1,250,144.77	489.910000	1,657,855.44	407,710.67	0.06
			Base 369.428124	1,250,144.77	489.910000	1,657,855.44	407,710.67	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		57,595.000	Local 18.459851	1,063,195.10	58.620000	3,376,218.90	2,313,023.80	0.13
			Base 18.459851	1,063,195.10	58.620000	3,376,218.90	2,313,023.80	0.13
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,912.000	Local 70.285658	837,242.76	316.880000	3,774,674.56	2,937,431.80	0.14
			Base 70.285658	837,242.76	316.880000	3,774,674.56	2,937,431.80	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		98,783.000	Local 40.210910	3,972,154.30	81.760000	8,076,498.08	4,104,343.78	0.30
			Base 40.210910	3,972,154.30	81.760000	8,076,498.08	4,104,343.78	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		25,743.000	Local 46.365672	1,193,591.49	31.960000	822,746.28	-370,845.21	0.03
			Base 46.365672	1,193,591.49	31.960000	822,746.28	-370,845.21	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,642.000	Local 93.066520	1,176,546.95	281.920000	3,564,032.64	2,387,485.69	0.13
			Base 93.066520	1,176,546.95	281.920000	3,564,032.64	2,387,485.69	0.13

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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629377508	NRG ENERGY INC COMMON STOCK USD.01							
		17,419.000	Local 25.909323	451,314.50	33.790000	588,588.01	137,273.51	0.02
			Base 25.909323	451,314.50	33.790000	588,588.01	137,273.51	0.02
62944T105	NVR INC COMMON STOCK USD.01							
		228.000	Local 3,710.092325	845,901.05	5,554.220000	1,266,362.16	420,461.11	0.05
			Base 3,710.092325	845,901.05	5,554.220000	1,266,362.16	420,461.11	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		25,630.000	Local 16.280048	417,257.62	55.350000	1,418,620.50	1,001,362.88	0.05
			Base 16.280048	417,257.62	55.350000	1,418,620.50	1,001,362.88	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		16,299.000	Local 38.704565	630,845.71	66.350000	1,081,438.65	450,592.94	0.04
			Base 38.704565	630,845.71	66.350000	1,081,438.65	450,592.94	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,672.000	Local 89.139364	3,001,500.67	395.230000	13,308,184.56	10,306,683.89	0.50
			Base 89.139364	3,001,500.67	395.230000	13,308,184.56	10,306,683.89	0.50
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		28,457.000	Local 31.455283	895,122.98	8.310000	236,477.67	-658,645.31	0.01
			Base 31.455283	895,122.98	8.310000	236,477.67	-658,645.31	0.01
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		60,014.000	Local 39.268650	2,356,668.76	40.550000	2,433,567.70	76,898.94	0.09
			Base 39.268650	2,356,668.76	40.550000	2,433,567.70	76,898.94	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		28,910.000	Local 12.900977	372,967.25	18.310000	529,342.10	156,374.85	0.02
			Base 12.900977	372,967.25	18.310000	529,342.10	156,374.85	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,913.000	Local 13.989306	124,686.68	18.480000	164,712.24	40,025.56	0.01
			Base 13.989306	124,686.68	18.480000	164,712.24	40,025.56	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		150,247.000	Local 24.586930	3,694,112.40	73.460000	11,037,144.62	7,343,032.22	0.41
			Base 24.586930	3,694,112.40	73.460000	11,037,144.62	7,343,032.22	0.41

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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654106103	NIKE INC CL B COMMON STOCK							
		94,183.000	Local 29.997178	2,825,224.26	105.260000	9,913,702.58	7,088,478.32	0.37
			Base 29.997178	2,825,224.26	105.260000	9,913,702.58	7,088,478.32	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01							
		30,707.000	Local 14.618083	448,877.46	26.890000	825,711.23	376,833.77	0.03
			Base 14.618083	448,877.46	26.890000	825,711.23	376,833.77	0.03
655663102	NORDSON CORP COMMON STOCK							
		4,064.000	Local 232.536198	945,027.11	217.930000	885,667.52	-59,359.59	0.03
			Base 232.536198	945,027.11	217.930000	885,667.52	-59,359.59	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		17,222.000	Local 63.400384	1,091,881.42	208.180000	3,585,275.96	2,493,394.54	0.13
			Base 63.400384	1,091,881.42	208.180000	3,585,275.96	2,493,394.54	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		15,759.000	Local 65.320704	1,029,388.97	71.920000	1,133,387.28	103,998.31	0.04
			Base 65.320704	1,029,388.97	71.920000	1,133,387.28	103,998.31	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,878.000	Local 93.658017	1,018,811.91	435.490000	4,737,260.22	3,718,448.31	0.18
			Base 93.658017	1,018,811.91	435.490000	4,737,260.22	3,718,448.31	0.18
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
		43,008.000	Local 27.007709	1,161,547.53	17.540000	754,360.32	-407,187.21	0.03
			Base 27.007709	1,161,547.53	17.540000	754,360.32	-407,187.21	0.03
670346105	NUCOR CORP COMMON STOCK USD.4							
		19,129.000	Local 41.009090	784,462.88	132.060000	2,526,175.74	1,741,712.86	0.09
			Base 41.009090	784,462.88	132.060000	2,526,175.74	1,741,712.86	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		185,997.000	Local 29.629704	5,511,036.08	378.340000	70,370,104.98	64,859,068.90	2.62
			Base 29.629704	5,511,036.08	378.340000	70,370,104.98	64,859,068.90	2.62
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,714.000	Local 111.147073	523,947.30	903.310000	4,258,203.34	3,734,256.04	0.16
			Base 111.147073	523,947.30	903.310000	4,258,203.34	3,734,256.04	0.16

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STATE OF ARIZONA

FUND: ATZ9



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674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		54,977.000	Local 43.815401	2,408,839.32	57.660000	3,169,973.82	761,134.50	0.12
			Base 43.815401	2,408,839.32	57.660000	3,169,973.82	761,134.50	0.12
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	35.680000	327,399.68	281,978.48	0.01
			Base 4.950000	45,421.20	35.680000	327,399.68	281,978.48	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,850.000	Local 134.343508	920,253.03	310.440000	2,126,514.00	1,206,260.97	0.08
			Base 134.343508	920,253.03	310.440000	2,126,514.00	1,206,260.97	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		15,327.000	Local 46.451960	711,969.19	88.190000	1,351,688.13	639,718.94	0.05
			Base 46.451960	711,969.19	88.190000	1,351,688.13	639,718.94	0.05
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		32,661.000	Local 51.393606	1,678,566.55	83.600000	2,730,459.60	1,051,893.05	0.10
			Base 51.393606	1,678,566.55	83.600000	2,730,459.60	1,051,893.05	0.10
682680103	ONEOK INC COMMON STOCK USD.01							
		33,794.000	Local 40.847363	1,380,395.78	56.660000	1,914,768.04	534,372.26	0.07
			Base 40.847363	1,380,395.78	56.660000	1,914,768.04	534,372.26	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		116,200.000	Local 27.704678	3,219,283.58	105.940000	12,310,228.00	9,090,944.42	0.46
			Base 27.704678	3,219,283.58	105.940000	12,310,228.00	9,090,944.42	0.46
68622V106	ORGANON + CO COMMON STOCK USD.01							
		19,232.000	Local 22.919144	440,780.97	19.390000	372,908.48	-67,872.49	0.01
			Base 22.919144	440,780.97	19.390000	372,908.48	-67,872.49	0.01
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		31,368.000	Local 39.189943	1,229,310.14	79.510000	2,494,069.68	1,264,759.54	0.09
			Base 39.189943	1,229,310.14	79.510000	2,494,069.68	1,264,759.54	0.09
69331C108	P G + E CORP COMMON STOCK							
		121,733.000	Local 14.956183	1,820,661.01	16.940000	2,062,157.02	241,496.01	0.08
			Base 14.956183	1,820,661.01	16.940000	2,062,157.02	241,496.01	0.08

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693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		30,319.000	Local 88.955658	2,697,046.60	115.830000	3,511,849.77	814,803.17	0.13
			Base 88.955658	2,697,046.60	115.830000	3,511,849.77	814,803.17	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		17,770.000	Local 48.446532	860,894.88	131.290000	2,333,023.30	1,472,128.42	0.09
			Base 48.446532	860,894.88	131.290000	2,333,023.30	1,472,128.42	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
		55,672.000	Local 26.863703	1,495,556.05	26.200000	1,458,606.40	-36,949.65	0.05
			Base 26.863703	1,495,556.05	26.200000	1,458,606.40	-36,949.65	0.05
69370C100	PTC INC COMMON STOCK USD.01							
		8,048.000	Local 129.492091	1,042,152.35	134.400000	1,081,651.20	39,498.85	0.04
			Base 129.492091	1,042,152.35	134.400000	1,081,651.20	39,498.85	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
		39,468.000	Local 25.525744	1,007,450.07	68.780000	2,714,609.04	1,707,158.97	0.10
			Base 25.525744	1,007,450.07	68.780000	2,714,609.04	1,707,158.97	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		6,996.000	Local 112.006867	783,600.04	124.030000	867,713.88	84,113.84	0.03
			Base 112.006867	783,600.04	124.030000	867,713.88	84,113.84	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		9,698.000	Local 81.876567	794,038.95	320.440000	3,107,627.12	2,313,588.17	0.12
			Base 81.876567	794,038.95	320.440000	3,107,627.12	2,313,588.17	0.12
704326107	PAYCHEX INC COMMON STOCK USD.01							
		24,256.000	Local 43.441119	1,053,707.79	104.930000	2,545,182.08	1,491,474.29	0.09
			Base 43.441119	1,053,707.79	104.930000	2,545,182.08	1,491,474.29	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,646.000	Local 315.338648	1,149,724.71	280.130000	1,021,353.98	-128,370.73	0.04
			Base 315.338648	1,149,724.71	280.130000	1,021,353.98	-128,370.73	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
		85,542.000	Local 38.402323	3,285,011.53	61.990000	5,302,748.58	2,017,737.05	0.20
			Base 38.402323	3,285,011.53	61.990000	5,302,748.58	2,017,737.05	0.20

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713448108	PEPSICO INC COMMON STOCK USD.017	104,132.000	Local 68.324634	7,114,780.83	182.350000	18,988,470.20	11,873,689.37	0.71
			Base 68.324634	7,114,780.83	182.350000	18,988,470.20	11,873,689.37	0.71
714046109	REVVITY INC COMMON STOCK USD1.0	9,551.000	Local 61.751294	589,786.61	115.320000	1,101,421.32	511,634.71	0.04
			Base 61.751294	589,786.61	115.320000	1,101,421.32	511,634.71	0.04
717081103	PFIZER INC COMMON STOCK USD.05	424,415.000	Local 29.280733	12,427,182.23	38.020000	16,136,258.30	3,709,076.07	0.60
			Base 29.280733	12,427,182.23	38.020000	16,136,258.30	3,709,076.07	0.60
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK	117,211.000	Local 48.295013	5,660,706.76	90.010000	10,550,162.11	4,889,455.35	0.39
			Base 48.295013	5,660,706.76	90.010000	10,550,162.11	4,889,455.35	0.39
718546104	PHILLIPS 66 COMMON STOCK	35,234.000	Local 45.263476	1,594,813.30	91.610000	3,227,786.74	1,632,973.44	0.12
			Base 45.263476	1,594,813.30	91.610000	3,227,786.74	1,632,973.44	0.12
723484101	PINNACLE WEST CAPITAL COMMON STOCK	8,554.000	Local 49.552409	423,871.31	77.280000	661,053.12	237,181.81	0.02
			Base 49.552409	423,871.31	77.280000	661,053.12	237,181.81	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	17,965.000	Local 125.664274	2,257,558.68	199.440000	3,582,939.60	1,325,380.92	0.13
			Base 125.664274	2,257,558.68	199.440000	3,582,939.60	1,325,380.92	0.13
73278L105	POOL CORP COMMON STOCK USD.001	2,953.000	Local 346.121151	1,022,095.76	316.230000	933,827.19	-88,268.57	0.03
			Base 346.121151	1,022,095.76	316.230000	933,827.19	-88,268.57	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2	16,959.000	Local 54.768743	928,823.12	107.160000	1,817,326.44	888,503.32	0.07
			Base 54.768743	928,823.12	107.160000	1,817,326.44	888,503.32	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	17,205.000	Local 35.584320	612,228.22	65.460000	1,126,239.30	514,011.08	0.04
			Base 35.584320	612,228.22	65.460000	1,126,239.30	514,011.08	0.04

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		178,372.000	Local 66.116057	11,793,253.29	142.500000	25,418,010.00	13,624,756.71	0.95
			Base 66.116057	11,793,253.29	142.500000	25,418,010.00	13,624,756.71	0.95
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		44,224.000	Local 30.950333	1,368,747.52	127.910000	5,656,691.84	4,287,944.32	0.21
			Base 30.950333	1,368,747.52	127.910000	5,656,691.84	4,287,944.32	0.21
74340W103	PROLOGIS INC REIT USD.01							
		69,793.000	Local 62.352295	4,351,753.71	124.550000	8,692,718.15	4,340,964.44	0.32
			Base 62.352295	4,351,753.71	124.550000	8,692,718.15	4,340,964.44	0.32
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		27,824.000	Local 54.153191	1,506,758.40	78.690000	2,189,470.56	682,712.16	0.08
			Base 54.153191	1,506,758.40	78.690000	2,189,470.56	682,712.16	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		37,725.000	Local 34.253093	1,292,197.95	59.750000	2,254,068.75	961,870.80	0.08
			Base 34.253093	1,292,197.95	59.750000	2,254,068.75	961,870.80	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		11,952.000	Local 136.791347	1,634,930.18	283.300000	3,386,001.60	1,751,071.42	0.13
			Base 136.791347	1,634,930.18	283.300000	3,386,001.60	1,751,071.42	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		17,057.000	Local 21.984430	374,988.43	66.080000	1,127,126.56	752,138.13	0.04
			Base 21.984430	374,988.43	66.080000	1,127,126.56	752,138.13	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,552.000	Local 83.636171	631,620.36	97.260000	734,507.52	102,887.16	0.03
			Base 83.636171	631,620.36	97.260000	734,507.52	102,887.16	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		84,304.000	Local 56.171404	4,735,474.05	113.410000	9,560,916.64	4,825,442.59	0.36
			Base 56.171404	4,735,474.05	113.410000	9,560,916.64	4,825,442.59	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,805.000	Local 35.291196	381,321.37	177.580000	1,918,751.90	1,537,430.53	0.07
			Base 35.291196	381,321.37	177.580000	1,918,751.90	1,537,430.53	0.07

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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As of: May 31, 2023

View Date: June 5, 2023

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74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	8,393.000	Local 56.456366	473,838.28	132.650000	1,113,331.45	639,493.17	0.04
			Base 56.456366	473,838.28	132.650000	1,113,331.45	639,493.17	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01	3,107.000	Local 96.413830	299,557.77	106.310000	330,305.17	30,747.40	0.01
			Base 96.413830	299,557.77	106.310000	330,305.17	30,747.40	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	14,654.000	Local 57.134326	837,246.42	90.350000	1,323,988.90	486,742.48	0.05
			Base 57.134326	837,246.42	90.350000	1,323,988.90	486,742.48	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	110,763.000	Local 37.274916	4,128,681.47	92.140000	10,205,702.82	6,077,021.35	0.38
			Base 37.274916	4,128,681.47	92.140000	10,205,702.82	6,077,021.35	0.38
756109104	REALTY INCOME CORP REIT USD1.0	47,418.000	Local 61.522534	2,917,275.51	59.440000	2,818,525.92	-98,749.59	0.10
			Base 61.522534	2,917,275.51	59.440000	2,818,525.92	-98,749.59	0.10
758849103	REGENCY CENTERS CORP REIT USD.01	11,645.000	Local 66.307083	772,145.98	56.270000	655,264.15	-116,881.83	0.02
			Base 66.307083	772,145.98	56.270000	655,264.15	-116,881.83	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	8,128.000	Local 381.540027	3,101,157.34	735.560000	5,978,631.68	2,877,474.34	0.22
			Base 381.540027	3,101,157.34	735.560000	5,978,631.68	2,877,474.34	0.22
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01	70,618.000	Local 13.384170	945,163.31	17.270000	1,219,572.86	274,409.55	0.05
			Base 13.384170	945,163.31	17.270000	1,219,572.86	274,409.55	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	15,530.000	Local 34.954194	542,838.64	141.630000	2,199,513.90	1,656,675.26	0.08
			Base 34.954194	542,838.64	141.630000	2,199,513.90	1,656,675.26	0.08
761152107	RESMED INC COMMON STOCK USD.004	11,108.000	Local 97.557779	1,083,671.81	210.790000	2,341,455.32	1,257,783.51	0.09
			Base 97.557779	1,083,671.81	210.790000	2,341,455.32	1,257,783.51	0.09

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		8,143.000	Local 35.322479	287,630.95	65.020000	529,457.86	241,826.91	0.02
			Base 35.322479	287,630.95	65.020000	529,457.86	241,826.91	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,679.000	Local 68.210954	592,002.87	278.600000	2,417,969.40	1,825,966.53	0.09
			Base 68.210954	592,002.87	278.600000	2,417,969.40	1,825,966.53	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		17,501.000	Local 28.005632	490,126.56	39.320000	688,139.32	198,012.76	0.03
			Base 28.005632	490,126.56	39.320000	688,139.32	198,012.76	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		8,018.000	Local 130.139930	1,043,461.96	454.220000	3,641,935.96	2,598,474.00	0.14
			Base 130.139930	1,043,461.96	454.220000	3,641,935.96	2,598,474.00	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
		26,037.000	Local 24.388754	635,009.98	103.620000	2,697,953.94	2,062,943.96	0.10
			Base 24.388754	635,009.98	103.620000	2,697,953.94	2,062,943.96	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		24,890.000	Local 122.419389	3,047,018.59	367.430000	9,145,332.70	6,098,314.11	0.34
			Base 122.419389	3,047,018.59	367.430000	9,145,332.70	6,098,314.11	0.34
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		8,163.000	Local 171.353935	1,398,762.17	221.780000	1,810,390.14	411,627.97	0.07
			Base 171.353935	1,398,762.17	221.780000	1,810,390.14	411,627.97	0.07
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		59,149.000	Local 388.120559	22,956,942.95	417.850000	24,715,409.65	1,758,466.70	0.92
			Base 388.120559	22,956,942.95	417.850000	24,715,409.65	1,758,466.70	0.92
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		75,609.000	Local 93.768159	7,089,716.71	223.380000	16,889,538.42	9,799,821.71	0.63
			Base 93.768159	7,089,716.71	223.380000	16,889,538.42	9,799,821.71	0.63
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		10,249.000	Local 56.257537	576,583.50	73.900000	757,401.10	180,817.60	0.03
			Base 56.257537	576,583.50	73.900000	757,401.10	180,817.60	0.03

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		107,379.000	Local 76.405130	8,204,306.44	42.830000	4,599,042.57	-3,605,263.87	0.17
			Base 76.405130	8,204,306.44	42.830000	4,599,042.57	-3,605,263.87	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		115,327.000	Local 31.383736	3,619,392.07	52.690000	6,076,579.63	2,457,187.56	0.23
			Base 31.383736	3,619,392.07	52.690000	6,076,579.63	2,457,187.56	0.23
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		10,937.000	Local 26.662489	291,607.64	37.850000	413,965.45	122,357.81	0.02
			Base 26.662489	291,607.64	37.850000	413,965.45	122,357.81	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		23,766.000	Local 80.156561	1,905,000.84	143.530000	3,411,133.98	1,506,133.14	0.13
			Base 80.156561	1,905,000.84	143.530000	3,411,133.98	1,506,133.14	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		15,349.000	Local 327.030489	5,019,590.97	544.780000	8,361,828.22	3,342,237.25	0.31
			Base 327.030489	5,019,590.97	544.780000	8,361,828.22	3,342,237.25	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		17,830.000	Local 53.041010	945,721.21	227.780000	4,061,317.40	3,115,596.19	0.15
			Base 53.041010	945,721.21	227.780000	4,061,317.40	3,115,596.19	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		24,720.000	Local 88.314383	2,183,131.54	105.150000	2,599,308.00	416,176.46	0.10
			Base 88.314383	2,183,131.54	105.150000	2,599,308.00	416,176.46	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		12,020.000	Local 94.515055	1,136,070.96	103.510000	1,244,190.20	108,119.24	0.05
			Base 94.515055	1,136,070.96	103.510000	1,244,190.20	108,119.24	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		9,592.000	Local 54.017392	518,134.82	63.940000	613,312.48	95,177.66	0.02
			Base 54.017392	518,134.82	63.940000	613,312.48	95,177.66	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		8,063.000	Local 72.168093	581,891.33	146.590000	1,181,955.17	600,063.84	0.04
			Base 72.168093	581,891.33	146.590000	1,181,955.17	600,063.84	0.04

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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View Date: June 5, 2023

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833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,016.000	Local 65.415197	262,707.43	248.860000	999,421.76	736,714.33	0.04
			Base 65.415197	262,707.43	248.860000	999,421.76	736,714.33	0.04
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		4,226.000	Local 281.706439	1,190,491.41	284.830000	1,203,691.58	13,200.17	0.04
			Base 281.706439	1,190,491.41	284.830000	1,203,691.58	13,200.17	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		82,313.000	Local 40.281066	3,315,655.41	69.750000	5,741,331.75	2,425,676.34	0.21
			Base 40.281066	3,315,655.41	69.750000	5,741,331.75	2,425,676.34	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		44,933.000	Local 20.870554	937,776.59	29.870000	1,342,148.71	404,372.12	0.05
			Base 20.870554	937,776.59	29.870000	1,342,148.71	404,372.12	0.05
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,186.000	Local 70.635253	790,125.94	74.970000	838,614.42	48,488.48	0.03
			Base 70.635253	790,125.94	74.970000	838,614.42	48,488.48	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		86,897.000	Local 24.870418	2,161,164.73	97.640000	8,484,623.08	6,323,458.35	0.32
			Base 24.870418	2,161,164.73	97.640000	8,484,623.08	6,323,458.35	0.32
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		26,389.000	Local 57.088827	1,506,517.05	68.020000	1,794,979.78	288,462.73	0.07
			Base 57.088827	1,506,517.05	68.020000	1,794,979.78	288,462.73	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		12,611.000	Local 101.869457	1,284,675.72	91.900000	1,158,950.90	-125,724.82	0.04
			Base 101.869457	1,284,675.72	91.900000	1,158,950.90	-125,724.82	0.04
863667101	STRYKER CORP COMMON STOCK USD.1							
		25,492.000	Local 90.152322	2,298,163.00	275.580000	7,025,085.36	4,726,922.36	0.26
			Base 90.152322	2,298,163.00	275.580000	7,025,085.36	4,726,922.36	0.26
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,524.000	Local 95.823208	1,104,266.65	454.960000	5,242,959.04	4,138,692.39	0.20
			Base 95.823208	1,104,266.65	454.960000	5,242,959.04	4,138,692.39	0.20

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	33,044.000	Local 32.672066	1,079,615.76	30.960000	1,023,042.24	-56,573.52	0.04
			Base 32.672066	1,079,615.76	30.960000	1,023,042.24	-56,573.52	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0	38,379.000	Local 38.162393	1,464,634.50	69.950000	2,684,611.05	1,219,976.55	0.10
			Base 38.162393	1,464,634.50	69.950000	2,684,611.05	1,219,976.55	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	87,366.000	Local 15.983109	1,396,380.29	76.790000	6,708,835.14	5,312,454.85	0.25
			Base 15.983109	1,396,380.29	76.790000	6,708,835.14	5,312,454.85	0.25
872590104	T MOBILE US INC COMMON STOCK USD.0001	44,783.000	Local 93.853952	4,203,061.54	137.250000	6,146,466.75	1,943,405.21	0.23
			Base 93.853952	4,203,061.54	137.250000	6,146,466.75	1,943,405.21	0.23
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	11,988.000	Local 114.776456	1,375,940.16	137.730000	1,651,107.24	275,167.08	0.06
			Base 114.776456	1,375,940.16	137.730000	1,651,107.24	275,167.08	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01	17,849.000	Local 32.357600	577,550.81	40.020000	714,316.98	136,766.17	0.03
			Base 32.357600	577,550.81	40.020000	714,316.98	136,766.17	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833	34,803.000	Local 57.945628	2,016,681.70	130.930000	4,556,756.79	2,540,075.09	0.17
			Base 57.945628	2,016,681.70	130.930000	4,556,756.79	2,540,075.09	0.17
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001	17,116.000	Local 68.433077	1,171,300.54	68.050000	1,164,743.80	-6,556.74	0.04
			Base 68.433077	1,171,300.54	68.050000	1,164,743.80	-6,556.74	0.04
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	3,544.000	Local 344.672317	1,221,518.69	388.650000	1,377,375.60	155,856.91	0.05
			Base 344.672317	1,221,518.69	388.650000	1,377,375.60	155,856.91	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0	3,547.000	Local 276.436670	980,520.87	234.750000	832,658.25	-147,862.62	0.03
			Base 276.436670	980,520.87	234.750000	832,658.25	-147,862.62	0.03

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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880770102	TERADYNE INC COMMON STOCK USD.125	11,777.000	Local 82.522125	971,863.07	100.190000	1,179,937.63	208,074.56	0.04
			Base 82.522125	971,863.07	100.190000	1,179,937.63	208,074.56	0.04
88160R101	TESLA INC COMMON STOCK USD.001	203,349.000	Local 229.524524	46,673,582.35	203.930000	41,468,961.57	-5,204,620.78	1.54
			Base 229.524524	46,673,582.35	203.930000	41,468,961.57	-5,204,620.78	1.54
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	68,517.000	Local 52.253546	3,580,256.18	173.880000	11,913,735.96	8,333,479.78	0.44
			Base 52.253546	3,580,256.18	173.880000	11,913,735.96	8,333,479.78	0.44
883203101	TEXTRON INC COMMON STOCK USD.125	15,785.000	Local 34.614671	546,392.58	61.870000	976,617.95	430,225.37	0.04
			Base 34.614671	546,392.58	61.870000	976,617.95	430,225.37	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	29,653.000	Local 133.023987	3,944,560.28	508.460000	15,077,364.38	11,132,804.10	0.56
			Base 133.023987	3,944,560.28	508.460000	15,077,364.38	11,132,804.10	0.56
88579Y101	3M CO W/D COMMON STOCK USD.01	41,623.000	Local 84.957934	3,536,204.07	93.310000	3,883,842.13	347,638.06	0.14
			Base 84.957934	3,536,204.07	93.310000	3,883,842.13	347,638.06	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	8,352.000	Local 80.936238	675,979.46	209.590000	1,750,495.68	1,074,516.22	0.07
			Base 80.936238	675,979.46	209.590000	1,750,495.68	1,074,516.22	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01	3,922.000	Local 329.153644	1,290,940.59	773.650000	3,034,255.30	1,743,314.71	0.11
			Base 329.153644	1,290,940.59	773.650000	3,034,255.30	1,743,314.71	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	17,473.000	Local 56.433240	986,058.01	169.240000	2,957,130.52	1,971,072.51	0.11
			Base 56.433240	986,058.01	169.240000	2,957,130.52	1,971,072.51	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001	18,647.000	Local 68.204896	1,271,816.69	46.670000	870,255.49	-401,561.20	0.03
			Base 68.204896	1,271,816.69	46.670000	870,255.49	-401,561.20	0.03

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ST OF AZ POOL 201 LARGE CAP

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As of: May 31, 2023

View Date: June 5, 2023

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89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
	100,320.000	Local		34.676443	3,478,740.73	30.470000	3,056,750.40	-421,990.33	0.11
		Base		34.676443	3,478,740.73	30.470000	3,056,750.40	-421,990.33	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
	3,148.000	Local		341.786334	1,075,943.38	396.960000	1,249,630.08	173,686.70	0.05
		Base		341.786334	1,075,943.38	396.960000	1,249,630.08	173,686.70	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	21,595.000	Local		30.456804	657,714.69	50.640000	1,093,570.80	435,856.11	0.04
		Base		30.456804	657,714.69	50.640000	1,093,570.80	435,856.11	0.04
902653104	UDR INC REIT USD.01								
	23,382.000	Local		39.345842	919,984.48	39.670000	927,563.94	7,579.46	0.03
		Base		39.345842	919,984.48	39.670000	927,563.94	7,579.46	0.03
902973304	US BANCORP COMMON STOCK USD.01								
	105,339.000	Local		29.229228	3,078,977.62	29.900000	3,149,636.10	70,658.48	0.12
		Base		29.229228	3,078,977.62	29.900000	3,149,636.10	70,658.48	0.12
90384S303	ULTA BEAUTY INC COMMON STOCK								
	3,847.000	Local		220.829750	849,532.05	409.830000	1,576,616.01	727,083.96	0.06
		Base		220.829750	849,532.05	409.830000	1,576,616.01	727,083.96	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	46,263.000	Local		47.288030	2,187,686.11	192.520000	8,906,552.76	6,718,866.65	0.33
		Base		47.288030	2,187,686.11	192.520000	8,906,552.76	6,718,866.65	0.33
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
	24,719.000	Local		51.128415	1,263,843.28	47.465000	1,173,287.34	-90,555.94	0.04
		Base		51.128415	1,263,843.28	47.465000	1,173,287.34	-90,555.94	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	55,181.000	Local		86.753801	4,787,161.50	167.000000	9,215,227.00	4,428,065.50	0.34
		Base		86.753801	4,787,161.50	167.000000	9,215,227.00	4,428,065.50	0.34
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	5,244.000	Local		128.209588	672,331.08	333.790000	1,750,394.76	1,078,063.68	0.07
		Base		128.209588	672,331.08	333.790000	1,750,394.76	1,078,063.68	0.07

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ST OF AZ POOL 201 LARGE CAP

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As of: May 31, 2023

View Date: June 5, 2023

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		70,645.000	Local 92.015088	6,500,405.87	487.240000	34,421,069.80	27,920,663.93	1.28
			Base 92.015088	6,500,405.87	487.240000	34,421,069.80	27,920,663.93	1.28
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		4,851.000	Local 114.904910	557,403.72	132.130000	640,962.63	83,558.91	0.02
			Base 114.904910	557,403.72	132.130000	640,962.63	83,558.91	0.02
918204108	VF CORP COMMON STOCK							
		24,978.000	Local 30.829465	770,058.38	17.220000	430,121.16	-339,937.22	0.02
			Base 30.829465	770,058.38	17.220000	430,121.16	-339,937.22	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		29,149.000	Local 37.947525	1,106,132.40	107.040000	3,120,108.96	2,013,976.56	0.12
			Base 37.947525	1,106,132.40	107.040000	3,120,108.96	2,013,976.56	0.12
92276F100	VENTAS INC REIT USD.25							
		30,243.000	Local 45.660696	1,380,916.43	43.140000	1,304,683.02	-76,233.41	0.05
			Base 45.660696	1,380,916.43	43.140000	1,304,683.02	-76,233.41	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		22,000.000	Local 370.388168	8,148,539.70	383.890000	8,445,580.00	297,040.30	0.31
			Base 370.388168	8,148,539.70	383.890000	8,445,580.00	297,040.30	0.31
92343E102	VERISIGN INC COMMON STOCK USD.001							
		6,927.000	Local 73.184763	506,950.85	223.320000	1,546,937.64	1,039,986.79	0.06
			Base 73.184763	506,950.85	223.320000	1,546,937.64	1,039,986.79	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		317,548.000	Local 44.253035	14,052,462.62	35.630000	11,314,235.24	-2,738,227.38	0.42
			Base 44.253035	14,052,462.62	35.630000	11,314,235.24	-2,738,227.38	0.42
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		11,824.000	Local 94.736263	1,120,161.57	219.110000	2,590,756.64	1,470,595.07	0.10
			Base 94.736263	1,120,161.57	219.110000	2,590,756.64	1,470,595.07	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		19,438.000	Local 112.029141	2,177,622.44	323.570000	6,289,553.66	4,111,931.22	0.23
			Base 112.029141	2,177,622.44	323.570000	6,289,553.66	4,111,931.22	0.23

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Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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As of: May 31, 2023

View Date: June 5, 2023

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92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		38,185.000	Local 47.934629	1,830,383.81	15.210000	580,793.85	-1,249,589.96	0.02
			Base 47.934629	1,830,383.81	15.210000	580,793.85	-1,249,589.96	0.02
92556V106	VIATRIS INC COMMON STOCK							
		130,741.000	Local 14.863617	1,943,284.18	9.150000	1,196,280.15	-747,004.03	0.04
			Base 14.863617	1,943,284.18	9.150000	1,196,280.15	-747,004.03	0.04
925652109	VICI PROPERTIES INC REIT USD.01							
		75,888.000	Local 30.060867	2,281,259.07	30.930000	2,347,215.84	65,956.77	0.09
			Base 30.060867	2,281,259.07	30.930000	2,347,215.84	65,956.77	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		122,861.000	Local 48.019744	5,899,753.73	221.030000	27,155,966.83	21,256,213.10	1.01
			Base 48.019744	5,899,753.73	221.030000	27,155,966.83	21,256,213.10	1.01
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		10,049.000	Local 72.506600	728,618.82	195.500000	1,964,579.50	1,235,960.68	0.07
			Base 72.506600	728,618.82	195.500000	1,964,579.50	1,235,960.68	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		23,850.000	Local 45.134748	1,076,463.73	87.350000	2,083,297.50	1,006,833.77	0.08
			Base 45.134748	1,076,463.73	87.350000	2,083,297.50	1,006,833.77	0.08
929740108	WABTEC CORP COMMON STOCK USD.01							
		13,751.000	Local 74.215371	1,020,535.57	92.630000	1,273,755.13	253,219.56	0.05
			Base 74.215371	1,020,535.57	92.630000	1,273,755.13	253,219.56	0.05
931142103	WALMART INC COMMON STOCK USD.1							
		106,029.000	Local 68.093093	7,219,842.56	146.870000	15,572,479.23	8,352,636.67	0.58
			Base 68.093093	7,219,842.56	146.870000	15,572,479.23	8,352,636.67	0.58
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		54,127.000	Local 41.611374	2,252,298.86	30.370000	1,643,836.99	-608,461.87	0.06
			Base 41.611374	2,252,298.86	30.370000	1,643,836.99	-608,461.87	0.06
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
		167,083.000	Local 29.754772	4,971,516.56	11.280000	1,884,696.24	-3,086,820.32	0.07
			Base 29.754772	4,971,516.56	11.280000	1,884,696.24	-3,086,820.32	0.07

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STATE OF ARIZONA

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	28,082.000	Local 43.653666	1,225,882.24	161.920000	4,547,037.44	3,321,155.20	0.17
			Base 43.653666	1,225,882.24	161.920000	4,547,037.44	3,321,155.20	0.17
941848103	WATERS CORP COMMON STOCK USD.01	4,492.000	Local 79.213940	355,829.02	251.220000	1,128,480.24	772,651.22	0.04
			Base 79.213940	355,829.02	251.220000	1,128,480.24	772,651.22	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	288,106.000	Local 37.685619	10,857,452.91	39.810000	11,469,499.86	612,046.95	0.43
			Base 37.685619	10,857,452.91	39.810000	11,469,499.86	612,046.95	0.43
95040Q104	WELLTOWER INC REIT USD1.0	35,727.000	Local 61.400845	2,193,668.00	74.610000	2,665,591.47	471,923.47	0.10
			Base 61.400845	2,193,668.00	74.610000	2,665,591.47	471,923.47	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	5,598.000	Local 218.205488	1,221,514.32	334.630000	1,873,258.74	651,744.42	0.07
			Base 218.205488	1,221,514.32	334.630000	1,873,258.74	651,744.42	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	24,144.000	Local 42.590493	1,028,304.86	38.730000	935,097.12	-93,207.74	0.03
			Base 42.590493	1,028,304.86	38.730000	935,097.12	-93,207.74	0.03
96145D105	WESTROCK CO COMMON STOCK	19,253.000	Local 43.461468	836,763.64	28.010000	539,276.53	-297,487.11	0.02
			Base 43.461468	836,763.64	28.010000	539,276.53	-297,487.11	0.02
962166104	WEYERHAEUSER CO REIT USD1.25	55,406.000	Local 28.293118	1,567,608.51	28.660000	1,587,935.96	20,327.45	0.06
			Base 28.293118	1,567,608.51	28.660000	1,587,935.96	20,327.45	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0	4,121.000	Local 100.155923	412,742.56	129.290000	532,804.09	120,061.53	0.02
			Base 100.155923	412,742.56	129.290000	532,804.09	120,061.53	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	92,091.000	Local 28.292114	2,605,449.03	28.660000	2,639,328.06	33,879.03	0.10
			Base 28.292114	2,605,449.03	28.660000	2,639,328.06	33,879.03	0.10

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98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 66.857401	596,969.73	68.250000	609,404.25	12,434.52	0.02
			Base 66.857401	596,969.73	68.250000	609,404.25	12,434.52	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,796.000	Local 90.276093	703,792.42	98.700000	769,465.20	65,672.78	0.03
			Base 90.276093	703,792.42	98.700000	769,465.20	65,672.78	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		41,377.000	Local 32.680950	1,352,239.67	65.290000	2,701,504.33	1,349,264.66	0.10
			Base 32.680950	1,352,239.67	65.290000	2,701,504.33	1,349,264.66	0.10
98419M100	XYLEM INC COMMON STOCK							
		18,060.000	Local 51.841604	936,259.36	100.200000	1,809,612.00	873,352.64	0.07
			Base 51.841604	936,259.36	100.200000	1,809,612.00	873,352.64	0.07
988498101	YUM BRANDS INC COMMON STOCK							
		21,170.000	Local 33.275679	704,446.12	128.690000	2,724,367.30	2,019,921.18	0.10
			Base 33.275679	704,446.12	128.690000	2,724,367.30	2,019,921.18	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,904.000	Local 260.256270	1,016,040.48	262.570000	1,025,073.28	9,032.80	0.04
			Base 260.256270	1,016,040.48	262.570000	1,025,073.28	9,032.80	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,867.000	Local 77.938735	1,236,653.91	127.340000	2,020,503.78	783,849.87	0.08
			Base 77.938735	1,236,653.91	127.340000	2,020,503.78	783,849.87	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		11,312.000	Local 38.086722	430,837.00	27.290000	308,704.48	-122,132.52	0.01
			Base 38.086722	430,837.00	27.290000	308,704.48	-122,132.52	0.01
98978V103	ZOETIS INC COMMON STOCK USD.01							
		35,239.000	Local 50.514002	1,780,062.92	163.010000	5,744,309.39	3,964,246.47	0.21
			Base 50.514002	1,780,062.92	163.010000	5,744,309.39	3,964,246.47	0.21
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,642.000	Local 40.320967	267,811.86	104.740000	695,683.08	427,871.22	0.03
			Base 40.320967	267,811.86	104.740000	695,683.08	427,871.22	0.03

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View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		112,338.000	Local 11.098883	1,246,826.34	9.640000	1,082,938.32	-163,888.02	0.04
			Base 11.098883	1,246,826.34	9.640000	1,082,938.32	-163,888.02	0.04
G0403H108	AON PLC CLASS A COMMON STOCK							
		15,530.000	Local 62.921589	977,172.27	308.290000	4,787,743.70	3,810,571.43	0.18
			Base 62.921589	977,172.27	308.290000	4,787,743.70	3,810,571.43	0.18
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
		27,966.000	Local 57.064466	1,595,864.87	69.700000	1,949,230.20	353,365.33	0.07
			Base 57.064466	1,595,864.87	69.700000	1,949,230.20	353,365.33	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		47,614.000	Local 94.362075	4,492,955.84	305.920000	14,566,074.88	10,073,119.04	0.54
			Base 94.362075	4,492,955.84	305.920000	14,566,074.88	10,073,119.04	0.54
G16962105	BUNGE LTD COMMON STOCK USD.01							
		11,326.000	Local 96.103855	1,088,472.26	92.640000	1,049,240.64	-39,231.62	0.04
			Base 96.103855	1,088,472.26	92.640000	1,049,240.64	-39,231.62	0.04
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		30,070.000	Local 48.133804	1,447,383.48	175.900000	5,289,313.00	3,841,929.52	0.20
			Base 48.133804	1,447,383.48	175.900000	5,289,313.00	3,841,929.52	0.20
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,241.000	Local 262.982144	852,325.13	340.020000	1,102,004.82	249,679.69	0.04
			Base 262.982144	852,325.13	340.020000	1,102,004.82	249,679.69	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		34,387.000	Local 20.770783	714,244.91	14.380000	494,485.06	-219,759.85	0.02
			Base 20.770783	714,244.91	14.380000	494,485.06	-219,759.85	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		38,550.000	Local 38.469649	1,483,004.97	59.700000	2,301,435.00	818,430.03	0.09
			Base 38.469649	1,483,004.97	59.700000	2,301,435.00	818,430.03	0.09
G54950103	LINDE PLC COMMON STOCK							
		37,240.000	Local 170.728152	6,357,916.37	353.660000	13,170,298.40	6,812,382.03	0.49
			Base 170.728152	6,357,916.37	353.660000	13,170,298.40	6,812,382.03	0.49

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Books Closed

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		100,573.000	Local 78.595156	7,904,550.66	82.760000	8,323,421.48	418,870.82	0.31
			Base 78.595156	7,904,550.66	82.760000	8,323,421.48	418,870.82	0.31
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,486.000	Local 45.594074	934,040.20	88.080000	1,804,406.88	870,366.68	0.07
			Base 45.594074	934,040.20	88.080000	1,804,406.88	870,366.68	0.07
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		31,861.000	Local 37.259558	1,187,126.79	14.850000	473,135.85	-713,990.94	0.02
			Base 37.259558	1,187,126.79	14.850000	473,135.85	-713,990.94	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		14,519.000	Local 35.979332	522,383.92	60.100000	872,591.90	350,207.98	0.03
			Base 35.979332	522,383.92	60.100000	872,591.90	350,207.98	0.03
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		12,437.000	Local 29.767195	370,214.61	55.470000	689,880.39	319,665.78	0.03
			Base 29.767195	370,214.61	55.470000	689,880.39	319,665.78	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,507.000	Local 162.536029	1,220,157.97	199.970000	1,501,174.79	281,016.82	0.06
			Base 162.536029	1,220,157.97	199.970000	1,501,174.79	281,016.82	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		17,320.000	Local 41.014171	710,365.44	163.230000	2,827,143.60	2,116,778.16	0.11
			Base 41.014171	710,365.44	163.230000	2,827,143.60	2,116,778.16	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		8,072.000	Local 136.251505	1,099,822.15	218.850000	1,766,557.20	666,735.05	0.07
			Base 136.251505	1,099,822.15	218.850000	1,766,557.20	666,735.05	0.07
H1467J104	CHUBB LTD COMMON STOCK							
		31,381.000	Local 89.724606	2,815,647.85	185.800000	5,830,589.80	3,014,941.95	0.22
			Base 89.724606	2,815,647.85	185.800000	5,830,589.80	3,014,941.95	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,593.000	Local 60.690668	703,586.91	103.150000	1,195,817.95	492,231.04	0.04
			Base 60.690668	703,586.91	103.150000	1,195,817.95	492,231.04	0.04

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		23,927.000	Local 45.270631	1,083,190.38	122.480000	2,930,578.96	1,847,388.58	0.11
			Base 45.270631	1,083,190.38	122.480000	2,930,578.96	1,847,388.58	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,204.000	Local 59.935808	1,151,007.26	85.540000	1,642,710.16	491,702.90	0.06
			Base 59.935808	1,151,007.26	85.540000	1,642,710.16	491,702.90	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		19,593.000	Local 194.360190	3,808,099.20	179.100000	3,509,106.30	-298,992.90	0.13
			Base 194.360190	3,808,099.20	179.100000	3,509,106.30	-298,992.90	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		16,597.000	Local 79.201381	1,314,505.32	80.970000	1,343,859.09	29,353.77	0.05
			Base 79.201381	1,314,505.32	80.970000	1,343,859.09	29,353.77	0.05
<b>US DOLLAR Total</b>		24,177,716.000	Local	1,221,114,773.09		2,684,990,174.55	1,463,875,401.46	99.93
			Base	1,221,114,773.09		2,684,990,174.55	1,463,875,401.46	99.93
<b>EQUITY Total</b>		24,177,716.000	Base	1,221,114,773.09		2,684,990,174.55	1,463,875,401.46	99.93

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		26,120,495.250	Base	1,223,057,552.34		2,686,932,953.80	1,463,875,401.46	100.00



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,137,499.980	Local	1.000000	1,137,499.98	1.000000	1,137,499.98	0.05
			Base	1.000000	1,137,499.98	1.000000	1,137,499.98	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,137,499.980	Local	1,137,499.98		1,137,499.98	0.00	0.05
		Base	1,137,499.98		1,137,499.98	0.00	0.05

## CASH Total

	1,137,499.980	Base	1,137,499.98		1,137,499.98	0.00	0.05
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796XQ7	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		75,000,000.000	Local	99.521044	74,640,783.33	99.521044	74,640,783.33	3.00
			Base	99.521044	74,640,783.33	99.521044	74,640,783.33	3.00

912796XY0	TREASURY BILL 08/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		115,000,000.000	Local	99.400701	114,310,806.25	99.400701	114,310,806.25	4.59
			Base	99.400701	114,310,806.25	99.400701	114,310,806.25	4.59

912796YJ2	TREASURY BILL 10/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.468400	24,617,100.00	98.179417	24,544,854.25	0.99
			Base	98.468400	24,617,100.00	98.179417	24,544,854.25	0.99

912796YT0	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.126547	24,531,636.81	97.774486	24,443,621.50	0.98
			Base	98.126547	24,531,636.81	97.774486	24,443,621.50	0.98

912796ZD4	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	97.747750	24,436,937.50	97.357840	24,339,460.00	0.98
			Base	97.747750	24,436,937.50	97.357840	24,339,460.00	0.98

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796ZP7	TREASURY BILL 06/23 0.00000				4.540000	08 Jun 2023		
	60,000,000.000	Local	99.911527	59,946,916.28	99.911527	59,946,916.28	0.00	2.41
		Base	99.911527	59,946,916.28	99.911527	59,946,916.28	0.00	2.41
912796ZQ5	TREASURY BILL 06/23 0.00000				4.511000	22 Jun 2023		
	25,000,000.000	Local	99.736858	24,934,214.58	99.736858	24,934,214.58	0.00	1.00
		Base	99.736858	24,934,214.58	99.736858	24,934,214.58	0.00	1.00
912796ZR3	TREASURY BILL 06/23 0.00000				4.655000	29 Jun 2023		
	40,000,000.000	Local	99.637944	39,855,177.78	99.637944	39,855,177.78	0.00	1.60
		Base	99.637944	39,855,177.78	99.637944	39,855,177.78	0.00	1.60
912796ZS1	TREASURY BILL 07/23 0.00000				4.645000	06 Jul 2023		
	80,000,000.000	Local	99.550104	79,640,083.33	99.550104	79,640,083.33	0.00	3.20
		Base	99.550104	79,640,083.33	99.550104	79,640,083.33	0.00	3.20
912796ZY8	TREASURY BILL 01/24 0.00000				3.853200	25 Jan 2024		
	130,000,000.000	Local	97.065137	126,184,678.19	96.850632	126,056,315.27	-128,362.92	5.06
		Base	97.065137	126,184,678.19	96.850632	126,056,315.27	-128,362.92	5.06
912797FB8	TREASURY BILL 10/23 0.00000				4.870000	19 Oct 2023		
	25,000,000.000	Local	98.106111	24,526,527.78	97.959954	24,489,988.50	-36,539.28	0.98
		Base	98.106111	24,526,527.78	97.959954	24,489,988.50	-36,539.28	0.98
912797FC6	TREASURY BILL 10/23 0.00000				4.832000	26 Oct 2023		
	50,000,000.000	Local	98.041225	49,020,612.50	97.854140	48,927,070.00	-93,542.50	1.97
		Base	98.041225	49,020,612.50	97.854140	48,927,070.00	-93,542.50	1.97
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.020000	01 Jun 2023		
	199,834,458.560	Local	100.000000	199,834,458.56	100.000000	199,834,458.56	0.00	8.03
		Base	100.000000	199,834,458.56	100.000000	199,834,458.56	0.00	8.03
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.010000	15 Jun 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
985FHY004	NETBANKING REPO				5.010000	01 Jun 2023		
	122,999,935.530	Local	100.000000	122,999,935.53	100.000000	122,999,935.53	0.00	4.94
		Base	100.000000	122,999,935.53	100.000000	122,999,935.53	0.00	4.94

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				5.030000	15 Jun 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.02
<b>US DOLLAR Total</b>								
	1,147,834,394.090	Local		1,139,479,868.42		1,138,963,685.16	-516,183.26	45.76
		Base		1,139,479,868.42		1,138,963,685.16	-516,183.26	45.76
<b>CASH EQUIVALENT Total</b>								
	1,147,834,394.090	Base		1,139,479,868.42		1,138,963,685.16	-516,183.26	45.76

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	101,612,801.990	Local	1.000000	101,612,801.99	1.000000	101,612,801.99	0.00	4.08
		Base	1.000000	101,612,801.99	1.000000	101,612,801.99	0.00	4.08
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	102,890,234.340	Local	1.000000	102,890,234.34	1.000000	102,890,234.34	0.00	4.13
		Base	1.000000	102,890,234.34	1.000000	102,890,234.34	0.00	4.13
<b>US DOLLAR Total</b>								
	204,503,036.330	Local		204,503,036.33		204,503,036.33	0.00	8.22
		Base		204,503,036.33		204,503,036.33	0.00	8.22
<b>EQUITY Total</b>								
	204,503,036.330	Base		204,503,036.33		204,503,036.33	0.00	8.22

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	438,631.200	Local	102.336788	448,881.08	97.668580	428,404.86	-20,476.22	0.02
Original Face:	15,000,000.000	Base	102.336788	448,881.08	97.668580	428,404.86	-20,476.22	0.02

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.625000	20 Jul 2047		
		468,196.450	Local 100.328665	469,735.25	96.138911	450,118.97	-19,616.28	0.02
Original Face:		5,000,000.000	Base 100.328665	469,735.25	96.138911	450,118.97	-19,616.28	0.02
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		1,903,316.500	Local 99.891362	1,901,248.78	96.673277	1,839,998.43	-61,250.35	0.07
Original Face:		10,000,000.000	Base 99.891362	1,901,248.78	96.673277	1,839,998.43	-61,250.35	0.07
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		258,486.100	Local 104.430795	269,939.09	96.833980	250,302.38	-19,636.71	0.01
Original Face:		17,600,000.000	Base 104.430795	269,939.09	96.833980	250,302.38	-19,636.71	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		949,681.090	Local 104.385707	991,331.32	97.748960	928,303.39	-63,027.93	0.04
Original Face:		50,000,000.000	Base 104.385707	991,331.32	97.748960	928,303.39	-63,027.93	0.04
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.550000	20 Jun 2042		
		449,153.370	Local 100.059450	449,420.39	98.314610	441,583.38	-7,837.01	0.02
Original Face:		10,000,000.000	Base 100.059450	449,420.39	98.314610	441,583.38	-7,837.01	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		5,043,741.310	Local 101.970137	5,143,109.92	91.718020	4,626,019.66	-517,090.26	0.19
Original Face:		41,570,000.000	Base 101.970137	5,143,109.92	91.718020	4,626,019.66	-517,090.26	0.19
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.410000	16 Jun 2037		
		767,005.730	Local 100.144103	768,111.01	98.870490	758,342.32	-9,768.69	0.03
Original Face:		32,313,742.000	Base 100.144103	768,111.01	98.870490	758,342.32	-9,768.69	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		46,056.950	Local 99.816445	45,972.41	95.441890	43,957.62	-2,014.79	0.00
Original Face:		8,021,011.000	Base 99.816445	45,972.41	95.441890	43,957.62	-2,014.79	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		8,124.570	Local 99.710015	8,101.01	94.159790	7,650.08	-450.93	0.00
Original Face:		2,750,000.000	Base 99.710015	8,101.01	94.159790	7,650.08	-450.93	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		389,074.570	Local 105.167796	409,181.15	98.613150	383,678.69	-25,502.46	0.02
Original Face:		10,300,000.000	Base 105.167796	409,181.15	98.613150	383,678.69	-25,502.46	0.02

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		206,332.270	Local 104.460073	215,534.84	97.424550	201,018.29	-14,516.55	0.01
Original Face:		7,350,000.000	Base 104.460073	215,534.84	97.424550	201,018.29	-14,516.55	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		38,070.090	Local 100.872312	38,402.18	98.563080	37,523.05	-879.13	0.00
Original Face:		5,000,000.000	Base 100.872312	38,402.18	98.563080	37,523.05	-879.13	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		398,976.160	Local 99.852954	398,389.48	95.355390	380,445.27	-17,944.21	0.02
Original Face:		10,815,142.000	Base 99.852954	398,389.48	95.355390	380,445.27	-17,944.21	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		199,756.830	Local 101.914222	203,580.62	97.406380	194,575.90	-9,004.72	0.01
Original Face:		5,648,629.000	Base 101.914222	203,580.62	97.406380	194,575.90	-9,004.72	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.450000	20 Nov 2042		
		4,931,632.140	Local 100.000000	4,931,632.14	97.356060	4,801,242.75	-130,389.39	0.19
Original Face:		25,333,333.000	Base 100.000000	4,931,632.14	97.356060	4,801,242.75	-130,389.39	0.19
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.460000	16 Nov 2041		
		1,308,346.690	Local 100.118248	1,309,893.78	98.503940	1,288,773.04	-21,120.74	0.05
Original Face:		10,000,000.000	Base 100.118248	1,309,893.78	98.503940	1,288,773.04	-21,120.74	0.05
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		383,616.990	Local 103.696901	397,798.93	96.300110	369,423.58	-28,375.35	0.01
Original Face:		10,359,452.000	Base 103.696901	397,798.93	96.300110	369,423.58	-28,375.35	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.460000	16 Dec 2041		
		2,476,247.150	Local 100.118443	2,479,180.09	98.245330	2,432,797.18	-46,382.91	0.10
Original Face:		12,911,372.000	Base 100.118443	2,479,180.09	98.245330	2,432,797.18	-46,382.91	0.10
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,325,296.100	Local 95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.05
Original Face:		10,000,000.000	Base 95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.05
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		578,300.810	Local 100.802506	582,941.71	96.895530	560,347.63	-22,594.08	0.02
Original Face:		25,000,000.000	Base 100.802506	582,941.71	96.895530	560,347.63	-22,594.08	0.02

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ST OF AZ POOL 2 ST AGCY FF&C

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View Date: June 5, 2023

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38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,175,206.800	Local 100.145392	1,176,915.46	90.608330	1,064,835.26	-112,080.20	0.04
Original Face:		10,000,000.000	Base 100.145392	1,176,915.46	90.608330	1,064,835.26	-112,080.20	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,175,206.800	Local 100.696348	1,183,390.33	91.139800	1,071,081.13	-112,309.20	0.04
Original Face:		10,000,000.000	Base 100.696348	1,183,390.33	91.139800	1,071,081.13	-112,309.20	0.04
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,217,995.270	Local 101.499526	1,236,259.43	91.254710	1,111,478.05	-124,781.38	0.04
Original Face:		18,249,312.000	Base 101.499526	1,236,259.43	91.254710	1,111,478.05	-124,781.38	0.04
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,239,017.120	Local 99.999998	1,239,017.10	85.792660	1,062,985.75	-176,031.35	0.04
Original Face:		10,000,000.000	Base 99.999998	1,239,017.10	85.792660	1,062,985.75	-176,031.35	0.04
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,239,017.120	Local 101.355792	1,255,815.61	88.221240	1,093,076.27	-162,739.34	0.04
Original Face:		10,000,000.000	Base 101.355792	1,255,815.61	88.221240	1,093,076.27	-162,739.34	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,456,850.560	Local 101.478759	1,478,393.87	91.142400	1,327,808.56	-150,585.31	0.05
Original Face:		10,000,000.000	Base 101.478759	1,478,393.87	91.142400	1,327,808.56	-150,585.31	0.05
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,777,286.100	Local 94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.09
Original Face:		10,000,000.000	Base 94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.09
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		3,574,182.300	Local 99.433241	3,553,925.29	88.617250	3,167,342.06	-386,583.23	0.13
Original Face:		15,000,000.000	Base 99.433241	3,553,925.29	88.617250	3,167,342.06	-386,583.23	0.13
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		50,763.870	Local 101.170537	51,358.08	95.231330	48,343.11	-3,014.97	0.00
Original Face:		1,000,000.000	Base 101.170537	51,358.08	95.231330	48,343.11	-3,014.97	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		454,287.020	Local 100.659495	457,283.02	89.098840	404,764.47	-52,518.55	0.02
Original Face:		2,000,000.000	Base 100.659495	457,283.02	89.098840	404,764.47	-52,518.55	0.02

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		34,991.570	Local 100.734577	35,248.61	96.160860	33,648.19	-1,600.42	0.00
Original Face:		1,000,000.000	Base 100.734577	35,248.61	96.160860	33,648.19	-1,600.42	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		196,467.610	Local 100.940547	198,315.48	87.945710	172,784.83	-25,530.65	0.01
Original Face:		5,000,000.000	Base 100.940547	198,315.48	87.945710	172,784.83	-25,530.65	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		713,472.350	Local 97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.03
Original Face:		5,000,000.000	Base 97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,098,304.360	Local 100.723001	1,106,245.11	87.289690	958,706.47	-147,538.64	0.04
Original Face:		20,000,000.000	Base 100.723001	1,106,245.11	87.289690	958,706.47	-147,538.64	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		513,453.650	Local 100.199449	514,477.73	86.401260	443,630.42	-70,847.31	0.02
Original Face:		10,000,000.000	Base 100.199449	514,477.73	86.401260	443,630.42	-70,847.31	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,487,472.520	Local 96.208568	1,431,076.01	85.771270	1,275,824.07	-155,251.94	0.05
Original Face:		4,000,000.000	Base 96.208568	1,431,076.01	85.771270	1,275,824.07	-155,251.94	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,167,470.150	Local 96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.08
Original Face:		5,000,000.000	Base 96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.08
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		178,618.970	Local 99.912092	178,461.95	95.805500	171,126.80	-7,335.15	0.01
Original Face:		10,000,000.000	Base 99.912092	178,461.95	95.805500	171,126.80	-7,335.15	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		972,751.580	Local 100.078757	973,517.69	96.614440	939,818.49	-33,699.20	0.04
Original Face:		5,000,000.000	Base 100.078757	973,517.69	96.614440	939,818.49	-33,699.20	0.04
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		322,687.620	Local 100.000000	322,687.62	94.535300	305,053.71	-17,633.91	0.01
Original Face:		10,000,000.000	Base 100.000000	322,687.62	94.535300	305,053.71	-17,633.91	0.01

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38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.470000	20 Jun 2036		
		4,984,809.190	Local 103.868715	5,177,657.25	90.451880	4,508,853.63	-668,803.62	0.18
Original Face:		8,000,000.000	Base 103.868715	5,177,657.25	90.451880	4,508,853.63	-668,803.62	0.18
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				5.350000	15 Mar 2030		
		17,500,000.000	Local 100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	0.70
Original Face:		25,000,000.000	Base 100.000000	17,500,000.00	100.000000	17,500,000.00	0.00	0.70
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.300000	20 Jan 2027		
		9,375,000.000	Local 100.000000	9,375,000.01	100.000000	9,375,000.00	-0.01	0.38
Original Face:		15,000,000.000	Base 100.000000	9,375,000.01	100.000000	9,375,000.00	-0.01	0.38
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
		2,333,333.330	Local 100.000000	2,333,333.33	99.800943	2,328,688.67	-4,644.66	0.09
Original Face:		7,000,000.000	Base 100.000000	2,333,333.33	99.800943	2,328,688.67	-4,644.66	0.09
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.350000	15 Sep 2026		
		1,166,666.670	Local 100.000000	1,166,666.67	100.000000	1,166,666.67	0.00	0.05
Original Face:		2,000,000.000	Base 100.000000	1,166,666.67	100.000000	1,166,666.67	0.00	0.05
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.961368	2,998,841.04	94.865244	2,845,957.32	-152,883.72	0.11
			Base 99.961368	2,998,841.04	94.865244	2,845,957.32	-152,883.72	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		582,822.700	Local 103.877225	605,420.05	98.168390	572,147.66	-33,272.39	0.02
Original Face:		28,600,000.000	Base 103.877225	605,420.05	98.168390	572,147.66	-33,272.39	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				7.325000	25 Aug 2024		
		49,511.600	Local 101.764314	50,385.14	99.358004	49,193.74	-1,191.40	0.00
Original Face:		4,240,960.000	Base 101.764314	50,385.14	99.358004	49,193.74	-1,191.40	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				9.075000	25 Nov 2024		
		67,307.330	Local 101.864834	68,562.50	99.265866	66,813.20	-1,749.30	0.00
Original Face:		12,180,140.000	Base 101.864834	68,562.50	99.265866	66,813.20	-1,749.30	0.00
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				9.075000	25 Jan 2025		
		25,290.030	Local 94.732509	23,957.88	99.156970	25,076.83	1,118.95	0.00
Original Face:		10,243,765.000	Base 94.732509	23,957.88	99.156970	25,076.83	1,118.95	0.00

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83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.393000	25 Jan 2029		
	816,390.090	Local		106.415470	868,765.35	103.544189	845,324.50	-23,440.85	0.03
Original Face:	5,000,000.000	Base		106.415470	868,765.35	103.544189	845,324.50	-23,440.85	0.03
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local		101.767472	2,747,721.75	94.944970	2,563,514.19	-184,207.56	0.10
		Base		101.767472	2,747,721.75	94.944970	2,563,514.19	-184,207.56	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
	3,000,000.000	Local		101.840515	3,055,215.46	92.396214	2,771,886.42	-283,329.04	0.11
		Base		101.840515	3,055,215.46	92.396214	2,771,886.42	-283,329.04	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
	3,104,531.470	Local		101.737179	3,158,462.74	93.013794	2,887,642.51	-270,820.23	0.12
Original Face:	3,400,000.000	Base		101.737179	3,158,462.74	93.013794	2,887,642.51	-270,820.23	0.12
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000						17 Jul 2023		
	4,000,000.000	Local		100.692727	4,027,709.07	100.026010	4,001,040.40	-26,668.67	0.16
		Base		100.692727	4,027,709.07	100.026010	4,001,040.40	-26,668.67	0.16
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
	7,000,000.000	Local		101.880512	7,131,635.81	91.654171	6,415,791.97	-715,843.84	0.26
		Base		101.880512	7,131,635.81	91.654171	6,415,791.97	-715,843.84	0.26
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000					0.010000	11 Aug 2023		
	5,499,543.400	Local		100.578440	5,531,354.96	99.536287	5,474,041.30	-57,313.66	0.22
Original Face:	6,500,000.000	Base		100.578440	5,531,354.96	99.536287	5,474,041.30	-57,313.66	0.22
912796ZD4	TREASURY BILL 11/23 0.00000					0.010000	30 Nov 2023		
	40,000,000.000	Local		97.689561	39,075,824.20	97.357840	38,943,136.00	-132,688.20	1.56
		Base		97.689561	39,075,824.20	97.357840	38,943,136.00	-132,688.20	1.56
9128285U0	US TREASURY N/B 12/23 2.625					2.625000	31 Dec 2023		
	15,000,000.000	Local		100.930723	15,139,608.46	98.480469	14,772,070.35	-367,538.11	0.59
		Base		100.930723	15,139,608.46	98.480469	14,772,070.35	-367,538.11	0.59
912828XT2	US TREASURY N/B 05/24 2					2.000000	31 May 2024		
	25,000,000.000	Local		97.280629	24,320,157.16	96.882812	24,220,703.00	-99,454.16	0.97
		Base		97.280629	24,320,157.16	96.882812	24,220,703.00	-99,454.16	0.97

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912828ZC7	US TREASURY N/B 02/25 1.125					1.125000	28 Feb 2025		
	25,000,000.000	Local		95.144610	23,786,152.46	94.261719	23,565,429.75	-220,722.71	0.95
		Base		95.144610	23,786,152.46	94.261719	23,565,429.75	-220,722.71	0.95
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	20,000,000.000	Local		98.505156	19,701,031.20	92.105469	18,421,093.80	-1,279,937.40	0.74
		Base		98.505156	19,701,031.20	92.105469	18,421,093.80	-1,279,937.40	0.74
91282CAB7	US TREASURY N/B 07/25 0.25					0.250000	31 Jul 2025		
	15,000,000.000	Local		94.234195	14,135,129.24	91.675781	13,751,367.15	-383,762.09	0.55
		Base		94.234195	14,135,129.24	91.675781	13,751,367.15	-383,762.09	0.55
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	10,000,000.000	Local		98.328316	9,832,831.64	91.429688	9,142,968.80	-689,862.84	0.37
		Base		98.328316	9,832,831.64	91.429688	9,142,968.80	-689,862.84	0.37
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	25,000,000.000	Local		99.897246	24,974,311.43	98.085938	24,521,484.50	-452,826.93	0.99
		Base		99.897246	24,974,311.43	98.085938	24,521,484.50	-452,826.93	0.99
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		99.094361	19,818,872.10	90.726562	18,145,312.40	-1,673,559.70	0.73
		Base		99.094361	19,818,872.10	90.726562	18,145,312.40	-1,673,559.70	0.73
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
	10,000,000.000	Local		99.922691	9,992,269.14	94.363281	9,436,328.10	-555,941.04	0.38
		Base		99.922691	9,992,269.14	94.363281	9,436,328.10	-555,941.04	0.38
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	20,000,000.000	Local		99.996101	19,999,220.19	97.628906	19,525,781.20	-473,438.99	0.78
		Base		99.996101	19,999,220.19	97.628906	19,525,781.20	-473,438.99	0.78
91282CDS7	US TREASURY N/B 01/25 1.125					1.125000	15 Jan 2025		
	25,000,000.000	Local		95.120620	23,780,155.11	94.496094	23,624,023.50	-156,131.61	0.95
		Base		95.120620	23,780,155.11	94.496094	23,624,023.50	-156,131.61	0.95
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.791934	19,958,386.86	94.941406	18,988,281.20	-970,105.66	0.76
		Base		99.791934	19,958,386.86	94.941406	18,988,281.20	-970,105.66	0.76

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.520727	9,952,072.73	97.242188	9,724,218.80	-227,853.93	0.39
		Base		99.520727	9,952,072.73	97.242188	9,724,218.80	-227,853.93	0.39
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.554816	9,955,481.58	95.207031	9,520,703.10	-434,778.48	0.38
		Base		99.554816	9,955,481.58	95.207031	9,520,703.10	-434,778.48	0.38
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.856647	74,892,485.23	97.566406	73,174,804.50	-1,717,680.73	2.94
		Base		99.856647	74,892,485.23	97.566406	73,174,804.50	-1,717,680.73	2.94
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	10,000,000.000	Local		99.495566	9,949,556.64	96.656250	9,665,625.00	-283,931.64	0.39
		Base		99.495566	9,949,556.64	96.656250	9,665,625.00	-283,931.64	0.39
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.853761	44,934,192.59	97.550781	43,897,851.45	-1,036,341.14	1.76
		Base		99.853761	44,934,192.59	97.550781	43,897,851.45	-1,036,341.14	1.76
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.163606	90,147,245.05	96.843750	87,159,375.00	-2,987,870.05	3.50
		Base		100.163606	90,147,245.05	96.843750	87,159,375.00	-2,987,870.05	3.50
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		99.318292	19,863,658.35	97.378906	19,475,781.20	-387,877.15	0.78
		Base		99.318292	19,863,658.35	97.378906	19,475,781.20	-387,877.15	0.78
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		98.873070	24,718,267.51	97.054688	24,263,672.00	-454,595.51	0.97
		Base		98.873070	24,718,267.51	97.054688	24,263,672.00	-454,595.51	0.97
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	50,000,000.000	Local		99.836681	49,918,340.72	97.742188	48,871,094.00	-1,047,246.72	1.96
		Base		99.836681	49,918,340.72	97.742188	48,871,094.00	-1,047,246.72	1.96
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	225,000,000.000	Local		98.971258	222,685,331.15	97.687500	219,796,875.00	-2,888,456.15	8.83
		Base		98.971258	222,685,331.15	97.687500	219,796,875.00	-2,888,456.15	8.83

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	70,000,000.000	Local		99.429121	69,600,384.37	97.937500	68,556,250.00	-1,044,134.37	2.75
		Base		99.429121	69,600,384.37	97.937500	68,556,250.00	-1,044,134.37	2.75
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
	50,000,000.000	Local		99.899788	49,949,893.75	99.363281	49,681,640.50	-268,253.25	2.00
		Base		99.899788	49,949,893.75	99.363281	49,681,640.50	-268,253.25	2.00
91282CFX4	US TREASURY N/B 11/24 4.5					4.500000	30 Nov 2024		
	25,000,000.000	Local		100.368891	25,092,222.70	99.585938	24,896,484.50	-195,738.20	1.00
		Base		100.368891	25,092,222.70	99.585938	24,896,484.50	-195,738.20	1.00
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
	25,000,000.000	Local		99.917691	24,979,422.68	99.160156	24,790,039.00	-189,383.68	1.00
		Base		99.917691	24,979,422.68	99.160156	24,790,039.00	-189,383.68	1.00
91282CGN5	US TREASURY N/B 02/25 4.625					4.625000	28 Feb 2025		
	25,000,000.000	Local		101.005487	25,251,371.80	100.066406	25,016,601.50	-234,770.30	1.01
		Base		101.005487	25,251,371.80	100.066406	25,016,601.50	-234,770.30	1.01
91282CGU9	US TREASURY N/B 03/25 3.875					3.875000	31 Mar 2025		
	25,000,000.000	Local		99.702977	24,925,744.20	98.855469	24,713,867.25	-211,876.95	0.99
		Base		99.702977	24,925,744.20	98.855469	24,713,867.25	-211,876.95	0.99
91282CGX3	US TREASURY N/B 04/25 3.875					3.875000	30 Apr 2025		
	20,000,000.000	Local		99.601438	19,920,287.61	98.925781	19,785,156.20	-135,131.41	0.79
		Base		99.601438	19,920,287.61	98.925781	19,785,156.20	-135,131.41	0.79
<b>US DOLLAR Total</b>									
	1,179,818,752.220	Local			1,171,628,540.68		1,144,598,962.80	-27,029,577.88	45.98
Original Face:	623,386,858.000	Base			1,171,628,540.68		1,144,598,962.80	-27,029,577.88	45.98
<b>FIXED INCOME Total</b>									
	1,179,818,752.220	Base			1,171,628,540.68		1,144,598,962.80	-27,029,577.88	45.98
Original Face:	623,386,858.000								

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,533,293,682.620	Base	2,516,748,945.41		2,489,203,184.27	-27,545,761.14	100.00
Original Face:		623,386,858.000						



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	-1,636,570.780	Local	1.000000	-1,636,570.78	1.000000	-1,636,570.78	0.00	0.03
		Base	1.000000	-1,636,570.78	1.000000	-1,636,570.78	0.00	0.03

US DOLLAR Total								
	-1,636,570.780	Local		-1,636,570.78		-1,636,570.78	0.00	0.03
		Base		-1,636,570.78		-1,636,570.78	0.00	0.03

CASH Total								
	-1,636,570.780	Base		-1,636,570.78		-1,636,570.78	0.00	0.03

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3ZK9	AT+T INC				5.340000	19 Dec 2023		
	16,707,000.000	Local	97.018500	16,208,880.80	96.728700	16,160,463.91	-48,416.89	0.26
		Base	97.018500	16,208,880.80	96.728700	16,160,463.91	-48,416.89	0.26

0020A3ZL7	AT+T INC				5.420000	20 Dec 2023		
	25,000,000.000	Local	96.958778	24,239,694.44	96.711900	24,177,975.00	-61,719.44	0.39
		Base	96.958778	24,239,694.44	96.711900	24,177,975.00	-61,719.44	0.39

02665KUC9	AMERICAN HONDA FINAN				5.290000	12 Jul 2023		
	11,690,000.000	Local	99.397528	11,619,571.00	99.397528	11,619,571.00	0.00	0.19
		Base	99.397528	11,619,571.00	99.397528	11,619,571.00	0.00	0.19

13608BWT7	CANADIAN IMPERIAL BK				4.480000	27 Sep 2023		
	25,000,000.000	Local	98.531556	24,632,888.89	98.254000	24,563,500.00	-69,388.89	0.39
		Base	98.531556	24,632,888.89	98.254000	24,563,500.00	-69,388.89	0.39

138994009	CANTOR FITZGERALD REPO REPO				5.100000	05 Jun 2023		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.12
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.12

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO					5.100000	13 Jun 2023		
	65,000,000.000	Local		100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.04
		Base		100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO					5.150000	02 Aug 2023		
	45,000,000.000	Local		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.72
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.72
23102VTD2	CUMMINS INC					4.970000	13 Jun 2023		
	25,000,000.000	Local		99.834333	24,958,583.33	99.834333	24,958,583.33	0.00	0.40
		Base		99.834333	24,958,583.33	99.834333	24,958,583.33	0.00	0.40
24422MUA7	JOHN DEERE CAPITAL C					5.000000	10 Jul 2023		
	25,000,000.000	Local		99.458333	24,864,583.34	99.458333	24,864,583.34	0.00	0.40
		Base		99.458333	24,864,583.34	99.458333	24,864,583.34	0.00	0.40
24422MUA7	JOHN DEERE CAPITAL C					5.010000	10 Jul 2023		
	25,000,000.000	Local		99.457250	24,864,312.50	99.457250	24,864,312.50	0.00	0.40
		Base		99.457250	24,864,312.50	99.457250	24,864,312.50	0.00	0.40
24422MUM1	JOHN DEERE CAPITAL C					5.060000	21 Jul 2023		
	25,000,000.000	Local		99.297222	24,824,305.56	99.297222	24,824,305.56	0.00	0.40
		Base		99.297222	24,824,305.56	99.297222	24,824,305.56	0.00	0.40
26244JTC3	DUKE ENERGY CORP					5.050000	12 Jun 2023		
	22,700,000.000	Local		99.845694	22,664,972.64	99.845694	22,664,972.64	0.00	0.36
		Base		99.845694	22,664,972.64	99.845694	22,664,972.64	0.00	0.36
26244JTM1	DUKE ENERGY CORP					5.120000	21 Jun 2023		
	20,000,000.000	Local		99.715556	19,943,111.11	99.715556	19,943,111.11	0.00	0.32
		Base		99.715556	19,943,111.11	99.715556	19,943,111.11	0.00	0.32
28249MUH4	EIDP INC					5.290000	17 Jul 2023		
	10,000,000.000	Local		99.324056	9,932,405.56	99.324056	9,932,405.56	0.00	0.16
		Base		99.324056	9,932,405.56	99.324056	9,932,405.56	0.00	0.16
30601WUM9	FAIRWAY FINANCE CORP					4.850000	21 Jul 2023		
	15,000,000.000	Local		99.326389	14,898,958.33	99.326389	14,898,958.33	0.00	0.24
		Base		99.326389	14,898,958.33	99.326389	14,898,958.33	0.00	0.24

& 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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30601WWU9	FAIRWAY FINANCE CORP				5.250000	28 Sep 2023			
		10,000,000.000	Local	98.264583	9,826,458.34	98.169000	9,816,900.00	-9,558.34	0.16
			Base	98.264583	9,826,458.34	98.169000	9,816,900.00	-9,558.34	0.16
46514TZN1	ISRAEL ST 05/26 0				1.830000	01 May 2026			
		1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.602212	14,940,331.80	-59,668.20	0.24
			Base	100.000000	15,000,000.00	99.602212	14,940,331.80	-59,668.20	0.24
46640QTD3	J.P. MORGAN SECURITIES				5.000000	13 Jun 2023			
		25,000,000.000	Local	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.40
			Base	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.40
46640QUH2	J.P. MORGAN SECURITIES				5.050000	17 Jul 2023			
		25,000,000.000	Local	99.354722	24,838,680.55	99.354722	24,838,680.55	0.00	0.40
			Base	99.354722	24,838,680.55	99.354722	24,838,680.55	0.00	0.40
46640QUU3	J.P. MORGAN SECURITIES				5.100000	28 Jul 2023			
		25,000,000.000	Local	99.192500	24,798,125.00	99.192500	24,798,125.00	0.00	0.40
			Base	99.192500	24,798,125.00	99.192500	24,798,125.00	0.00	0.40
46651VBL9	J.P. MORGAN SECURITIES				5.290000	02 Feb 2024			
		45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.72
			Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.72
47816GWC9	JOHNSON + JOHNSON				4.900000	12 Sep 2023			
		25,000,000.000	Local	98.598056	24,649,513.89	98.542200	24,635,550.00	-13,963.89	0.39
			Base	98.598056	24,649,513.89	98.542200	24,635,550.00	-13,963.89	0.39
60920WUA6	MONDELEZ INTL INC				5.260000	10 Jul 2023			
		25,000,000.000	Local	99.430167	24,857,541.67	99.430167	24,857,541.67	0.00	0.40
			Base	99.430167	24,857,541.67	99.430167	24,857,541.67	0.00	0.40
74271UXL9	PROCTOR GAMBLE AND CO				4.940000	20 Oct 2023			
		25,000,000.000	Local	98.065167	24,516,291.66	97.879400	24,469,850.00	-46,441.66	0.39
			Base	98.065167	24,516,291.66	97.879400	24,469,850.00	-46,441.66	0.39

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78015DU57	ROYAL BK CDA	25,000,000.000	Local	99.668500	24,917,125.00	99.668500	24,917,125.00	0.00	0.40
			Base	99.668500	24,917,125.00	99.668500	24,917,125.00	0.00	0.40
78015DW14	ROYAL BK CDA	25,000,000.000	Local	98.972667	24,743,166.66	98.626900	24,656,725.00	-86,441.66	0.39
			Base	98.972667	24,743,166.66	98.626900	24,656,725.00	-86,441.66	0.39
78015DYF1	ROYAL BK CDA	25,000,000.000	Local	97.592417	24,398,104.17	97.458500	24,364,625.00	-33,479.17	0.39
			Base	97.592417	24,398,104.17	97.458500	24,364,625.00	-33,479.17	0.39
85462DT29	STANLEY WORKS (THE)	25,000,000.000	Local	99.985278	24,996,319.44	99.985278	24,996,319.44	0.00	0.40
			Base	99.985278	24,996,319.44	99.985278	24,996,319.44	0.00	0.40
912796XY0	TREASURY BILL 08/23 0.00000	75,000,000.000	Local	99.402083	74,551,562.50	99.402083	74,551,562.50	0.00	1.19
			Base	99.402083	74,551,562.50	99.402083	74,551,562.50	0.00	1.19
912796YH6	TREASURY BILL 09/23 0.00000	25,000,000.000	Local	98.940919	24,735,229.86	98.625006	24,656,251.50	-78,978.36	0.39
			Base	98.940919	24,735,229.86	98.625006	24,656,251.50	-78,978.36	0.39
912796Z28	TREASURY BILL 02/24 0.00000	40,000,000.000	Local	96.445944	38,578,377.78	96.441326	38,576,530.40	-1,847.38	0.62
			Base	96.445944	38,578,377.78	96.441326	38,576,530.40	-1,847.38	0.62
912796Z36	TREASURY BILL 08/23 0.00000	40,000,000.000	Local	98.965484	39,586,193.44	98.965484	39,586,193.44	0.00	0.63
			Base	98.965484	39,586,193.44	98.965484	39,586,193.44	0.00	0.63
912797FC6	TREASURY BILL 10/23 0.00000	80,000,000.000	Local	98.026933	78,421,546.66	97.854140	78,283,312.00	-138,234.66	1.25
			Base	98.026933	78,421,546.66	97.854140	78,283,312.00	-138,234.66	1.25
91512DUQ2	BOARD OF RGTS UNVST TX	15,000,000.000	Local	99.256528	14,888,479.16	99.256528	14,888,479.16	0.00	0.24
			Base	99.256528	14,888,479.16	99.256528	14,888,479.16	0.00	0.24

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.030000	01 Jun 2023		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.80
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.80
926NKW009	AMHERST PIERPONT 04/15 VAR				5.050000	15 Jun 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.60
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.60
926NKW009	AMHERST PIERPONT 04/15 VAR				5.070000	20 Jun 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.030000	01 Jun 2023		
	343,260,718.340	Local	100.000000	343,260,718.34	100.000000	343,260,718.34	0.00	5.49
		Base	100.000000	343,260,718.34	100.000000	343,260,718.34	0.00	5.49
94107NT20	WASTE MANAGEMENT INC				5.150000	02 Jun 2023		
	15,000,000.000	Local	99.985694	14,997,854.17	99.985694	14,997,854.17	0.00	0.24
		Base	99.985694	14,997,854.17	99.985694	14,997,854.17	0.00	0.24
9612C1U62	WESTPAC BANKING CORP.				5.020000	06 Jul 2023		
	25,000,000.000	Local	99.511944	24,877,986.11	99.511944	24,877,986.11	0.00	0.40
		Base	99.511944	24,877,986.11	99.511944	24,877,986.11	0.00	0.40
979QHR003	SOUTH STREET REPO				5.120000	01 Jun 2023		
	212,437,693.340	Local	100.000000	212,437,693.34	100.000000	212,437,693.34	0.00	3.40
		Base	100.000000	212,437,693.34	100.000000	212,437,693.34	0.00	3.40
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.400000	01 Jun 2023		
	90,351.770	Local	100.000000	90,351.77	100.000000	90,351.77	0.00	0.00
		Base	100.000000	90,351.77	100.000000	90,351.77	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				5.010000	01 Jun 2023		
	6,739,281.660	Local	100.000000	6,739,281.66	100.000000	6,739,281.66	0.00	0.11
		Base	100.000000	6,739,281.66	100.000000	6,739,281.66	0.00	0.11
<b>US DOLLAR Total</b>								
	2,045,125,045.110	Local		2,035,817,202.00		2,035,169,063.46	-648,138.54	32.57
		Base		2,035,817,202.00		2,035,169,063.46	-648,138.54	32.57

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

2,045,125,045.110	Base	2,035,817,202.00	2,035,169,063.46	-648,138.54	32.57
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
72,426,920.660	Local	1.000000	72,426,920.66	1.000000	72,426,920.66	0.00	1.16	
	Base	1.000000	72,426,920.66	1.000000	72,426,920.66	0.00	1.16	

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
181,134,186.910	Local	1.000000	181,134,186.91	1.000000	181,134,186.91	0.00	2.90	
	Base	1.000000	181,134,186.91	1.000000	181,134,186.91	0.00	2.90	

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
108,728,932.000	Local	1.000000	108,728,932.00	1.000000	108,728,932.00	0.00	1.74	
	Base	1.000000	108,728,932.00	1.000000	108,728,932.00	0.00	1.74	

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
102,077,100.050	Local	1.000000	102,077,100.05	1.000000	102,077,100.05	0.00	1.63	
	Base	1.000000	102,077,100.05	1.000000	102,077,100.05	0.00	1.63	

<b>US DOLLAR Total</b>								
464,367,139.620	Local		464,367,139.62		464,367,139.62	0.00	7.43	
	Base		464,367,139.62		464,367,139.62	0.00	7.43	

## EQUITY Total

464,367,139.620	Base		464,367,139.62		464,367,139.62	0.00	7.43
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
7,000,000.000	Local	99.974217	6,998,195.17	96.554069	6,758,784.83	-239,410.34	0.11	
	Base	99.974217	6,998,195.17	96.554069	6,758,784.83	-239,410.34	0.11	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
		7,000,000.000	Local	99.906085	6,993,425.97	91.394566	6,397,619.62	-595,806.35	0.10
			Base	99.906085	6,993,425.97	91.394566	6,397,619.62	-595,806.35	0.10
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023			
		5,500,000.000	Local	101.151122	5,563,311.73	99.219579	5,457,076.85	-106,234.88	0.09
			Base	101.151122	5,563,311.73	99.219579	5,457,076.85	-106,234.88	0.09
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.953909	9,995,390.87	95.466028	9,546,602.80	-448,788.07	0.15
			Base	99.953909	9,995,390.87	95.466028	9,546,602.80	-448,788.07	0.15
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		7,000,000.000	Local	99.837798	6,988,645.89	96.398513	6,747,895.91	-240,749.98	0.11
			Base	99.837798	6,988,645.89	96.398513	6,747,895.91	-240,749.98	0.11
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		20,000,000.000	Local	99.994944	19,998,988.89	100.322279	20,064,455.80	65,466.91	0.32
			Base	99.994944	19,998,988.89	100.322279	20,064,455.80	65,466.91	0.32
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025			
		3,000,000.000	Local	99.886993	2,996,609.78	90.641198	2,719,235.94	-277,373.84	0.04
			Base	99.886993	2,996,609.78	90.641198	2,719,235.94	-277,373.84	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				5.293570	01 Nov 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.931917	4,996,595.85	-3,404.15	0.08
			Base	100.000000	5,000,000.00	99.931917	4,996,595.85	-3,404.15	0.08
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		10,000,000.000	Local	99.925096	9,992,509.58	96.769127	9,676,912.70	-315,596.88	0.15
			Base	99.925096	9,992,509.58	96.769127	9,676,912.70	-315,596.88	0.15
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.990000	04 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.267905	2,005,358.10	5,358.10	0.03
			Base	100.000000	2,000,000.00	100.267905	2,005,358.10	5,358.10	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				5.780000	03 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.823609	9,982,360.90	-17,639.10	0.16
			Base	100.000000	10,000,000.00	99.823609	9,982,360.90	-17,639.10	0.16

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	10,000,000.000	Local	99.926453	9,992,645.27	97.582757	9,758,275.70	-234,369.57	0.16	
		Base	99.926453	9,992,645.27	97.582757	9,758,275.70	-234,369.57	0.16	
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					2.470000	17 Feb 2026		
	15,000,000.000	Local	100.027833	15,004,174.88	99.994250	14,999,137.50	-5,037.38	0.24	
	Original Face: 15,000,000.000	Base	100.027833	15,004,174.88	99.994250	14,999,137.50	-5,037.38	0.24	
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
	6,000,000.000	Local	99.995977	5,999,758.62	100.422360	6,025,341.60	25,582.98	0.10	
	Original Face: 6,000,000.000	Base	99.995977	5,999,758.62	100.422360	6,025,341.60	25,582.98	0.10	
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	8,000,000.000	Local	99.972875	7,997,830.00	94.803714	7,584,297.12	-413,532.88	0.12	
		Base	99.972875	7,997,830.00	94.803714	7,584,297.12	-413,532.88	0.12	
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	15,000,000.000	Local	99.957005	14,993,550.79	94.578978	14,186,846.70	-806,704.09	0.23	
		Base	99.957005	14,993,550.79	94.578978	14,186,846.70	-806,704.09	0.23	
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.980000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.274640	14,891,196.00	-108,804.00	0.24	
		Base	100.000000	15,000,000.00	99.274640	14,891,196.00	-108,804.00	0.24	
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
	3,000,000.000	Local	99.652020	2,989,560.60	88.541907	2,656,257.21	-333,303.39	0.04	
		Base	99.652020	2,989,560.60	88.541907	2,656,257.21	-333,303.39	0.04	
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25					5.250000	15 Jul 2028		
	10,000,000.000	Local	99.712956	9,971,295.60	99.915717	9,991,571.70	20,276.10	0.16	
		Base	99.712956	9,971,295.60	99.915717	9,991,571.70	20,276.10	0.16	
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
	9,046,000.000	Local	97.244036	8,796,695.51	97.345330	8,805,858.55	9,163.04	0.14	
		Base	97.244036	8,796,695.51	97.345330	8,805,858.55	9,163.04	0.14	
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
	13,000,000.000	Local	100.000000	13,000,000.00	100.008693	13,001,130.09	1,130.09	0.21	
		Base	100.000000	13,000,000.00	100.008693	13,001,130.09	1,130.09	0.21	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028			
		3,000,000.000	Local	99.833648	2,995,009.43	100.811838	3,024,355.14	29,345.71	0.05
			Base	99.833648	2,995,009.43	100.811838	3,024,355.14	29,345.71	0.05
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025			
		10,000,000.000	Local	99.895183	9,989,518.29	92.001006	9,200,100.60	-789,417.69	0.15
			Base	99.895183	9,989,518.29	92.001006	9,200,100.60	-789,417.69	0.15
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026			
		5,000,000.000	Local	99.878874	4,993,943.72	90.956746	4,547,837.30	-446,106.42	0.07
			Base	99.878874	4,993,943.72	90.956746	4,547,837.30	-446,106.42	0.07
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.240063	12,028,807.56	28,807.56	0.19
			Base	100.000000	12,000,000.00	100.240063	12,028,807.56	28,807.56	0.19
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025			
		5,000,000.000	Local	103.996084	5,199,804.21	95.843592	4,792,179.60	-407,624.61	0.08
			Base	103.996084	5,199,804.21	95.843592	4,792,179.60	-407,624.61	0.08
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028			
		12,000,000.000	Local	99.908089	11,988,970.62	98.953354	11,874,402.48	-114,568.14	0.19
			Base	99.908089	11,988,970.62	98.953354	11,874,402.48	-114,568.14	0.19
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025			
		5,000,000.000	Local	99.844432	4,992,221.60	88.646692	4,432,334.60	-559,887.00	0.07
			Base	99.844432	4,992,221.60	88.646692	4,432,334.60	-559,887.00	0.07
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR				0.500000	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.280854	4,964,042.70	-35,957.30	0.08
			Base	100.000000	5,000,000.00	99.280854	4,964,042.70	-35,957.30	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR				0.500000	16 Feb 2024			
		25,000,000.000	Local	99.964384	24,991,095.89	95.407537	23,851,884.25	-1,139,211.64	0.38
			Base	99.964384	24,991,095.89	95.407537	23,851,884.25	-1,139,211.64	0.38
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026			
		5,371,000.000	Local	98.085250	5,268,158.77	85.530704	4,593,854.11	-674,304.66	0.07
			Base	98.085250	5,268,158.77	85.530704	4,593,854.11	-674,304.66	0.07

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STATE OF ARIZONA

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06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local	99.905664	14,985,849.61	93.270572	13,990,585.80	-995,263.81	0.22	
		Base	99.905664	14,985,849.61	93.270572	13,990,585.80	-995,263.81	0.22	
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.317983	9,431,798.30	-568,201.70	0.15	
		Base	100.000000	10,000,000.00	94.317983	9,431,798.30	-568,201.70	0.15	
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	16,000,000.000	Local	100.000000	16,000,000.00	96.034075	15,365,452.00	-634,548.00	0.25	
		Base	100.000000	16,000,000.00	96.034075	15,365,452.00	-634,548.00	0.25	
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
	25,000,000.000	Local	99.892445	24,973,111.19	95.910985	23,977,746.25	-995,364.94	0.38	
		Base	99.892445	24,973,111.19	95.910985	23,977,746.25	-995,364.94	0.38	
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
	20,000,000.000	Local	99.875510	19,975,102.07	98.169619	19,633,923.80	-341,178.27	0.31	
		Base	99.875510	19,975,102.07	98.169619	19,633,923.80	-341,178.27	0.31	
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					4.150000	01 Sep 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	96.654521	19,330,904.20	-669,095.80	0.31	
		Base	100.000000	20,000,000.00	96.654521	19,330,904.20	-669,095.80	0.31	
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.008650	10,000,865.00	865.00	0.16	
		Base	100.000000	10,000,000.00	100.008650	10,000,865.00	865.00	0.16	
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	98.324494	19,664,898.80	-335,101.20	0.31	
		Base	100.000000	20,000,000.00	98.324494	19,664,898.80	-335,101.20	0.31	
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	98.559000	19,711,800.00	-288,200.00	0.32	
		Base	100.000000	20,000,000.00	98.559000	19,711,800.00	-288,200.00	0.32	
06055JAX7	BANK OF AMERICA CORP SR UNSECURED 05/28 5.4					5.400000	04 May 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	98.123796	9,812,379.60	-187,620.40	0.16	
		Base	100.000000	10,000,000.00	98.123796	9,812,379.60	-187,620.40	0.16	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	91.689000	9,168,900.00	-831,100.00	0.15
			Base	100.000000	10,000,000.00	91.689000	9,168,900.00	-831,100.00	0.15
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	90.745376	9,074,537.60	-925,462.40	0.15
			Base	100.000000	10,000,000.00	90.745376	9,074,537.60	-925,462.40	0.15
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				5.410000	08 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.950100	9,995,010.00	-4,990.00	0.16
			Base	100.000000	10,000,000.00	99.950100	9,995,010.00	-4,990.00	0.16
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4				0.400000	15 Sep 2023			
		10,000,000.000	Local	99.987859	9,998,785.91	98.484219	9,848,421.90	-150,364.01	0.16
			Base	99.987859	9,998,785.91	98.484219	9,848,421.90	-150,364.01	0.16
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	87.429813	17,485,962.60	-2,514,037.40	0.28
			Base	100.000000	20,000,000.00	87.429813	17,485,962.60	-2,514,037.40	0.28
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR				4.000000	10 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.215870	9,821,587.00	-178,413.00	0.16
			Base	100.000000	10,000,000.00	98.215870	9,821,587.00	-178,413.00	0.16
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027			
		16,000,000.000	Local	100.000000	16,000,000.00	96.422070	15,427,531.20	-572,468.80	0.25
			Base	100.000000	16,000,000.00	96.422070	15,427,531.20	-572,468.80	0.25
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		9,000,000.000	Local	99.958943	8,996,304.90	98.387526	8,854,877.34	-141,427.56	0.14
			Base	99.958943	8,996,304.90	98.387526	8,854,877.34	-141,427.56	0.14
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		14,000,000.000	Local	99.961691	13,994,636.80	98.699410	13,817,917.40	-176,719.40	0.22
			Base	99.961691	13,994,636.80	98.699410	13,817,917.40	-176,719.40	0.22
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028			
		10,000,000.000	Local	99.996272	9,999,627.16	100.483989	10,048,398.90	48,771.74	0.16
			Base	99.996272	9,999,627.16	100.483989	10,048,398.90	48,771.74	0.16

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	94.351067	18,870,213.40	-1,129,786.60	0.30
			Base	100.000000	20,000,000.00	94.351067	18,870,213.40	-1,129,786.60	0.30
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	98.528744	19,705,748.80	-294,251.20	0.32
			Base	100.000000	20,000,000.00	98.528744	19,705,748.80	-294,251.20	0.32
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	99.854782	11,982,573.84	-17,426.16	0.19
			Base	100.000000	12,000,000.00	99.854782	11,982,573.84	-17,426.16	0.19
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.951054	6,996,573.75	95.746678	6,702,267.46	-294,306.29	0.11
			Base	99.951054	6,996,573.75	95.746678	6,702,267.46	-294,306.29	0.11
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023			
		10,000,000.000	Local	99.981531	9,998,153.14	97.456416	9,745,641.60	-252,511.54	0.16
			Base	99.981531	9,998,153.14	97.456416	9,745,641.60	-252,511.54	0.16
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.885553	6,991,988.71	89.857778	6,290,044.46	-701,944.25	0.10
			Base	99.885553	6,991,988.71	89.857778	6,290,044.46	-701,944.25	0.10
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		10,000,000.000	Local	99.967783	9,996,778.28	95.781875	9,578,187.50	-418,590.78	0.15
			Base	99.967783	9,996,778.28	95.781875	9,578,187.50	-418,590.78	0.15
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.320000	26 Apr 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.872980	7,989,838.40	-10,161.60	0.13
			Base	100.000000	8,000,000.00	99.872980	7,989,838.40	-10,161.60	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.680000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.906084	9,990,608.40	-9,391.60	0.16
			Base	100.000000	10,000,000.00	99.906084	9,990,608.40	-9,391.60	0.16
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.704369	14,655,655.35	-344,344.65	0.23
			Base	100.000000	15,000,000.00	97.704369	14,655,655.35	-344,344.65	0.23

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.520000	10 Jan 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.472982	14,920,947.30	-79,052.70	0.24
			Base	100.000000	15,000,000.00	99.472982	14,920,947.30	-79,052.70	0.24
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		5,000,000.000	Local	99.963734	4,998,186.69	93.815098	4,690,754.90	-307,431.79	0.08
			Base	99.963734	4,998,186.69	93.815098	4,690,754.90	-307,431.79	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026			
		10,000,000.000	Local	99.921082	9,992,108.24	99.241794	9,924,179.40	-67,928.84	0.16
			Base	99.921082	9,992,108.24	99.241794	9,924,179.40	-67,928.84	0.16
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	97.523908	7,801,912.64	-198,087.36	0.12
			Base	100.000000	8,000,000.00	97.523908	7,801,912.64	-198,087.36	0.12
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	98.518277	14,777,741.55	-222,258.45	0.24
			Base	100.000000	15,000,000.00	98.518277	14,777,741.55	-222,258.45	0.24
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	93.937591	23,484,397.75	-1,515,602.25	0.38
			Base	100.000000	25,000,000.00	93.937591	23,484,397.75	-1,515,602.25	0.38
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.948451	1,998,969.01	93.932077	1,878,641.54	-120,327.47	0.03
			Base	99.948451	1,998,969.01	93.932077	1,878,641.54	-120,327.47	0.03
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		17,000,000.000	Local	99.971906	16,995,223.94	97.690965	16,607,464.05	-387,759.89	0.27
			Base	99.971906	16,995,223.94	97.690965	16,607,464.05	-387,759.89	0.27
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.875689	1,997,513.78	96.908638	1,938,172.76	-59,341.02	0.03
			Base	99.875689	1,997,513.78	96.908638	1,938,172.76	-59,341.02	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		12,000,000.000	Local	99.689391	11,962,726.86	100.104508	12,012,540.96	49,814.10	0.19
			Base	99.689391	11,962,726.86	100.104508	12,012,540.96	49,814.10	0.19

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	0.16
			Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
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	88.946000	4,447,300.00	-552,700.00	0.07
			Base	100.000000	5,000,000.00	88.946000	4,447,300.00	-552,700.00	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	89.537359	13,430,603.85	-1,569,396.15	0.21
			Base	100.000000	15,000,000.00	89.537359	13,430,603.85	-1,569,396.15	0.21
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	94.860509	14,229,076.35	-770,923.65	0.23
			Base	100.000000	15,000,000.00	94.860509	14,229,076.35	-770,923.65	0.23
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	88.576577	8,857,657.70	-1,142,342.30	0.14
			Base	100.000000	10,000,000.00	88.576577	8,857,657.70	-1,142,342.30	0.14
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	93.350657	9,335,065.70	-664,934.30	0.15
			Base	100.000000	10,000,000.00	93.350657	9,335,065.70	-664,934.30	0.15
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2				2.000000	22 Dec 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	87.171539	8,717,153.90	-1,282,846.10	0.14
			Base	100.000000	10,000,000.00	87.171539	8,717,153.90	-1,282,846.10	0.14
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.042000	09 May 2025			
		40,000,000.000	Local	100.000000	40,000,000.00	97.347849	38,939,139.60	-1,060,860.40	0.62
			Base	100.000000	40,000,000.00	97.347849	38,939,139.60	-1,060,860.40	0.62
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.772770	19,554,554.00	-445,446.00	0.31
			Base	100.000000	20,000,000.00	97.772770	19,554,554.00	-445,446.00	0.31
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	96.960848	19,392,169.60	-607,830.40	0.31
			Base	100.000000	20,000,000.00	96.960848	19,392,169.60	-607,830.40	0.31

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	8,000,000.000	Local	99.975962	7,998,076.93	96.638078	7,731,046.24	-267,030.69	0.12	
		Base	99.975962	7,998,076.93	96.638078	7,731,046.24	-267,030.69	0.12	
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
	2,000,000.000	Local	99.820773	1,996,415.46	97.589961	1,951,799.22	-44,616.24	0.03	
		Base	99.820773	1,996,415.46	97.589961	1,951,799.22	-44,616.24	0.03	
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
	3,000,000.000	Local	99.929749	2,997,892.47	100.084868	3,002,546.04	4,653.57	0.05	
		Base	99.929749	2,997,892.47	100.084868	3,002,546.04	4,653.57	0.05	
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
	8,000,000.000	Local	99.807167	7,984,573.39	99.692595	7,975,407.60	-9,165.79	0.13	
		Base	99.807167	7,984,573.39	99.692595	7,975,407.60	-9,165.79	0.13	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	10,000,000.000	Local	99.941489	9,994,148.86	94.640826	9,464,082.60	-530,066.26	0.15	
		Base	99.941489	9,994,148.86	94.640826	9,464,082.60	-530,066.26	0.15	
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	10,000,000.000	Local	99.916062	9,991,606.20	97.494423	9,749,442.30	-242,163.90	0.16	
		Base	99.916062	9,991,606.20	97.494423	9,749,442.30	-242,163.90	0.16	
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	10,000,000.000	Local	99.978165	9,997,816.45	100.520409	10,052,040.90	54,224.45	0.16	
		Base	99.978165	9,997,816.45	100.520409	10,052,040.90	54,224.45	0.16	
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
	7,500,000.000	Local	99.987135	7,499,035.12	98.138500	7,360,387.50	-138,647.62	0.12	
	Original Face:	7,500,000.000	Base	99.987135	7,499,035.12	98.138500	7,360,387.50	-138,647.62	0.12
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
	5,000,000.000	Local	100.010417	5,000,520.86	99.216872	4,960,843.60	-39,677.26	0.08	
		Base	100.010417	5,000,520.86	99.216872	4,960,843.60	-39,677.26	0.08	
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					5.000000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.040546	10,004,054.60	4,054.60	0.16	
		Base	100.000000	10,000,000.00	100.040546	10,004,054.60	4,054.60	0.16	

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.550000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	94.970237	9,497,023.70	-502,976.30	0.15
			Base	100.000000	10,000,000.00	94.970237	9,497,023.70	-502,976.30	0.15
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	91.552423	4,577,621.15	-422,378.85	0.07
			Base	100.000000	5,000,000.00	91.552423	4,577,621.15	-422,378.85	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	90.212123	9,021,212.30	-978,787.70	0.14
			Base	100.000000	10,000,000.00	90.212123	9,021,212.30	-978,787.70	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	89.354869	13,403,230.35	-1,596,769.65	0.21
			Base	100.000000	15,000,000.00	89.354869	13,403,230.35	-1,596,769.65	0.21
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	87.236154	4,361,807.70	-638,192.30	0.07
			Base	100.000000	5,000,000.00	87.236154	4,361,807.70	-638,192.30	0.07
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.770000	22 Apr 2026			
		20,000,000.000	Local	100.197707	20,039,541.30	100.156890	20,031,378.00	-8,163.30	0.32
		Original Face: 20,000,000.000	Base	100.197707	20,039,541.30	100.156890	20,031,378.00	-8,163.30	0.32
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	88.520667	13,278,100.05	-1,721,899.95	0.21
			Base	100.000000	15,000,000.00	88.520667	13,278,100.05	-1,721,899.95	0.21
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	98.429675	9,842,967.50	-157,032.50	0.16
			Base	100.000000	10,000,000.00	98.429675	9,842,967.50	-157,032.50	0.16
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	97.976226	9,797,622.60	-202,377.40	0.16
			Base	100.000000	10,000,000.00	97.976226	9,797,622.60	-202,377.40	0.16
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.990829	19,998,165.80	-1,834.20	0.32
			Base	100.000000	20,000,000.00	99.990829	19,998,165.80	-1,834.20	0.32

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17331HH90	CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5				5.500000	04 Apr 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	99.537123	9,953,712.30	-46,287.70	0.16
			Base	100.000000	10,000,000.00	99.537123	9,953,712.30	-46,287.70	0.16
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	100.775619	10,077,561.94	96.629326	9,662,932.60	-414,629.34	0.15
			Base	100.775619	10,077,561.94	96.629326	9,662,932.60	-414,629.34	0.15
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025			
		5,000,000.000	Local	99.931874	4,996,593.71	97.478553	4,873,927.65	-122,666.06	0.08
			Base	99.931874	4,996,593.71	97.478553	4,873,927.65	-122,666.06	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		20,700,000.000	Local	100.382622	20,779,202.79	98.575212	20,405,068.88	-374,133.91	0.33
			Base	100.382622	20,779,202.79	98.575212	20,405,068.88	-374,133.91	0.33
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5				0.500000	11 Aug 2023			
		2,958,000.000	Local	99.504130	2,943,332.18	98.959977	2,927,236.12	-16,096.06	0.05
			Base	99.504130	2,943,332.18	98.959977	2,927,236.12	-16,096.06	0.05
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		4,000,000.000	Local	99.846587	3,993,863.46	100.029504	4,001,180.16	7,316.70	0.06
			Base	99.846587	3,993,863.46	100.029504	4,001,180.16	7,316.70	0.06
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025			
		15,000,000.000	Local	99.987774	14,998,166.13	99.814791	14,972,218.65	-25,947.48	0.24
			Base	99.987774	14,998,166.13	99.814791	14,972,218.65	-25,947.48	0.24
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7				0.700000	05 Jul 2023			
		5,000,000.000	Local	100.040940	5,002,046.98	99.545056	4,977,252.80	-24,794.18	0.08
			Base	100.040940	5,002,046.98	99.545056	4,977,252.80	-24,794.18	0.08
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024			
		9,000,000.000	Local	99.984433	8,998,598.95	97.111547	8,740,039.23	-258,559.72	0.14
			Base	99.984433	8,998,598.95	97.111547	8,740,039.23	-258,559.72	0.14
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		10,000,000.000	Local	99.974597	9,997,459.66	94.494919	9,449,491.90	-547,967.76	0.15
			Base	99.974597	9,997,459.66	94.494919	9,449,491.90	-547,967.76	0.15

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027			
		1,670,563.190	Local	99.999078	1,670,547.79	99.109070	1,655,679.64	-14,868.15	0.03
Original Face:		5,000,000.000	Base	99.999078	1,670,547.79	99.109070	1,655,679.64	-14,868.15	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025			
		7,000,000.000	Local	104.270477	7,298,933.37	97.583133	6,830,819.31	-468,114.06	0.11
			Base	104.270477	7,298,933.37	97.583133	6,830,819.31	-468,114.06	0.11
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	101.252217	2,025,044.33	94.541834	1,890,836.68	-134,207.65	0.03
			Base	101.252217	2,025,044.33	94.541834	1,890,836.68	-134,207.65	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.923538	4,996,176.89	90.483636	4,524,181.80	-471,995.09	0.07
			Base	99.923538	4,996,176.89	90.483636	4,524,181.80	-471,995.09	0.07
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A				1.780000	22 Dec 2025			
		80,257.500	Local	100.017793	80,271.78	99.878950	80,160.35	-111.43	0.00
Original Face:		10,000,000.000	Base	100.017793	80,271.78	99.878950	80,160.35	-111.43	0.00
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	89.757865	8,975,786.50	-1,024,213.50	0.14
			Base	100.000000	10,000,000.00	89.757865	8,975,786.50	-1,024,213.50	0.14
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	89.320934	6,252,465.38	-747,534.62	0.10
			Base	100.000000	7,000,000.00	89.320934	6,252,465.38	-747,534.62	0.10
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	92.845147	9,284,514.70	-715,485.30	0.15
			Base	100.000000	10,000,000.00	92.845147	9,284,514.70	-715,485.30	0.15
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025			
		7,500,000.000	Local	100.000000	7,500,000.00	92.669440	6,950,208.00	-549,792.00	0.11
			Base	100.000000	7,500,000.00	92.669440	6,950,208.00	-549,792.00	0.11
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	95.070394	950,703.94	-49,296.06	0.02
			Base	100.000000	1,000,000.00	95.070394	950,703.94	-49,296.06	0.02

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130ASPC7	FEDERAL HOME LOAN BANKS 07/23 2.5				4.000000	28 Jul 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.754511	9,975,451.10	-24,548.90	0.16
			Base 100.000000	10,000,000.00	99.754511	9,975,451.10	-24,548.90	0.16
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4				4.000000	28 Oct 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.101265	4,905,063.25	-94,936.75	0.08
			Base 100.000000	5,000,000.00	98.101265	4,905,063.25	-94,936.75	0.08
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.200000	10 Aug 2023		
		20,000,000.000	Local 100.000000	20,000,000.00	99.578718	19,915,743.60	-84,256.40	0.32
			Base 100.000000	20,000,000.00	99.578718	19,915,743.60	-84,256.40	0.32
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4				4.000000	16 Sep 2024		
		20,000,000.000	Local 100.000000	20,000,000.00	98.189588	19,637,917.60	-362,082.40	0.31
			Base 100.000000	20,000,000.00	98.189588	19,637,917.60	-362,082.40	0.31
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
		16,985,000.000	Local 100.000000	16,985,000.00	98.306306	16,697,326.07	-287,673.93	0.27
			Base 100.000000	16,985,000.00	98.306306	16,697,326.07	-287,673.93	0.27
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
		5,000,000.000	Local 100.369396	5,018,469.79	99.791789	4,989,589.45	-28,880.34	0.08
			Base 100.369396	5,018,469.79	99.791789	4,989,589.45	-28,880.34	0.08
3130ATXQ5	FEDERAL HOME LOAN BANK BONDS 12/24 5.25				5.250000	13 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	99.243942	9,924,394.20	-75,605.80	0.16
			Base 100.000000	10,000,000.00	99.243942	9,924,394.20	-75,605.80	0.16
3130AUEN0	FEDERAL HOME LOAN BANK BONDS 01/24 5.01				5.010000	17 Jan 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	99.691558	14,953,733.70	-46,266.30	0.24
			Base 100.000000	15,000,000.00	99.691558	14,953,733.70	-46,266.30	0.24
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75				4.750000	03 Oct 2023		
		15,000,000.000	Local 99.978606	14,996,790.96	99.907027	14,986,054.05	-10,736.91	0.24
			Base 99.978606	14,996,790.96	99.907027	14,986,054.05	-10,736.91	0.24
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
		45,000,000.000	Local 100.000000	45,000,000.00	99.745675	44,885,553.75	-114,446.25	0.72
			Base 100.000000	45,000,000.00	99.745675	44,885,553.75	-114,446.25	0.72

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3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3				5.300000	05 Feb 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.040438	9,904,043.80	-95,956.20	0.16
			Base	100.000000	10,000,000.00	99.040438	9,904,043.80	-95,956.20	0.16
3130AVKB7	FEDERAL HOME LOAN BANK BONDS 01/24 5				5.000000	05 Jan 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.678542	9,967,854.20	-32,145.80	0.16
			Base	100.000000	10,000,000.00	99.678542	9,967,854.20	-32,145.80	0.16
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.930093	14,989,513.96	90.906673	13,636,000.95	-1,353,513.01	0.22
			Base	99.930093	14,989,513.96	90.906673	13,636,000.95	-1,353,513.01	0.22
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	90.714295	4,535,714.75	-464,285.25	0.07
			Base	100.000000	5,000,000.00	90.714295	4,535,714.75	-464,285.25	0.07
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.976354	4,998,817.68	92.380885	4,619,044.25	-379,773.43	0.07
			Base	99.976354	4,998,817.68	92.380885	4,619,044.25	-379,773.43	0.07
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023			
		10,000,000.000	Local	99.963497	9,996,349.67	97.577783	9,757,778.30	-238,571.37	0.16
			Base	99.963497	9,996,349.67	97.577783	9,757,778.30	-238,571.37	0.16
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	92.789025	9,278,902.50	-721,097.50	0.15
			Base	100.000000	10,000,000.00	92.789025	9,278,902.50	-721,097.50	0.15
3133ENV98	FEDERAL FARM CREDIT BANK BONDS 07/23 4.67				4.670000	26 Jul 2023			
		15,890,000.000	Local	100.000000	15,890,000.00	99.874113	15,869,996.56	-20,003.44	0.25
			Base	100.000000	15,890,000.00	99.874113	15,869,996.56	-20,003.44	0.25
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	99.151298	24,787,824.50	-212,175.50	0.40
			Base	100.000000	25,000,000.00	99.151298	24,787,824.50	-212,175.50	0.40
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.122242	9,812,224.20	-187,775.80	0.16
			Base	100.000000	10,000,000.00	98.122242	9,812,224.20	-187,775.80	0.16

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3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028			
		10,000,000.000	Local	99.896506	9,989,650.56	98.153082	9,815,308.20	-174,342.36	0.16
			Base	99.896506	9,989,650.56	98.153082	9,815,308.20	-174,342.36	0.16
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.225000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.08
			Base	100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.08
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	98.767506	9,876,750.60	-123,249.40	0.16
			Base	100.000000	10,000,000.00	98.767506	9,876,750.60	-123,249.40	0.16
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		7,306,654.900	Local	102.010909	7,453,585.11	87.289025	6,377,907.82	-1,075,677.29	0.10
		Original Face: 10,000,000.000	Base	102.010909	7,453,585.11	87.289025	6,377,907.82	-1,075,677.29	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	92.202982	9,220,298.20	-779,701.80	0.15
			Base	100.000000	10,000,000.00	92.202982	9,220,298.20	-779,701.80	0.15
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	91.282262	4,564,113.10	-435,886.90	0.07
			Base	100.000000	5,000,000.00	91.282262	4,564,113.10	-435,886.90	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	91.823456	4,591,172.80	-408,827.20	0.07
			Base	100.000000	5,000,000.00	91.823456	4,591,172.80	-408,827.20	0.07
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	97.828995	9,782,899.50	-217,100.50	0.16
			Base	100.000000	10,000,000.00	97.828995	9,782,899.50	-217,100.50	0.16
3134GXM76	FREDDIE MAC NOTES 08/25 VAR				4.000000	25 Aug 2025			
		10,000,000.000	Local	101.175400	10,117,539.99	99.057521	9,905,752.10	-211,787.89	0.16
			Base	101.175400	10,117,539.99	99.057521	9,905,752.10	-211,787.89	0.16
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.793778	14,669,066.70	-330,933.30	0.23
			Base	100.000000	15,000,000.00	97.793778	14,669,066.70	-330,933.30	0.23

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.792830	19,558,566.00	-441,434.00	0.31
			Base	100.000000	20,000,000.00	97.792830	19,558,566.00	-441,434.00	0.31
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.165717	9,916,571.70	-83,428.30	0.16
			Base	100.000000	10,000,000.00	99.165717	9,916,571.70	-83,428.30	0.16
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	98.756755	19,751,351.00	-248,649.00	0.32
			Base	100.000000	20,000,000.00	98.756755	19,751,351.00	-248,649.00	0.32
3134GYM82	FREDDIE MAC NOTES 03/26 6.25				6.250000	27 Mar 2026			
		10,000,000.000	Local	100.234078	10,023,407.79	99.689363	9,968,936.30	-54,471.49	0.16
			Base	100.234078	10,023,407.79	99.689363	9,968,936.30	-54,471.49	0.16
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.077556	7,005,428.92	5,428.92	0.11
			Base	100.000000	7,000,000.00	100.077556	7,005,428.92	5,428.92	0.11
3135GAEU1	FANNIE MAE NOTES 02/24 5.125				5.125000	09 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.617333	9,961,733.30	-38,266.70	0.16
			Base	100.000000	10,000,000.00	99.617333	9,961,733.30	-38,266.70	0.16
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		2,122.630	Local	102.370644	2,172.95	99.569110	2,113.48	-59.47	0.00
		Original Face: 2,838,688.000	Base	102.370644	2,172.95	99.569110	2,113.48	-59.47	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		325,972.500	Local	101.280688	330,147.19	89.988000	293,336.13	-36,811.06	0.00
		Original Face: 5,677,376.000	Base	101.280688	330,147.19	89.988000	293,336.13	-36,811.06	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		446,053.270	Local	101.192622	451,373.00	88.387690	394,256.18	-57,116.82	0.01
		Original Face: 5,677,376.000	Base	101.192622	451,373.00	88.387690	394,256.18	-57,116.82	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		501,049.420	Local	100.683028	504,471.73	93.267060	467,314.06	-37,157.67	0.01
		Original Face: 6,713,909.000	Base	100.683028	504,471.73	93.267060	467,314.06	-37,157.67	0.01

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
		527,908.820	Local 99.848080	527,106.82	93.000550	490,958.11	-36,148.71	0.01
Original Face:		5,677,376.000	Base 99.848080	527,106.82	93.000550	490,958.11	-36,148.71	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
		804,541.680	Local 101.302131	815,017.87	91.713620	737,874.30	-77,143.57	0.01
Original Face:		6,995,663.000	Base 101.302131	815,017.87	91.713620	737,874.30	-77,143.57	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
		527,908.820	Local 100.147016	528,684.93	93.484910	493,515.09	-35,169.84	0.01
Original Face:		5,677,376.000	Base 100.147016	528,684.93	93.484910	493,515.09	-35,169.84	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
		652,513.140	Local 100.593404	656,385.18	89.509590	584,061.84	-72,323.34	0.01
Original Face:		11,354,753.000	Base 100.593404	656,385.18	89.509590	584,061.84	-72,323.34	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
		308,344.960	Local 98.802928	304,653.85	92.423930	284,984.53	-19,669.32	0.00
Original Face:		2,000,000.000	Base 98.802928	304,653.85	92.423930	284,984.53	-19,669.32	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
		816,814.890	Local 101.352950	827,865.99	88.387690	721,963.81	-105,902.18	0.01
Original Face:		8,516,065.000	Base 101.352950	827,865.99	88.387690	721,963.81	-105,902.18	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
		399,519.740	Local 99.926472	399,225.98	93.957180	375,377.48	-23,848.50	0.01
Original Face:		5,677,376.000	Base 99.926472	399,225.98	93.957180	375,377.48	-23,848.50	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
		814,148.830	Local 98.981299	805,855.09	92.443830	752,630.36	-53,224.73	0.01
Original Face:		6,060,416.000	Base 98.981299	805,855.09	92.443830	752,630.36	-53,224.73	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050		
		4,599,567.910	Local 99.761809	4,588,612.17	75.589870	3,476,807.40	-1,111,804.77	0.06
Original Face:		7,000,000.000	Base 99.761809	4,588,612.17	75.589870	3,476,807.40	-1,111,804.77	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	91.667099	9,166,709.90	-833,290.10	0.15
			Base 100.000000	10,000,000.00	91.667099	9,166,709.90	-833,290.10	0.15

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.986511	9,998,651.07	91.325405	9,132,540.50	-866,110.57	0.15
			Base	99.986511	9,998,651.07	91.325405	9,132,540.50	-866,110.57	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		85,020.690	Local	98.530122	83,770.99	95.013640	80,781.25	-2,989.74	0.00
Original Face:		2,838,688.000	Base	98.530122	83,770.99	95.013640	80,781.25	-2,989.74	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		53,843.550	Local	100.111025	53,903.33	98.954280	53,280.50	-622.83	0.00
Original Face:		5,946,910.000	Base	100.111025	53,903.33	98.954280	53,280.50	-622.83	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		26,045.540	Local	101.547175	26,448.51	97.659700	25,436.00	-1,012.51	0.00
Original Face:		500,000.000	Base	101.547175	26,448.51	97.659700	25,436.00	-1,012.51	0.00
3137AFP8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		10,714.470	Local	99.494515	10,660.31	99.142060	10,622.55	-37.76	0.00
Original Face:		2,838,688.000	Base	99.494515	10,660.31	99.142060	10,622.55	-37.76	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		144,685.110	Local	99.980876	144,657.44	94.405160	136,590.21	-8,067.23	0.00
Original Face:		2,838,688.000	Base	99.980876	144,657.44	94.405160	136,590.21	-8,067.23	0.00
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		132,255.230	Local	99.961922	132,204.87	95.066760	125,730.76	-6,474.11	0.00
Original Face:		3,247,459.000	Base	99.961922	132,204.87	95.066760	125,730.76	-6,474.11	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		250,777.080	Local	100.110891	251,055.17	95.333670	239,074.99	-11,980.18	0.00
Original Face:		5,677,376.000	Base	100.110891	251,055.17	95.333670	239,074.99	-11,980.18	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		94,596.880	Local	100.309577	94,889.73	97.975640	92,681.90	-2,207.83	0.00
Original Face:		8,516,065.000	Base	100.309577	94,889.73	97.975640	92,681.90	-2,207.83	0.00
3137AXM3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		713,985.200	Local	100.039310	714,265.87	93.550420	667,936.15	-46,329.72	0.01
Original Face:		7,380,589.000	Base	100.039310	714,265.87	93.550420	667,936.15	-46,329.72	0.01

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,303,269.380	Local	101.095696	1,317,549.25	89.747350	1,169,649.73	-147,899.52	0.02
Original Face:	5,677,376.000	Base	101.095696	1,317,549.25	89.747350	1,169,649.73	-147,899.52	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	710,737.340	Local	100.020614	710,883.85	91.257730	648,602.76	-62,281.09	0.01
Original Face:	5,677,376.000	Base	100.020614	710,883.85	91.257730	648,602.76	-62,281.09	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,776,843.520	Local	100.639058	1,788,198.58	91.909890	1,633,094.92	-155,103.66	0.03
Original Face:	14,193,441.000	Base	100.639058	1,788,198.58	91.909890	1,633,094.92	-155,103.66	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	314,488.470	Local	100.407792	315,770.93	97.281960	305,940.55	-9,830.38	0.00
Original Face:	14,193,441.000	Base	100.407792	315,770.93	97.281960	305,940.55	-9,830.38	0.00
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	429,682.100	Local	99.908451	429,288.73	91.461390	392,993.22	-36,295.51	0.01
Original Face:	3,250,000.000	Base	99.908451	429,288.73	91.461390	392,993.22	-36,295.51	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	81,488.050	Local	100.440519	81,847.02	98.894560	80,587.25	-1,259.77	0.00
Original Face:	5,677,376.000	Base	100.440519	81,847.02	98.894560	80,587.25	-1,259.77	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,235,011.490	Local	99.917951	1,233,998.17	89.564730	1,106,134.71	-127,863.46	0.02
Original Face:	8,516,065.000	Base	99.917951	1,233,998.17	89.564730	1,106,134.71	-127,863.46	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	257,289.180	Local	98.389310	253,145.05	93.575570	240,759.82	-12,385.23	0.00
Original Face:	2,500,000.000	Base	98.389310	253,145.05	93.575570	240,759.82	-12,385.23	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051		
	4,557,964.150	Local	100.164556	4,565,464.54	82.873190	3,777,330.29	-788,134.25	0.06
Original Face:	5,000,000.000	Base	100.164556	4,565,464.54	82.873190	3,777,330.29	-788,134.25	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	280,199.730	Local	100.899508	282,720.15	94.788830	265,598.05	-17,122.10	0.00
Original Face:	44,567,405.000	Base	100.899508	282,720.15	94.788830	265,598.05	-17,122.10	0.00

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31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
		8,327.690	Local	104.176548	8,675.50	99.440960	8,281.13	-394.37	0.00
Original Face:		1,000,000.000	Base	104.176548	8,675.50	99.440960	8,281.13	-394.37	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		421,054.580	Local	105.202717	442,960.86	100.077770	421,382.03	-21,578.83	0.01
Original Face:		24,898,134.000	Base	105.202717	442,960.86	100.077770	421,382.03	-21,578.83	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		131,678.380	Local	104.233542	137,253.04	97.829050	128,819.71	-8,433.33	0.00
Original Face:		8,516,065.000	Base	104.233542	137,253.04	97.829050	128,819.71	-8,433.33	0.00
31422XC91	FARMER MAC NOTES 12/23 3				3.000000	15 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.720939	9,872,093.90	-127,906.10	0.16
			Base	100.000000	10,000,000.00	98.720939	9,872,093.90	-127,906.10	0.16
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033			
		5,000,000.000	Local	94.196169	4,709,808.45	90.513820	4,525,691.00	-184,117.45	0.07
Original Face:		5,000,000.000	Base	94.196169	4,709,808.45	90.513820	4,525,691.00	-184,117.45	0.07
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	100.056289	1,250,703.61	99.310193	1,241,377.41	-9,326.20	0.02
			Base	100.056289	1,250,703.61	99.310193	1,241,377.41	-9,326.20	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023			
		7,500,000.000	Local	100.019494	7,501,462.06	98.423210	7,381,740.75	-119,721.31	0.12
			Base	100.019494	7,501,462.06	98.423210	7,381,740.75	-119,721.31	0.12
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.342259	4,917,112.95	-82,887.05	0.08
			Base	100.000000	5,000,000.00	98.342259	4,917,112.95	-82,887.05	0.08
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	89.354475	17,870,895.00	-2,129,105.00	0.29
			Base	100.000000	20,000,000.00	89.354475	17,870,895.00	-2,129,105.00	0.29
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	87.801032	8,780,103.20	-1,219,896.80	0.14
			Base	100.000000	10,000,000.00	87.801032	8,780,103.20	-1,219,896.80	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

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	96.141950	4,807,097.50	-192,902.50	0.08	
		Base	100.000000	5,000,000.00	96.141950	4,807,097.50	-192,902.50	0.08	
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	88.059653	8,805,965.30	-1,194,034.70	0.14	
		Base	100.000000	10,000,000.00	88.059653	8,805,965.30	-1,194,034.70	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	88.754739	8,875,473.90	-1,124,526.10	0.14	
		Base	100.000000	10,000,000.00	88.754739	8,875,473.90	-1,124,526.10	0.14	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	33,649.190	Local	104.516275	35,168.88	97.982770	32,970.41	-2,198.47	0.00	
	Original Face: 877,500.000	Base	104.516275	35,168.88	97.982770	32,970.41	-2,198.47	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	541,162.500	Local	99.009292	535,801.16	87.101210	471,359.09	-64,442.07	0.01	
	Original Face: 3,000,000.000	Base	99.009292	535,801.16	87.101210	471,359.09	-64,442.07	0.01	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	1,325,296.100	Local	95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.02	
	Original Face: 10,000,000.000	Base	95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.02	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	1,233,202.670	Local	101.778167	1,255,131.07	91.139800	1,123,938.45	-131,192.62	0.02	
	Original Face: 10,493,495.000	Base	101.778167	1,255,131.07	91.139800	1,123,938.45	-131,192.62	0.02	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,167,470.150	Local	96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.03	
	Original Face: 5,000,000.000	Base	96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.03	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	89,309.490	Local	99.912081	89,230.97	95.805500	85,563.40	-3,667.57	0.00	
	Original Face: 5,000,000.000	Base	99.912081	89,230.97	95.805500	85,563.40	-3,667.57	0.00	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	330,229.610	Local	100.617903	332,270.11	88.652970	292,758.36	-39,511.75	0.00	
	Original Face: 5,000,000.000	Base	100.617903	332,270.11	88.652970	292,758.36	-39,511.75	0.00	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		2,864,672.420	Local 102.147918	2,926,203.24	79.826880	2,286,778.62	-639,424.62	0.04
Original Face:		5,000,000.000	Base 102.147918	2,926,203.24	79.826880	2,286,778.62	-639,424.62	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		6,253,000.000	Local 99.872064	6,245,000.18	96.741611	6,049,252.94	-195,747.24	0.10
			Base 99.872064	6,245,000.18	96.741611	6,049,252.94	-195,747.24	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		1,000,000.000	Local 99.975115	999,751.15	96.185122	961,851.22	-37,899.93	0.02
			Base 99.975115	999,751.15	96.185122	961,851.22	-37,899.93	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		2,000,000.000	Local 99.925939	1,998,518.78	92.920037	1,858,400.74	-140,118.04	0.03
			Base 99.925939	1,998,518.78	92.920037	1,858,400.74	-140,118.04	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028		
		5,000,000.000	Local 99.858975	4,992,948.73	99.993569	4,999,678.45	6,729.72	0.08
			Base 99.858975	4,992,948.73	99.993569	4,999,678.45	6,729.72	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
		5,000,000.000	Local 99.972077	4,998,603.85	98.670382	4,933,519.10	-65,084.75	0.08
			Base 99.972077	4,998,603.85	98.670382	4,933,519.10	-65,084.75	0.08
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		3,000,000.000	Local 99.996027	2,999,880.81	93.727467	2,811,824.01	-188,056.80	0.05
			Base 99.996027	2,999,880.81	93.727467	2,811,824.01	-188,056.80	0.05
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
		12,000,000.000	Local 99.923942	11,990,873.04	97.675352	11,721,042.24	-269,830.80	0.19
			Base 99.923942	11,990,873.04	97.675352	11,721,042.24	-269,830.80	0.19
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
		2,000,000.000	Local 99.989521	1,999,790.42	91.857011	1,837,140.22	-162,650.20	0.03
			Base 99.989521	1,999,790.42	91.857011	1,837,140.22	-162,650.20	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
		20,000,000.000	Local 100.000000	20,000,000.00	98.523099	19,704,619.80	-295,380.20	0.32
			Base 100.000000	20,000,000.00	98.523099	19,704,619.80	-295,380.20	0.32

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
		20,000,000.000	Local 99.822701	19,964,540.11	99.547890	19,909,578.00	-54,962.11	0.32
			Base 99.822701	19,964,540.11	99.547890	19,909,578.00	-54,962.11	0.32
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
		5,850,000.000	Local 97.284962	5,691,170.26	95.206786	5,569,596.98	-121,573.28	0.09
			Base 97.284962	5,691,170.26	95.206786	5,569,596.98	-121,573.28	0.09
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025		
		5,000,000.000	Local 99.632168	4,981,608.38	98.013398	4,900,669.90	-80,938.48	0.08
			Base 99.632168	4,981,608.38	98.013398	4,900,669.90	-80,938.48	0.08
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
		20,000,000.000	Local 100.000000	20,000,000.00	100.114284	20,022,856.80	22,856.80	0.32
			Base 100.000000	20,000,000.00	100.114284	20,022,856.80	22,856.80	0.32
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
		3,000,000.000	Local 99.983688	2,999,510.64	96.099270	2,882,978.10	-116,532.54	0.05
Original Face:		3,000,000.000	Base 99.983688	2,999,510.64	96.099270	2,882,978.10	-116,532.54	0.05
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2				3.730000	16 Jun 2025		
		6,382,166.700	Local 99.989410	6,381,490.83	99.027520	6,320,101.41	-61,389.42	0.10
Original Face:		8,500,000.000	Base 99.989410	6,381,490.83	99.027520	6,320,101.41	-61,389.42	0.10
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		5,000,000.000	Local 99.951060	4,997,552.99	91.973884	4,598,694.20	-398,858.79	0.07
			Base 99.951060	4,997,552.99	91.973884	4,598,694.20	-398,858.79	0.07
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	87.985154	4,399,257.70	-600,742.30	0.07
			Base 100.000000	5,000,000.00	87.985154	4,399,257.70	-600,742.30	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	95.023692	4,751,184.60	-248,815.40	0.08
			Base 100.000000	5,000,000.00	95.023692	4,751,184.60	-248,815.40	0.08
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	97.583337	4,879,166.85	-120,833.15	0.08
			Base 100.000000	5,000,000.00	97.583337	4,879,166.85	-120,833.15	0.08

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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48133DH78	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75				2.750000	10 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.561974	9,956,197.40	-43,802.60	0.16
			Base	100.000000	10,000,000.00	99.561974	9,956,197.40	-43,802.60	0.16
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	98.204458	19,640,891.60	-359,108.40	0.31
			Base	100.000000	20,000,000.00	98.204458	19,640,891.60	-359,108.40	0.31
48133DN30	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 3.6				3.600000	31 Jul 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	99.239574	19,847,914.80	-152,085.20	0.32
			Base	100.000000	20,000,000.00	99.239574	19,847,914.80	-152,085.20	0.32
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	99.080321	34,678,112.35	-321,887.65	0.56
			Base	100.000000	35,000,000.00	99.080321	34,678,112.35	-321,887.65	0.56
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15				5.150000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.697926	9,969,792.60	-30,207.40	0.16
			Base	100.000000	10,000,000.00	99.697926	9,969,792.60	-30,207.40	0.16
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				5.400000	03 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.777940	4,888,897.00	-111,103.00	0.08
			Base	100.000000	5,000,000.00	97.777940	4,888,897.00	-111,103.00	0.08
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		3,000,000.000	Local	99.926076	2,997,782.28	92.308499	2,769,254.97	-228,527.31	0.04
			Base	99.926076	2,997,782.28	92.308499	2,769,254.97	-228,527.31	0.04
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		10,000,000.000	Local	99.848405	9,984,840.48	100.266006	10,026,600.60	41,760.12	0.16
			Base	99.848405	9,984,840.48	100.266006	10,026,600.60	41,760.12	0.16
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025			
		2,000,000.000	Local	99.769586	1,995,391.72	100.687479	2,013,749.58	18,357.86	0.03
			Base	99.769586	1,995,391.72	100.687479	2,013,749.58	18,357.86	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		5,000,000.000	Local	99.980805	4,999,040.23	98.969238	4,948,461.90	-50,578.33	0.08
			Base	99.980805	4,999,040.23	98.969238	4,948,461.90	-50,578.33	0.08

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548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.983893	1,999,677.85	99.780783	1,995,615.66	-4,062.19	0.03
		Base	99.983893	1,999,677.85	99.780783	1,995,615.66	-4,062.19	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.844880	19,968,976.02	95.272452	19,054,490.40	-914,485.62	0.30
		Base	99.844880	19,968,976.02	95.272452	19,054,490.40	-914,485.62	0.30
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024		
	3,000,000.000	Local	99.917214	2,997,516.41	98.631054	2,958,931.62	-38,584.79	0.05
		Base	99.917214	2,997,516.41	98.631054	2,958,931.62	-38,584.79	0.05
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
	5,000,000.000	Local	99.999289	4,999,964.46	99.410414	4,970,520.70	-29,443.76	0.08
		Base	99.999289	4,999,964.46	99.410414	4,970,520.70	-29,443.76	0.08
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.857180	4,992,859.01	89.579024	4,478,951.20	-513,907.81	0.07
		Base	99.857180	4,992,859.01	89.579024	4,478,951.20	-513,907.81	0.07
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.966738	9,996,673.76	96.877157	9,687,715.70	-308,958.06	0.16
		Base	99.966738	9,996,673.76	96.877157	9,687,715.70	-308,958.06	0.16
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.968884	4,248,677.56	90.571987	3,849,309.45	-399,368.11	0.06
		Base	99.968884	4,248,677.56	90.571987	3,849,309.45	-399,368.11	0.06
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	4,000,000.000	Local	99.998773	3,999,950.93	98.755842	3,950,233.68	-49,717.25	0.06
		Base	99.998773	3,999,950.93	98.755842	3,950,233.68	-49,717.25	0.06
594918BQ6	MICROSOFT CORP SR UNSECURED 08/23 2				2.000000	08 Aug 2023		
	19,204,000.000	Local	99.770487	19,159,924.39	99.516488	19,111,146.36	-48,778.03	0.31
		Base	99.770487	19,159,924.39	99.516488	19,111,146.36	-48,778.03	0.31
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125				2.125000	17 Mar 2024		
	12,806,000.000	Local	97.661597	12,506,544.16	97.409241	12,474,227.40	-32,316.76	0.20
		Base	97.661597	12,506,544.16	97.409241	12,474,227.40	-32,316.76	0.20

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60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
	4,000,000.000	Local	99.932180	3,997,287.19	94.117079	3,764,683.16	-232,604.03	0.06	
		Base	99.932180	3,997,287.19	94.117079	3,764,683.16	-232,604.03	0.06	
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
	5,000,000.000	Local	99.754693	4,987,734.67	98.033061	4,901,653.05	-86,081.62	0.08	
		Base	99.754693	4,987,734.67	98.033061	4,901,653.05	-86,081.62	0.08	
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.685000	24 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.534213	4,976,710.65	-23,289.35	0.08	
		Base	100.000000	5,000,000.00	99.534213	4,976,710.65	-23,289.35	0.08	
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05					5.050000	15 Sep 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	98.786090	19,757,218.00	-242,782.00	0.32	
		Base	100.000000	20,000,000.00	98.786090	19,757,218.00	-242,782.00	0.32	
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.556309	19,911,261.80	-88,738.20	0.32	
		Base	100.000000	20,000,000.00	99.556309	19,911,261.80	-88,738.20	0.32	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	10,000,000.000	Local	99.984121	9,998,412.05	96.607210	9,660,721.00	-337,691.05	0.15	
		Base	99.984121	9,998,412.05	96.607210	9,660,721.00	-337,691.05	0.15	
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
	15,000,000.000	Local	99.852726	14,977,908.88	89.380292	13,407,043.80	-1,570,865.08	0.21	
		Base	99.852726	14,977,908.88	89.380292	13,407,043.80	-1,570,865.08	0.21	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	5,000,000.000	Local	99.957540	4,997,877.01	94.290186	4,714,509.30	-283,367.71	0.08	
		Base	99.957540	4,997,877.01	94.290186	4,714,509.30	-283,367.71	0.08	
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					5.460000	07 Aug 2023		
	7,500,000.000	Local	100.000000	7,500,000.00	99.966486	7,497,486.45	-2,513.55	0.12	
		Base	100.000000	7,500,000.00	99.966486	7,497,486.45	-2,513.55	0.12	
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
	5,000,000.000	Local	99.981782	4,999,089.10	96.683228	4,834,161.40	-164,927.70	0.08	
		Base	99.981782	4,999,089.10	96.683228	4,834,161.40	-164,927.70	0.08	

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		7,000,000.000	Local	99.890502	6,992,335.14	100.978768	7,068,513.76	76,178.62	0.11
			Base	99.890502	6,992,335.14	100.978768	7,068,513.76	76,178.62	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		10,000,000.000	Local	99.846045	9,984,604.53	100.239055	10,023,905.50	39,300.97	0.16
			Base	99.846045	9,984,604.53	100.239055	10,023,905.50	39,300.97	0.16
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45				4.450000	13 Mar 2026			
		5,000,000.000	Local	99.935650	4,996,782.51	99.411927	4,970,596.35	-26,186.16	0.08
			Base	99.935650	4,996,782.51	99.411927	4,970,596.35	-26,186.16	0.08
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023			
		5,000,000.000	Local	99.978425	4,998,921.23	97.419090	4,870,954.50	-127,966.73	0.08
			Base	99.978425	4,998,921.23	97.419090	4,870,954.50	-127,966.73	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		15,000,000.000	Local	99.954850	14,993,227.44	96.901419	14,535,212.85	-458,014.59	0.23
			Base	99.954850	14,993,227.44	96.901419	14,535,212.85	-458,014.59	0.23
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		7,000,000.000	Local	99.969213	6,997,844.91	101.577875	7,110,451.25	112,606.34	0.11
			Base	99.969213	6,997,844.91	101.577875	7,110,451.25	112,606.34	0.11
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		3,000,000.000	Local	100.220103	3,006,603.08	101.125240	3,033,757.20	27,154.12	0.05
			Base	100.220103	3,006,603.08	101.125240	3,033,757.20	27,154.12	0.05
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.080000	21 Mar 2024			
		9,000,000.000	Local	100.000000	9,000,000.00	100.016739	9,001,506.51	1,506.51	0.14
			Base	100.000000	9,000,000.00	100.016739	9,001,506.51	1,506.51	0.14
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025			
		5,000,000.000	Local	99.982502	4,999,125.12	98.949334	4,947,466.70	-51,658.42	0.08
			Base	99.982502	4,999,125.12	98.949334	4,947,466.70	-51,658.42	0.08
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028			
		5,000,000.000	Local	99.834677	4,991,733.85	100.615026	5,030,751.30	39,017.45	0.08
			Base	99.834677	4,991,733.85	100.615026	5,030,751.30	39,017.45	0.08

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
	7,000,000.000	Local	99.997690	6,999,838.33	95.628209	6,693,974.63	-305,863.70	0.11	
		Base	99.997690	6,999,838.33	95.628209	6,693,974.63	-305,863.70	0.11	
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
	4,455,000.000	Local	107.709444	4,798,455.71	96.698314	4,307,909.89	-490,545.82	0.07	
		Base	107.709444	4,798,455.71	96.698314	4,307,909.89	-490,545.82	0.07	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	5,000,000.000	Local	99.869703	4,993,485.14	97.283581	4,864,179.05	-129,306.09	0.08	
		Base	99.869703	4,993,485.14	97.283581	4,864,179.05	-129,306.09	0.08	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.819299	19,963,859.80	-36,140.20	0.32	
		Base	100.000000	20,000,000.00	99.819299	19,963,859.80	-36,140.20	0.32	
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
	6,700,000.000	Local	100.239190	6,716,025.74	99.104296	6,639,987.83	-76,037.91	0.11	
		Base	100.239190	6,716,025.74	99.104296	6,639,987.83	-76,037.91	0.11	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	8,000,000.000	Local	99.972992	7,997,839.34	91.353797	7,308,303.76	-689,535.58	0.12	
		Base	99.972992	7,997,839.34	91.353797	7,308,303.76	-689,535.58	0.12	
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
	5,000,000.000	Local	99.891879	4,994,593.96	101.730057	5,086,502.85	91,908.89	0.08	
		Base	99.891879	4,994,593.96	101.730057	5,086,502.85	91,908.89	0.08	
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	10,000,000.000	Local	97.414818	9,741,481.75	94.258894	9,425,889.40	-315,592.35	0.15	
		Base	97.414818	9,741,481.75	94.258894	9,425,889.40	-315,592.35	0.15	
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.500000	30 Mar 2026		
	12,000,000.000	Local	99.936615	11,992,393.78	99.852619	11,982,314.28	-10,079.50	0.19	
		Base	99.936615	11,992,393.78	99.852619	11,982,314.28	-10,079.50	0.19	
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	12,000,000.000	Local	99.963554	11,995,626.45	98.097036	11,771,644.32	-223,982.13	0.19	
		Base	99.963554	11,995,626.45	98.097036	11,771,644.32	-223,982.13	0.19	

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		9,909,000.000	Local	100.024465	9,911,424.25	98.206011	9,731,233.63	-180,190.62	0.16
			Base	100.024465	9,911,424.25	98.206011	9,731,233.63	-180,190.62	0.16
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.460000	13 Feb 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	100.507649	15,076,147.35	76,147.35	0.24
			Base	100.000000	15,000,000.00	100.507649	15,076,147.35	76,147.35	0.24
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024			
		4,753,000.000	Local	102.730365	4,882,774.26	98.173602	4,666,191.30	-216,582.96	0.07
			Base	102.730365	4,882,774.26	98.173602	4,666,191.30	-216,582.96	0.07
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.995916	11,999,509.86	91.676920	11,001,230.40	-998,279.46	0.18
			Base	99.995916	11,999,509.86	91.676920	11,001,230.40	-998,279.46	0.18
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.510000	12 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.043139	5,002,156.95	2,156.95	0.08
			Base	100.000000	5,000,000.00	100.043139	5,002,156.95	2,156.95	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
		15,000,000.000	Local	99.921839	14,988,275.84	91.355062	13,703,259.30	-1,285,016.54	0.22
			Base	99.921839	14,988,275.84	91.355062	13,703,259.30	-1,285,016.54	0.22
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.977424	5,498,758.34	91.136676	5,012,517.18	-486,241.16	0.08
			Base	99.977424	5,498,758.34	91.136676	5,012,517.18	-486,241.16	0.08
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028			
		4,000,000.000	Local	99.903552	3,996,142.08	99.566794	3,982,671.76	-13,470.32	0.06
			Base	99.903552	3,996,142.08	99.566794	3,982,671.76	-13,470.32	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.300000	05 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.029100	7,002,037.00	2,037.00	0.11
			Base	100.000000	7,000,000.00	100.029100	7,002,037.00	2,037.00	0.11
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.620000	10 Mar 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.084553	15,012,682.95	12,682.95	0.24
			Base	100.000000	15,000,000.00	100.084553	15,012,682.95	12,682.95	0.24

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.169000	27 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	97.146000	9,714,600.00	-285,400.00	0.16
			Base	100.000000	10,000,000.00	97.146000	9,714,600.00	-285,400.00	0.16
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR				0.625000	09 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.07
			Base	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.07
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.091253	9,609,125.30	-390,874.70	0.15
			Base	100.000000	10,000,000.00	96.091253	9,609,125.30	-390,874.70	0.15
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.143000	05 Aug 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.540960	14,931,144.00	-68,856.00	0.24
			Base	100.000000	15,000,000.00	99.540960	14,931,144.00	-68,856.00	0.24
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	97.720153	24,430,038.25	-569,961.75	0.39
			Base	100.000000	25,000,000.00	97.720153	24,430,038.25	-569,961.75	0.39
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25				5.250000	29 Dec 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	99.488929	24,872,232.25	-127,767.75	0.40
			Base	100.000000	25,000,000.00	99.488929	24,872,232.25	-127,767.75	0.40
78014RJG6	ROYAL BANK OF CANADA SR UNSECURED 05/24 5.4				5.400000	30 May 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	99.174880	24,793,720.00	-206,280.00	0.40
			Base	100.000000	25,000,000.00	99.174880	24,793,720.00	-206,280.00	0.40
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	100.087824	20,017,564.80	17,564.80	0.32
			Base	100.000000	20,000,000.00	100.087824	20,017,564.80	17,564.80	0.32
78014RKA7	ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1				5.100000	17 Jan 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	99.033804	19,806,760.80	-193,239.20	0.32
			Base	100.000000	20,000,000.00	99.033804	19,806,760.80	-193,239.20	0.32
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024			
		15,000,000.000	Local	99.999364	14,999,904.65	96.788384	14,518,257.60	-481,647.05	0.23
			Base	99.999364	14,999,904.65	96.788384	14,518,257.60	-481,647.05	0.23

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
		15,000,000.000	Local 99.939780	14,990,966.95	93.997339	14,099,600.85	-891,366.10	0.23
			Base 99.939780	14,990,966.95	93.997339	14,099,600.85	-891,366.10	0.23
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				5.840000	25 Jan 2029		
		645,632.130	Local 100.000000	645,632.13	95.686930	617,785.56	-27,846.57	0.01
Original Face:		2,838,688.000	Base 100.000000	645,632.13	95.686930	617,785.56	-27,846.57	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		5,000,000.000	Local 99.980974	4,999,048.68	95.134418	4,756,720.90	-242,327.78	0.08
			Base 99.980974	4,999,048.68	95.134418	4,756,720.90	-242,327.78	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
		5,000,000.000	Local 99.917670	4,995,883.50	89.346082	4,467,304.10	-528,579.40	0.07
			Base 99.917670	4,995,883.50	89.346082	4,467,304.10	-528,579.40	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.110000	03 Mar 2027		
		10,000,000.000	Local 100.000000	10,000,000.00	96.449531	9,644,953.10	-355,046.90	0.15
			Base 100.000000	10,000,000.00	96.449531	9,644,953.10	-355,046.90	0.15
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
		3,000,000.000	Local 99.991832	2,999,754.97	98.481242	2,954,437.26	-45,317.71	0.05
			Base 99.991832	2,999,754.97	98.481242	2,954,437.26	-45,317.71	0.05
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.706521	9,970,652.10	-29,347.90	0.16
			Base 100.000000	10,000,000.00	99.706521	9,970,652.10	-29,347.90	0.16
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
		5,000,000.000	Local 100.242626	5,012,131.30	98.538032	4,926,901.60	-85,229.70	0.08
			Base 100.242626	5,012,131.30	98.538032	4,926,901.60	-85,229.70	0.08
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
		8,000,000.000	Local 99.829895	7,986,391.63	100.166049	8,013,283.92	26,892.29	0.13
			Base 99.829895	7,986,391.63	100.166049	8,013,283.92	26,892.29	0.13
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45				2.450000	01 Oct 2023		
		15,000,000.000	Local 100.321295	15,048,194.18	98.815649	14,822,347.35	-225,846.83	0.24
			Base 100.321295	15,048,194.18	98.815649	14,822,347.35	-225,846.83	0.24

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.878647	4,993,932.34	102.366598	5,118,329.90	124,397.56	0.08
			Base	99.878647	4,993,932.34	102.366598	5,118,329.90	124,397.56	0.08
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		8,000,000.000	Local	99.920938	7,993,675.02	95.074079	7,605,926.32	-387,748.70	0.12
			Base	99.920938	7,993,675.02	95.074079	7,605,926.32	-387,748.70	0.12
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.480000	14 Feb 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.05
			Base	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.05
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75				4.750000	15 Feb 2026			
		7,000,000.000	Local	99.890028	6,992,301.94	99.908605	6,993,602.35	1,300.41	0.11
			Base	99.890028	6,992,301.94	99.908605	6,993,602.35	1,300.41	0.11
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025			
		5,000,000.000	Local	99.905101	4,995,255.04	92.489978	4,624,498.90	-370,756.14	0.07
			Base	99.905101	4,995,255.04	92.489978	4,624,498.90	-370,756.14	0.07
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	100.409204	10,040,920.40	40,920.40	0.16
			Base	100.000000	10,000,000.00	100.409204	10,040,920.40	40,920.40	0.16
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024			
		3,678,000.000	Local	103.298188	3,799,307.35	98.426731	3,620,135.17	-179,172.18	0.06
			Base	103.298188	3,799,307.35	98.426731	3,620,135.17	-179,172.18	0.06
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025			
		10,000,000.000	Local	100.069782	10,006,978.21	95.508902	9,550,890.20	-456,088.01	0.15
			Base	100.069782	10,006,978.21	95.508902	9,550,890.20	-456,088.01	0.15
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		21,515,000.000	Local	103.135190	22,189,536.12	97.200691	20,912,728.67	-1,276,807.45	0.33
			Base	103.135190	22,189,536.12	97.200691	20,912,728.67	-1,276,807.45	0.33
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		12,000,000.000	Local	99.212617	11,905,514.02	99.771555	11,972,586.60	67,072.58	0.19
			Base	99.212617	11,905,514.02	99.771555	11,972,586.60	67,072.58	0.19

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027			
		4,000,000.000	Local	99.963806	3,998,552.23	101.917953	4,076,718.12	78,165.89	0.07
			Base	99.963806	3,998,552.23	101.917953	4,076,718.12	78,165.89	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	95.943574	9,594,357.40	-405,642.60	0.15
			Base	100.000000	10,000,000.00	95.943574	9,594,357.40	-405,642.60	0.15
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.415000	04 Mar 2024			
		11,000,000.000	Local	100.000000	11,000,000.00	99.782277	10,976,050.47	-23,949.53	0.18
			Base	100.000000	11,000,000.00	99.782277	10,976,050.47	-23,949.53	0.18
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023			
		22,000,000.000	Local	99.999926	21,999,983.70	100.000000	22,000,000.00	16.30	0.35
			Base	99.999926	21,999,983.70	100.000000	22,000,000.00	16.30	0.35
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				3.000000	31 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	91.975801	9,197,580.10	-802,419.90	0.15
			Base	100.000000	10,000,000.00	91.975801	9,197,580.10	-802,419.90	0.15
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		17,000,000.000	Local	100.000000	17,000,000.00	93.354862	15,870,326.54	-1,129,673.46	0.25
			Base	100.000000	17,000,000.00	93.354862	15,870,326.54	-1,129,673.46	0.25
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	100.141012	15,021,151.80	21,151.80	0.24
			Base	100.000000	15,000,000.00	100.141012	15,021,151.80	21,151.80	0.24
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		26,000,000.000	Local	100.000000	26,000,000.00	97.206359	25,273,653.34	-726,346.66	0.40
			Base	100.000000	26,000,000.00	97.206359	25,273,653.34	-726,346.66	0.40
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.080000	06 Jun 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	100.124016	25,031,004.00	31,004.00	0.40
			Base	100.000000	25,000,000.00	100.124016	25,031,004.00	31,004.00	0.40
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		18,000,000.000	Local	100.000000	18,000,000.00	98.509498	17,731,709.64	-268,290.36	0.28
			Base	100.000000	18,000,000.00	98.509498	17,731,709.64	-268,290.36	0.28

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	99.945004	19,989,000.80	-10,999.20	0.32
			Base	100.000000	20,000,000.00	99.945004	19,989,000.80	-10,999.20	0.32
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	100.269907	20,053,981.40	53,981.40	0.32
			Base	100.000000	20,000,000.00	100.269907	20,053,981.40	53,981.40	0.32
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.977153	9,997,715.32	95.046718	9,504,671.80	-493,043.52	0.15
			Base	99.977153	9,997,715.32	95.046718	9,504,671.80	-493,043.52	0.15
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62				0.620000	16 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	90.571989	4,528,599.45	-471,400.55	0.07
			Base	100.000000	5,000,000.00	90.571989	4,528,599.45	-471,400.55	0.07
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	90.274622	4,513,731.10	-486,268.90	0.07
			Base	100.000000	5,000,000.00	90.274622	4,513,731.10	-486,268.90	0.07
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				5.350000	13 Sep 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.524828	6,966,737.96	-33,262.04	0.11
			Base	100.000000	7,000,000.00	99.524828	6,966,737.96	-33,262.04	0.11
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		10,000,000.000	Local	99.993027	9,999,302.74	94.490334	9,449,033.40	-550,269.34	0.15
			Base	99.993027	9,999,302.74	94.490334	9,449,033.40	-550,269.34	0.15
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		10,000,000.000	Local	99.932626	9,993,262.62	97.623631	9,762,363.10	-230,899.52	0.16
			Base	99.932626	9,993,262.62	97.623631	9,762,363.10	-230,899.52	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		20,000,000.000	Local	99.902627	19,980,525.36	101.268860	20,253,772.00	273,246.64	0.32
			Base	99.902627	19,980,525.36	101.268860	20,253,772.00	273,246.64	0.32
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		15,000,000.000	Local	99.965044	14,994,756.61	99.963241	14,994,486.15	-270.46	0.24
			Base	99.965044	14,994,756.61	99.963241	14,994,486.15	-270.46	0.24

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.580000	09 Mar 2026			
		23,000,000.000	Local	100.000000	23,000,000.00	100.167443	23,038,511.89	38,511.89	0.37
			Base	100.000000	23,000,000.00	100.167443	23,038,511.89	38,511.89	0.37
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.926936	1,998,538.72	91.981452	1,839,629.04	-158,909.68	0.03
			Base	99.926936	1,998,538.72	91.981452	1,839,629.04	-158,909.68	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.260000	17 Jan 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	98.797771	6,915,843.97	-84,156.03	0.11
			Base	100.000000	7,000,000.00	98.797771	6,915,843.97	-84,156.03	0.11
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.460000	09 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	96.413296	14,461,994.40	-538,005.60	0.23
			Base	100.000000	15,000,000.00	96.413296	14,461,994.40	-538,005.60	0.23
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	96.152294	6,730,660.58	-269,339.42	0.11
			Base	100.000000	7,000,000.00	96.152294	6,730,660.58	-269,339.42	0.11
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	99.213417	11,905,610.04	-94,389.96	0.19
			Base	100.000000	12,000,000.00	99.213417	11,905,610.04	-94,389.96	0.19
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024			
		4,025,000.000	Local	96.057350	3,866,308.32	95.688028	3,851,443.13	-14,865.19	0.06
			Base	96.057350	3,866,308.32	95.688028	3,851,443.13	-14,865.19	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		11,000,000.000	Local	99.782707	10,976,097.76	97.113900	10,682,529.00	-293,568.76	0.17
			Base	99.782707	10,976,097.76	97.113900	10,682,529.00	-293,568.76	0.17
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023			
		2,775,000.000	Local	100.176021	2,779,884.58	99.620591	2,764,471.40	-15,413.18	0.04
			Base	100.176021	2,779,884.58	99.620591	2,764,471.40	-15,413.18	0.04
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		3,000,000.000	Local	99.939725	2,998,191.75	100.417353	3,012,520.59	14,328.84	0.05
			Base	99.939725	2,998,191.75	100.417353	3,012,520.59	14,328.84	0.05

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.977216	1,999,544.31	96.144822	1,922,896.44	-76,647.87	0.03	
		Base	99.977216	1,999,544.31	96.144822	1,922,896.44	-76,647.87	0.03	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local	99.192877	19,838,575.47	90.726562	18,145,312.40	-1,693,263.07	0.29	
		Base	99.192877	19,838,575.47	90.726562	18,145,312.40	-1,693,263.07	0.29	
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	15,000,000.000	Local	99.865966	14,979,894.83	97.566406	14,634,960.90	-344,933.93	0.23	
		Base	99.865966	14,979,894.83	97.566406	14,634,960.90	-344,933.93	0.23	
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local	99.556741	24,889,185.28	96.656250	24,164,062.50	-725,122.78	0.39	
		Base	99.556741	24,889,185.28	96.656250	24,164,062.50	-725,122.78	0.39	
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	80,000,000.000	Local	97.786958	78,229,566.13	97.742188	78,193,750.40	-35,815.73	1.25	
		Base	97.786958	78,229,566.13	97.742188	78,193,750.40	-35,815.73	1.25	
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	165,000,000.000	Local	98.639295	162,754,836.31	97.687500	161,184,375.00	-1,570,461.31	2.58	
		Base	98.639295	162,754,836.31	97.687500	161,184,375.00	-1,570,461.31	2.58	
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	10,000,000.000	Local	101.145787	10,114,578.65	98.152178	9,815,217.80	-299,360.85	0.16	
		Base	101.145787	10,114,578.65	98.152178	9,815,217.80	-299,360.85	0.16	
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local	102.030283	10,203,028.33	98.665613	9,866,561.30	-336,467.03	0.16	
		Base	102.030283	10,203,028.33	98.665613	9,866,561.30	-336,467.03	0.16	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	8,018,000.000	Local	101.059626	8,102,960.84	96.882344	7,768,026.34	-334,934.50	0.12	
		Base	101.059626	8,102,960.84	96.882344	7,768,026.34	-334,934.50	0.12	
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
	7,000,000.000	Local	99.956389	6,996,947.26	97.630136	6,834,109.52	-162,837.74	0.11	
		Base	99.956389	6,996,947.26	97.630136	6,834,109.52	-162,837.74	0.11	

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91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	5,000,000.000	Local	99.992697	4,999,634.86	101.322925	5,066,146.25	66,511.39	0.08	
		Base	99.992697	4,999,634.86	101.322925	5,066,146.25	66,511.39	0.08	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.850000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.171335	12,020,560.20	20,560.20	0.19	
		Base	100.000000	12,000,000.00	100.171335	12,020,560.20	20,560.20	0.19	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	3,000,000.000	Local	99.998385	2,999,951.55	96.171622	2,885,148.66	-114,802.89	0.05	
		Base	99.998385	2,999,951.55	96.171622	2,885,148.66	-114,802.89	0.05	
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	8,000,000.000	Local	100.295592	8,023,647.36	91.512685	7,321,014.80	-702,632.56	0.12	
		Base	100.295592	8,023,647.36	91.512685	7,321,014.80	-702,632.56	0.12	
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	6,252,518.330	Local	99.993134	6,252,089.02	98.702610	6,171,398.78	-80,690.24	0.10	
	Original Face: 20,000,000.000	Base	99.993134	6,252,089.02	98.702610	6,171,398.78	-80,690.24	0.10	
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
	15,000,000.000	Local	99.998507	14,999,776.05	99.644490	14,946,673.50	-53,102.55	0.24	
	Original Face: 15,000,000.000	Base	99.998507	14,999,776.05	99.644490	14,946,673.50	-53,102.55	0.24	
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
	6,735,000.000	Local	97.579814	6,572,000.47	93.679148	6,309,290.62	-262,709.85	0.10	
		Base	97.579814	6,572,000.47	93.679148	6,309,290.62	-262,709.85	0.10	
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	5,000,000.000	Local	99.976121	4,998,806.03	97.749486	4,887,474.30	-111,331.73	0.08	
		Base	99.976121	4,998,806.03	97.749486	4,887,474.30	-111,331.73	0.08	
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
	8,630,000.000	Local	99.446996	8,582,275.78	97.307285	8,397,618.70	-184,657.08	0.13	
		Base	99.446996	8,582,275.78	97.307285	8,397,618.70	-184,657.08	0.13	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	101.823918	1,018,239.18	98.536382	985,363.82	-32,875.36	0.02	
		Base	101.823918	1,018,239.18	98.536382	985,363.82	-32,875.36	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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	20,000,000.000	Local		100.000000	20,000,000.01	99.864859	19,972,971.80	-27,028.21	0.32
		Base		100.000000	20,000,000.01	99.864859	19,972,971.80	-27,028.21	0.32
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local		100.948294	4,932,333.65	97.766055	4,776,849.45	-155,484.20	0.08
		Base		100.948294	4,932,333.65	97.766055	4,776,849.45	-155,484.20	0.08
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local		99.874368	4,993,718.40	90.130284	4,506,514.20	-487,204.20	0.07
		Base		99.874368	4,993,718.40	90.130284	4,506,514.20	-487,204.20	0.07
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	6,000,000.000	Local		99.957682	5,997,460.89	99.364852	5,961,891.12	-35,569.77	0.10
		Base		99.957682	5,997,460.89	99.364852	5,961,891.12	-35,569.77	0.10
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
	3,000,000.000	Local		99.996296	2,999,888.89	97.857673	2,935,730.19	-64,158.70	0.05
		Base		99.996296	2,999,888.89	97.857673	2,935,730.19	-64,158.70	0.05
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local		99.915813	4,995,790.63	90.676547	4,533,827.35	-461,963.28	0.07
		Base		99.915813	4,995,790.63	90.676547	4,533,827.35	-461,963.28	0.07
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	10,000,000.000	Local		96.726259	9,672,625.86	96.428870	9,642,887.00	-29,738.86	0.15
		Base		96.726259	9,672,625.86	96.428870	9,642,887.00	-29,738.86	0.15
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
	10,000,000.000	Local		99.567606	9,956,760.63	96.546876	9,654,687.60	-302,073.03	0.15
		Base		99.567606	9,956,760.63	96.546876	9,654,687.60	-302,073.03	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local		99.976507	4,998,825.37	98.856446	4,942,822.30	-56,003.07	0.08
		Base		99.976507	4,998,825.37	98.856446	4,942,822.30	-56,003.07	0.08
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
	10,000,000.000	Local		98.790152	9,879,015.23	100.000000	10,000,000.00	120,984.77	0.16
		Base		98.790152	9,879,015.23	100.000000	10,000,000.00	120,984.77	0.16

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	95.294655	6,670,625.85	-329,374.15	0.11	
		Base	100.000000	7,000,000.00	95.294655	6,670,625.85	-329,374.15	0.11	
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	97.256770	9,725,677.00	-274,323.00	0.16	
		Base	100.000000	10,000,000.00	97.256770	9,725,677.00	-274,323.00	0.16	
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.000000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.682870	9,668,287.00	-331,713.00	0.15	
		Base	100.000000	10,000,000.00	96.682870	9,668,287.00	-331,713.00	0.15	
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.799025	19,559,805.00	-440,195.00	0.31	
		Base	100.000000	20,000,000.00	97.799025	19,559,805.00	-440,195.00	0.31	
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.594724	9,659,472.40	-340,527.60	0.15	
		Base	100.000000	10,000,000.00	96.594724	9,659,472.40	-340,527.60	0.15	
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.050000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	95.013895	9,501,389.50	-498,610.50	0.15	
		Base	100.000000	10,000,000.00	95.013895	9,501,389.50	-498,610.50	0.15	
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.563067	5,028,153.35	28,153.35	0.08	
		Base	100.000000	5,000,000.00	100.563067	5,028,153.35	28,153.35	0.08	
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	101.068413	18,192,314.34	192,314.34	0.29	
		Base	100.000000	18,000,000.00	101.068413	18,192,314.34	192,314.34	0.29	
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35					5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.224724	19,644,944.80	-355,055.20	0.31	
		Base	100.000000	20,000,000.00	98.224724	19,644,944.80	-355,055.20	0.31	
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35					5.350000	10 Nov 2025		
	5,000,000.000	Local	99.981850	4,999,092.48	100.782400	5,039,120.00	40,027.52	0.08	
		Base	99.981850	4,999,092.48	100.782400	5,039,120.00	40,027.52	0.08	

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		3,860,311,209.300	Local	3,855,815,649.28		3,746,902,330.49	-108,913,318.79	59.97
Original Face:		435,527,199.000	Base	3,855,815,649.28		3,746,902,330.49	-108,913,318.79	59.97
<b>FIXED INCOME Total</b>								
		3,860,311,209.300	Base	3,855,815,649.28		3,746,902,330.49	-108,913,318.79	59.97
Original Face:		435,527,199.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		6,368,166,823.250	Base	6,354,363,420.12		6,244,801,962.79	-109,561,457.33	100.00
Original Face:		435,527,199.000						

# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-6,814.340	Local	1.000000	-6,814.34	1.000000	-6,814.34	0.00	0.01
			Base	1.000000	-6,814.34	1.000000	-6,814.34	0.00	0.01

<b>US DOLLAR Total</b>		-6,814.340	Local		-6,814.34		-6,814.34	0.00	0.01
			Base		-6,814.34		-6,814.34	0.00	0.01

<b>CASH Total</b>		-6,814.340	Base		-6,814.34		-6,814.34	0.00	0.01
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030			
		1,231,977.880	Local	100.000000	1,231,977.88	100.000000	1,231,977.88	0.00	1.08
			Base	100.000000	1,231,977.88	100.000000	1,231,977.88	0.00	1.08

<b>US DOLLAR Total</b>		1,231,977.880	Local		1,231,977.88		1,231,977.88	0.00	1.08
			Base		1,231,977.88		1,231,977.88	0.00	1.08

<b>CASH EQUIVALENT Total</b>		1,231,977.880	Base		1,231,977.88		1,231,977.88	0.00	1.08
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023			
		665,000.000	Local	99.999743	664,998.29	99.976112	664,841.14	-157.15	0.58
			Base	99.999743	664,998.29	99.976112	664,841.14	-157.15	0.58

# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
	550,000.000	Local	100.000000	550,000.00	98.045627	539,250.95	-10,749.05	0.47	
		Base	100.000000	550,000.00	98.045627	539,250.95	-10,749.05	0.47	
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	600,000.000	Local	99.994943	599,969.66	100.322279	601,933.67	1,964.01	0.53	
		Base	99.994943	599,969.66	100.322279	601,933.67	1,964.01	0.53	
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
	500,000.000	Local	99.997886	499,989.43	98.031054	490,155.27	-9,834.16	0.43	
		Base	99.997886	499,989.43	98.031054	490,155.27	-9,834.16	0.43	
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					5.780000	03 May 2024		
	700,000.000	Local	100.000000	700,000.00	99.823609	698,765.26	-1,234.74	0.61	
		Base	100.000000	700,000.00	99.823609	698,765.26	-1,234.74	0.61	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	1,200,000.000	Local	96.966758	1,163,601.10	97.582757	1,170,993.08	7,391.98	1.03	
		Base	96.966758	1,163,601.10	97.582757	1,170,993.08	7,391.98	1.03	
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local	99.992269	794,938.54	93.932400	746,762.58	-48,175.96	0.65	
	Original Face: 795,000.000	Base	99.992269	794,938.54	93.932400	746,762.58	-48,175.96	0.65	
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
	775,000.000	Local	99.977880	774,828.57	97.215530	753,420.36	-21,408.21	0.66	
	Original Face: 775,000.000	Base	99.977880	774,828.57	97.215530	753,420.36	-21,408.21	0.66	
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
	465,000.000	Local	99.676361	463,495.08	99.610079	463,186.87	-308.21	0.41	
		Base	99.676361	463,495.08	99.610079	463,186.87	-308.21	0.41	
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local	102.608342	666,954.22	98.341027	639,216.68	-27,737.54	0.56	
		Base	102.608342	666,954.22	98.341027	639,216.68	-27,737.54	0.56	
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
	1,500,000.000	Local	100.000000	1,500,000.00	100.240063	1,503,600.95	3,600.95	1.32	
		Base	100.000000	1,500,000.00	100.240063	1,503,600.95	3,600.95	1.32	

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
	500,000.000	Local	101.473014	507,365.07	98.850066	494,250.33	-13,114.74	0.43	
		Base	101.473014	507,365.07	98.850066	494,250.33	-13,114.74	0.43	
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A					2.520000	26 Dec 2024		
	110,554.170	Local	99.997920	110,551.87	99.157610	109,622.87	-929.00	0.10	
	Original Face: 235,000.000	Base	99.997920	110,551.87	99.157610	109,622.87	-929.00	0.10	
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	850,000.000	Local	97.699971	830,449.75	97.028340	824,740.89	-5,708.86	0.72	
	Original Face: 850,000.000	Base	97.699971	830,449.75	97.028340	824,740.89	-5,708.86	0.72	
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	93.742849	937,428.49	-62,571.51	0.82	
		Base	100.000000	1,000,000.00	93.742849	937,428.49	-62,571.51	0.82	
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.390000	02 Apr 2026		
	550,000.000	Local	100.349280	551,921.04	100.767000	554,218.50	2,297.46	0.49	
		Base	100.349280	551,921.04	100.767000	554,218.50	2,297.46	0.49	
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	99.810740	748,580.55	-1,419.45	0.66	
		Base	100.000000	750,000.00	99.810740	748,580.55	-1,419.45	0.66	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	605,000.000	Local	99.981531	604,888.26	97.456416	589,611.32	-15,276.94	0.52	
		Base	99.981531	604,888.26	97.456416	589,611.32	-15,276.94	0.52	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.320000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.872980	998,729.80	-1,270.20	0.88	
		Base	100.000000	1,000,000.00	99.872980	998,729.80	-1,270.20	0.88	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local	99.965928	593,797.61	97.638354	579,971.82	-13,825.79	0.51	
		Base	99.965928	593,797.61	97.638354	579,971.82	-13,825.79	0.51	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	219,912.100	Local	99.987495	219,884.60	96.492830	212,199.41	-7,685.19	0.19	
	Original Face: 305,000.000	Base	99.987495	219,884.60	96.492830	212,199.41	-7,685.19	0.19	

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
	48,002.060	Local		99.999292	48,001.72	99.471500	47,748.37	-253.35	0.04
Original Face:	300,000.000	Base		99.999292	48,001.72	99.471500	47,748.37	-253.35	0.04
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.390000	15 Aug 2025		
	178,038.040	Local		99.999174	178,036.57	98.623570	175,587.47	-2,449.10	0.15
Original Face:	325,000.000	Base		99.999174	178,036.57	98.623570	175,587.47	-2,449.10	0.15
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
	309,820.630	Local		99.997560	309,813.07	99.183200	307,290.02	-2,523.05	0.27
Original Face:	410,000.000	Base		99.997560	309,813.07	99.183200	307,290.02	-2,523.05	0.27
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
	425,000.000	Local		99.999760	424,998.98	99.719770	423,809.02	-1,189.96	0.37
Original Face:	425,000.000	Base		99.999760	424,998.98	99.719770	423,809.02	-1,189.96	0.37
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
	1,000,000.000	Local		99.993299	999,932.99	99.620880	996,208.80	-3,724.19	0.87
Original Face:	1,000,000.000	Base		99.993299	999,932.99	99.620880	996,208.80	-3,724.19	0.87
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR					6.410000	09 May 2025		
	500,000.000	Local		100.028108	500,140.54	98.419000	492,095.00	-8,045.54	0.43
		Base		100.028108	500,140.54	98.419000	492,095.00	-8,045.54	0.43
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
	1,000,000.000	Local		99.987276	999,872.76	100.321460	1,003,214.60	3,341.84	0.88
Original Face:	1,000,000.000	Base		99.987276	999,872.76	100.321460	1,003,214.60	3,341.84	0.88
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A					3.740000	15 Sep 2025		
	248,132.700	Local		99.997195	248,125.74	98.876070	245,343.86	-2,781.88	0.22
Original Face:	320,000.000	Base		99.997195	248,125.74	98.876070	245,343.86	-2,781.88	0.22
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2					2.710000	16 Jun 2025		
	371,956.390	Local		99.996086	371,941.83	98.706080	367,143.57	-4,798.26	0.32
Original Face:	635,000.000	Base		99.996086	371,941.83	98.706080	367,143.57	-4,798.26	0.32
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					5.305000	17 May 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.813374	998,133.74	-1,866.26	0.88
		Base		100.000000	1,000,000.00	99.813374	998,133.74	-1,866.26	0.88

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# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		500,000.000	Local	99.941486	499,707.43	94.640826	473,204.13	-26,503.30	0.41
			Base	99.941486	499,707.43	94.640826	473,204.13	-26,503.30	0.41
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4				5.400000	10 Mar 2025			
		750,000.000	Local	99.981275	749,859.56	100.781659	755,862.44	6,002.88	0.66
			Base	99.981275	749,859.56	100.781659	755,862.44	6,002.88	0.66
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45				3.450000	01 May 2025			
		1,330,000.000	Local	98.706443	1,312,795.69	97.361310	1,294,905.42	-17,890.27	1.14
			Base	98.706443	1,312,795.69	97.361310	1,294,905.42	-17,890.27	1.14
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				5.729000	01 May 2025			
		500,000.000	Local	100.000000	500,000.00	99.732146	498,660.73	-1,339.27	0.44
			Base	100.000000	500,000.00	99.732146	498,660.73	-1,339.27	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR				0.981000	01 May 2025			
		600,000.000	Local	99.109788	594,658.73	95.461716	572,770.30	-21,888.43	0.50
			Base	99.109788	594,658.73	95.461716	572,770.30	-21,888.43	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				5.754000	25 Jan 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	99.019193	1,089,211.12	-10,788.88	0.95
			Base	100.000000	1,100,000.00	99.019193	1,089,211.12	-10,788.88	0.95
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024			
		500,000.000	Local	102.321258	511,606.29	98.287026	491,435.13	-20,171.16	0.43
			Base	102.321258	511,606.29	98.287026	491,435.13	-20,171.16	0.43
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023			
		500,000.000	Local	100.051182	500,255.91	99.970541	499,852.71	-403.20	0.44
			Base	100.051182	500,255.91	99.970541	499,852.71	-403.20	0.44
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45				0.450000	07 Jun 2024			
		190,000.000	Local	99.957458	189,919.17	95.404051	181,267.70	-8,651.47	0.16
			Base	99.957458	189,919.17	95.404051	181,267.70	-8,651.47	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		425,000.000	Local	99.974600	424,892.05	94.494919	401,603.41	-23,288.64	0.35
			Base	99.974600	424,892.05	94.494919	401,603.41	-23,288.64	0.35

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# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8				4.800000	09 Jan 2026		
		700,000.000	Local 99.958827	699,711.79	100.633243	704,432.70	4,720.91	0.62
			Base 99.958827	699,711.79	100.633243	704,432.70	4,720.91	0.62
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1				0.580000	15 Sep 2026		
		600,000.000	Local 99.978590	599,871.54	94.091430	564,548.58	-35,322.96	0.49
Original Face:		600,000.000	Base 99.978590	599,871.54	94.091430	564,548.58	-35,322.96	0.49
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A				3.320000	15 May 2027		
		465,000.000	Local 99.994572	464,974.76	96.881040	450,496.84	-14,477.92	0.39
Original Face:		465,000.000	Base 99.994572	464,974.76	96.881040	450,496.84	-14,477.92	0.39
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A				5.030000	15 Oct 2027		
		325,000.000	Local 99.989314	324,965.27	100.461680	326,500.46	1,535.19	0.29
Original Face:		325,000.000	Base 99.989314	324,965.27	100.461680	326,500.46	1,535.19	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		500,000.000	Local 100.679116	503,395.58	96.013942	480,069.71	-23,325.87	0.42
			Base 100.679116	503,395.58	96.013942	480,069.71	-23,325.87	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9				0.900000	15 Dec 2023		
		345,000.000	Local 99.981299	344,935.48	97.462758	336,246.52	-8,688.96	0.29
			Base 99.981299	344,935.48	97.462758	336,246.52	-8,688.96	0.29
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
		617,729.500	Local 101.219560	625,263.08	95.572228	590,377.85	-34,885.23	0.52
Original Face:		3,600,000.000	Base 101.219560	625,263.08	95.572228	590,377.85	-34,885.23	0.52
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
		500,000.000	Local 99.890000	499,450.00	90.314199	451,571.00	-47,879.00	0.40
			Base 99.890000	499,450.00	90.314199	451,571.00	-47,879.00	0.40
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875				4.875000	14 Jun 2024		
		1,000,000.000	Local 100.099399	1,000,993.99	99.568560	995,685.60	-5,308.39	0.87
			Base 100.099399	1,000,993.99	99.568560	995,685.60	-5,308.39	0.87
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
		900,000.000	Local 99.996541	899,968.87	99.510339	895,593.05	-4,375.82	0.79
			Base 99.996541	899,968.87	99.510339	895,593.05	-4,375.82	0.79

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ST OF AZ POOL 3 ST AGCY EXT.  
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STATE STREET

As of: May 31, 2023

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3130AVA36	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024			
		1,100,000.000	Local	100.000000	1,100,000.00	99.681410	1,096,495.51	-3,504.49	0.96
			Base	100.000000	1,100,000.00	99.681410	1,096,495.51	-3,504.49	0.96
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.968246	999,682.46	94.956101	949,561.01	-50,121.45	0.83
			Base	99.968246	999,682.46	94.956101	949,561.01	-50,121.45	0.83
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023			
		500,000.000	Local	99.987694	499,938.47	98.134031	490,670.16	-9,268.31	0.43
			Base	99.987694	499,938.47	98.134031	490,670.16	-9,268.31	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025			
		1,005,000.000	Local	99.878712	1,003,781.06	94.580301	950,532.03	-53,249.03	0.83
			Base	99.878712	1,003,781.06	94.580301	950,532.03	-53,249.03	0.83
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67				1.670000	08 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	97.145311	971,453.11	-28,546.89	0.85
			Base	100.000000	1,000,000.00	97.145311	971,453.11	-28,546.89	0.85
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75				4.750000	08 Feb 2024			
		1,050,000.000	Local	99.972800	1,049,714.40	99.596872	1,045,767.16	-3,947.24	0.92
			Base	99.972800	1,049,714.40	99.596872	1,045,767.16	-3,947.24	0.92
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		1,100,000.000	Local	98.909557	1,088,005.13	97.793778	1,075,731.56	-12,273.57	0.94
			Base	98.909557	1,088,005.13	97.793778	1,075,731.56	-12,273.57	0.94
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125				5.125000	27 Jan 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	99.016481	1,089,181.29	-10,818.71	0.95
			Base	100.000000	1,100,000.00	99.016481	1,089,181.29	-10,818.71	0.95
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05				5.050000	01 Aug 2024			
		1,100,000.000	Local	100.000000	1,100,000.00	99.197397	1,091,171.37	-8,828.63	0.96
			Base	100.000000	1,100,000.00	99.197397	1,091,171.37	-8,828.63	0.96
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3				5.300000	24 Feb 2025			
		900,000.000	Local	99.825732	898,431.59	99.169180	892,522.62	-5,908.97	0.78
			Base	99.825732	898,431.59	99.169180	892,522.62	-5,908.97	0.78

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FUND: ATZD



STATE STREET

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3134GYMW9	FREDDIE MAC NOTES 03/25 5.82				5.820000	20 Mar 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	99.566281	1,095,229.09	-4,770.91	0.96
			Base	100.000000	1,100,000.00	99.566281	1,095,229.09	-4,770.91	0.96
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	91.217179	912,171.79	-87,828.21	0.80
			Base	100.000000	1,000,000.00	91.217179	912,171.79	-87,828.21	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023			
		500,000.000	Local	99.981396	499,906.98	97.460808	487,304.04	-12,602.94	0.43
			Base	99.981396	499,906.98	97.460808	487,304.04	-12,602.94	0.43
3135G06Y4	FANNIE MAE NOTES 02/26 5.2				5.200000	17 Feb 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	98.917658	1,088,094.24	-11,905.76	0.95
			Base	100.000000	1,100,000.00	98.917658	1,088,094.24	-11,905.76	0.95
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2				3.530000	25 Jul 2023			
		346,885.690	Local	100.116831	347,290.96	99.488550	345,111.54	-2,179.42	0.30
		Original Face: 500,000.000	Base	100.116831	347,290.96	99.488550	345,111.54	-2,179.42	0.30
3137B5KW2	FHLMC MULTIFAMILY STRUCTURED P FHMS K035 A2				3.460000	25 Aug 2023			
		645,429.960	Local	99.940813	645,047.95	99.440970	641,821.81	-3,226.14	0.56
		Original Face: 900,000.000	Base	99.940813	645,047.95	99.440970	641,821.81	-3,226.14	0.56
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024			
		18,398.000	Local	100.345255	18,461.52	99.457380	18,298.17	-163.35	0.02
		Original Face: 700,000.000	Base	100.345255	18,461.52	99.457380	18,298.17	-163.35	0.02
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2				3.330000	25 May 2025			
		1,100,000.000	Local	97.900203	1,076,902.23	97.030400	1,067,334.40	-9,567.83	0.94
		Original Face: 1,100,000.000	Base	97.900203	1,076,902.23	97.030400	1,067,334.40	-9,567.83	0.94
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023			
		1,000,000.000	Local	99.992197	999,921.97	98.807961	988,079.61	-11,842.36	0.87
			Base	99.992197	999,921.97	98.807961	988,079.61	-11,842.36	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023			
		580,000.000	Local	99.997026	579,982.75	98.663296	572,247.12	-7,735.63	0.50
			Base	99.997026	579,982.75	98.663296	572,247.12	-7,735.63	0.50

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3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023			
		1,000,000.000	Local	99.953332	99,533.32	98.111956	981,119.56	-18,413.76	0.86
			Base	99.953332	99,533.32	98.111956	981,119.56	-18,413.76	0.86
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023			
		500,000.000	Local	99.987024	499,935.12	97.896312	489,481.56	-10,453.56	0.43
			Base	99.987024	499,935.12	97.896312	489,481.56	-10,453.56	0.43
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65				3.650000	25 Jan 2024			
		500,000.000	Local	101.694402	508,472.01	97.955443	489,777.22	-18,694.79	0.43
			Base	101.694402	508,472.01	97.955443	489,777.22	-18,694.79	0.43
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR				5.852000	27 Oct 2025			
		600,000.000	Local	100.000000	600,000.00	97.632272	585,793.63	-14,206.37	0.51
			Base	100.000000	600,000.00	97.632272	585,793.63	-14,206.37	0.51
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A				5.140000	15 Mar 2026			
		465,000.000	Local	99.996927	464,985.71	99.564570	462,975.25	-2,010.46	0.41
		Original Face: 465,000.000	Base	99.996927	464,985.71	99.564570	462,975.25	-2,010.46	0.41
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2				0.730000	15 Sep 2024			
		107,869.610	Local	99.999203	107,868.75	99.464660	107,292.14	-576.61	0.09
		Original Face: 695,000.000	Base	99.999203	107,868.75	99.464660	107,292.14	-576.61	0.09
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025			
		262,765.210	Local	99.995840	262,754.28	97.302560	255,677.28	-7,077.00	0.22
		Original Face: 495,000.000	Base	99.995840	262,754.28	97.302560	255,677.28	-7,077.00	0.22
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A				3.440000	15 Feb 2025			
		246,499.700	Local	99.994337	246,485.74	99.200820	244,529.72	-1,956.02	0.21
		Original Face: 450,000.000	Base	99.994337	246,485.74	99.200820	244,529.72	-1,956.02	0.21
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A				4.520000	15 Apr 2025			
		376,093.910	Local	99.997963	376,086.25	99.501500	374,219.08	-1,867.17	0.33
		Original Face: 465,000.000	Base	99.997963	376,086.25	99.501500	374,219.08	-1,867.17	0.33
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2				0.280000	18 Nov 2024			
		46,083.450	Local	99.999392	46,083.17	99.687070	45,939.24	-143.93	0.04
		Original Face: 600,000.000	Base	99.999392	46,083.17	99.687070	45,939.24	-143.93	0.04

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# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A				5.100000	18 May 2026		
		240,000.000	Local 99.996483	239,991.56	99.529050	238,869.72	-1,121.84	0.21
Original Face:		240,000.000	Base 99.996483	239,991.56	99.529050	238,869.72	-1,121.84	0.21
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2				2.520000	16 May 2025		
		165,835.660	Local 99.997051	165,830.77	98.889270	163,993.67	-1,837.10	0.14
Original Face:		340,000.000	Base 99.997051	165,830.77	98.889270	163,993.67	-1,837.10	0.14
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3				1.840000	16 Sep 2024		
		2,905.000	Local 99.993115	2,904.80	99.833260	2,900.16	-4.64	0.00
Original Face:		595,000.000	Base 99.993115	2,904.80	99.833260	2,900.16	-4.64	0.00
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025		
		87,423.340	Local 99.992004	87,416.35	97.210220	84,984.42	-2,431.93	0.07
Original Face:		185,000.000	Base 99.992004	87,416.35	97.210220	84,984.42	-2,431.93	0.07
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				4.820000	16 Aug 2027		
		1,200,000.000	Local 99.985669	1,199,828.03	99.433330	1,193,199.96	-6,628.07	1.05
Original Face:		1,200,000.000	Base 99.985669	1,199,828.03	99.433330	1,193,199.96	-6,628.07	1.05
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241				5.241000	18 Nov 2025		
		250,000.000	Local 100.000000	250,000.00	100.049292	250,123.23	123.23	0.22
			Base 100.000000	250,000.00	100.049292	250,123.23	123.23	0.22
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2				0.760000	18 Feb 2025		
		45,481.370	Local 99.999626	45,481.20	99.285040	45,156.20	-325.00	0.04
Original Face:		200,000.000	Base 99.999626	45,481.20	99.285040	45,156.20	-325.00	0.04
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024		
		500,000.000	Local 101.900664	509,503.32	98.460245	492,301.23	-17,202.09	0.43
			Base 101.900664	509,503.32	98.460245	492,301.23	-17,202.09	0.43
38141GZJ6	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				5.760000	24 Jan 2025		
		475,000.000	Local 100.000225	475,001.07	99.660060	473,385.29	-1,615.78	0.42
			Base 100.000225	475,001.07	99.660060	473,385.29	-1,615.78	0.42
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75				3.750000	15 Feb 2024		
		500,000.000	Local 100.583576	502,917.88	99.119288	495,596.44	-7,321.44	0.43
			Base 100.583576	502,917.88	99.119288	495,596.44	-7,321.44	0.43

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local		99.972075	159,955.32	98.670382	157,872.61	-2,082.71	0.14
		Base		99.972075	159,955.32	98.670382	157,872.61	-2,082.71	0.14
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
	425,000.000	Local		99.994016	424,974.57	100.168950	425,718.04	743.47	0.37
	Original Face: 425,000.000	Base		99.994016	424,974.57	100.168950	425,718.04	743.47	0.37
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	135,627.300	Local		99.999167	135,626.17	97.442220	132,158.25	-3,467.92	0.12
	Original Face: 300,000.000	Base		99.999167	135,626.17	97.442220	132,158.25	-3,467.92	0.12
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
	505,881.540	Local		96.479575	488,072.36	96.190900	486,612.01	-1,460.35	0.43
	Original Face: 565,000.000	Base		96.479575	488,072.36	96.190900	486,612.01	-1,460.35	0.43
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
	81,110.850	Local		100.000000	81,110.85	99.539730	80,737.52	-373.33	0.07
	Original Face: 800,000.000	Base		100.000000	81,110.85	99.539730	80,737.52	-373.33	0.07
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
	275,000.000	Local		99.994935	274,986.07	99.583090	273,853.50	-1,132.57	0.24
	Original Face: 275,000.000	Base		99.994935	274,986.07	99.583090	273,853.50	-1,132.57	0.24
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	954,193.550	Local		99.995430	954,149.94	99.112860	945,728.52	-8,421.42	0.83
	Original Face: 1,100,000.000	Base		99.995430	954,149.94	99.112860	945,728.52	-8,421.42	0.83
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local		99.337997	620,862.48	95.506954	596,918.46	-23,944.02	0.52
		Base		99.337997	620,862.48	95.506954	596,918.46	-23,944.02	0.52
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local		99.660238	548,131.31	94.586108	520,223.59	-27,907.72	0.46
		Base		99.660238	548,131.31	94.586108	520,223.59	-27,907.72	0.46
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local		99.987856	549,933.21	94.473000	519,601.50	-30,331.71	0.46
		Base		99.987856	549,933.21	94.473000	519,601.50	-30,331.71	0.46

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ST OF AZ POOL 3 ST AGCY EXT.  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.250000	16 May 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	95.381210	953,812.10	-46,187.90	0.84
		Base		100.000000	1,000,000.00	95.381210	953,812.10	-46,187.90	0.84
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
	183,649.520	Local		99.996325	183,642.77	98.969770	181,757.51	-1,885.26	0.16
	Original Face: 465,000.000	Base		99.996325	183,642.77	98.969770	181,757.51	-1,885.26	0.16
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	345,000.000	Local		99.994499	344,981.02	99.591330	343,590.09	-1,390.93	0.30
	Original Face: 345,000.000	Base		99.994499	344,981.02	99.591330	343,590.09	-1,390.93	0.30
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.389000	15 Jun 2027		
	1,070,000.000	Local		99.999598	1,069,995.70	100.629400	1,076,734.58	6,738.88	0.94
	Original Face: 1,070,000.000	Base		99.999598	1,069,995.70	100.629400	1,076,734.58	6,738.88	0.94
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
	54,513.520	Local		99.994167	54,510.34	99.622960	54,307.98	-202.36	0.05
	Original Face: 520,000.000	Base		99.994167	54,510.34	99.622960	54,307.98	-202.36	0.05
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.623189	876,684.06	98.044150	862,788.52	-13,895.54	0.76
		Base		99.623189	876,684.06	98.044150	862,788.52	-13,895.54	0.76
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	98.523099	1,083,754.09	-16,245.91	0.95
		Base		100.000000	1,100,000.00	98.523099	1,083,754.09	-16,245.91	0.95
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local		99.822701	1,098,049.71	99.547890	1,095,026.79	-3,022.92	0.96
		Base		99.822701	1,098,049.71	99.547890	1,095,026.79	-3,022.92	0.96
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	940,000.000	Local		100.019010	940,178.69	99.382527	934,195.75	-5,982.94	0.82
		Base		100.019010	940,178.69	99.382527	934,195.75	-5,982.94	0.82
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local		100.059660	780,465.35	98.496049	768,269.18	-12,196.17	0.67
		Base		100.059660	780,465.35	98.496049	768,269.18	-12,196.17	0.67

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ST OF AZ POOL 3 ST AGCY EXT.  
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STATE STREET

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View Date: June 5, 2023

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46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local	100.000000	215,000.00	96.375635	207,207.62	-7,792.38	0.18	
		Base	100.000000	215,000.00	96.375635	207,207.62	-7,792.38	0.18	
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.980000	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	100.082800	500,414.00	414.00	0.44	
		Base	100.000000	500,000.00	100.082800	500,414.00	414.00	0.44	
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
	48,332.720	Local	99.996959	48,331.25	99.379610	48,032.87	-298.38	0.04	
	Original Face: 150,000.000	Base	99.996959	48,331.25	99.379610	48,032.87	-298.38	0.04	
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	51,432.190	Local	99.990240	51,427.17	96.766610	49,769.19	-1,657.98	0.04	
	Original Face: 85,000.000	Base	99.990240	51,427.17	96.766610	49,769.19	-1,657.98	0.04	
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local	100.000000	500,000.00	91.028888	455,144.44	-44,855.56	0.40	
		Base	100.000000	500,000.00	91.028888	455,144.44	-44,855.56	0.40	
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					5.400000	03 Jan 2024		
	500,000.000	Local	99.994168	499,970.84	97.903000	489,515.00	-10,455.84	0.43	
		Base	99.994168	499,970.84	97.903000	489,515.00	-10,455.84	0.43	
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local	99.926075	264,804.10	92.308499	244,617.52	-20,186.58	0.21	
		Base	99.926075	264,804.10	92.308499	244,617.52	-20,186.58	0.21	
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
	1,575,000.000	Local	100.000000	1,575,000.00	100.000000	1,575,000.00	0.00	1.38	
		Base	100.000000	1,575,000.00	100.000000	1,575,000.00	0.00	1.38	
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	515,000.000	Local	99.848406	514,219.29	100.266006	516,369.93	2,150.64	0.45	
		Base	99.848406	514,219.29	100.266006	516,369.93	2,150.64	0.45	
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local	99.769590	194,550.70	100.687479	196,340.58	1,789.88	0.17	
		Base	99.769590	194,550.70	100.687479	196,340.58	1,789.88	0.17	

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548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		100,000.000	Local	99.980800	99,980.80	98.969238	98,969.24	-1,011.56	0.09
			Base	99.980800	99,980.80	98.969238	98,969.24	-1,011.56	0.09
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		1,200,000.000	Local	100.926646	1,211,119.75	99.780783	1,197,369.40	-13,750.35	1.05
			Base	100.926646	1,211,119.75	99.780783	1,197,369.40	-13,750.35	1.05
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025			
		1,000,000.000	Local	99.949917	999,499.17	97.379655	973,796.55	-25,702.62	0.85
			Base	99.949917	999,499.17	97.379655	973,796.55	-25,702.62	0.85
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026			
		650,000.000	Local	99.977715	649,855.15	95.272452	619,270.94	-30,584.21	0.54
			Base	99.977715	649,855.15	95.272452	619,270.94	-30,584.21	0.54
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2				5.260000	15 Oct 2025			
		521,003.070	Local	99.995672	520,980.52	99.726650	519,578.91	-1,401.61	0.46
		Original Face: 545,000.000	Base	99.995672	520,980.52	99.726650	519,578.91	-1,401.61	0.46
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3				4.510000	15 Nov 2027			
		900,000.000	Local	99.689011	897,201.10	99.044310	891,398.79	-5,802.31	0.78
		Original Face: 900,000.000	Base	99.689011	897,201.10	99.044310	891,398.79	-5,802.31	0.78
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024			
		500,000.000	Local	101.656038	508,280.19	98.141703	490,708.52	-17,571.67	0.43
			Base	101.656038	508,280.19	98.141703	490,708.52	-17,571.67	0.43
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				5.526000	10 Nov 2023			
		445,000.000	Local	100.000002	445,000.01	99.973000	444,879.85	-120.16	0.39
			Base	100.000002	445,000.01	99.973000	444,879.85	-120.16	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				5.515000	25 Jan 2024			
		500,000.000	Local	100.000000	500,000.00	99.907000	499,535.00	-465.00	0.44
			Base	100.000000	500,000.00	99.907000	499,535.00	-465.00	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875				3.875000	29 Apr 2024			
		500,000.000	Local	102.334804	511,674.02	98.576956	492,884.78	-18,789.24	0.43
			Base	102.334804	511,674.02	98.576956	492,884.78	-18,789.24	0.43

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61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				5.685000	24 Jan 2025		
		300,000.000	Local 99.296473	297,889.42	99.534213	298,602.64	713.22	0.26
			Base 99.296473	297,889.42	99.534213	298,602.64	713.22	0.26
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
		23,962.870	Local 100.075534	23,980.97	99.769720	23,907.69	-73.28	0.02
Original Face:		608,000.000	Base 100.075534	23,980.97	99.769720	23,907.69	-73.28	0.02
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
		204,088.590	Local 100.340019	204,782.53	99.135490	202,324.22	-2,458.31	0.18
Original Face:		1,200,000.000	Base 100.340019	204,782.53	99.135490	202,324.22	-2,458.31	0.18
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
		131,596.410	Local 99.999134	131,595.27	98.872110	130,112.15	-1,483.12	0.11
Original Face:		350,000.000	Base 99.999134	131,595.27	98.872110	130,112.15	-1,483.12	0.11
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2				4.500000	15 Aug 2025		
		545,167.970	Local 99.997914	545,156.60	99.226560	540,951.42	-4,205.18	0.47
Original Face:		560,000.000	Base 99.997914	545,156.60	99.226560	540,951.42	-4,205.18	0.47
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A				5.340000	17 Feb 2026		
		370,000.000	Local 99.999989	369,999.96	99.734420	369,017.35	-982.61	0.32
Original Face:		370,000.000	Base 99.999989	369,999.96	99.734420	369,017.35	-982.61	0.32
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
		965,000.000	Local 100.000000	965,000.00	99.819299	963,256.24	-1,743.76	0.84
			Base 100.000000	965,000.00	99.819299	963,256.24	-1,743.76	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	95.262573	366,760.91	-18,239.09	0.32
			Base 100.000000	385,000.00	95.262573	366,760.91	-18,239.09	0.32
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5				3.500000	08 Jun 2023		
		1,000,000.000	Local 100.000000	1,000,000.00	99.963236	999,632.36	-367.64	0.88
			Base 100.000000	1,000,000.00	99.963236	999,632.36	-367.64	0.88
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
		280,000.000	Local 99.973939	279,927.03	96.645147	270,606.41	-9,320.62	0.24
			Base 99.973939	279,927.03	96.645147	270,606.41	-9,320.62	0.24

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.978471	589,872.98	94.706789	558,770.06	-31,102.92	0.49
		Base		99.978471	589,872.98	94.706789	558,770.06	-31,102.92	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	420,000.000	Local		99.997112	419,987.87	94.258894	395,887.35	-24,100.52	0.35
		Base		99.997112	419,987.87	94.258894	395,887.35	-24,100.52	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
	500,000.000	Local		99.983712	499,918.56	96.389845	481,949.23	-17,969.33	0.42
		Base		99.983712	499,918.56	96.389845	481,949.23	-17,969.33	0.42
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
	550,000.000	Local		99.987945	549,933.70	97.888042	538,384.23	-11,549.47	0.47
		Base		99.987945	549,933.70	97.888042	538,384.23	-11,549.47	0.47
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.993336	279,981.34	98.206011	274,976.83	-5,004.51	0.24
		Base		99.993336	279,981.34	98.206011	274,976.83	-5,004.51	0.24
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
	1,165,000.000	Local		99.947357	1,164,386.71	100.555416	1,171,470.60	7,083.89	1.03
		Base		99.947357	1,164,386.71	100.555416	1,171,470.60	7,083.89	1.03
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
	835,000.000	Local		99.943972	834,532.17	99.798532	833,317.74	-1,214.43	0.73
		Base		99.943972	834,532.17	99.798532	833,317.74	-1,214.43	0.73
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					5.530000	23 Apr 2024		
	1,731,000.000	Local		99.978986	1,730,636.24	99.841892	1,728,263.15	-2,373.09	1.52
		Base		99.978986	1,730,636.24	99.841892	1,728,263.15	-2,373.09	1.52
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR					4.119000	23 May 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	93.554305	1,122,651.66	-77,348.34	0.98
		Base		100.000000	1,200,000.00	93.554305	1,122,651.66	-77,348.34	0.98
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
	1,200,000.000	Local		100.000000	1,200,000.00	93.877436	1,126,529.23	-73,470.77	0.99
		Base		100.000000	1,200,000.00	93.877436	1,126,529.23	-73,470.77	0.99

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		1,000,000.000	Local	99.980973	999,809.73	95.134418	951,344.18	-48,465.55	0.83
			Base	99.980973	999,809.73	95.134418	951,344.18	-48,465.55	0.83
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2				2.000000	13 Sep 2024			
		600,000.000	Local	101.051997	606,311.98	95.491756	572,950.54	-33,361.44	0.50
			Base	101.051997	606,311.98	95.491756	572,950.54	-33,361.44	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		610,000.000	Local	99.920944	609,517.76	95.074079	579,951.88	-29,565.88	0.51
			Base	99.920944	609,517.76	95.074079	579,951.88	-29,565.88	0.51
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025			
		1,100,000.000	Local	98.712005	1,085,832.05	97.753211	1,075,285.32	-10,546.73	0.94
			Base	98.712005	1,085,832.05	97.753211	1,075,285.32	-10,546.73	0.94
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.480000	14 Feb 2024			
		200,000.000	Local	100.000000	200,000.00	100.002000	200,004.00	4.00	0.18
			Base	100.000000	200,000.00	100.002000	200,004.00	4.00	0.18
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375				3.375000	15 May 2024			
		1,000,000.000	Local	101.919523	1,019,195.23	97.908266	979,082.66	-40,112.57	0.86
			Base	101.919523	1,019,195.23	97.908266	979,082.66	-40,112.57	0.86
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		600,000.000	Local	99.985565	599,913.39	97.504494	585,026.96	-14,886.43	0.51
			Base	99.985565	599,913.39	97.504494	585,026.96	-14,886.43	0.51
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797				0.797000	18 Oct 2023			
		500,000.000	Local	99.975374	499,876.87	98.204800	491,024.00	-8,852.87	0.43
			Base	99.975374	499,876.87	98.204800	491,024.00	-8,852.87	0.43
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	94.874654	948,746.54	-51,253.46	0.83
			Base	100.000000	1,000,000.00	94.874654	948,746.54	-51,253.46	0.83
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026			
		145,000.000	Local	99.996807	144,995.37	99.542900	144,337.21	-658.16	0.13
		Original Face:	Base	99.996807	144,995.37	99.542900	144,337.21	-658.16	0.13

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# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
	335,000.000	Local	99.997716	334,992.35	99.733620	334,107.63	-884.72	0.29	
Original Face:	335,000.000	Base	99.997716	334,992.35	99.733620	334,107.63	-884.72	0.29	
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A					2.350000	15 Jan 2025		
	262,525.790	Local	99.995642	262,514.35	99.146870	260,286.10	-2,228.25	0.23	
Original Face:	550,000.000	Base	99.995642	262,514.35	99.146870	260,286.10	-2,228.25	0.23	
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
	24,131.430	Local	100.000000	24,131.43	99.647720	24,046.42	-85.01	0.02	
Original Face:	250,000.000	Base	100.000000	24,131.43	99.647720	24,046.42	-85.01	0.02	
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
	1,100,000.000	Local	95.496094	1,050,457.03	95.604550	1,051,650.05	1,193.02	0.92	
Original Face:	1,100,000.000	Base	95.496094	1,050,457.03	95.604550	1,051,650.05	1,193.02	0.92	
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
	135,485.700	Local	99.999705	135,485.30	99.238980	134,454.63	-1,030.67	0.12	
Original Face:	550,000.000	Base	99.999705	135,485.30	99.238980	134,454.63	-1,030.67	0.12	
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
	186,483.870	Local	99.991485	186,467.99	97.259420	181,373.13	-5,094.86	0.16	
Original Face:	415,000.000	Base	99.991485	186,467.99	97.259420	181,373.13	-5,094.86	0.16	
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					5.260000	17 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	98.797771	493,988.86	-6,011.14	0.43	
		Base	100.000000	500,000.00	98.797771	493,988.86	-6,011.14	0.43	
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.460000	09 Jun 2025		
	1,100,000.000	Local	99.483904	1,094,322.94	96.413296	1,060,546.26	-33,776.68	0.93	
		Base	99.483904	1,094,322.94	96.413296	1,060,546.26	-33,776.68	0.93	
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
	310,000.000	Local	99.939723	309,813.14	100.417353	311,293.79	1,480.65	0.27	
		Base	99.939723	309,813.14	100.417353	311,293.79	1,480.65	0.27	
912828X70	US TREASURY N/B 04/24 2					2.000000	30 Apr 2024		
	1,100,000.000	Local	97.122393	1,068,346.32	97.089844	1,067,988.28	-358.04	0.94	
		Base	97.122393	1,068,346.32	97.089844	1,067,988.28	-358.04	0.94	

# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBM2	US TREASURY N/B 02/24 0.125	800,000.000	Local	99.882685	799,061.48	0.125000	15 Feb 2024	
			Base	99.882685	799,061.48	96.417969	771,343.75	-27,717.73
								0.68
91282CCX7	US TREASURY N/B 09/24 0.375	1,000,000.000	Local	99.774728	997,747.28	0.375000	15 Sep 2024	
			Base	99.774728	997,747.28	94.386719	943,867.19	-53,880.09
								0.83
91282CEU1	US TREASURY N/B 06/25 2.875	550,000.000	Local	99.659776	548,128.77	2.875000	15 Jun 2025	
			Base	99.659776	548,128.77	97.054688	533,800.78	-14,327.99
								0.47
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55	295,000.000	Local	99.966186	294,900.25	0.550000	15 May 2024	
			Base	99.966186	294,900.25	95.531235	281,817.14	-13,083.11
								0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	600,000.000	Local	99.992698	599,956.19	5.150000	15 Oct 2025	
			Base	99.992698	599,956.19	101.322925	607,937.55	7,981.36
								0.53
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR	1,000,000.000	Local	100.000000	1,000,000.00	5.560000	22 Mar 2024	
			Base	100.000000	1,000,000.00	99.919618	999,196.18	-803.82
								0.88
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	550,000.000	Local	99.804642	548,925.53	5.850000	20 Mar 2026	
			Base	99.804642	548,925.53	100.171335	550,942.34	2,016.81
								0.48
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75	500,000.000	Local	100.076940	500,384.70	0.750000	22 Mar 2024	
			Base	100.076940	500,384.70	96.171622	480,858.11	-19,526.59
								0.42
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3	172,324.680	Local	100.016521	172,353.15	0.980000	20 Nov 2024	
		Original Face:	Base	100.016521	172,353.15	99.121960	170,811.60	-1,541.55
								0.15
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2	41,963.170	Local	100.000000	41,963.17	0.490000	21 Oct 2024	
		Original Face:	Base	100.000000	41,963.17	99.701330	41,837.84	-125.33
								0.04

# Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	1,100,000.000	Local		96.148910	1,057,638.01	95.941300	1,055,354.30	-2,283.71	0.93
Original Face:	1,100,000.000	Base		96.148910	1,057,638.01	95.941300	1,055,354.30	-2,283.71	0.93
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.864859	998,648.59	-1,351.41	0.88
		Base		100.000000	1,000,000.00	99.864859	998,648.59	-1,351.41	0.88
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local		99.946276	434,766.30	99.021870	430,745.13	-4,021.17	0.38
		Base		99.946276	434,766.30	99.021870	430,745.13	-4,021.17	0.38
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	180,000.000	Local		99.957678	179,923.82	99.364852	178,856.73	-1,067.09	0.16
		Base		99.957678	179,923.82	99.364852	178,856.73	-1,067.09	0.16
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
	1,100,000.000	Local		103.215139	1,135,366.53	96.245371	1,058,699.08	-76,667.45	0.93
		Base		103.215139	1,135,366.53	96.245371	1,058,699.08	-76,667.45	0.93
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					6.380000	25 Apr 2026		
	1,100,000.000	Local		100.000000	1,100,000.00	100.736615	1,108,102.77	8,102.77	0.97
		Base		100.000000	1,100,000.00	100.736615	1,108,102.77	8,102.77	0.97
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
	1,000,000.000	Local		99.895539	998,955.39	98.087973	980,879.73	-18,075.66	0.86
		Base		99.895539	998,955.39	98.087973	980,879.73	-18,075.66	0.86
<b>US DOLLAR Total</b>									
	115,129,291.230	Local			114,981,708.41		112,821,465.71	-2,160,242.70	98.91
Original Face:	38,588,000.000	Base			114,981,708.41		112,821,465.71	-2,160,242.70	98.91
<b>FIXED INCOME Total</b>									
	115,129,291.230	Base			114,981,708.41		112,821,465.71	-2,160,242.70	98.91
Original Face:	38,588,000.000								

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		116,354,454.770	Base	116,206,871.95		114,046,629.25	-2,160,242.70	100.00
Original Face:		38,588,000.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-50,000.010	Local	1.000000	-50,000.01	1.000000	-50,000.01	0.00	0.00
			Base	1.000000	-50,000.01	1.000000	-50,000.01	0.00	0.00

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

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

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.59
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.59

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.29
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.29

912796XQ7	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.457500	24,864,375.00	99.457500	24,864,375.00	0.00	2.14
			Base	99.457500	24,864,375.00	99.457500	24,864,375.00	0.00	2.14

912796ZS1	TREASURY BILL 07/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.547917	24,886,979.17	99.547917	24,886,979.17	0.00	2.15
			Base	99.547917	24,886,979.17	99.547917	24,886,979.17	0.00	2.15

912796ZY8	TREASURY BILL 01/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	96.941369	19,388,273.89	96.941369	19,388,273.89	0.00	1.67
			Base	96.941369	19,388,273.89	96.941369	19,388,273.89	0.00	1.67



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				5.120000	01 Jun 2023		
	148,186,240.470	Local	100.000000	148,186,240.47	100.000000	148,186,240.47	0.00	12.78
		Base	100.000000	148,186,240.47	100.000000	148,186,240.47	0.00	12.78
<b>US DOLLAR Total</b>								
	263,186,240.470	Local		262,325,868.53		262,325,868.53	0.00	22.62
		Base		262,325,868.53		262,325,868.53	0.00	22.62
<b>CASH EQUIVALENT Total</b>								
	263,186,240.470	Base		262,325,868.53		262,325,868.53	0.00	22.62

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	51,512,386.320	Local	1.000000	51,512,386.32	1.000000	51,512,386.32	0.00	4.44
		Base	1.000000	51,512,386.32	1.000000	51,512,386.32	0.00	4.44
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	72,053,546.130	Local	1.000000	72,053,546.13	1.000000	72,053,546.13	0.00	6.21
		Base	1.000000	72,053,546.13	1.000000	72,053,546.13	0.00	6.21
<b>US DOLLAR Total</b>								
	123,565,932.450	Local		123,565,932.45		123,565,932.45	0.00	10.65
		Base		123,565,932.45		123,565,932.45	0.00	10.65
<b>EQUITY Total</b>								
	123,565,932.450	Base		123,565,932.45		123,565,932.45	0.00	10.65

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,290,865.230	Local	100.694027	2,306,764.45	95.645052	2,191,099.24	-115,665.21	0.19
Original Face:	20,540,000.000	Base	100.694027	2,306,764.45	95.645052	2,191,099.24	-115,665.21	0.19

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	90.057226	13,508,583.90	-1,491,416.10	1.16
			Base	100.000000	15,000,000.00	90.057226	13,508,583.90	-1,491,416.10	1.16
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	90.186023	18,037,204.60	-1,962,795.40	1.56
			Base	100.000000	20,000,000.00	90.186023	18,037,204.60	-1,962,795.40	1.56
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024			
		7,500,000.000	Local	100.000000	7,500,000.00	95.129467	7,134,710.03	-365,289.97	0.62
			Base	100.000000	7,500,000.00	95.129467	7,134,710.03	-365,289.97	0.62
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	94.711638	9,471,163.80	-528,836.20	0.82
			Base	100.000000	10,000,000.00	94.711638	9,471,163.80	-528,836.20	0.82
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	90.692409	6,348,468.63	-651,531.37	0.55
			Base	100.000000	7,000,000.00	90.692409	6,348,468.63	-651,531.37	0.55
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	89.320934	2,679,628.02	-320,371.98	0.23
			Base	100.000000	3,000,000.00	89.320934	2,679,628.02	-320,371.98	0.23
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	95.747000	9,574,700.00	-425,300.00	0.83
			Base	100.000000	10,000,000.00	95.747000	9,574,700.00	-425,300.00	0.83
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645				0.645000	24 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	95.508390	9,550,839.00	-449,161.00	0.82
			Base	100.000000	10,000,000.00	95.508390	9,550,839.00	-449,161.00	0.82
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7				0.700000	14 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	97.495696	9,749,569.60	-250,430.40	0.84
			Base	100.000000	10,000,000.00	97.495696	9,749,569.60	-250,430.40	0.84
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07				1.070000	23 Dec 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	93.929429	14,089,414.35	-910,585.65	1.21
			Base	100.000000	15,000,000.00	93.929429	14,089,414.35	-910,585.65	1.21

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
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3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.907114	4,645,355.70	-354,644.30	0.40	
		Base	100.000000	5,000,000.00	92.907114	4,645,355.70	-354,644.30	0.40	
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	94.519468	4,725,973.40	-274,026.60	0.41	
		Base	100.000000	5,000,000.00	94.519468	4,725,973.40	-274,026.60	0.41	
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					1.900000	22 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	97.794863	9,779,486.30	-220,513.70	0.84	
		Base	100.000000	10,000,000.00	97.794863	9,779,486.30	-220,513.70	0.84	
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	92.769604	4,638,480.20	-361,519.80	0.40	
		Base	100.000000	5,000,000.00	92.769604	4,638,480.20	-361,519.80	0.40	
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	93.987911	2,349,697.78	-150,302.22	0.20	
		Base	100.000000	2,500,000.00	93.987911	2,349,697.78	-150,302.22	0.20	
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15					3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.532318	9,653,231.80	-346,768.20	0.83	
		Base	100.000000	10,000,000.00	96.532318	9,653,231.80	-346,768.20	0.83	
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35					3.350000	19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.832661	9,683,266.10	-316,733.90	0.83	
		Base	100.000000	10,000,000.00	96.832661	9,683,266.10	-316,733.90	0.83	
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15					3.150000	25 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	96.949443	4,847,472.15	-152,527.85	0.42	
		Base	100.000000	5,000,000.00	96.949443	4,847,472.15	-152,527.85	0.42	
3130AS4G1	FEDERAL HOME LOAN BANK BONDS 06/23 VAR					2.550000	09 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.935136	9,993,513.60	-6,486.40	0.86	
		Base	100.000000	10,000,000.00	99.935136	9,993,513.60	-6,486.40	0.86	
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR					3.500000	23 May 2025		
	10,000,000.000	Local	100.410188	10,041,018.78	97.518138	9,751,813.80	-289,204.98	0.84	
		Base	100.410188	10,041,018.78	97.518138	9,751,813.80	-289,204.98	0.84	

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25					3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	95.581858	4,779,092.90	-220,907.10	0.41	
		Base	100.000000	5,000,000.00	95.581858	4,779,092.90	-220,907.10	0.41	
3130ASBX6	FEDERAL HOME LOAN BANK BONDS 06/23 2.275					2.275000	30 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.743237	9,974,323.70	-25,676.30	0.86	
		Base	100.000000	10,000,000.00	99.743237	9,974,323.70	-25,676.30	0.86	
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					4.000000	28 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.596211	4,929,810.55	-70,189.45	0.43	
		Base	100.000000	5,000,000.00	98.596211	4,929,810.55	-70,189.45	0.43	
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR					4.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.058284	4,952,914.20	-47,085.80	0.43	
		Base	100.000000	5,000,000.00	99.058284	4,952,914.20	-47,085.80	0.43	
3130ASUQ0	FEDERAL HOME LOAN BANK BONDS 08/23 3.17					3.170000	25 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.475153	4,973,757.65	-26,242.35	0.43	
		Base	100.000000	5,000,000.00	99.475153	4,973,757.65	-26,242.35	0.43	
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR					3.200000	10 Aug 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	99.578718	24,894,679.50	-105,320.50	2.15	
		Base	100.000000	25,000,000.00	99.578718	24,894,679.50	-105,320.50	2.15	
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4					4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	97.718256	24,429,564.00	-570,436.00	2.11	
		Base	100.000000	25,000,000.00	97.718256	24,429,564.00	-570,436.00	2.11	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	98.306306	9,830,630.60	-169,369.40	0.85	
		Base	100.000000	10,000,000.00	98.306306	9,830,630.60	-169,369.40	0.85	
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75					3.750000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	97.884603	9,788,460.30	-211,539.70	0.84	
		Base	100.000000	10,000,000.00	97.884603	9,788,460.30	-211,539.70	0.84	
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR					4.500000	21 Sep 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	99.781077	19,956,215.40	-43,784.60	1.72	
		Base	100.000000	20,000,000.00	99.781077	19,956,215.40	-43,784.60	1.72	

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ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2023

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3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	98.907212	14,836,081.80	-163,918.20	1.28
		Base		100.000000	15,000,000.00	98.907212	14,836,081.80	-163,918.20	1.28
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
	10,000,000.000	Local		100.369396	10,036,939.58	99.791789	9,979,178.90	-57,760.68	0.86
		Base		100.369396	10,036,939.58	99.791789	9,979,178.90	-57,760.68	0.86
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	27 Jan 2025		
	3,400,000.000	Local		100.000000	3,400,000.00	99.122454	3,370,163.44	-29,836.56	0.29
		Base		100.000000	3,400,000.00	99.122454	3,370,163.44	-29,836.56	0.29
3130AUKB9	FEDERAL HOME LOAN BANK BONDS 01/25 5.25					5.250000	24 Jan 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	99.145935	9,914,593.50	-85,406.50	0.85
		Base		100.000000	10,000,000.00	99.145935	9,914,593.50	-85,406.50	0.85
3130AUV35	FEDERAL HOME LOAN BANK BONDS 03/24 5.165					5.165000	08 Mar 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.545110	9,954,511.00	-45,489.00	0.86
		Base		100.000000	10,000,000.00	99.545110	9,954,511.00	-45,489.00	0.86
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,864,379.900	Local		104.022259	5,060,037.88	94.382339	4,591,115.53	-468,922.35	0.40
	Original Face: 24,487,993.000	Base		104.022259	5,060,037.88	94.382339	4,591,115.53	-468,922.35	0.40
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,132,956.000	Local		103.952573	1,177,736.91	94.381691	1,069,303.03	-108,433.88	0.09
	Original Face: 10,000,000.000	Base		103.952573	1,177,736.91	94.381691	1,069,303.03	-108,433.88	0.09
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	92.446245	9,244,624.50	-755,375.50	0.80
		Base		100.000000	10,000,000.00	92.446245	9,244,624.50	-755,375.50	0.80
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
	10,000,000.000	Local		99.972752	9,997,275.21	94.986492	9,498,649.20	-498,626.01	0.82
		Base		99.972752	9,997,275.21	94.986492	9,498,649.20	-498,626.01	0.82
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	91.476904	4,573,845.20	-426,154.80	0.39
		Base		100.000000	5,000,000.00	91.476904	4,573,845.20	-426,154.80	0.39

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

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3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	90.126836	4,506,341.80	-493,658.20	0.39
			Base	100.000000	5,000,000.00	90.126836	4,506,341.80	-493,658.20	0.39
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		5,000,000.000	Local	93.719503	4,685,975.16	89.120971	4,456,048.55	-229,926.61	0.38
			Base	93.719503	4,685,975.16	89.120971	4,456,048.55	-229,926.61	0.38
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				5.110000	09 Nov 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.984499	4,999,224.95	-775.05	0.43
			Base	100.000000	5,000,000.00	99.984499	4,999,224.95	-775.05	0.43
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				5.110000	22 Aug 2023			
		7,000,000.000	Local	100.000000	7,000,000.00	100.003214	7,000,224.98	224.98	0.60
			Base	100.000000	7,000,000.00	100.003214	7,000,224.98	224.98	0.60
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				5.100000	04 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.027103	5,001,355.15	1,355.15	0.43
			Base	100.000000	5,000,000.00	100.027103	5,001,355.15	1,355.15	0.43
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	98.692901	9,869,290.10	-130,709.90	0.85
			Base	100.000000	10,000,000.00	98.692901	9,869,290.10	-130,709.90	0.85
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.015005	9,601,500.50	-398,499.50	0.83
			Base	100.000000	10,000,000.00	96.015005	9,601,500.50	-398,499.50	0.83
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	93.874358	9,387,435.80	-612,564.20	0.81
			Base	100.000000	10,000,000.00	93.874358	9,387,435.80	-612,564.20	0.81
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.167786	4,858,389.30	-141,610.70	0.42
			Base	100.000000	5,000,000.00	97.167786	4,858,389.30	-141,610.70	0.42
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.300450	9,830,045.00	-169,955.00	0.85
			Base	100.000000	10,000,000.00	98.300450	9,830,045.00	-169,955.00	0.85

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.083123	4,754,156.15	-245,843.85	0.41
			Base	100.000000	5,000,000.00	95.083123	4,754,156.15	-245,843.85	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.793778	4,889,688.90	-110,311.10	0.42
			Base	100.000000	5,000,000.00	97.793778	4,889,688.90	-110,311.10	0.42
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	96.796177	4,839,808.85	-160,191.15	0.42
			Base	100.000000	5,000,000.00	96.796177	4,839,808.85	-160,191.15	0.42
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.203512	9,820,351.20	-179,648.80	0.85
			Base	100.000000	10,000,000.00	98.203512	9,820,351.20	-179,648.80	0.85
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.046195	4,852,309.75	-147,690.25	0.42
			Base	100.000000	5,000,000.00	97.046195	4,852,309.75	-147,690.25	0.42
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.163998	8,104,673.56	-68,326.44	0.70
			Base	100.000000	8,173,000.00	99.163998	8,104,673.56	-68,326.44	0.70
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.292614	4,964,630.70	-35,369.30	0.43
			Base	100.000000	5,000,000.00	99.292614	4,964,630.70	-35,369.30	0.43
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.941708	9,894,170.80	-105,829.20	0.85
			Base	100.000000	10,000,000.00	98.941708	9,894,170.80	-105,829.20	0.85
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.942012	9,994,201.19	98.905221	9,890,522.10	-103,679.09	0.85
			Base	99.942012	9,994,201.19	98.905221	9,890,522.10	-103,679.09	0.85
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.983362	9,898,336.20	-101,663.80	0.85
			Base	100.000000	10,000,000.00	98.983362	9,898,336.20	-101,663.80	0.85

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,520,179.110	Local	99.800829	1,517,151.35	88.834800	1,350,448.07	-166,703.28	0.12
Original Face:		11,452,445.000	Base	99.800829	1,517,151.35	88.834800	1,350,448.07	-166,703.28	0.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,782,364.590	Local	100.246134	1,786,751.59	87.532310	1,560,144.90	-226,606.69	0.13
Original Face:		11,058,708.000	Base	100.246134	1,786,751.59	87.532310	1,560,144.90	-226,606.69	0.13
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	91.847142	4,592,357.10	-407,642.90	0.40
			Base	100.000000	5,000,000.00	91.847142	4,592,357.10	-407,642.90	0.40
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		509,690.100	Local	99.980886	509,592.68	94.405160	481,173.75	-28,418.93	0.04
Original Face:		10,000,000.000	Base	99.980886	509,592.68	94.405160	481,173.75	-28,418.93	0.04
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		553,357.840	Local	100.626739	556,825.95	93.337140	516,488.38	-40,337.57	0.04
Original Face:		12,022,600.000	Base	100.626739	556,825.95	93.337140	516,488.38	-40,337.57	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		170,660.670	Local	100.309579	171,189.00	97.975640	167,205.88	-3,983.12	0.01
Original Face:		15,363,692.000	Base	100.309579	171,189.00	97.975640	167,205.88	-3,983.12	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		1,530,093.360	Local	100.762365	1,541,758.25	94.811740	1,450,708.14	-91,050.11	0.13
Original Face:		24,000,000.000	Base	100.762365	1,541,758.25	94.811740	1,450,708.14	-91,050.11	0.13
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		461,847.780	Local	101.408464	468,352.74	89.906830	415,232.70	-53,120.04	0.04
Original Face:		9,815,000.000	Base	101.408464	468,352.74	89.906830	415,232.70	-53,120.04	0.04
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		319,097.900	Local	101.185232	322,879.95	94.303760	300,921.32	-21,958.63	0.03
Original Face:		10,000,000.000	Base	101.185232	322,879.95	94.303760	300,921.32	-21,958.63	0.03
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		469,124.040	Local	106.535728	499,784.71	101.188110	474,697.75	-25,086.96	0.04
Original Face:		12,777,000.000	Base	106.535728	499,784.71	101.188110	474,697.75	-25,086.96	0.04

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		169,110.900	Local	105.202716	177,909.26	100.077770	169,242.42	-8,666.84	0.01
Original Face:		10,000,000.000	Base	105.202716	177,909.26	100.077770	169,242.42	-8,666.84	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		148,858.600	Local	103.559546	154,157.29	96.621250	143,829.04	-10,328.25	0.01
Original Face:		5,000,000.000	Base	103.559546	154,157.29	96.621250	143,829.04	-10,328.25	0.01
31398CD47	FREDDIE MAC FHR 3527 DA				4.000000	15 Apr 2029			
		2,855.520	Local	101.692862	2,903.86	99.745290	2,848.25	-55.61	0.00
Original Face:		16,000,000.000	Base	101.692862	2,903.86	99.745290	2,848.25	-55.61	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		77,311.750	Local	104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.01
Original Face:		5,000,000.000	Base	104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.01
31422XJ52	FARMER MAC NOTES 09/23 4.35				4.350000	29 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	99.619474	19,923,894.80	-76,105.20	1.72
			Base	100.000000	20,000,000.00	99.619474	19,923,894.80	-76,105.20	1.72
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	91.585078	9,158,507.80	-841,492.20	0.79
			Base	100.000000	10,000,000.00	91.585078	9,158,507.80	-841,492.20	0.79
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042			
		288,789.660	Local	102.336763	295,537.99	97.668580	282,056.76	-13,481.23	0.02
Original Face:		9,875,825.000	Base	102.336763	295,537.99	97.668580	282,056.76	-13,481.23	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		129,902.100	Local	99.956390	129,845.45	95.907170	124,585.43	-5,260.02	0.01
Original Face:		5,000,000.000	Base	99.956390	129,845.45	95.907170	124,585.43	-5,260.02	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041			
		898,741.870	Local	100.843807	906,325.52	92.857980	834,553.55	-71,771.97	0.07
Original Face:		10,000,000.000	Base	100.843807	906,325.52	92.857980	834,553.55	-71,771.97	0.07
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063			
		5,908.770	Local	99.709753	5,891.62	94.159790	5,563.69	-327.93	0.00
Original Face:		2,000,000.000	Base	99.709753	5,891.62	94.159790	5,563.69	-327.93	0.00

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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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,325,296.100	Local 95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.10
Original Face:		10,000,000.000	Base 95.886186	1,270,775.88	90.274580	1,196,405.49	-74,370.39	0.10
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,777,286.100	Local 94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.20
Original Face:		10,000,000.000	Base 94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		713,472.350	Local 97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.06
Original Face:		5,000,000.000	Base 97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		549,152.180	Local 100.723000	553,122.55	87.289690	479,353.24	-73,769.31	0.04
Original Face:		10,000,000.000	Base 100.723000	553,122.55	87.289690	479,353.24	-73,769.31	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		513,453.650	Local 100.199449	514,477.73	86.401260	443,630.42	-70,847.31	0.04
Original Face:		10,000,000.000	Base 100.199449	514,477.73	86.401260	443,630.42	-70,847.31	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,487,472.520	Local 96.208568	1,431,076.01	85.771270	1,275,824.07	-155,251.94	0.11
Original Face:		4,000,000.000	Base 96.208568	1,431,076.01	85.771270	1,275,824.07	-155,251.94	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,167,470.150	Local 96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.16
Original Face:		5,000,000.000	Base 96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.16
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		178,618.970	Local 99.912092	178,461.95	95.805500	171,126.80	-7,335.15	0.01
Original Face:		10,000,000.000	Base 99.912092	178,461.95	95.805500	171,126.80	-7,335.15	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		972,751.580	Local 100.064440	973,378.42	96.614440	939,818.49	-33,559.93	0.08
Original Face:		5,000,000.000	Base 100.064440	973,378.42	96.614440	939,818.49	-33,559.93	0.08
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		2,102,772.900	Local 99.660690	2,095,637.99	95.348500	2,004,962.42	-90,675.57	0.17
Original Face:		5,000,000.000	Base 99.660690	2,095,637.99	95.348500	2,004,962.42	-90,675.57	0.17

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38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054			
		4,954,268.410	Local	92.871904	4,601,123.41	93.153450	4,615,071.95	13,948.54	0.40
Original Face:		5,000,000.000	Base	92.871904	4,601,123.41	93.153450	4,615,071.95	13,948.54	0.40
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049			
		476,199.520	Local	99.881802	475,636.66	93.152920	443,593.76	-32,042.90	0.04
Original Face:		10,000,000.000	Base	99.881802	475,636.66	93.152920	443,593.76	-32,042.90	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024			
		5,000,000.000	Local	112.697560	5,634,878.00	106.634636	5,331,731.80	-303,146.20	0.46
			Base	112.697560	5,634,878.00	106.634636	5,331,731.80	-303,146.20	0.46
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		16,183,000.000	Local	102.038483	16,512,887.72	97.200691	15,729,987.82	-782,899.90	1.36
			Base	102.038483	16,512,887.72	97.200691	15,729,987.82	-782,899.90	1.36
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		20,000,000.000	Local	99.919486	19,983,897.13	92.813194	18,562,638.80	-1,421,258.33	1.60
			Base	99.919486	19,983,897.13	92.813194	18,562,638.80	-1,421,258.33	1.60
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		10,000,000.000	Local	99.215544	9,921,554.42	90.726562	9,072,656.20	-848,898.22	0.78
			Base	99.215544	9,921,554.42	90.726562	9,072,656.20	-848,898.22	0.78
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023			
		35,000,000.000	Local	99.992082	34,997,228.54	99.591119	34,856,891.65	-140,336.89	3.01
			Base	99.992082	34,997,228.54	99.591119	34,856,891.65	-140,336.89	3.01
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		50,000,000.000	Local	99.752268	49,876,134.01	97.566406	48,783,203.00	-1,092,931.01	4.21
			Base	99.752268	49,876,134.01	97.566406	48,783,203.00	-1,092,931.01	4.21
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.501741	24,875,435.21	97.054688	24,263,672.00	-611,763.21	2.09
			Base	99.501741	24,875,435.21	97.054688	24,263,672.00	-611,763.21	2.09
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.743598	24,935,899.55	97.937500	24,484,375.00	-451,524.55	2.11
			Base	99.743598	24,935,899.55	97.937500	24,484,375.00	-451,524.55	2.11

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

Books Closed

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		25,000,000.000	Local	100.209515	25,052,378.76	99.363281	24,840,820.25	-211,558.51	2.14
			Base	100.209515	25,052,378.76	99.363281	24,840,820.25	-211,558.51	2.14
<b>US DOLLAR Total</b>									
		800,300,310.120	Local		800,316,769.45		773,769,632.92	-26,547,136.53	66.72
Original Face:		323,393,263.000	Base		800,316,769.45		773,769,632.92	-26,547,136.53	66.72
<b>FIXED INCOME Total</b>									
		800,300,310.120	Base		800,316,769.45		773,769,632.92	-26,547,136.53	66.72
Original Face:		323,393,263.000							

# Holdings

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



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,187,002,483.030	Base	1,186,158,570.42		1,159,611,433.89	-26,547,136.53	100.00
Original Face:		323,393,263.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		24,999.980	Local	1.000000	24,999.98	1.000000	24,999.98	0.00
			Base	1.000000	24,999.98	1.000000	24,999.98	0.00
<b>US DOLLAR Total</b>								
		24,999.980	Local		24,999.98		24,999.98	0.00
			Base		24,999.98		24,999.98	0.00
<b>CASH Total</b>								
		24,999.980	Base		24,999.98		24,999.98	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
02314QVG1	AMAZON COM INC DISC COML				4.800000	16 Aug 2023		
		15,000,000.000	Local	98.986667	14,848,000.00	98.986667	14,848,000.00	0.52
			Base	98.986667	14,848,000.00	98.986667	14,848,000.00	0.52
02314QYG8	AMAZON COM INC DISC COML				5.060000	16 Nov 2023		
		15,000,000.000	Local	97.638667	14,645,800.00	97.638667	14,645,800.00	0.51
			Base	97.638667	14,645,800.00	97.638667	14,645,800.00	0.51
0347M3T12	ANGLESEA FDG PLC + ANG				5.030000	01 Jun 2023		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.87
03785ETS3	APPLE INC				5.070000	26 Jun 2023		
		25,000,000.000	Local	99.647917	24,911,979.16	99.647917	24,911,979.16	0.87
			Base	99.647917	24,911,979.16	99.647917	24,911,979.16	0.87
03785EU69	APPLE INC				5.050000	06 Jul 2023		
		25,000,000.000	Local	99.509028	24,877,256.94	99.509028	24,877,256.94	0.86
			Base	99.509028	24,877,256.94	99.509028	24,877,256.94	0.86

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
04821UTU6	ATLANTIC ASSET SECUR				4.950000	28 Jun 2023			
		25,000,000.000	Local	99.628750	24,907,187.50	99.628750	24,907,187.50	0.00	0.87
			Base	99.628750	24,907,187.50	99.628750	24,907,187.50	0.00	0.87
06373L3T4	BANK MONTREAL MONTREAL BRH				5.760000	05 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		10,000,000.000	Local	99.390000	9,939,000.00	99.390000	9,939,000.00	0.00	0.35
			Base	99.390000	9,939,000.00	99.390000	9,939,000.00	0.00	0.35
06417MM93	BANK OF NOVA SCOTIA				5.640000	03 Jul 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.52
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.52
07644BUX8	BEDFORD ROW FDG CORP				4.920000	31 Jul 2023			
		25,000,000.000	Local	99.180000	24,795,000.00	99.180000	24,795,000.00	0.00	0.86
			Base	99.180000	24,795,000.00	99.180000	24,795,000.00	0.00	0.86
07644BUX8	BEDFORD ROW FDG CORP				5.100000	31 Jul 2023			
		25,000,000.000	Local	99.150000	24,787,500.00	99.150000	24,787,500.00	0.00	0.86
			Base	99.150000	24,787,500.00	99.150000	24,787,500.00	0.00	0.86
08465STC3	BERKSHIRE HATHAWAY ENE				5.210000	12 Jun 2023			
		25,000,000.000	Local	99.840806	24,960,201.39	99.840806	24,960,201.39	0.00	0.87
			Base	99.840806	24,960,201.39	99.840806	24,960,201.39	0.00	0.87
13738KV79	CAN AST + CAN LTD JT				5.230000	07 Aug 2023			
		25,000,000.000	Local	99.026639	24,756,659.73	99.026639	24,756,659.73	0.00	0.86
			Base	99.026639	24,756,659.73	99.026639	24,756,659.73	0.00	0.86
15963UT14	CHARIOT FNDG LLC				5.000000	01 Jun 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
15963UVE3	CHARIOT FNDG LLC				5.230000	14 Aug 2023			
		25,000,000.000	Local	98.924944	24,731,236.11	98.924944	24,731,236.11	0.00	0.86
			Base	98.924944	24,731,236.11	98.924944	24,731,236.11	0.00	0.86

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17327BU60	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.494444	9,949,444.44	99.494444	9,949,444.44	0.00	0.35
			Base	99.494444	9,949,444.44	99.494444	9,949,444.44	0.00	0.35
23102VTT7	CUMMINS INC	15,000,000.000	Local	99.630222	14,944,533.33	99.630222	14,944,533.33	0.00	0.52
			Base	99.630222	14,944,533.33	99.630222	14,944,533.33	0.00	0.52
24422MUA7	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.458333	24,864,583.34	99.458333	24,864,583.34	0.00	0.86
			Base	99.458333	24,864,583.34	99.458333	24,864,583.34	0.00	0.86
24422MV99	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.022500	24,755,625.00	99.022500	24,755,625.00	0.00	0.86
			Base	99.022500	24,755,625.00	99.022500	24,755,625.00	0.00	0.86
30601WTT6	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.642500	19,928,500.00	99.642500	19,928,500.00	0.00	0.69
			Base	99.642500	19,928,500.00	99.642500	19,928,500.00	0.00	0.69
30601WUC1	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.430556	14,914,583.33	99.430556	14,914,583.33	0.00	0.52
			Base	99.430556	14,914,583.33	99.430556	14,914,583.33	0.00	0.52
30601WV71	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.086194	14,862,929.17	99.086194	14,862,929.17	0.00	0.52
			Base	99.086194	14,862,929.17	99.086194	14,862,929.17	0.00	0.52
37737QUA0	GLAXOSMITHKLINE LLC	25,000,000.000	Local	99.446417	24,861,604.17	99.446417	24,861,604.17	0.00	0.86
			Base	99.446417	24,861,604.17	99.446417	24,861,604.17	0.00	0.86
38346MT20	GOTHAM FDG CORP	10,000,000.000	Local	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	0.35
			Base	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	0.35
38346MUH5	GOTHAM FDG CORP	15,000,000.000	Local	99.339389	14,900,908.33	99.339389	14,900,908.33	0.00	0.52
			Base	99.339389	14,900,908.33	99.339389	14,900,908.33	0.00	0.52

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ST OF AZ POOL 5 LGIP  
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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	
38346MUX0	GOTHAM FDG CORP	25,000,000.000	Local	99.131667	24,782,916.67	99.131667	24,782,916.67	0.00	0.86
			Base	99.131667	24,782,916.67	99.131667	24,782,916.67	0.00	0.86
40588MT23	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	0.87
			Base	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	0.87
40588MTC1	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.843861	24,960,965.28	99.843861	24,960,965.28	0.00	0.87
			Base	99.843861	24,960,965.28	99.843861	24,960,965.28	0.00	0.87
42786UT96	HERSHEY FOODS CORP	25,000,000.000	Local	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	0.87
			Base	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	0.87
42786UTL9	HERSHEY FOODS CORP	25,000,000.000	Local	99.731889	24,932,972.22	99.731889	24,932,972.22	0.00	0.87
			Base	99.731889	24,932,972.22	99.731889	24,932,972.22	0.00	0.87
43851UUK7	HONEYWELL INTERNATN	25,000,000.000	Local	99.326667	24,831,666.66	99.326667	24,831,666.66	0.00	0.86
			Base	99.326667	24,831,666.66	99.326667	24,831,666.66	0.00	0.86
4523EMTU7	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.619000	24,904,750.00	99.619000	24,904,750.00	0.00	0.87
			Base	99.619000	24,904,750.00	99.619000	24,904,750.00	0.00	0.87
46640QTD3	J.P. MORGAN SECURITIES	25,000,000.000	Local	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.87
			Base	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	0.87
47816GTW9	JOHNSON + JOHNSON	25,000,000.000	Local	99.604472	24,901,118.06	99.604472	24,901,118.06	0.00	0.87
			Base	99.604472	24,901,118.06	99.604472	24,901,118.06	0.00	0.87
4820P3T29	JUPITER SECT CO LLC	30,000,000.000	Local	99.985833	29,995,750.00	99.985833	29,995,750.00	0.00	1.04
			Base	99.985833	29,995,750.00	99.985833	29,995,750.00	0.00	1.04

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Books Closed

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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	
4820P3UQ4	JUPITER SECT CO LLC	25,000,000.000	Local	99.241806	24,810,451.39	99.241806	24,810,451.39	0.00	0.86
			Base	99.241806	24,810,451.39	99.241806	24,810,451.39	0.00	0.86
52953BT11	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
52953BT52	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	99.945556	24,986,388.89	99.945556	24,986,388.89	0.00	0.87
			Base	99.945556	24,986,388.89	99.945556	24,986,388.89	0.00	0.87
53127UUT5	LIBERTY FUNDING LLC	25,000,000.000	Local	99.191111	24,797,777.78	99.191111	24,797,777.78	0.00	0.86
			Base	99.191111	24,797,777.78	99.191111	24,797,777.78	0.00	0.86
53127UVH0	LIBERTY FUNDING LLC	30,000,000.000	Local	98.887778	29,666,333.33	98.887778	29,666,333.33	0.00	1.03
			Base	98.887778	29,666,333.33	98.887778	29,666,333.33	0.00	1.03
56274MTM4	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.722222	24,930,555.56	99.722222	24,930,555.56	0.00	0.87
			Base	99.722222	24,930,555.56	99.722222	24,930,555.56	0.00	0.87
57576KT58	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.944222	24,986,055.56	99.944222	24,986,055.56	0.00	0.87
			Base	99.944222	24,986,055.56	99.944222	24,986,055.56	0.00	0.87
57576KT82	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.902389	24,975,597.22	99.902389	24,975,597.22	0.00	0.87
			Base	99.902389	24,975,597.22	99.902389	24,975,597.22	0.00	0.87
59157UUX6	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.166667	9,916,666.67	99.166667	9,916,666.67	0.00	0.34
			Base	99.166667	9,916,666.67	99.166667	9,916,666.67	0.00	0.34
63763QTC1	NATIONAL SECS CLEARING	25,000,000.000	Local	99.847833	24,961,958.33	99.847833	24,961,958.33	0.00	0.87
			Base	99.847833	24,961,958.33	99.847833	24,961,958.33	0.00	0.87

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63763QUQ8	NATIONAL SECS CLEARING	25,000,000.000	Local	99.256528	24,814,131.95	99.256528	24,814,131.95	0.00	0.86
			Base	99.256528	24,814,131.95	99.256528	24,814,131.95	0.00	0.86
64105HY71	NESTLE CAP CORP	25,000,000.000	Local	97.782833	24,445,708.33	97.782833	24,445,708.33	0.00	0.85
			Base	97.782833	24,445,708.33	97.782833	24,445,708.33	0.00	0.85
64106HUX7	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.158333	24,789,583.34	99.158333	24,789,583.34	0.00	0.86
			Base	99.158333	24,789,583.34	99.158333	24,789,583.34	0.00	0.86
64951XT51	NEW YORK LFE CAP COR	15,000,000.000	Local	99.946556	14,991,983.33	99.946556	14,991,983.33	0.00	0.52
			Base	99.946556	14,991,983.33	99.946556	14,991,983.33	0.00	0.52
64951XTS1	NEW YORK LFE CAP COR	9,513,000.000	Local	99.659722	9,480,629.38	99.659722	9,480,629.38	0.00	0.33
			Base	99.659722	9,480,629.38	99.659722	9,480,629.38	0.00	0.33
64951XVB5	NEW YORK LFE CAP COR	21,000,000.000	Local	98.996139	20,789,189.17	98.996139	20,789,189.17	0.00	0.72
			Base	98.996139	20,789,189.17	98.996139	20,789,189.17	0.00	0.72
6698M5TC3	NOVARTIS FNC CRP	25,000,000.000	Local	99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	0.87
			Base	99.846000	24,961,500.00	99.846000	24,961,500.00	0.00	0.87
67983UUA9	OLD LINE FUNDING LLC	10,000,000.000	Local	99.463750	9,946,375.00	99.463750	9,946,375.00	0.00	0.35
			Base	99.463750	9,946,375.00	99.463750	9,946,375.00	0.00	0.35
67983UXH1	OLD LINE FUNDING LLC	15,000,000.000	Local	98.006667	14,701,000.00	98.006667	14,701,000.00	0.00	0.51
			Base	98.006667	14,701,000.00	98.006667	14,701,000.00	0.00	0.51
67984RMQ9	OLD LINE FUNDING LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87

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View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71344UTW9	PEPSICO INC	25,000,000.000	Local	99.607694	24,901,923.61	99.607694	24,901,923.61	0.00	0.87
			Base	99.607694	24,901,923.61	99.607694	24,901,923.61	0.00	0.87
71344UV30	PEPSICO INC	25,000,000.000	Local	99.116250	24,779,062.50	99.116250	24,779,062.50	0.00	0.86
			Base	99.116250	24,779,062.50	99.116250	24,779,062.50	0.00	0.86
73044GT74	PODIUM FUNDING TRUST	25,000,000.000	Local	99.915833	24,978,958.33	99.915833	24,978,958.33	0.00	0.87
			Base	99.915833	24,978,958.33	99.915833	24,978,958.33	0.00	0.87
74271UXG0	PROCTOR GAMBLE AND CO	20,000,000.000	Local	98.116250	19,623,250.00	98.116250	19,623,250.00	0.00	0.68
			Base	98.116250	19,623,250.00	98.116250	19,623,250.00	0.00	0.68
74271UXT2	PROCTOR GAMBLE AND CO	25,000,000.000	Local	97.903333	24,475,833.33	97.903333	24,475,833.33	0.00	0.85
			Base	97.903333	24,475,833.33	97.903333	24,475,833.33	0.00	0.85
77119MUA3	ROCHE HOLDING INC	25,000,000.000	Local	99.449667	24,862,416.67	99.449667	24,862,416.67	0.00	0.86
			Base	99.449667	24,862,416.67	99.449667	24,862,416.67	0.00	0.86
78015DXJ4	ROYAL BK CDA	10,000,000.000	Local	98.030833	9,803,083.33	98.030833	9,803,083.33	0.00	0.34
			Base	98.030833	9,803,083.33	98.030833	9,803,083.33	0.00	0.34
78015M6K1	ROYAL BK CDA	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.70
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.70
88602UU65	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.518750	24,879,687.50	99.518750	24,879,687.50	0.00	0.86
			Base	99.518750	24,879,687.50	99.518750	24,879,687.50	0.00	0.86
89233HTS3	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.691667	24,922,916.67	99.691667	24,922,916.67	0.00	0.87
			Base	99.691667	24,922,916.67	99.691667	24,922,916.67	0.00	0.87

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91058UTC7	UNITED HEALTHCARE CO				5.100000	12 Jun 2023		
	25,000,000.000	Local	99.844167	24,961,041.67	99.844167	24,961,041.67	0.00	0.87
		Base	99.844167	24,961,041.67	99.844167	24,961,041.67	0.00	0.87
912796XY0	TREASURY BILL 08/23 0.00000				5.141000	10 Aug 2023		
	20,000,000.000	Local	99.000361	19,800,072.22	99.000361	19,800,072.22	0.00	0.69
		Base	99.000361	19,800,072.22	99.000361	19,800,072.22	0.00	0.69
912796Z36	TREASURY BILL 08/23 0.00000				5.075000	17 Aug 2023		
	20,000,000.000	Local	98.914514	19,782,902.78	98.914514	19,782,902.78	0.00	0.69
		Base	98.914514	19,782,902.78	98.914514	19,782,902.78	0.00	0.69
912796Z44	TREASURY BILL 08/23 0.00000				5.140000	24 Aug 2023		
	20,000,000.000	Local	98.800667	19,760,133.33	98.800667	19,760,133.33	0.00	0.69
		Base	98.800667	19,760,133.33	98.800667	19,760,133.33	0.00	0.69
912797FC6	TREASURY BILL 10/23 0.00000				4.856000	26 Oct 2023		
	10,000,000.000	Local	98.017133	9,801,713.33	98.017133	9,801,713.33	0.00	0.34
		Base	98.017133	9,801,713.33	98.017133	9,801,713.33	0.00	0.34
912797FJ1	TREASURY BILL 11/23 0.00000				4.870000	09 Nov 2023		
	10,000,000.000	Local	97.822028	9,782,202.77	97.822028	9,782,202.77	0.00	0.34
		Base	97.822028	9,782,202.77	97.822028	9,782,202.77	0.00	0.34
912797FK8	TREASURY BILL 11/23 0.00000				4.942000	16 Nov 2023		
	10,000,000.000	Local	97.693733	9,769,373.33	97.693733	9,769,373.33	0.00	0.34
		Base	97.693733	9,769,373.33	97.693733	9,769,373.33	0.00	0.34
912797FL6	TREASURY BILL 11/23 0.00000				5.145000	24 Nov 2023		
	10,000,000.000	Local	97.484667	9,748,466.67	97.484667	9,748,466.67	0.00	0.34
		Base	97.484667	9,748,466.67	97.484667	9,748,466.67	0.00	0.34
912797FX0	TREASURY BILL 07/23 0.00000				5.105000	11 Jul 2023		
	20,000,000.000	Local	99.432778	19,886,555.56	99.432778	19,886,555.56	0.00	0.69
		Base	99.432778	19,886,555.56	99.432778	19,886,555.56	0.00	0.69
912797FZ5	TREASURY BILL 07/23 0.00000				4.740000	25 Jul 2023		
	20,000,000.000	Local	99.289000	19,857,800.00	99.289000	19,857,800.00	0.00	0.69
		Base	99.289000	19,857,800.00	99.289000	19,857,800.00	0.00	0.69

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GF8	TREASURY BILL 08/23 0.00000				4.882000	08 Aug 2023			
	20,000,000.000	Local	99.077844	19,815,568.89	99.077844	19,815,568.89	0.00		0.69
		Base	99.077844	19,815,568.89	99.077844	19,815,568.89	0.00		0.69
912797GJ0	TREASURY BILL 08/23 0.00000				5.012000	29 Aug 2023			
	20,000,000.000	Local	98.760922	19,752,184.44	98.760922	19,752,184.44	0.00		0.69
		Base	98.760922	19,752,184.44	98.760922	19,752,184.44	0.00		0.69
912797GR2	TREASURY BILL 09/23 0.00000				5.015000	05 Sep 2023			
	10,000,000.000	Local	98.662667	9,866,266.66	98.662667	9,866,266.66	0.00		0.34
		Base	98.662667	9,866,266.66	98.662667	9,866,266.66	0.00		0.34
912797GS0	TREASURY BILL 09/23 0.00000				5.060000	12 Sep 2023			
	10,000,000.000	Local	98.552278	9,855,227.78	98.552278	9,855,227.78	0.00		0.34
		Base	98.552278	9,855,227.78	98.552278	9,855,227.78	0.00		0.34
912797GT8	TREASURY BILL 09/23 0.00000				5.100500	19 Sep 2023			
	20,000,000.000	Local	98.441514	19,688,302.78	98.441514	19,688,302.78	0.00		0.68
		Base	98.441514	19,688,302.78	98.441514	19,688,302.78	0.00		0.68
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224				5.010000	15 Jun 2023			
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.87
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.87
92646LUB4	VICTORY RECEIVABLES				5.180000	11 Jul 2023			
	25,000,000.000	Local	99.424444	24,856,111.11	99.424444	24,856,111.11	0.00		0.86
		Base	99.424444	24,856,111.11	99.424444	24,856,111.11	0.00		0.86
92646LV80	VICTORY RECEIVABLES				5.200000	08 Aug 2023			
	25,000,000.000	Local	99.017778	24,754,444.44	99.017778	24,754,444.44	0.00		0.86
		Base	99.017778	24,754,444.44	99.017778	24,754,444.44	0.00		0.86
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.030000	01 Jun 2023			
	156,739,281.660	Local	100.000000	156,739,281.66	100.000000	156,739,281.66	0.00		5.45
		Base	100.000000	156,739,281.66	100.000000	156,739,281.66	0.00		5.45
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.010000	01 Jun 2023			
	332,000,000.000	Local	100.000000	332,000,000.00	100.000000	332,000,000.00	0.00		11.54
		Base	100.000000	332,000,000.00	100.000000	332,000,000.00	0.00		11.54

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93114FVE1	WAL MART STORES INC				5.060000	14 Aug 2023			
		25,000,000.000	Local	98.959889	24,739,972.22	98.959889	24,739,972.22	0.00	0.86
			Base	98.959889	24,739,972.22	98.959889	24,739,972.22	0.00	0.86
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
979QRC005	BANK OF AMERICA REPO				5.000000	01 Jun 2023			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.21
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.21
<b>US DOLLAR Total</b>		2,399,252,281.660	Local			2,387,774,890.19	2,387,774,890.19	0.00	83.01
	Base			2,387,774,890.19		2,387,774,890.19	0.00	83.01	
<b>CASH EQUIVALENT Total</b>		2,399,252,281.660	Base			2,387,774,890.19	2,387,774,890.19	0.00	83.01
<b>EQUITY</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		50,548,603.910	Local	1.000000	50,548,603.91	1.000000	50,548,603.91	0.00	1.76
			Base	1.000000	50,548,603.91	1.000000	50,548,603.91	0.00	1.76
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		50,091,593.500	Local	1.000000	50,091,593.50	1.000000	50,091,593.50	0.00	1.74
			Base	1.000000	50,091,593.50	1.000000	50,091,593.50	0.00	1.74
<b>US DOLLAR Total</b>		100,640,197.410	Local			100,640,197.41	100,640,197.41	0.00	3.50
	Base			100,640,197.41		100,640,197.41	0.00	3.50	
<b>EQUITY Total</b>		100,640,197.410	Base			100,640,197.41	100,640,197.41	0.00	3.50

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Books Closed

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ST OF AZ POOL 5 LGIP  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

12664QAA2	CNH EQUIPMENT TRUST CNH 2023 A A1				5.430000	15 May 2024		
	5,711,130.920	Local	100.000000	5,711,130.92	99.925020	5,706,848.71	-4,282.21	0.20
Original Face:	6,000,000.000	Base	100.000000	5,711,130.92	99.925020	5,706,848.71	-4,282.21	0.20
313384JC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/23 0.00000					14 Jul 2023		
	10,000,000.000	Local	99.428018	9,942,801.82	99.405361	9,940,536.10	-2,265.72	0.35
		Base	99.428018	9,942,801.82	99.405361	9,940,536.10	-2,265.72	0.35
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	15,000,000.000	Local	99.868294	14,980,244.05	99.801245	14,970,186.75	-10,057.30	0.52
		Base	99.868294	14,980,244.05	99.801245	14,970,186.75	-10,057.30	0.52
912796XQ7	TREASURY BILL 07/23 0.00000				0.010000	13 Jul 2023		
	30,000,000.000	Local	99.437503	29,831,250.97	99.406590	29,821,977.00	-9,273.97	1.04
		Base	99.437503	29,831,250.97	99.406590	29,821,977.00	-9,273.97	1.04
912796Y29	TREASURY BILL 07/23 0.00000					27 Jul 2023		
	20,000,000.000	Local	99.216778	19,843,355.57	99.193548	19,838,709.60	-4,645.97	0.69
		Base	99.216778	19,843,355.57	99.193548	19,838,709.60	-4,645.97	0.69
912796Y37	TREASURY BILL 08/23 0.00000					03 Aug 2023		
	30,000,000.000	Local	99.132700	29,739,809.96	99.097394	29,729,218.20	-10,591.76	1.03
		Base	99.132700	29,739,809.96	99.097394	29,729,218.20	-10,591.76	1.03
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023		
	10,000,000.000	Local	98.652500	9,865,250.00	98.625006	9,862,500.60	-2,749.40	0.34
		Base	98.652500	9,865,250.00	98.625006	9,862,500.60	-2,749.40	0.34
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023		
	10,000,000.000	Local	97.928914	9,792,891.41	97.774486	9,777,448.60	-15,442.81	0.34
		Base	97.928914	9,792,891.41	97.774486	9,777,448.60	-15,442.81	0.34
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023		
	10,000,000.000	Local	98.971088	9,897,108.75	98.913712	9,891,371.20	-5,737.55	0.34
		Base	98.971088	9,897,108.75	98.913712	9,891,371.20	-5,737.55	0.34

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# Holdings

ST OF AZ POOL 5 LGIP  
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FUND: ATZF



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796Z44	TREASURY BILL 08/23 0.00000				0.010000	24 Aug 2023			
		10,000,000.000	Local	98.854333	9,885,433.32	98.796933	9,879,693.30	-5,740.02	0.34
			Base	98.854333	9,885,433.32	98.796933	9,879,693.30	-5,740.02	0.34
912796Z51	TREASURY BILL 08/23 0.00000				0.010000	31 Aug 2023			
		10,000,000.000	Local	98.751278	9,875,127.80	98.670768	9,867,076.80	-8,051.00	0.34
			Base	98.751278	9,875,127.80	98.670768	9,867,076.80	-8,051.00	0.34
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023			
		30,000,000.000	Local	99.908822	29,972,646.53	99.897868	29,969,360.40	-3,286.13	1.04
			Base	99.908822	29,972,646.53	99.897868	29,969,360.40	-3,286.13	1.04
912796ZS1	TREASURY BILL 07/23 0.00000					06 Jul 2023			
		30,000,000.000	Local	99.537222	29,861,166.69	99.528108	29,858,432.40	-2,734.29	1.04
			Base	99.537222	29,861,166.69	99.528108	29,858,432.40	-2,734.29	1.04
912796ZZ5	TREASURY BILL 07/23 0.00000				0.010000	20 Jul 2023			
		30,000,000.000	Local	99.320624	29,796,187.25	99.307535	29,792,260.50	-3,926.75	1.04
			Base	99.320624	29,796,187.25	99.307535	29,792,260.50	-3,926.75	1.04
912797FN2	TREASURY BILL 06/23 0.00000				0.010000	13 Jun 2023			
		20,000,000.000	Local	99.843450	19,968,690.00	99.827250	19,965,450.00	-3,240.00	0.69
			Base	99.843450	19,968,690.00	99.827250	19,965,450.00	-3,240.00	0.69
912797FQ5	TREASURY BILL 06/23 0.00000				0.010000	27 Jun 2023			
		20,000,000.000	Local	99.651167	19,930,233.35	99.633743	19,926,748.60	-3,484.75	0.69
			Base	99.651167	19,930,233.35	99.633743	19,926,748.60	-3,484.75	0.69
912797FR3	TREASURY BILL 07/23 0.00000					05 Jul 2023			
		20,000,000.000	Local	99.503222	19,900,644.48	99.541236	19,908,247.20	7,602.72	0.69
			Base	99.503222	19,900,644.48	99.541236	19,908,247.20	7,602.72	0.69
912797FX0	TREASURY BILL 07/23 0.00000				0.010000	11 Jul 2023			
		20,000,000.000	Local	99.442000	19,888,400.00	99.445630	19,889,126.00	726.00	0.69
			Base	99.442000	19,888,400.00	99.445630	19,889,126.00	726.00	0.69

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



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GA9	TREASURY BILL 08/23 0.00000				0.010000	01 Aug 2023		
	20,000,000.000	Local	99.195986	19,839,197.23	99.131597	19,826,319.40	-12,877.83	0.69
		Base	99.195986	19,839,197.23	99.131597	19,826,319.40	-12,877.83	0.69
912797GG6	TREASURY BILL 08/23 0.00000				0.010000	15 Aug 2023		
	20,000,000.000	Local	98.971667	19,794,333.36	98.934844	19,786,968.80	-7,364.56	0.69
		Base	98.971667	19,794,333.36	98.934844	19,786,968.80	-7,364.56	0.69
912797GH4	TREASURY BILL 08/23 0.00000				0.010000	22 Aug 2023		
	10,000,000.000	Local	98.840611	9,884,061.10	98.828881	9,882,888.10	-1,173.00	0.34
		Base	98.840611	9,884,061.10	98.828881	9,882,888.10	-1,173.00	0.34
<b>US DOLLAR Total</b>								
	390,711,130.920	Local		388,199,964.56		388,091,368.26	-108,596.30	13.49
Original Face:	6,000,000.000	Base		388,199,964.56		388,091,368.26	-108,596.30	13.49
<b>FIXED INCOME Total</b>								
	390,711,130.920	Base		388,199,964.56		388,091,368.26	-108,596.30	13.49
Original Face:	6,000,000.000							

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,890,628,609.970	Base	2,876,640,052.14		2,876,531,455.84	-108,596.30	100.00
Original Face:		6,000,000.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		24,720.250	Local	1.000000	24,720.25	1.000000	24,720.25	0.00
			Base	1.000000	24,720.25	1.000000	24,720.25	0.00

<b>US DOLLAR Total</b>		24,720.250	Local		24,720.25		24,720.25	0.00
			Base		24,720.25		24,720.25	0.00

<b>CASH Total</b>		24,720.250	Base		24,720.25		24,720.25	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				5.030000	12 Jun 2023		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	1.87
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	1.87

138994009	CANTOR FITZGERALD REPO REPO				5.070000	21 Jul 2023		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	3.75
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	3.75

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				5.022966	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.23
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.23

912796XQ7	TREASURY BILL 07/23 0.00000				4.987500	13 Jul 2023		
		20,000,000.000	Local	99.418125	19,883,625.00	99.418125	19,883,625.00	0.74
			Base	99.418125	19,883,625.00	99.418125	19,883,625.00	0.74

912796XY0	TREASURY BILL 08/23 0.00000				5.161000	10 Aug 2023		
		50,000,000.000	Local	99.001256	49,500,627.78	99.001256	49,500,627.78	1.85
			Base	99.001256	49,500,627.78	99.001256	49,500,627.78	1.85



# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796YH6	TREASURY BILL 09/23 0.00000				3.725200	07 Sep 2023			
		10,000,000.000	Local	98.985918	9,898,591.78	98.985918	9,898,591.78	0.00	0.37
			Base	98.985918	9,898,591.78	98.985918	9,898,591.78	0.00	0.37
912796Z36	TREASURY BILL 08/23 0.00000				5.075000	17 Aug 2023			
		40,000,000.000	Local	98.914514	39,565,805.55	98.914514	39,565,805.55	0.00	1.48
			Base	98.914514	39,565,805.55	98.914514	39,565,805.55	0.00	1.48
912796Z44	TREASURY BILL 08/23 0.00000				5.137000	24 Aug 2023			
		40,000,000.000	Local	98.801367	39,520,546.66	98.801367	39,520,546.66	0.00	1.48
			Base	98.801367	39,520,546.66	98.801367	39,520,546.66	0.00	1.48
912796ZG7	TREASURY BILL 06/23 0.00000				5.150000	01 Jun 2023			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.12
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.12
912796ZR3	TREASURY BILL 06/23 0.00000				4.580000	29 Jun 2023			
		20,000,000.000	Local	99.645139	19,929,027.78	99.645139	19,929,027.78	0.00	0.75
			Base	99.645139	19,929,027.78	99.645139	19,929,027.78	0.00	0.75
912797FC6	TREASURY BILL 10/23 0.00000				4.856000	26 Oct 2023			
		10,000,000.000	Local	98.017133	9,801,713.33	98.017133	9,801,713.33	0.00	0.37
			Base	98.017133	9,801,713.33	98.017133	9,801,713.33	0.00	0.37
912797FJ1	TREASURY BILL 11/23 0.00000				4.870300	09 Nov 2023			
		20,000,000.000	Local	97.821894	19,564,378.73	97.821894	19,564,378.73	0.00	0.73
			Base	97.821894	19,564,378.73	97.821894	19,564,378.73	0.00	0.73
912797FK8	TREASURY BILL 11/23 0.00000				4.942000	16 Nov 2023			
		10,000,000.000	Local	97.693733	9,769,373.33	97.693733	9,769,373.33	0.00	0.37
			Base	97.693733	9,769,373.33	97.693733	9,769,373.33	0.00	0.37
912797FL6	TREASURY BILL 11/23 0.00000				5.130000	24 Nov 2023			
		20,000,000.000	Local	97.492000	19,498,400.00	97.492000	19,498,400.00	0.00	0.73
			Base	97.492000	19,498,400.00	97.492000	19,498,400.00	0.00	0.73
912797FM4	TREASURY BILL 06/23 0.00000				5.350500	06 Jun 2023			
		30,000,000.000	Local	99.925688	29,977,706.25	99.925688	29,977,706.25	0.00	1.12
			Base	99.925688	29,977,706.25	99.925688	29,977,706.25	0.00	1.12

& 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 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797FN2	TREASURY BILL 06/23 0.00000				5.300000	13 Jun 2023		
	20,000,000.000	Local	99.823333	19,964,666.67	99.823333	19,964,666.67	0.00	0.75
		Base	99.823333	19,964,666.67	99.823333	19,964,666.67	0.00	0.75
912797FR3	TREASURY BILL 07/23 0.00000				4.925100	05 Jul 2023		
	20,000,000.000	Local	99.534852	19,906,970.33	99.534852	19,906,970.33	0.00	0.75
		Base	99.534852	19,906,970.33	99.534852	19,906,970.33	0.00	0.75
912797FX0	TREASURY BILL 07/23 0.00000				5.105000	11 Jul 2023		
	20,000,000.000	Local	99.432778	19,886,555.56	99.432778	19,886,555.56	0.00	0.75
		Base	99.432778	19,886,555.56	99.432778	19,886,555.56	0.00	0.75
912797GF8	TREASURY BILL 08/23 0.00000				4.882000	08 Aug 2023		
	30,000,000.000	Local	99.077844	29,723,353.33	99.077844	29,723,353.33	0.00	1.11
		Base	99.077844	29,723,353.33	99.077844	29,723,353.33	0.00	1.11
912797GJ0	TREASURY BILL 08/23 0.00000				4.992000	29 Aug 2023		
	30,000,000.000	Local	98.765867	29,629,760.00	98.765867	29,629,760.00	0.00	1.11
		Base	98.765867	29,629,760.00	98.765867	29,629,760.00	0.00	1.11
912797GS0	TREASURY BILL 09/23 0.00000				5.062500	12 Sep 2023		
	20,000,000.000	Local	98.551563	19,710,312.50	98.551563	19,710,312.50	0.00	0.74
		Base	98.551563	19,710,312.50	98.551563	19,710,312.50	0.00	0.74
912797GT8	TREASURY BILL 09/23 0.00000				5.031000	19 Sep 2023		
	20,000,000.000	Local	98.462750	19,692,550.00	98.462750	19,692,550.00	0.00	0.74
		Base	98.462750	19,692,550.00	98.462750	19,692,550.00	0.00	0.74
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.010000	15 Jun 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.81
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.81
926NKW009	AMHERST PIERPONT 04/15 VAR				5.050000	15 Jun 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.75
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.75
926NKW009	AMHERST PIERPONT 04/15 VAR				5.050000	20 Jun 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.75
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.75

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 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
942PVK1I0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				4.950000	22 Jun 2023		
	2,052,240.380	Local	100.000000	2,052,240.38	100.000000	2,052,240.38	0.00	0.08
		Base	100.000000	2,052,240.38	100.000000	2,052,240.38	0.00	0.08
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				4.800000	01 Jun 2023		
	74,394,655.500	Local	100.000000	74,394,655.50	100.000000	74,394,655.50	0.00	2.79
		Base	100.000000	74,394,655.50	100.000000	74,394,655.50	0.00	2.79
942PVN1I4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.100000	01 Jun 2023		
	18,620,560.930	Local	100.000000	18,620,560.93	100.000000	18,620,560.93	0.00	0.70
		Base	100.000000	18,620,560.93	100.000000	18,620,560.93	0.00	0.70
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	23 Nov 2023		
	8,087,923.080	Local	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.30
		Base	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.30
978UHK000	DAIWA CAPITAL MARKETS REPO				5.000000	01 Jun 2023		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.99
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.99
985FHY004	MITSUBISHI UFJ REPO				5.010000	01 Jun 2023		
	220,260,782.810	Local	100.000000	220,260,782.81	100.000000	220,260,782.81	0.00	8.25
		Base	100.000000	220,260,782.81	100.000000	220,260,782.81	0.00	8.25
985FHY004	MITSUBISHI UFJ REPO				5.030000	15 Jun 2023		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	7.49
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	7.49
<b>US DOLLAR Total</b>								
	1,814,652,865.070	Local		1,810,076,829.65		1,810,076,829.65	0.00	67.81
		Base		1,810,076,829.65		1,810,076,829.65	0.00	67.81
<b>CASH EQUIVALENT Total</b>								
	1,814,652,865.070	Base		1,810,076,829.65		1,810,076,829.65	0.00	67.81

## EQUITY

US DOLLAR

Exchange Rate: 1.000000

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		67,251,371.330	Local 1.000000	67,251,371.33	1.000000	67,251,371.33	0.00		2.52
			Base 1.000000	67,251,371.33	1.000000	67,251,371.33	0.00		2.52
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN								
		51,713,221.260	Local 1.000000	51,713,221.26	1.000000	51,713,221.26	0.00		1.94
			Base 1.000000	51,713,221.26	1.000000	51,713,221.26	0.00		1.94
<b>US DOLLAR Total</b>		118,964,592.590	Local	118,964,592.59		118,964,592.59	0.00		4.46
			Base	118,964,592.59		118,964,592.59	0.00		4.46
<b>EQUITY Total</b>		118,964,592.590	Base	118,964,592.59		118,964,592.59	0.00		4.46
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023			
		30,000,000.000	Local 99.845014	29,953,504.05	99.801245	29,940,373.50	-13,130.55		1.12
			Base 99.845014	29,953,504.05	99.801245	29,940,373.50	-13,130.55		1.12
912796XQ7	TREASURY BILL 07/23 0.00000					13 Jul 2023			
		40,000,000.000	Local 99.435625	39,774,250.07	99.406590	39,762,636.00	-11,614.07		1.49
			Base 99.435625	39,774,250.07	99.406590	39,762,636.00	-11,614.07		1.49
912796XY0	TREASURY BILL 08/23 0.00000					10 Aug 2023			
		10,000,000.000	Local 99.079111	9,907,911.11	99.001163	9,900,116.30	-7,794.81		0.37
			Base 99.079111	9,907,911.11	99.001163	9,900,116.30	-7,794.81		0.37
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023			
		40,000,000.000	Local 99.230525	39,692,210.03	99.193548	39,677,419.20	-14,790.83		1.49
			Base 99.230525	39,692,210.03	99.193548	39,677,419.20	-14,790.83		1.49
912796Y37	TREASURY BILL 08/23 0.00000					03 Aug 2023			
		40,000,000.000	Local 99.129419	39,651,767.53	99.097394	39,638,957.60	-12,809.93		1.49
			Base 99.129419	39,651,767.53	99.097394	39,638,957.60	-12,809.93		1.49

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023		
		10,000,000.000	Local Base	98.649098 98.649098	9,864,909.75 9,864,909.75	98.625006 98.625006	9,862,500.60 9,862,500.60	-2,409.15 -2,409.15
912796YT0	TREASURY BILL 11/23 0.00000				0.010000	02 Nov 2023		
		20,000,000.000	Local Base	97.921214 97.921214	19,584,242.82 19,584,242.82	97.774486 97.774486	19,554,897.20 19,554,897.20	-29,345.62 -29,345.62
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023		
		20,000,000.000	Local Base	98.968200 98.968200	19,793,640.00 19,793,640.00	98.913712 98.913712	19,782,742.40 19,782,742.40	-10,897.60 -10,897.60
912796Z44	TREASURY BILL 08/23 0.00000				0.010000	24 Aug 2023		
		10,000,000.000	Local Base	98.866000 98.866000	9,886,600.00 9,886,600.00	98.796933 98.796933	9,879,693.30 9,879,693.30	-6,906.70 -6,906.70
912796Z51	TREASURY BILL 08/23 0.00000				0.010000	31 Aug 2023		
		10,000,000.000	Local Base	98.755070 98.755070	9,875,506.95 9,875,506.95	98.670768 98.670768	9,867,076.80 9,867,076.80	-8,430.15 -8,430.15
912796ZG7	TREASURY BILL 06/23 0.00000				0.010000	01 Jun 2023		
		10,000,000.000	Local Base	100.000000 100.000000	10,000,000.00 10,000,000.00	100.000000 100.000000	10,000,000.00 10,000,000.00	0.00 0.00
912796ZP7	TREASURY BILL 06/23 0.00000				0.010000	08 Jun 2023		
		30,000,000.000	Local Base	99.908990 99.908990	29,972,697.08 29,972,697.08	99.897868 99.897868	29,969,360.40 29,969,360.40	-3,336.68 -3,336.68
912796ZQ5	TREASURY BILL 06/23 0.00000				0.010000	22 Jun 2023		
		10,000,000.000	Local Base	99.734438 99.734438	9,973,443.75 9,973,443.75	99.705854 99.705854	9,970,585.40 9,970,585.40	-2,858.35 -2,858.35
912796ZR3	TREASURY BILL 06/23 0.00000					29 Jun 2023		
		20,000,000.000	Local Base	99.636194 99.636194	19,927,238.89 19,927,238.89	99.607417 99.607417	19,921,483.40 19,921,483.40	-5,755.49 -5,755.49
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
		50,000,000.000	Local Base	99.542725 99.542725	49,771,362.53 49,771,362.53	99.528108 99.528108	49,764,054.00 49,764,054.00	-7,308.53 -7,308.53

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

Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796ZZ5	TREASURY BILL 07/23 0.00000 60,000,000.000	Local	99.328280	59,596,968.11	99.307535	20 Jul 2023 59,584,521.00	-12,447.11	2.23
		Base	99.328280	59,596,968.11	99.307535	59,584,521.00	-12,447.11	2.23
912797FB8	TREASURY BILL 10/23 0.00000 10,000,000.000	Local	98.114861	9,811,486.08	97.959954	19 Oct 2023 9,795,995.40	-15,490.68	0.37
		Base	98.114861	9,811,486.08	97.959954	9,795,995.40	-15,490.68	0.37
912797FM4	TREASURY BILL 06/23 0.00000 20,000,000.000	Local	99.922500	19,984,500.00	99.928021	06 Jun 2023 19,985,604.20	1,104.20	0.75
		Base	99.922500	19,984,500.00	99.928021	19,985,604.20	1,104.20	0.75
912797FN2	TREASURY BILL 06/23 0.00000 40,000,000.000	Local	99.844125	39,937,650.00	99.827250	13 Jun 2023 39,930,900.00	-6,750.00	1.50
		Base	99.844125	39,937,650.00	99.827250	39,930,900.00	-6,750.00	1.50
912797FP7	TREASURY BILL 06/23 0.00000 20,000,000.000	Local	99.748514	19,949,702.78	99.731229	20 Jun 2023 19,946,245.80	-3,456.98	0.75
		Base	99.748514	19,949,702.78	99.731229	19,946,245.80	-3,456.98	0.75
912797FQ5	TREASURY BILL 06/23 0.00000 60,000,000.000	Local	99.647465	59,788,479.15	99.633743	27 Jun 2023 59,780,245.80	-8,233.35	2.24
		Base	99.647465	59,788,479.15	99.633743	59,780,245.80	-8,233.35	2.24
912797FR3	TREASURY BILL 07/23 0.00000 30,000,000.000	Local	99.502278	29,850,683.27	99.541236	05 Jul 2023 29,862,370.80	11,687.53	1.12
		Base	99.502278	29,850,683.27	99.541236	29,862,370.80	11,687.53	1.12
912797FX0	TREASURY BILL 07/23 0.00000 30,000,000.000	Local	99.445370	29,833,611.09	99.445630	11 Jul 2023 29,833,689.00	77.91	1.12
		Base	99.445370	29,833,611.09	99.445630	29,833,689.00	77.91	1.12
912797GA9	TREASURY BILL 08/23 0.00000 20,000,000.000	Local	99.193445	19,838,688.93	99.131597	01 Aug 2023 19,826,319.40	-12,369.53	0.74
		Base	99.193445	19,838,688.93	99.131597	19,826,319.40	-12,369.53	0.74
912797GG6	TREASURY BILL 08/23 0.00000 40,000,000.000	Local	98.969063	39,587,625.04	98.934844	15 Aug 2023 39,573,937.60	-13,687.44	1.48
		Base	98.969063	39,587,625.04	98.934844	39,573,937.60	-13,687.44	1.48

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

Books Closed

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# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GH4	TREASURY BILL 08/23 0.00000	30,000,000.000	Local	98.840611	29,652,183.29	98.828881	29,648,664.30	-3,518.99	1.11
			Base	98.840611	29,652,183.29	98.828881	29,648,664.30	-3,518.99	1.11
91282CCK5	US TREASURY N/B 06/23 0.125	10,000,000.000	Local	99.827946	9,982,794.57	99.591119	9,959,111.90	-23,682.67	0.37
			Base	99.827946	9,982,794.57	99.591119	9,959,111.90	-23,682.67	0.37
91282CDE8	US TREASURY FRN 10/23 VAR	10,000,000.000	Local	99.980758	9,998,075.82	100.017290	10,001,729.00	3,653.18	0.37
			Base	99.980758	9,998,075.82	100.017290	10,001,729.00	3,653.18	0.37
91282CDU2	US TREASURY FRN 01/24 VAR	5,000,000.000	Local	100.006068	5,000,303.39	99.997964	4,999,898.20	-405.19	0.19
			Base	100.006068	5,000,303.39	99.997964	4,999,898.20	-405.19	0.19
91282CEL1	US TREASURY FRN 04/24 VAR	10,000,000.000	Local	99.958527	9,995,852.67	99.929298	9,992,929.80	-2,922.87	0.37
			Base	99.958527	9,995,852.67	99.929298	9,992,929.80	-2,922.87	0.37
<b>US DOLLAR Total</b>		745,000,000.000	Local		740,437,888.75		740,214,058.30	-223,830.45	27.73
	Base				740,437,888.75		740,214,058.30	-223,830.45	27.73
<b>FIXED INCOME Total</b>		745,000,000.000	Base		740,437,888.75		740,214,058.30	-223,830.45	27.73



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,678,642,177.910	Base	2,669,504,031.24		2,669,280,200.79	-223,830.45	100.00

# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-24,133.80	Local	1.000000	-24,133.80	1.000000	-24,133.80	0.00	0.00
			Base	1.000000	-24,133.80	1.000000	-24,133.80	0.00	0.00

US DOLLAR Total	Units	Total Cost	Market Value	Unrealized Gn/Ls	% Curr % Fund
	-24,133.80	Local	-24,133.80	0.00	0.00
		Base	-24,133.80	0.00	0.00

## CASH Total

	-24,133.80	Base	-24,133.80	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

913ETFI4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,117,159.200	Local	99.991418	5,116,720.02	100.000000	5,117,159.20	439.18	0.96
			Base	99.991418	5,116,720.02	100.000000	5,117,159.20	439.18	0.96

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,731.480	Local	99.990182	1,731.31	99.990000	1,731.31	0.00	0.00
			Base	99.990182	1,731.31	99.990000	1,731.31	0.00	0.00

US DOLLAR Total	Units	Total Cost	Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,118,890.680	Local	5,118,451.33	439.18	0.96
		Base	5,118,451.33	439.18	0.96

## CASH EQUIVALENT Total

	5,118,890.680	Base	5,118,451.33	439.18	0.96
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025			
		7,500,000.000	Local	105.719191	7,928,939.34	103.776580	7,783,243.50	-145,695.84	1.46
			Base	105.719191	7,928,939.34	103.776580	7,783,243.50	-145,695.84	1.46
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5				5.000000	01 Dec 2026			
		2,360,000.000	Local	108.077900	2,550,638.45	106.533360	2,514,187.30	-36,451.15	0.47
			Base	108.077900	2,550,638.45	106.533360	2,514,187.30	-36,451.15	0.47
100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025			
		1,965,000.000	Local	105.750531	2,077,997.93	104.548700	2,054,381.96	-23,615.97	0.38
			Base	105.750531	2,077,997.93	104.548700	2,054,381.96	-23,615.97	0.38
100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026			
		18,035,000.000	Local	108.407538	19,551,299.50	106.787670	19,259,156.28	-292,143.22	3.60
			Base	108.407538	19,551,299.50	106.787670	19,259,156.28	-292,143.22	3.60
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025			
		13,460,000.000	Local	106.014917	14,269,607.83	104.488020	14,064,087.49	-205,520.34	2.63
			Base	106.014917	14,269,607.83	104.488020	14,064,087.49	-205,520.34	2.63
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024			
		6,595,000.000	Local	105.216892	6,939,054.06	102.577880	6,765,011.19	-174,042.87	1.26
			Base	105.216892	6,939,054.06	102.577880	6,765,011.19	-174,042.87	1.26
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				3.850000	01 Jul 2029			
		11,665,000.000	Local	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.18
		Original Face: 11,665,000.000	Base	100.000000	11,665,000.00	100.000000	11,665,000.00	0.00	2.18
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				3.500000	01 Jul 2040			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
		Original Face: 7,000,000.000	Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.31
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024			
		10,000,000.000	Local	102.888310	10,288,831.00	101.251020	10,125,102.00	-163,729.00	1.89
			Base	102.888310	10,288,831.00	101.251020	10,125,102.00	-163,729.00	1.89
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023			
		20,000,000.000	Local	100.515100	20,103,020.01	100.257500	20,051,500.00	-51,520.01	3.75
			Base	100.515100	20,103,020.01	100.257500	20,051,500.00	-51,520.01	3.75

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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					3.470000	01 Apr 2038		
	8,480,000.000	Local	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.59	
		Base	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.59	
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR					3.500000	15 Aug 2038		
	5,125,000.000	Local	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96	
Original Face:	5,125,000.000	Base	100.000000	5,125,000.00	100.000000	5,125,000.00	0.00	0.96	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					3.400000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.22	
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.22	
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5					5.000000	01 Jun 2024		
	15,670,000.000	Local	103.799678	16,265,409.58	101.645330	15,927,823.21	-337,586.37	2.98	
		Base	103.799678	16,265,409.58	101.645330	15,927,823.21	-337,586.37	2.98	
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
	3,175,000.000	Local	103.680934	3,291,869.64	102.504320	3,254,512.16	-37,357.48	0.61	
		Base	103.680934	3,291,869.64	102.504320	3,254,512.16	-37,357.48	0.61	
373385GK3	GEORGIA ST GAS 08/24 FIXED 5					5.000000	01 Aug 2024		
	19,850,000.000	Local	104.085158	20,660,903.90	102.009610	20,248,907.59	-411,996.31	3.79	
		Base	104.085158	20,660,903.90	102.009610	20,248,907.59	-411,996.31	3.79	
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5					5.000000	15 Jul 2023		
	1,500,000.000	Local	100.351091	1,505,266.37	100.140160	1,502,102.40	-3,163.97	0.28	
		Base	100.351091	1,505,266.37	100.140160	1,502,102.40	-3,163.97	0.28	
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5					5.000000	15 Jul 2024		
	3,445,000.000	Local	102.823632	3,542,274.13	101.872070	3,509,492.81	-32,781.32	0.66	
		Base	102.823632	3,542,274.13	101.872070	3,509,492.81	-32,781.32	0.66	
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5					5.000000	01 Jun 2023		
	4,740,000.000	Local	100.000000	4,740,000.00	100.000000	4,740,000.00	0.00	0.89	
		Base	100.000000	4,740,000.00	100.000000	4,740,000.00	0.00	0.89	
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5					5.000000	15 Jun 2024		
	3,085,000.000	Local	102.719355	3,168,892.09	101.724030	3,138,186.33	-30,705.76	0.59	
		Base	102.719355	3,168,892.09	101.724030	3,138,186.33	-30,705.76	0.59	

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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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								
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
	5,000,000.000	Local	106.362820	5,318,140.98	103.508810	5,175,440.50		-142,700.48	0.97
		Base	106.362820	5,318,140.98	103.508810	5,175,440.50		-142,700.48	0.97
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4					4.000000	01 Mar 2024		
	2,350,000.000	Local	101.901262	2,394,679.66	100.556680	2,363,081.98		-31,597.68	0.44
		Base	101.901262	2,394,679.66	100.556680	2,363,081.98		-31,597.68	0.44
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
	2,810,000.000	Local	105.949569	2,977,182.88	103.147070	2,898,432.67		-78,750.21	0.54
		Base	105.949569	2,977,182.88	103.147070	2,898,432.67		-78,750.21	0.54
407756P66	HAMILTON OH HAM 12/23 FIXED 4					4.000000	28 Dec 2023		
	2,575,000.000	Local	100.458647	2,586,810.15	100.206500	2,580,317.38		-6,492.77	0.48
		Base	100.458647	2,586,810.15	100.206500	2,580,317.38		-6,492.77	0.48
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5					3.500000	01 Feb 2026		
	6,410,000.000	Local	100.160192	6,420,268.33	100.079580	6,415,101.08		-5,167.25	1.20
		Base	100.160192	6,420,268.33	100.079580	6,415,101.08		-5,167.25	1.20
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5					5.000000	15 Aug 2023		
	3,005,000.000	Local	100.612727	3,023,412.45	100.339340	3,015,197.17		-8,215.28	0.56
		Base	100.612727	3,023,412.45	100.339340	3,015,197.17		-8,215.28	0.56
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.950000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00		0.00	3.74
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00		0.00	3.74
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4					4.000000	01 Jun 2023		
	1,670,000.000	Local	100.000000	1,670,000.00	100.000000	1,670,000.00		0.00	0.31
		Base	100.000000	1,670,000.00	100.000000	1,670,000.00		0.00	0.31
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4					4.000000	01 Dec 2023		
	1,750,000.000	Local	101.078351	1,768,871.14	100.332470	1,755,818.23		-13,052.91	0.33
		Base	101.078351	1,768,871.14	100.332470	1,755,818.23		-13,052.91	0.33
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4					4.000000	01 Jun 2024		
	3,000,000.000	Local	102.037725	3,061,131.75	100.711430	3,021,342.90		-39,788.85	0.56
		Base	102.037725	3,061,131.75	100.711430	3,021,342.90		-39,788.85	0.56

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Books Closed

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# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		4,435,000.000	Local 101.053538	4,481,724.43	100.244200	4,445,830.27	-35,894.16	0.83
			Base 101.053538	4,481,724.43	100.244200	4,445,830.27	-35,894.16	0.83
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
		1,710,000.000	Local 107.198388	1,833,092.43	105.903210	1,810,944.89	-22,147.54	0.34
			Base 107.198388	1,833,092.43	105.903210	1,810,944.89	-22,147.54	0.34
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.230000	15 Feb 2038		
		24,475,000.000	Local 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.58
Original Face:		24,475,000.000	Base 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.58
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				4.000000	01 Jul 2047		
		12,340,000.000	Local 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
Original Face:		12,340,000.000	Base 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.31
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.880000	01 Oct 2039		
		7,425,000.000	Local 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
Original Face:		7,425,000.000	Base 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.39
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				3.960000	01 Oct 2043		
		1,100,000.000	Local 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
Original Face:		1,100,000.000	Base 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.21
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
		1,425,000.000	Local 100.397718	1,430,667.48	100.124790	1,426,778.26	-3,889.22	0.27
			Base 100.397718	1,430,667.48	100.124790	1,426,778.26	-3,889.22	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
		3,250,000.000	Local 105.077615	3,415,022.50	101.855710	3,310,310.58	-104,711.92	0.62
			Base 105.077615	3,415,022.50	101.855710	3,310,310.58	-104,711.92	0.62
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
		9,850,000.000	Local 100.542539	9,903,440.05	100.272460	9,876,837.31	-26,602.74	1.85
			Base 100.542539	9,903,440.05	100.272460	9,876,837.31	-26,602.74	1.85
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
		10,000,000.000	Local 100.325270	10,032,526.95	100.111240	10,011,124.00	-21,402.95	1.87
			Base 100.325270	10,032,526.95	100.111240	10,011,124.00	-21,402.95	1.87

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026			
		4,195,000.000	Local	106.716520	4,476,758.02	105.319000	4,418,132.05	-58,625.97	0.83
			Base	106.716520	4,476,758.02	105.319000	4,418,132.05	-58,625.97	0.83
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				3.500000	01 Apr 2035			
		8,915,000.000	Local	100.000000	8,915,000.00	100.000000	8,915,000.00	0.00	1.67
			Base	100.000000	8,915,000.00	100.000000	8,915,000.00	0.00	1.67
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023			
		8,730,000.000	Local	101.205396	8,835,231.06	100.674080	8,788,847.18	-46,383.88	1.64
			Base	101.205396	8,835,231.06	100.674080	8,788,847.18	-46,383.88	1.64
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.850000	01 Apr 2043			
		12,525,000.000	Local	100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.34
		Original Face: 12,525,000.000	Base	100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.34
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5				5.000000	01 Dec 2023			
		7,075,000.000	Local	101.616165	7,189,343.66	100.846240	7,134,871.48	-54,472.18	1.33
			Base	101.616165	7,189,343.66	100.846240	7,134,871.48	-54,472.18	1.33
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				3.500000	01 Jul 2035			
		5,405,000.000	Local	100.000000	5,405,000.00	100.000000	5,405,000.00	0.00	1.01
			Base	100.000000	5,405,000.00	100.000000	5,405,000.00	0.00	1.01
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024			
		4,850,000.000	Local	102.029012	4,948,407.08	101.265850	4,911,393.73	-37,013.35	0.92
			Base	102.029012	4,948,407.08	101.265850	4,911,393.73	-37,013.35	0.92
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026			
		9,410,000.000	Local	107.704311	10,134,975.66	105.150130	9,894,627.23	-240,348.43	1.85
			Base	107.704311	10,134,975.66	105.150130	9,894,627.23	-240,348.43	1.85
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5				5.000000	01 Feb 2025			
		3,020,000.000	Local	104.551741	3,157,462.58	102.733970	3,102,565.89	-54,896.69	0.58
			Base	104.551741	3,157,462.58	102.733970	3,102,565.89	-54,896.69	0.58
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				3.500000	01 Nov 2041			
		19,910,000.000	Local	100.000000	19,910,000.00	100.000000	19,910,000.00	0.00	3.72
		Original Face: 19,910,000.000	Base	100.000000	19,910,000.00	100.000000	19,910,000.00	0.00	3.72

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Books Closed

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# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				3.700000	15 Mar 2024		
		7,515,000.000	Local 100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.40
Original Face:		7,515,000.000	Base 100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.40
677522ME1	OHIO ST OHS 08/23 FIXED 5				5.000000	01 Aug 2023		
		3,350,000.000	Local 100.546576	3,368,310.30	100.264150	3,358,849.03	-9,461.27	0.63
			Base 100.546576	3,368,310.30	100.264150	3,358,849.03	-9,461.27	0.63
6845035S0	ORANGE CNTY FL HLTH FACS AUTH ORAMED 10/26 ADJUSTABLE VAR				3.850000	01 Oct 2026		
		17,125,000.000	Local 100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.20
Original Face:		17,125,000.000	Base 100.000000	17,125,000.00	100.000000	17,125,000.00	0.00	3.20
718814V86	PHOENIX AZ PHO 07/23 FIXED 5				5.000000	01 Jul 2023		
		1,505,000.000	Local 100.242888	1,508,655.47	100.123970	1,506,865.75	-1,789.72	0.28
			Base 100.242888	1,508,655.47	100.123970	1,506,865.75	-1,789.72	0.28
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
		1,600,000.000	Local 102.876380	1,646,022.08	101.845020	1,629,520.32	-16,501.76	0.30
			Base 102.876380	1,646,022.08	101.845020	1,629,520.32	-16,501.76	0.30
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
		6,925,000.000	Local 107.398000	7,437,311.50	106.071790	7,345,471.46	-91,840.04	1.37
			Base 107.398000	7,437,311.50	106.071790	7,345,471.46	-91,840.04	1.37
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.480000	01 Dec 2044		
		25,250,000.000	Local 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.72
			Base 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.72
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
		4,525,000.000	Local 103.003104	4,660,890.45	101.213960	4,579,931.69	-80,958.76	0.86
			Base 103.003104	4,660,890.45	101.213960	4,579,931.69	-80,958.76	0.86
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,065,000.000	Local 101.806741	3,120,376.60	101.103870	3,098,833.62	-21,542.98	0.58
			Base 101.806741	3,120,376.60	101.103870	3,098,833.62	-21,542.98	0.58
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		4,855,000.000	Local 101.806741	4,942,717.26	101.103870	4,908,592.89	-34,124.37	0.92
			Base 101.806741	4,942,717.26	101.103870	4,908,592.89	-34,124.37	0.92

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Books Closed

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# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				3.550000	01 Dec 2043		
	6,455,000.000	Local	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
Original Face:	6,455,000.000	Base	100.000000	6,455,000.00	100.000000	6,455,000.00	0.00	1.21
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
	2,040,000.000	Local	102.580441	2,092,640.99	101.110470	2,062,653.59	-29,987.40	0.39
		Base	102.580441	2,092,640.99	101.110470	2,062,653.59	-29,987.40	0.39
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	107.599033	17,764,600.41	105.666480	17,445,535.85	-319,064.56	3.26
		Base	107.599033	17,764,600.41	105.666480	17,445,535.85	-319,064.56	3.26
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5				5.000000	01 Jul 2025		
	8,000,000.000	Local	100.574895	8,045,991.61	100.264340	8,021,147.20	-24,844.41	1.50
		Base	100.574895	8,045,991.61	100.264340	8,021,147.20	-24,844.41	1.50
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5				5.000000	01 Jul 2023		
	10,525,000.000	Local	100.245468	10,550,835.46	100.124790	10,538,134.15	-12,701.31	1.97
		Base	100.245468	10,550,835.46	100.124790	10,538,134.15	-12,701.31	1.97
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,985,000.000	Local	102.526001	4,085,661.12	101.123650	4,029,777.45	-55,883.67	0.75
		Base	102.526001	4,085,661.12	101.123650	4,029,777.45	-55,883.67	0.75
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	106.328146	21,292,211.26	105.054770	21,037,217.69	-254,993.57	3.93
		Base	106.328146	21,292,211.26	105.054770	21,037,217.69	-254,993.57	3.93
<b>US DOLLAR Total</b>								
	522,055,000.000	Local		533,704,377.58		529,772,219.69	-3,932,157.89	99.04
Original Face:	159,195,000.000	Base		533,704,377.58		529,772,219.69	-3,932,157.89	99.04
<b>FIXED INCOME Total</b>								
	522,055,000.000	Base		533,704,377.58		529,772,219.69	-3,932,157.89	99.04
Original Face:	159,195,000.000							

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# Holdings

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

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

FUND: ATZH



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		527,149,756.880	Base	538,798,695.11		534,866,976.40	-3,931,718.71	100.00
Original Face:		159,195,000.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		75,029.070	Local	1.000000	75,029.07	1.000000	75,029.07	0.01
			Base	1.000000	75,029.07	1.000000	75,029.07	0.01

<b>US DOLLAR Total</b>		75,029.070	Local		75,029.07		75,029.07	0.01
			Base		75,029.07		75,029.07	0.01

<b>CASH Total</b>		75,029.070	Base		75,029.07		75,029.07	0.01
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3XK1	AT+T INC				5.700000	19 Oct 2023		
		5,000,000.000	Local	97.783333	4,889,166.66	97.783333	4,889,166.66	0.87
			Base	97.783333	4,889,166.66	97.783333	4,889,166.66	0.87

13738KUX3	CAN AST + CAN LTD JT				5.260000	31 Jul 2023		
		5,000,000.000	Local	99.123333	4,956,166.67	99.123333	4,956,166.67	0.88
			Base	99.123333	4,956,166.67	99.123333	4,956,166.67	0.88

73044GT74	PODIUM FUNDING TRUST				5.050000	07 Jun 2023		
		10,000,000.000	Local	99.915833	9,991,583.33	99.915833	9,991,583.33	1.77
			Base	99.915833	9,991,583.33	99.915833	9,991,583.33	1.77

912796Z51	TREASURY BILL 08/23 0.00000				4.922500	31 Aug 2023		
		5,000,000.000	Local	98.755701	4,937,785.07	98.755701	4,937,785.07	0.88
			Base	98.755701	4,937,785.07	98.755701	4,937,785.07	0.88

912797FM4	TREASURY BILL 06/23 0.00000				5.342000	06 Jun 2023		
		10,000,000.000	Local	99.925806	9,992,580.56	99.925806	9,992,580.56	1.78
			Base	99.925806	9,992,580.56	99.925806	9,992,580.56	1.78

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797FN2	TREASURY BILL 06/23 0.00000				5.380000	13 Jun 2023		
		5,000,000.000	Local 99.820667	4,991,033.34	99.820667	4,991,033.34	0.00	0.89
			Base 99.820667	4,991,033.34	99.820667	4,991,033.34	0.00	0.89
912797FP7	TREASURY BILL 06/23 0.00000				5.565000	20 Jun 2023		
		5,000,000.000	Local 99.706292	4,985,314.58	99.706292	4,985,314.58	0.00	0.89
			Base 99.706292	4,985,314.58	99.706292	4,985,314.58	0.00	0.89
979QHR003	SOUTH STREET REPO				5.120000	01 Jun 2023		
		11,000,000.000	Local 100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	1.95
			Base 100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	1.95
<b>US DOLLAR Total</b>		56,000,000.000	Local	55,743,630.21		55,743,630.21	0.00	9.90
			Base	55,743,630.21		55,743,630.21	0.00	9.90
<b>CASH EQUIVALENT Total</b>		56,000,000.000	Base	55,743,630.21		55,743,630.21	0.00	9.90
<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		
		5,000,000.000	Local 99.946129	4,997,306.43	91.079006	4,553,950.30	-443,356.13	0.81
			Base 99.946129	4,997,306.43	91.079006	4,553,950.30	-443,356.13	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		5,000,000.000	Local 99.669211	4,983,460.53	79.241845	3,962,092.25	-1,021,368.28	0.70
			Base 99.669211	4,983,460.53	79.241845	3,962,092.25	-1,021,368.28	0.70
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
		5,000,000.000	Local 99.992463	4,999,623.17	89.849746	4,492,487.30	-507,135.87	0.80
			Base 99.992463	4,999,623.17	89.849746	4,492,487.30	-507,135.87	0.80
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
		7,500,000.000	Local 99.796477	7,484,735.77	87.816646	6,586,248.45	-898,487.32	1.17
			Base 99.796477	7,484,735.77	87.816646	6,586,248.45	-898,487.32	1.17

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Books Closed

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.710000	04 Nov 2026		
	6,000,000.000	Local		100.000000	6,000,000.00	98.810742	5,928,644.52	-71,355.48	1.05
		Base		100.000000	6,000,000.00	98.810742	5,928,644.52	-71,355.48	1.05
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.990000	04 Mar 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.267905	5,013,395.25	13,395.25	0.89
		Base		100.000000	5,000,000.00	100.267905	5,013,395.25	13,395.25	0.89
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
	5,309,000.000	Local		98.565693	5,232,852.62	86.819499	4,609,247.20	-623,605.42	0.82
		Base		98.565693	5,232,852.62	86.819499	4,609,247.20	-623,605.42	0.82
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	0.83
		Base		99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	0.83
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.681407	3,488,849.25	84.154798	2,945,417.93	-543,431.32	0.52
		Base		99.681407	3,488,849.25	84.154798	2,945,417.93	-543,431.32	0.52
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	87.527889	2,188,197.23	-311,802.77	0.39
		Base		100.000000	2,500,000.00	87.527889	2,188,197.23	-311,802.77	0.39
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05					4.050000	27 May 2026		
	10,000,000.000	Local		99.695228	9,969,522.82	95.638690	9,563,869.00	-405,653.82	1.70
		Base		99.695228	9,969,522.82	95.638690	9,563,869.00	-405,653.82	1.70
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local		106.279656	2,656,991.40	96.363865	2,409,096.63	-247,894.77	0.43
		Base		106.279656	2,656,991.40	96.363865	2,409,096.63	-247,894.77	0.43
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					5.410000	08 Dec 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.950100	4,997,505.00	-2,495.00	0.89
		Base		100.000000	5,000,000.00	99.950100	4,997,505.00	-2,495.00	0.89
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	5,000,000.000	Local		99.958943	4,997,947.16	98.387526	4,919,376.30	-78,570.86	0.87
		Base		99.958943	4,997,947.16	98.387526	4,919,376.30	-78,570.86	0.87

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR								
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06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	99.273044	4,963,652.20	-36,347.80	0.88
			Base 100.000000	5,000,000.00	99.273044	4,963,652.20	-36,347.80	0.88
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.214142	4,910,707.10	-89,292.90	0.87
			Base 100.000000	5,000,000.00	98.214142	4,910,707.10	-89,292.90	0.87
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
		5,000,000.000	Local 99.952508	4,997,625.38	98.400172	4,920,008.60	-77,616.78	0.87
			Base 99.952508	4,997,625.38	98.400172	4,920,008.60	-77,616.78	0.87
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		2,500,000.000	Local 99.946076	2,498,651.89	86.985408	2,174,635.20	-324,016.69	0.39
			Base 99.946076	2,498,651.89	86.985408	2,174,635.20	-324,016.69	0.39
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.925709	4,996,285.45	87.344244	4,367,212.20	-629,073.25	0.78
			Base 99.925709	4,996,285.45	87.344244	4,367,212.20	-629,073.25	0.78
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
		4,938,262.130	Local 91.099539	4,498,734.03	90.431610	4,465,749.95	-32,984.08	0.79
Original Face:		5,000,000.000	Base 91.099539	4,498,734.03	90.431610	4,465,749.95	-32,984.08	0.79
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		3,652,350.320	Local 95.603220	3,491,764.52	85.535820	3,124,067.80	-367,696.72	0.55
Original Face:		5,000,000.000	Base 95.603220	3,491,764.52	85.535820	3,124,067.80	-367,696.72	0.55
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		7,717,643.570	Local 94.179948	7,268,472.67	87.447400	6,748,878.64	-519,594.03	1.20
Original Face:		9,000,000.000	Base 94.179948	7,268,472.67	87.447400	6,748,878.64	-519,594.03	1.20
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,521,431.550	Local 95.383465	4,312,698.06	87.177270	3,941,660.59	-371,037.47	0.70
Original Face:		5,000,000.000	Base 95.383465	4,312,698.06	87.177270	3,941,660.59	-371,037.47	0.70
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87
			Base 100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87

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

As of: May 31, 2023

View Date: June 5, 2023

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149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030			
		5,000,000.000	Local	99.629062	4,981,453.12	89.042579	4,452,128.95	-529,324.17	0.79
			Base	99.629062	4,981,453.12	89.042579	4,452,128.95	-529,324.17	0.79
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local	99.998157	4,999,907.86	99.525503	4,976,275.15	-23,632.71	0.88
			Base	99.998157	4,999,907.86	99.525503	4,976,275.15	-23,632.71	0.88
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023			
		5,000,000.000	Local	100.024174	5,001,208.70	99.216872	4,960,843.60	-40,365.10	0.88
			Base	100.024174	5,001,208.70	99.216872	4,960,843.60	-40,365.10	0.88
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025			
		1,240,000.000	Local	113.198501	1,403,661.41	104.265793	1,292,895.83	-110,765.58	0.23
			Base	113.198501	1,403,661.41	104.265793	1,292,895.83	-110,765.58	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.700000	06 Oct 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	96.842535	4,842,126.75	-157,873.25	0.86
			Base	100.000000	5,000,000.00	96.842535	4,842,126.75	-157,873.25	0.86
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.453455	4,972,672.75	-27,327.25	0.88
			Base	100.000000	5,000,000.00	99.453455	4,972,672.75	-27,327.25	0.88
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.381486	2,484,537.16	82.547002	2,063,675.05	-420,862.11	0.37
			Base	99.381486	2,484,537.16	82.547002	2,063,675.05	-420,862.11	0.37
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				5.710000	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	100.018620	4,000,744.80	744.80	0.71
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.018620	4,000,744.80	744.80	0.71
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local	99.826962	2,994,808.85	95.956046	2,878,681.38	-116,127.47	0.51
			Base	99.826962	2,994,808.85	95.956046	2,878,681.38	-116,127.47	0.51
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	93.948838	2,348,720.95	-151,279.05	0.42
			Base	100.000000	2,500,000.00	93.948838	2,348,720.95	-151,279.05	0.42

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ST OF AZ POOL 12 CAWCD MED TRM

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As of: May 31, 2023

View Date: June 5, 2023

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3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		628,791.000	Local 101.092153	635,658.36	90.124641	566,695.63	-68,962.73	0.10
Original Face:		5,000,000.000	Base 101.092153	635,658.36	90.124641	566,695.63	-68,962.73	0.10
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		778,826.100	Local 102.174423	795,761.07	98.080417	763,875.89	-31,885.18	0.14
Original Face:		5,000,000.000	Base 102.174423	795,761.07	98.080417	763,875.89	-31,885.18	0.14
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
		2,500,000.000	Local 100.000000	2,500,000.00	90.076933	2,251,923.33	-248,076.67	0.40
			Base 100.000000	2,500,000.00	90.076933	2,251,923.33	-248,076.67	0.40
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	95.264458	4,763,222.90	-236,777.10	0.85
			Base 100.000000	5,000,000.00	95.264458	4,763,222.90	-236,777.10	0.85
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
		1,480,000.000	Local 99.760380	1,476,453.63	98.306306	1,454,933.33	-21,520.30	0.26
			Base 99.760380	1,476,453.63	98.306306	1,454,933.33	-21,520.30	0.26
3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.966038	4,998,301.90	-1,698.10	0.89
			Base 100.000000	5,000,000.00	99.966038	4,998,301.90	-1,698.10	0.89
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
		6,000,000.000	Local 121.035036	7,262,102.15	93.693448	5,621,606.88	-1,640,495.27	1.00
			Base 121.035036	7,262,102.15	93.693448	5,621,606.88	-1,640,495.27	1.00
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 117.506806	4,700,272.22	95.427887	3,817,115.48	-883,156.74	0.68
			Base 117.506806	4,700,272.22	95.427887	3,817,115.48	-883,156.74	0.68
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
		2,070,000.000	Local 123.330702	2,552,945.54	94.710061	1,960,498.26	-592,447.28	0.35
			Base 123.330702	2,552,945.54	94.710061	1,960,498.26	-592,447.28	0.35
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				5.428710	07 Feb 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.017136	5,000,856.80	856.80	0.89
			Base 100.000000	5,000,000.00	100.017136	5,000,856.80	856.80	0.89

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3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		8,000,000.000	Local	100.000000	8,000,000.00	99.440138	7,955,211.04	-44,788.96	1.41
			Base	100.000000	8,000,000.00	99.440138	7,955,211.04	-44,788.96	1.41
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030			
		1,000,000.000	Local	99.900000	999,000.00	99.811250	998,112.50	-887.50	0.18
			Base	99.900000	999,000.00	99.811250	998,112.50	-887.50	0.18
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.911010	2,497,775.24	87.638078	2,190,951.95	-306,823.29	0.39
			Base	99.911010	2,497,775.24	87.638078	2,190,951.95	-306,823.29	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.825030	3,993,001.21	91.217402	3,648,696.08	-344,305.13	0.65
			Base	99.825030	3,993,001.21	91.217402	3,648,696.08	-344,305.13	0.65
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		673,046.290	Local	102.217706	687,972.48	93.251200	627,623.74	-60,348.74	0.11
		Original Face: 5,100,000.000	Base	102.217706	687,972.48	93.251200	627,623.74	-60,348.74	0.11
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		322,997.020	Local	98.854640	319,297.54	89.750460	289,891.31	-29,406.23	0.05
		Original Face: 2,025,000.000	Base	98.854640	319,297.54	89.750460	289,891.31	-29,406.23	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		830,349.350	Local	98.853135	820,826.36	92.860790	771,068.97	-49,757.39	0.14
		Original Face: 5,000,000.000	Base	98.853135	820,826.36	92.860790	771,068.97	-49,757.39	0.14
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		600,464.700	Local	101.161744	607,440.56	88.684200	532,517.32	-74,923.24	0.09
		Original Face: 3,000,000.000	Base	101.161744	607,440.56	88.684200	532,517.32	-74,923.24	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		600,464.700	Local	99.878979	599,738.01	88.684200	532,517.32	-67,220.69	0.09
		Original Face: 3,000,000.000	Base	99.878979	599,738.01	88.684200	532,517.32	-67,220.69	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		3,180,336.560	Local	103.830881	3,302,171.46	87.669940	2,788,199.15	-513,972.31	0.50
		Original Face: 4,036,000.000	Base	103.830881	3,302,171.46	87.669940	2,788,199.15	-513,972.31	0.50

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ST OF AZ POOL 12 CAWCD MED TRM

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3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
		3,939,421.150	Local 104.111842	4,101,403.92	87.639760	3,452,499.24	-648,904.68	0.61
Original Face:		5,000,000.000	Base 104.111842	4,101,403.92	87.639760	3,452,499.24	-648,904.68	0.61
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
		1,782,704.980	Local 100.403877	1,789,904.91	76.192290	1,358,283.75	-431,621.16	0.24
Original Face:		3,015,000.000	Base 100.403877	1,789,904.91	76.192290	1,358,283.75	-431,621.16	0.24
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033		
		2,942,255.880	Local 98.898793	2,909,855.55	92.777260	2,729,744.39	-180,111.16	0.48
Original Face:		3,250,145.000	Base 98.898793	2,909,855.55	92.777260	2,729,744.39	-180,111.16	0.48
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
		1,348,240.120	Local 100.625455	1,356,672.76	92.815120	1,251,370.69	-105,302.07	0.22
Original Face:		1,500,000.000	Base 100.625455	1,356,672.76	92.815120	1,251,370.69	-105,302.07	0.22
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
		5,000,000.000	Local 99.927470	4,996,373.48	79.955322	3,997,766.10	-998,607.38	0.71
			Base 99.927470	4,996,373.48	79.955322	3,997,766.10	-998,607.38	0.71
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
		149,753.500	Local 98.530145	147,552.34	95.013640	142,286.25	-5,266.09	0.03
Original Face:		5,000,000.000	Base 98.530145	147,552.34	95.013640	142,286.25	-5,266.09	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
		104,182.120	Local 100.843149	105,060.53	97.659700	101,743.95	-3,316.58	0.02
Original Face:		2,000,000.000	Base 100.843149	105,060.53	97.659700	101,743.95	-3,316.58	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
		7,548.880	Local 99.494362	7,510.71	99.142060	7,484.12	-26.59	0.00
Original Face:		2,000,000.000	Base 99.494362	7,510.71	99.142060	7,484.12	-26.59	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
		482,488.880	Local 101.561259	490,021.78	97.265930	469,297.30	-20,724.48	0.08
Original Face:		2,000,000.000	Base 101.561259	490,021.78	97.265930	469,297.30	-20,724.48	0.08
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
		88,342.600	Local 100.110898	88,440.57	95.333670	84,220.24	-4,220.33	0.01
Original Face:		2,000,000.000	Base 100.110898	88,440.57	95.333670	84,220.24	-4,220.33	0.01

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3137BFTX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local	98.798416	2,963,952.49	96.413960	2,892,418.80	-71,533.69	0.51	
Original Face:	3,000,000.000	Base	98.798416	2,963,952.49	96.413960	2,892,418.80	-71,533.69	0.51	
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	1,478,610.650	Local	99.435331	1,470,261.40	97.759940	1,445,488.88	-24,772.52	0.26	
Original Face:	5,990,000.000	Base	99.435331	1,470,261.40	97.759940	1,445,488.88	-24,772.52	0.26	
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	6,218,878.410	Local	98.111886	6,101,458.87	97.799000	6,082,000.90	-19,457.97	1.08	
Original Face:	11,779,000.000	Base	98.111886	6,101,458.87	97.799000	6,082,000.90	-19,457.97	1.08	
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	246,960.890	Local	98.837727	244,090.53	97.870260	241,701.27	-2,389.26	0.04	
Original Face:	5,500,000.000	Base	98.837727	244,090.53	97.870260	241,701.27	-2,389.26	0.04	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.020000	25 Oct 2026		
	4,296,806.750	Local	99.589059	4,279,149.41	98.831220	4,246,586.53	-32,562.88	0.75	
Original Face:	5,000,000.000	Base	99.589059	4,279,149.41	98.831220	4,246,586.53	-32,562.88	0.75	
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,378,239.390	Local	97.540850	1,344,346.42	97.095310	1,338,205.81	-6,140.61	0.24	
Original Face:	1,466,009.000	Base	97.540850	1,344,346.42	97.095310	1,338,205.81	-6,140.61	0.24	
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	24,131.990	Local	100.703423	24,301.74	96.718890	23,340.19	-961.55	0.00	
Original Face:	500,000.000	Base	100.703423	24,301.74	96.718890	23,340.19	-961.55	0.00	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	907,242.050	Local	100.416340	911,019.26	94.127792	853,966.91	-57,052.35	0.15	
Original Face:	5,000,000.000	Base	100.416340	911,019.26	94.127792	853,966.91	-57,052.35	0.15	
3138XMR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,369,371.780	Local	103.535178	1,417,781.51	98.124275	1,343,686.13	-74,095.38	0.24	
Original Face:	7,000,000.000	Base	103.535178	1,417,781.51	98.124275	1,343,686.13	-74,095.38	0.24	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,563,193.100	Local	101.752151	1,590,582.60	97.824180	1,529,180.83	-61,401.77	0.27	
Original Face:	7,000,000.000	Base	101.752151	1,590,582.60	97.824180	1,529,180.83	-61,401.77	0.27	

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		77,311.750	Local	104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.01
Original Face:		5,000,000.000	Base	104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034			
		936,823.650	Local	101.855534	954,206.73	95.277003	892,577.50	-61,629.23	0.16
Original Face:		7,000,000.000	Base	101.855534	954,206.73	95.277003	892,577.50	-61,629.23	0.16
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		2,000,000.000	Local	96.475699	1,929,513.97	92.545030	1,850,900.60	-78,613.37	0.33
Original Face:		2,000,000.000	Base	96.475699	1,929,513.97	92.545030	1,850,900.60	-78,613.37	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		5,750,000.000	Local	99.783146	5,737,530.89	91.084550	5,237,361.63	-500,169.26	0.93
Original Face:		5,750,000.000	Base	99.783146	5,737,530.89	91.084550	5,237,361.63	-500,169.26	0.93
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,000,000.000	Local	101.222140	6,073,328.39	96.390490	5,783,429.40	-289,898.99	1.03
Original Face:		6,000,000.000	Base	101.222140	6,073,328.39	96.390490	5,783,429.40	-289,898.99	1.03
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027			
		5,000,000.000	Local	99.946140	4,997,306.98	86.828625	4,341,431.25	-655,875.73	0.77
			Base	99.946140	4,997,306.98	86.828625	4,341,431.25	-655,875.73	0.77
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.342259	4,917,112.95	-82,887.05	0.87
			Base	100.000000	5,000,000.00	98.342259	4,917,112.95	-82,887.05	0.87
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030			
		1,200,000.000	Local	104.515722	1,254,188.66	85.757383	1,029,088.60	-225,100.06	0.18
			Base	104.515722	1,254,188.66	85.757383	1,029,088.60	-225,100.06	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.560000	10 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.600000	4,980,000.00	-20,000.00	0.88
			Base	100.000000	5,000,000.00	99.600000	4,980,000.00	-20,000.00	0.88
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				5.880000	10 Sep 2027			
		2,600,000.000	Local	99.658812	2,591,129.10	98.351896	2,557,149.30	-33,979.80	0.45
			Base	99.658812	2,591,129.10	98.351896	2,557,149.30	-33,979.80	0.45

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ST OF AZ POOL 12 CAWCD MED TRM

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View Date: June 5, 2023

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38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.637964	4,881,898.20	-118,101.80	0.87
			Base	100.000000	5,000,000.00	97.637964	4,881,898.20	-118,101.80	0.87
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	87.123738	4,356,186.90	-643,813.10	0.77
			Base	100.000000	5,000,000.00	87.123738	4,356,186.90	-643,813.10	0.77
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	97.432301	4,871,615.05	-128,384.95	0.87
			Base	100.000000	5,000,000.00	97.432301	4,871,615.05	-128,384.95	0.87
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040			
		110,671.540	Local	99.852925	110,508.77	95.355390	105,531.28	-4,977.49	0.02
		Original Face: 3,000,000.000	Base	99.852925	110,508.77	95.355390	105,531.28	-4,977.49	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046			
		169,427.170	Local	96.726812	163,881.50	88.395580	149,766.13	-14,115.37	0.03
		Original Face: 675,000.000	Base	96.726812	163,881.50	88.395580	149,766.13	-14,115.37	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		274,576.090	Local	100.723002	276,561.28	87.289690	239,676.62	-36,884.66	0.04
		Original Face: 5,000,000.000	Base	100.723002	276,561.28	87.289690	239,676.62	-36,884.66	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057			
		582,810.540	Local	96.339222	561,475.14	83.374910	485,917.76	-75,557.38	0.09
		Original Face: 1,600,000.000	Base	96.339222	561,475.14	83.374910	485,917.76	-75,557.38	0.09
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
		2,690,677.800	Local	101.277739	2,725,057.63	93.403279	2,513,181.29	-211,876.34	0.45
		Original Face: 5,000,000.000	Base	101.277739	2,725,057.63	93.403279	2,513,181.29	-211,876.34	0.45
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069			
		3,486,460.490	Local	101.888429	3,552,299.81	96.258890	3,356,028.17	-196,271.64	0.60
		Original Face: 10,465,550.000	Base	101.888429	3,552,299.81	96.258890	3,356,028.17	-196,271.64	0.60
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067			
		4,135,874.340	Local	100.551336	4,158,676.89	95.204150	3,937,524.01	-221,152.88	0.70
		Original Face: 7,878,829.000	Base	100.551336	4,158,676.89	95.204150	3,937,524.01	-221,152.88	0.70

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View Date: June 5, 2023

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	Units								
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.400000	20 Aug 2070		
	3,110,783.690	Local	103.631948	3,223,765.75	99.896870	3,107,575.54	-116,190.21	0.55	
Original Face:	5,000,000.000	Base	103.631948	3,223,765.75	99.896870	3,107,575.54	-116,190.21	0.55	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.400000	20 Aug 2070		
	3,111,575.670	Local	104.640050	3,255,954.35	100.488710	3,126,782.25	-129,172.10	0.56	
Original Face:	5,000,000.000	Base	104.640050	3,255,954.35	100.488710	3,126,782.25	-129,172.10	0.56	
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
	3,945,755.660	Local	100.559684	3,967,839.44	97.331010	3,840,443.84	-127,395.60	0.68	
Original Face:	6,180,040.000	Base	100.559684	3,967,839.44	97.331010	3,840,443.84	-127,395.60	0.68	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
	1,095,599.990	Local	100.505249	1,101,135.50	90.070690	986,814.47	-114,321.03	0.18	
Original Face:	6,993,000.000	Base	100.505249	1,101,135.50	90.070690	986,814.47	-114,321.03	0.18	
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.760000	20 Jul 2067		
	4,474,849.190	Local	97.680394	4,371,050.32	97.673830	4,370,756.59	-293.73	0.78	
Original Face:	7,000,000.000	Base	97.680394	4,371,050.32	97.673830	4,370,756.59	-293.73	0.78	
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
	4,773,858.880	Local	98.211762	4,688,490.90	97.675810	4,662,905.33	-25,585.57	0.83	
Original Face:	5,000,000.000	Base	98.211762	4,688,490.90	97.675810	4,662,905.33	-25,585.57	0.83	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.925939	1,498,889.08	92.920037	1,393,800.56	-105,088.52	0.25	
		Base	99.925939	1,498,889.08	92.920037	1,393,800.56	-105,088.52	0.25	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	5,000,000.000	Local	99.732264	4,986,613.18	93.702113	4,685,105.65	-301,507.53	0.83	
		Base	99.732264	4,986,613.18	93.702113	4,685,105.65	-301,507.53	0.83	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
	5,000,000.000	Local	99.773491	4,988,674.55	98.869012	4,943,450.60	-45,223.95	0.88	
		Base	99.773491	4,988,674.55	98.869012	4,943,450.60	-45,223.95	0.88	
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
	7,000,000.000	Local	99.907458	6,993,522.07	98.459350	6,892,154.50	-101,367.57	1.22	
		Base	99.907458	6,993,522.07	98.459350	6,892,154.50	-101,367.57	1.22	



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46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040			
		1,000,000.000	Local	142.140360	1,421,403.60	100.885067	1,008,850.67	-412,552.93	0.18
			Base	142.140360	1,421,403.60	100.885067	1,008,850.67	-412,552.93	0.18
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027			
		3,212,000.000	Local	96.820125	3,109,862.40	96.718999	3,106,614.25	-3,248.15	0.55
			Base	96.820125	3,109,862.40	96.718999	3,106,614.25	-3,248.15	0.55
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.660000	10 Dec 2025			
		5,000,000.000	Local	100.076711	5,003,835.54	99.291110	4,964,555.50	-39,280.04	0.88
			Base	100.076711	5,003,835.54	99.291110	4,964,555.50	-39,280.04	0.88
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4				3.800000	15 May 2029			
		3,750,000.000	Local	99.973690	3,749,013.38	97.255980	3,647,099.25	-101,914.13	0.65
		Original Face: 3,750,000.000	Base	99.973690	3,749,013.38	97.255980	3,647,099.25	-101,914.13	0.65
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		5,000,000.000	Local	99.426856	4,971,342.78	69.772037	3,488,601.85	-1,482,740.93	0.62
			Base	99.426856	4,971,342.78	69.772037	3,488,601.85	-1,482,740.93	0.62
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.790471	4,989,523.56	82.468188	4,123,409.40	-866,114.16	0.73
			Base	99.790471	4,989,523.56	82.468188	4,123,409.40	-866,114.16	0.73
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		2,500,000.000	Local	99.848994	2,496,224.84	92.831579	2,320,789.48	-175,435.36	0.41
			Base	99.848994	2,496,224.84	92.831579	2,320,789.48	-175,435.36	0.41
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027			
		5,000,000.000	Local	106.717781	5,335,889.05	104.577222	5,228,861.10	-107,027.95	0.93
			Base	106.717781	5,335,889.05	104.577222	5,228,861.10	-107,027.95	0.93
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.890793	4,944,539.67	63.876216	3,193,810.80	-1,750,728.87	0.57
			Base	98.890793	4,944,539.67	63.876216	3,193,810.80	-1,750,728.87	0.57
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		10,000,000.000	Local	100.333126	10,033,312.56	97.770380	9,777,038.00	-256,274.56	1.74
			Base	100.333126	10,033,312.56	97.770380	9,777,038.00	-256,274.56	1.74

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61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046			
		198,707.640	Local	100.515798	199,732.57	99.559160	197,831.66	-1,900.91	0.04
	Original Face:	6,849,220.000	Base	100.515798	199,732.57	99.559160	197,831.66	-1,900.91	0.04
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				5.460000	07 Aug 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.966486	4,998,324.30	-1,675.70	0.89
			Base	100.000000	5,000,000.00	99.966486	4,998,324.30	-1,675.70	0.89
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	0.78
			Base	99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	0.78
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.220103	2,505,502.57	101.125240	2,528,131.00	22,628.43	0.45
			Base	100.220103	2,505,502.57	101.125240	2,528,131.00	22,628.43	0.45
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.737855	3,490,824.91	82.515737	2,888,050.80	-602,774.11	0.51
			Base	99.737855	3,490,824.91	82.515737	2,888,050.80	-602,774.11	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.869705	998,697.05	97.283581	972,835.81	-25,861.24	0.17
			Base	99.869705	998,697.05	97.283581	972,835.81	-25,861.24	0.17
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.819299	9,981,929.90	-18,070.10	1.77
			Base	100.000000	10,000,000.00	99.819299	9,981,929.90	-18,070.10	1.77
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.972992	4,998,649.58	91.353797	4,567,689.85	-430,959.73	0.81
			Base	99.972992	4,998,649.58	91.353797	4,567,689.85	-430,959.73	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	107.578634	5,378,931.72	90.500798	4,525,039.90	-853,891.82	0.80
			Base	107.578634	5,378,931.72	90.500798	4,525,039.90	-853,891.82	0.80
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.785561	9,978,556.08	81.623077	8,162,307.70	-1,816,248.38	1.45
			Base	99.785561	9,978,556.08	81.623077	8,162,307.70	-1,816,248.38	1.45

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.910407	4,995,520.34	84.629392	4,231,469.60	-764,050.74	0.75
			Base	99.910407	4,995,520.34	84.629392	4,231,469.60	-764,050.74	0.75
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.060000	18 Nov 2027			
		2,500,000.000	Local	100.000000	2,500,000.00	97.182000	2,429,550.00	-70,450.00	0.43
			Base	100.000000	2,500,000.00	97.182000	2,429,550.00	-70,450.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.091253	4,804,562.65	-195,437.35	0.85
			Base	100.000000	5,000,000.00	96.091253	4,804,562.65	-195,437.35	0.85
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.110000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45	0.86
			Base	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45	0.86
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.250000	25 May 2047			
		4,520,449.070	Local	100.000000	4,520,449.07	98.568638	4,455,745.08	-64,703.99	0.79
		Original Face: 5,000,000.000	Base	100.000000	4,520,449.07	98.568638	4,455,745.08	-64,703.99	0.79
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.911563	4,995,578.13	81.571590	4,078,579.50	-916,998.63	0.72
			Base	99.911563	4,995,578.13	81.571590	4,078,579.50	-916,998.63	0.72
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.878647	4,993,932.34	102.366598	5,118,329.90	124,397.56	0.91
			Base	99.878647	4,993,932.34	102.366598	5,118,329.90	124,397.56	0.91
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.985566	4,999,278.28	97.504494	4,875,224.70	-124,053.58	0.87
			Base	99.985566	4,999,278.28	97.504494	4,875,224.70	-124,053.58	0.87
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.763282	2,992,898.47	85.642440	2,569,273.20	-423,625.27	0.46
			Base	99.763282	2,992,898.47	85.642440	2,569,273.20	-423,625.27	0.46
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local	100.000000	4,000,000.00	97.051641	3,882,065.64	-117,934.36	0.69
			Base	100.000000	4,000,000.00	97.051641	3,882,065.64	-117,934.36	0.69

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.973603	2,499,340.08	91.026141	2,275,653.53	-223,686.55	0.40
			Base	99.973603	2,499,340.08	91.026141	2,275,653.53	-223,686.55	0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local	99.782707	4,989,135.34	97.113900	4,855,695.00	-133,440.34	0.86
			Base	99.782707	4,989,135.34	97.113900	4,855,695.00	-133,440.34	0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.978628	2,999,358.85	96.617152	2,898,514.56	-100,844.29	0.51
			Base	99.978628	2,999,358.85	96.617152	2,898,514.56	-100,844.29	0.51
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.623494	5,031,174.68	100.660156	5,033,007.80	1,833.12	0.89
			Base	100.623494	5,031,174.68	100.660156	5,033,007.80	1,833.12	0.89
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		5,000,000.000	Local	99.996222	4,999,811.09	99.160156	4,958,007.80	-41,803.29	0.88
			Base	99.996222	4,999,811.09	99.160156	4,958,007.80	-41,803.29	0.88
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.862983	4,993,149.14	103.560424	5,178,021.20	184,872.06	0.92
			Base	99.862983	4,993,149.14	103.560424	5,178,021.20	184,872.06	0.92
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.918969	1,998,379.37	79.241889	1,584,837.78	-413,541.59	0.28
			Base	99.918969	1,998,379.37	79.241889	1,584,837.78	-413,541.59	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.850000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.171335	5,008,566.75	8,566.75	0.89
			Base	100.000000	5,000,000.00	100.171335	5,008,566.75	8,566.75	0.89
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		1,563,129.580	Local	99.993133	1,563,022.24	98.702610	1,542,849.69	-20,172.55	0.27
		Original Face: 5,000,000.000	Base	99.993133	1,563,022.24	98.702610	1,542,849.69	-20,172.55	0.27
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A				0.990000	20 Apr 2028			
		3,830,000.000	Local	94.529786	3,620,490.80	94.004060	3,600,355.50	-20,135.30	0.64
		Original Face: 3,830,000.000	Base	94.529786	3,620,490.80	94.004060	3,600,355.50	-20,135.30	0.64

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Books Closed

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	976,752.710	Local	99.994715	976,701.09	99.817080	974,966.03	-1,735.06	0.17	
Original Face:	2,000,000.000	Base	99.994715	976,701.09	99.817080	974,966.03	-1,735.06	0.17	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	5,000,000.000	Local	103.507346	5,175,367.31	86.342815	4,317,140.75	-858,226.56	0.77	
		Base	103.507346	5,175,367.31	86.342815	4,317,140.75	-858,226.56	0.77	
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
	5,000,000.000	Local	99.934446	4,996,722.31	87.821587	4,391,079.35	-605,642.96	0.78	
		Base	99.934446	4,996,722.31	87.821587	4,391,079.35	-605,642.96	0.78	
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
	2,000,000.000	Local	99.820053	1,996,401.06	98.939032	1,978,780.64	-17,620.42	0.35	
		Base	99.820053	1,996,401.06	98.939032	1,978,780.64	-17,620.42	0.35	
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local	96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	0.86	
		Base	96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	0.86	
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
	484,408.180	Local	94.605223	458,275.44	96.218040	466,088.06	7,812.62	0.08	
Original Face:	520,000.000	Base	94.605223	458,275.44	96.218040	466,088.06	7,812.62	0.08	
<b>US DOLLAR Total</b>									
	541,434,840.040	Local		543,790,512.69		507,105,603.36	-36,684,909.33	90.08	
Original Face:	259,652,793.000	Base		543,790,512.69		507,105,603.36	-36,684,909.33	90.08	
<b>FIXED INCOME Total</b>									
	541,434,840.040	Base		543,790,512.69		507,105,603.36	-36,684,909.33	90.08	
Original Face:	259,652,793.000								

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		597,509,869.110	Base	599,609,171.97		562,924,262.64	-36,684,909.33	100.00
Original Face:		259,652,793.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		51,081.710	Local	1.000000	51,081.71	1.000000	51,081.71	0.00	0.00
			Base	1.000000	51,081.71	1.000000	51,081.71	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	51,081.710	Local	51,081.71		51,081.71	0.00	0.00
		Base	51,081.71		51,081.71	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	51,081.710	Base	51,081.71		51,081.71	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3ZU7	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		25,000,000.000	Local	96.675000	24,168,750.00	5.700000	28 Dec 2023	24,168,750.00	0.00	0.51
			Base	96.675000	24,168,750.00	96.675000	24,168,750.00	0.00	0.00	0.51

02665KUA3	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		20,000,000.000	Local	99.415000	19,883,000.00	5.400000	10 Jul 2023	19,883,000.00	0.00	0.42
			Base	99.415000	19,883,000.00	99.415000	19,883,000.00	0.00	0.00	0.42

02665KVG9	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		20,000,000.000	Local	98.851556	19,770,311.11	5.440000	16 Aug 2023	19,770,311.11	0.00	0.42
			Base	98.851556	19,770,311.11	98.851556	19,770,311.11	0.00	0.00	0.42

03785EU69	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		25,000,000.000	Local	99.509028	24,877,256.94	5.050000	06 Jul 2023	24,877,256.94	0.00	0.52
			Base	99.509028	24,877,256.94	99.509028	24,877,256.94	0.00	0.00	0.52

04821UTU6	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		15,000,000.000	Local	99.628750	14,944,312.50	4.950000	28 Jun 2023	14,944,312.50	0.00	0.31
			Base	99.628750	14,944,312.50	99.628750	14,944,312.50	0.00	0.00	0.31

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06373L3T4	BANK MONTREAL MONTREAL BRH				5.760000	05 Jul 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
06417KV14	BANK OF NOVA SCOTIA/THE				3.600000	01 Aug 2023			
		15,000,000.000	Local	99.390000	14,908,500.00	99.390000	14,908,500.00	0.00	0.31
			Base	99.390000	14,908,500.00	99.390000	14,908,500.00	0.00	0.31
06417MM93	BANK OF NOVA SCOTIA				5.640000	03 Jul 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
08465STC3	BERKSHIRE HATHAWAY ENE				5.210000	12 Jun 2023			
		10,000,000.000	Local	99.840806	9,984,080.55	99.840806	9,984,080.55	0.00	0.21
			Base	99.840806	9,984,080.55	99.840806	9,984,080.55	0.00	0.21
13608ABL9	CANADIAN IMPERIAL BK				5.170000	20 Feb 2024			
		25,000,000.000	Local	96.208667	24,052,166.67	96.208667	24,052,166.67	0.00	0.51
			Base	96.208667	24,052,166.67	96.208667	24,052,166.67	0.00	0.51
13738KV79	CAN AST + CAN LTD JT				5.230000	07 Aug 2023			
		12,000,000.000	Local	99.026639	11,883,196.67	99.026639	11,883,196.67	0.00	0.25
			Base	99.026639	11,883,196.67	99.026639	11,883,196.67	0.00	0.25
138994009	CANTOR FITZGERALD REPO REPO				5.050000	01 Jun 2023			
		700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.71
			Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	14.71
138994009	CANTOR FITZGERALD REPO REPO				5.100000	05 Jun 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO				5.100000	13 Jun 2023			
		28,000,000.000	Local	100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.59
			Base	100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.59
138994009	CANTOR FITZGERALD REPO REPO				5.150000	02 Aug 2023			
		32,000,000.000	Local	100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	0.67
			Base	100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	0.67

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Books Closed

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# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: May 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15988LAC1	CHARLES SCHWAB BANK 09/23 5.35				5.350000	05 Sep 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
17327BU60	CITIGROUP GLOBAL MKTS INC S				5.200000	06 Jul 2023		
	25,000,000.000	Local	99.494444	24,873,611.11	99.494444	24,873,611.11	0.00	0.52
		Base	99.494444	24,873,611.11	99.494444	24,873,611.11	0.00	0.52
19121AEM9	COCA COLA COMPANY				5.100000	21 May 2024		
	15,000,000.000	Local	94.970833	14,245,625.00	94.970833	14,245,625.00	0.00	0.30
		Base	94.970833	14,245,625.00	94.970833	14,245,625.00	0.00	0.30
22599G006	CREDIT AGRICOLE REPO REPO				5.030000	01 Jun 2023		
	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.46
		Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.46
23102VU65	CUMMINS INC				5.110000	06 Jul 2023		
	25,000,000.000	Local	99.503194	24,875,798.61	99.503194	24,875,798.61	0.00	0.52
		Base	99.503194	24,875,798.61	99.503194	24,875,798.61	0.00	0.52
24422MU66	JOHN DEERE CAPITAL C				5.000000	06 Jul 2023		
	25,000,000.000	Local	99.513889	24,878,472.22	99.513889	24,878,472.22	0.00	0.52
		Base	99.513889	24,878,472.22	99.513889	24,878,472.22	0.00	0.52
26244JTL3	DUKE ENERGY CORP				5.100000	20 Jun 2023		
	25,000,000.000	Local	99.730833	24,932,708.33	99.730833	24,932,708.33	0.00	0.52
		Base	99.730833	24,932,708.33	99.730833	24,932,708.33	0.00	0.52
26244JU72	DUKE ENERGY CORP				5.320000	07 Jul 2023		
	14,750,000.000	Local	99.468000	14,671,530.00	99.468000	14,671,530.00	0.00	0.31
		Base	99.468000	14,671,530.00	99.468000	14,671,530.00	0.00	0.31
26244JVA4	DUKE ENERGY CORP				5.350000	10 Aug 2023		
	8,000,000.000	Local	98.959722	7,916,777.77	98.959722	7,916,777.77	0.00	0.17
		Base	98.959722	7,916,777.77	98.959722	7,916,777.77	0.00	0.17
30601WTT6	FAIRWAY FINANCE CORP				4.950000	27 Jun 2023		
	25,000,000.000	Local	99.642500	24,910,625.00	99.642500	24,910,625.00	0.00	0.52
		Base	99.642500	24,910,625.00	99.642500	24,910,625.00	0.00	0.52

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Books Closed

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# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30601WUC1	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.430556	4,971,527.78	99.430556	4,971,527.78	0.00	0.10
			Base	99.430556	4,971,527.78	99.430556	4,971,527.78	0.00	0.10
30601WUM9	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.326389	9,932,638.89	99.326389	9,932,638.89	0.00	0.21
			Base	99.326389	9,932,638.89	99.326389	9,932,638.89	0.00	0.21
30601WV71	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.086194	9,908,619.44	99.086194	9,908,619.44	0.00	0.21
			Base	99.086194	9,908,619.44	99.086194	9,908,619.44	0.00	0.21
34108BT54	FLORIDA PWR + LGT CO	20,000,000.000	Local	99.943889	19,988,777.78	99.943889	19,988,777.78	0.00	0.42
			Base	99.943889	19,988,777.78	99.943889	19,988,777.78	0.00	0.42
42786UT96	HERSHEY FOODS CORP	25,000,000.000	Local	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	0.52
			Base	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	0.52
42786UTL9	HERSHEY FOODS CORP	30,000,000.000	Local	99.731889	29,919,566.67	99.731889	29,919,566.67	0.00	0.63
			Base	99.731889	29,919,566.67	99.731889	29,919,566.67	0.00	0.63
47816GU64	JOHNSON + JOHNSON	25,000,000.000	Local	99.531389	24,882,847.22	99.531389	24,882,847.22	0.00	0.52
			Base	99.531389	24,882,847.22	99.531389	24,882,847.22	0.00	0.52
48783DTU7	KELLOGG COMPANY	16,000,000.000	Local	99.603250	15,936,520.00	99.603250	15,936,520.00	0.00	0.33
			Base	99.603250	15,936,520.00	99.603250	15,936,520.00	0.00	0.33
57978DTP4	MCCORMICK + COMPANY	25,000,000.000	Local	99.677944	24,919,486.11	99.677944	24,919,486.11	0.00	0.52
			Base	99.677944	24,919,486.11	99.677944	24,919,486.11	0.00	0.52
59157UU65	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.533333	9,953,333.33	99.533333	9,953,333.33	0.00	0.21
			Base	99.533333	9,953,333.33	99.533333	9,953,333.33	0.00	0.21

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64105HXA5	NESTLE CAP CORP	25,000,000.000	Local	98.166000	24,541,500.00	98.166000	24,541,500.00	0.00	0.52
			Base	98.166000	24,541,500.00	98.166000	24,541,500.00	0.00	0.52
64951XVQ2	NEW YORK LFE CAP COR	15,000,000.000	Local	98.775000	14,816,250.00	98.775000	14,816,250.00	0.00	0.31
			Base	98.775000	14,816,250.00	98.775000	14,816,250.00	0.00	0.31
65339NTG9	NEXTERA ENERGY CAP HLDGS INC	25,000,000.000	Local	99.779583	24,944,895.83	99.779583	24,944,895.83	0.00	0.52
			Base	99.779583	24,944,895.83	99.779583	24,944,895.83	0.00	0.52
67983UUA9	OLD LINE FUNDING LLC	25,000,000.000	Local	99.463750	24,865,937.50	99.463750	24,865,937.50	0.00	0.52
			Base	99.463750	24,865,937.50	99.463750	24,865,937.50	0.00	0.52
70109MU51	PARKER HANNIFIN CORP	10,000,000.000	Local	99.495667	9,949,566.67	99.495667	9,949,566.67	0.00	0.21
			Base	99.495667	9,949,566.67	99.495667	9,949,566.67	0.00	0.21
71344UTW9	PEPSICO INC	10,000,000.000	Local	99.607694	9,960,769.44	99.607694	9,960,769.44	0.00	0.21
			Base	99.607694	9,960,769.44	99.607694	9,960,769.44	0.00	0.21
71344UWJ4	PEPSICO INC	25,000,000.000	Local	98.449778	24,612,444.45	98.449778	24,612,444.45	0.00	0.52
			Base	98.449778	24,612,444.45	98.449778	24,612,444.45	0.00	0.52
74271UXG0	PROCTOR GAMBLE AND CO	25,000,000.000	Local	98.116250	24,529,062.50	98.116250	24,529,062.50	0.00	0.52
			Base	98.116250	24,529,062.50	98.116250	24,529,062.50	0.00	0.52
74271UXT2	PROCTOR GAMBLE AND CO	25,000,000.000	Local	97.903333	24,475,833.33	97.903333	24,475,833.33	0.00	0.51
			Base	97.903333	24,475,833.33	97.903333	24,475,833.33	0.00	0.51
77119MT72	ROCHE HOLDING INC	25,000,000.000	Local	99.916500	24,979,125.00	99.916500	24,979,125.00	0.00	0.53
			Base	99.916500	24,979,125.00	99.916500	24,979,125.00	0.00	0.53

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78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023			
		10,000,000.000	Local	98.030833	9,803,083.33	98.030833	9,803,083.33	0.00	0.21
			Base	98.030833	9,803,083.33	98.030833	9,803,083.33	0.00	0.21
78015M6K1	ROYAL BK CDA				5.690000	23 Aug 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
88602UU65	THUNDER BAY FNDNG LLC				4.950000	06 Jul 2023			
		20,000,000.000	Local	99.518750	19,903,750.00	99.518750	19,903,750.00	0.00	0.42
			Base	99.518750	19,903,750.00	99.518750	19,903,750.00	0.00	0.42
89119BUU8	TORONTO DOMINION BANK				5.140000	28 Jul 2023			
		15,000,000.000	Local	99.186167	14,877,925.00	99.186167	14,877,925.00	0.00	0.31
			Base	99.186167	14,877,925.00	99.186167	14,877,925.00	0.00	0.31
89233HTS3	TOYOTA MOTOR CREDIT				4.440000	26 Jun 2023			
		20,000,000.000	Local	99.691667	19,938,333.33	99.691667	19,938,333.33	0.00	0.42
			Base	99.691667	19,938,333.33	99.691667	19,938,333.33	0.00	0.42
91058UTF0	UNITED HEALTHCARE CO				4.940000	15 Jun 2023			
		25,000,000.000	Local	99.807889	24,951,972.22	99.807889	24,951,972.22	0.00	0.52
			Base	99.807889	24,951,972.22	99.807889	24,951,972.22	0.00	0.52
912796XQ7	TREASURY BILL 07/23 0.00000				4.950100	13 Jul 2023			
		30,000,000.000	Local	99.422488	29,826,746.50	99.422488	29,826,746.50	0.00	0.63
			Base	99.422488	29,826,746.50	99.422488	29,826,746.50	0.00	0.63
912796XY0	TREASURY BILL 08/23 0.00000				5.150000	10 Aug 2023			
		50,000,000.000	Local	98.998611	49,499,305.55	98.998611	49,499,305.55	0.00	1.04
			Base	98.998611	49,499,305.55	98.998611	49,499,305.55	0.00	1.04
912796YJ2	TREASURY BILL 10/23 0.00000				4.700000	05 Oct 2023			
		40,000,000.000	Local	98.355000	39,342,000.00	98.355000	39,342,000.00	0.00	0.83
			Base	98.355000	39,342,000.00	98.355000	39,342,000.00	0.00	0.83
912796Z28	TREASURY BILL 02/24 0.00000				4.810000	22 Feb 2024			
		40,000,000.000	Local	96.445944	38,578,377.78	96.445944	38,578,377.78	0.00	0.81
			Base	96.445944	38,578,377.78	96.445944	38,578,377.78	0.00	0.81

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912796Z36	TREASURY BILL 08/23 0.00000				5.075000	17 Aug 2023		
		50,000,000.000	Local Base	98.914514 98.914514	49,457,256.95 49,457,256.95	98.914514 98.914514	49,457,256.95 49,457,256.95	0.00 0.00
912796Z44	TREASURY BILL 08/23 0.00000				5.137000	24 Aug 2023		
		50,000,000.000	Local Base	98.801367 98.801367	49,400,683.34 49,400,683.34	98.801367 98.801367	49,400,683.34 49,400,683.34	0.00 0.00
912796ZP7	TREASURY BILL 06/23 0.00000				4.565300	08 Jun 2023		
		20,000,000.000	Local Base	99.911230 99.911230	19,982,246.06 19,982,246.06	99.911230 99.911230	19,982,246.06 19,982,246.06	0.00 0.00
912796ZQ5	TREASURY BILL 06/23 0.00000				4.630000	22 Jun 2023		
		35,000,000.000	Local Base	99.729917 99.729917	34,905,470.83 34,905,470.83	99.729917 99.729917	34,905,470.83 34,905,470.83	0.00 0.00
912796ZR3	TREASURY BILL 06/23 0.00000				4.615000	29 Jun 2023		
		90,000,000.000	Local Base	99.642741 99.642741	89,678,466.66 89,678,466.66	99.642741 99.642741	89,678,466.66 89,678,466.66	0.00 0.00
912797FC6	TREASURY BILL 10/23 0.00000				4.856000	26 Oct 2023		
		25,000,000.000	Local Base	98.017133 98.017133	24,504,283.33 24,504,283.33	98.017133 98.017133	24,504,283.33 24,504,283.33	0.00 0.00
912797FJ1	TREASURY BILL 11/23 0.00000				4.895000	09 Nov 2023		
		25,000,000.000	Local Base	97.810847 97.810847	24,452,711.81 24,452,711.81	97.810847 97.810847	24,452,711.81 24,452,711.81	0.00 0.00
912797FK8	TREASURY BILL 11/23 0.00000				4.942000	16 Nov 2023		
		25,000,000.000	Local Base	97.693733 97.693733	24,423,433.33 24,423,433.33	97.693733 97.693733	24,423,433.33 24,423,433.33	0.00 0.00
912797FL6	TREASURY BILL 11/23 0.00000				5.127500	24 Nov 2023		
		25,000,000.000	Local Base	97.493222 97.493222	24,373,305.56 24,373,305.56	97.493222 97.493222	24,373,305.56 24,373,305.56	0.00 0.00
912797FP7	TREASURY BILL 06/23 0.00000				4.784200	20 Jun 2023		
		40,000,000.000	Local Base	99.747501 99.747501	39,899,000.22 39,899,000.22	99.747501 99.747501	39,899,000.22 39,899,000.22	0.00 0.00

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912797FQ5	TREASURY BILL 06/23 0.00000				4.832000	27 Jun 2023		
	25,000,000.000	Local	99.651022	24,912,755.56	99.651022	24,912,755.56	0.00	0.52
		Base	99.651022	24,912,755.56	99.651022	24,912,755.56	0.00	0.52
912797FX0	TREASURY BILL 07/23 0.00000				5.051000	11 Jul 2023		
	50,000,000.000	Local	99.438778	49,719,388.89	99.438778	49,719,388.89	0.00	1.05
		Base	99.438778	49,719,388.89	99.438778	49,719,388.89	0.00	1.05
912797GG6	TREASURY BILL 08/23 0.00000				5.050000	15 Aug 2023		
	30,000,000.000	Local	98.947917	29,684,375.00	98.947917	29,684,375.00	0.00	0.62
		Base	98.947917	29,684,375.00	98.947917	29,684,375.00	0.00	0.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.020000	01 Jun 2023		
	165,541.440	Local	100.000000	165,541.44	100.000000	165,541.44	0.00	0.00
		Base	100.000000	165,541.44	100.000000	165,541.44	0.00	0.00
92344MTN3	VERIZON COMMNTN INC				5.220000	22 Jun 2023		
	25,500,000.000	Local	99.695500	25,422,352.50	99.695500	25,422,352.50	0.00	0.53
		Base	99.695500	25,422,352.50	99.695500	25,422,352.50	0.00	0.53
926NKW009	AMHERST PIERPONT 04/15 VAR				5.040000	01 Jun 2023		
	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.46
		Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.46
926NKW009	AMHERST PIERPONT 04/15 VAR				5.050000	15 Jun 2023		
	120,000,000.000	Local	100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.52
		Base	100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.52
926NKW009	AMHERST PIERPONT 04/15 VAR				5.070000	20 Jun 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.58
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.58
94107NTU8	WASTE MANAGEMENT INC				5.340000	28 Jun 2023		
	25,000,000.000	Local	99.599500	24,899,875.00	99.599500	24,899,875.00	0.00	0.52
		Base	99.599500	24,899,875.00	99.599500	24,899,875.00	0.00	0.52
94107NUE2	WASTE MANAGEMENT INC				5.400000	14 Jul 2023		
	25,000,000.000	Local	99.355000	24,838,750.00	99.355000	24,838,750.00	0.00	0.52
		Base	99.355000	24,838,750.00	99.355000	24,838,750.00	0.00	0.52

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979QHR003	SOUTH STREET REPO				5.120000	01 Jun 2023		
	414,556,711.000	Local	100.000000	414,556,711.00	100.000000	414,556,711.00	0.00	8.71
		Base	100.000000	414,556,711.00	100.000000	414,556,711.00	0.00	8.71
<b>US DOLLAR Total</b>								
	3,915,972,252.440	Local		3,900,835,525.61		3,900,835,525.61	0.00	82.00
		Base		3,900,835,525.61		3,900,835,525.61	0.00	82.00
<b>CASH EQUIVALENT Total</b>								
	3,915,972,252.440	Base		3,900,835,525.61		3,900,835,525.61	0.00	82.00

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	141,397,784.510	Local	1.000000	141,397,784.51	1.000000	141,397,784.51	0.00	2.97
		Base	1.000000	141,397,784.51	1.000000	141,397,784.51	0.00	2.97
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	204,680,160.040	Local	1.000000	204,680,160.04	1.000000	204,680,160.04	0.00	4.30
		Base	1.000000	204,680,160.04	1.000000	204,680,160.04	0.00	4.30
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	108,000,237.950	Local	1.000000	108,000,237.95	1.000000	108,000,237.95	0.00	2.27
		Base	1.000000	108,000,237.95	1.000000	108,000,237.95	0.00	2.27
<b>US DOLLAR Total</b>								
	454,078,182.500	Local		454,078,182.50		454,078,182.50	0.00	9.54
		Base		454,078,182.50		454,078,182.50	0.00	9.54
<b>EQUITY Total</b>								
	454,078,182.500	Base		454,078,182.50		454,078,182.50	0.00	9.54

## FIXED INCOME

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<b>US DOLLAR</b>							Exchange Rate:	1.000000
313384JC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/23 0.00000					14 Jul 2023		
	15,000,000.000	Local	99.428018	14,914,202.74	99.405361	14,910,804.15	-3,398.59	0.31
		Base	99.428018	14,914,202.74	99.405361	14,910,804.15	-3,398.59	0.31
3135GAFG1	FANNIE MAE NOTES 03/24 5.65				5.650000	15 Mar 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.730883	9,973,088.30	-26,911.70	0.21
		Base	100.000000	10,000,000.00	99.730883	9,973,088.30	-26,911.70	0.21
912796Y29	TREASURY BILL 07/23 0.00000					27 Jul 2023		
	50,000,000.000	Local	99.216000	49,608,000.00	99.193548	49,596,774.00	-11,226.00	1.04
		Base	99.216000	49,608,000.00	99.193548	49,596,774.00	-11,226.00	1.04
912796Y37	TREASURY BILL 08/23 0.00000					03 Aug 2023		
	50,000,000.000	Local	99.113625	49,556,812.65	99.097394	49,548,697.00	-8,115.65	1.04
		Base	99.113625	49,556,812.65	99.097394	49,548,697.00	-8,115.65	1.04
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023		
	25,000,000.000	Local	97.928914	24,482,228.52	97.774486	24,443,621.50	-38,607.02	0.51
		Base	97.928914	24,482,228.52	97.774486	24,443,621.50	-38,607.02	0.51
912796ZS1	TREASURY BILL 07/23 0.00000				0.010000	06 Jul 2023		
	100,000,000.000	Local	99.544368	99,544,367.98	99.528108	99,528,108.00	-16,259.98	2.09
		Base	99.544368	99,544,367.98	99.528108	99,528,108.00	-16,259.98	2.09
912796ZZ5	TREASURY BILL 07/23 0.00000					20 Jul 2023		
	30,000,000.000	Local	99.309577	29,792,872.96	99.307535	29,792,260.50	-612.46	0.63
		Base	99.309577	29,792,872.96	99.307535	29,792,260.50	-612.46	0.63
912797FQ5	TREASURY BILL 06/23 0.00000				0.010000	27 Jun 2023		
	75,000,000.000	Local	99.648119	74,736,089.19	99.633743	74,725,307.25	-10,781.94	1.57
		Base	99.648119	74,736,089.19	99.633743	74,725,307.25	-10,781.94	1.57
912797FR3	TREASURY BILL 07/23 0.00000					05 Jul 2023		
	50,000,000.000	Local	99.503222	49,751,611.21	99.541236	49,770,618.00	19,006.79	1.05
		Base	99.503222	49,751,611.21	99.541236	49,770,618.00	19,006.79	1.05

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	405,000,000.000	Local		402,386,185.25		402,289,278.70	-96,906.55	8.46
		Base		402,386,185.25		402,289,278.70	-96,906.55	8.46
<b>FIXED INCOME Total</b>								
	405,000,000.000	Base		402,386,185.25		402,289,278.70	-96,906.55	8.46



# Holdings

ST OF AZ POOL 15 ST OPER LIQ  
 STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		4,775,101,516.650	Base	4,757,350,975.07		4,757,254,068.52	-96,906.55	100.00

# Holdings

ST OF AZ POOL 16 ECDHB  
 STATE OF ARIZONA  
 FUND: ATZL  
 View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
	113,782.420	Local		1.000000	113,782.42	1.000000	113,782.42	0.00	0.06
		Base		1.000000	113,782.42	1.000000	113,782.42	0.00	0.06
<b>US DOLLAR Total</b>									
	113,782.420	Local			113,782.42		113,782.42	0.00	0.06
		Base			113,782.42		113,782.42	0.00	0.06
<b>CASH Total</b>									
	113,782.420	Base			113,782.42		113,782.42	0.00	0.06
<b>CASH EQUIVALENT</b>									
US DOLLAR								Exchange Rate:	1.000000
979QHR003	SOUTH STREET REPO					5.120000	01 Jun 2023		
	24,500,000.000	Local		100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	12.16
		Base		100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	12.16
<b>US DOLLAR Total</b>									
	24,500,000.000	Local			24,500,000.00		24,500,000.00	0.00	12.16
		Base			24,500,000.00		24,500,000.00	0.00	12.16
<b>CASH EQUIVALENT Total</b>									
	24,500,000.000	Base			24,500,000.00		24,500,000.00	0.00	12.16
<b>FIXED INCOME</b>									
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		99.992463	4,999,623.17	89.849746	4,492,487.30	-507,135.87	2.23
		Base		99.992463	4,999,623.17	89.849746	4,492,487.30	-507,135.87	2.23

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	5,000,000.000	Local		99.796477	4,989,823.84	87.816646	4,390,832.30	-598,991.54	2.18
		Base		99.796477	4,989,823.84	87.816646	4,390,832.30	-598,991.54	2.18
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
	5,000,000.000	Local		98.565693	4,928,284.63	86.819499	4,340,974.95	-587,309.68	2.15
		Base		98.565693	4,928,284.63	86.819499	4,340,974.95	-587,309.68	2.15
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	2.33
		Base		99.855303	4,992,765.15	93.702794	4,685,139.70	-307,625.45	2.33
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.681407	3,488,849.25	84.154798	2,945,417.93	-543,431.32	1.46
		Base		99.681407	3,488,849.25	84.154798	2,945,417.93	-543,431.32	1.46
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	87.527889	2,188,197.23	-311,802.77	1.09
		Base		100.000000	2,500,000.00	87.527889	2,188,197.23	-311,802.77	1.09
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local		106.279656	2,656,991.40	96.363865	2,409,096.63	-247,894.77	1.20
		Base		106.279656	2,656,991.40	96.363865	2,409,096.63	-247,894.77	1.20
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	2,500,000.000	Local		100.000000	2,500,000.00	99.273044	2,481,826.10	-18,173.90	1.23
		Base		100.000000	2,500,000.00	99.273044	2,481,826.10	-18,173.90	1.23
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					4.000000	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	98.214142	4,910,707.10	-89,292.90	2.44
		Base		100.000000	5,000,000.00	98.214142	4,910,707.10	-89,292.90	2.44
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.952508	4,997,625.38	98.400172	4,920,008.60	-77,616.78	2.44
		Base		99.952508	4,997,625.38	98.400172	4,920,008.60	-77,616.78	2.44
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.946076	2,498,651.89	86.985408	2,174,635.20	-324,016.69	1.08
		Base		99.946076	2,498,651.89	86.985408	2,174,635.20	-324,016.69	1.08

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local 99.925709	4,996,285.45	87.344244	4,367,212.20	-629,073.25		2.17
			Base 99.925709	4,996,285.45	87.344244	4,367,212.20	-629,073.25		2.17
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063			
		665,624.480	Local 94.368180	628,137.71	93.873540	624,845.26	-3,292.45		0.31
Original Face:		675,000.000	Base 94.368180	628,137.71	93.873540	624,845.26	-3,292.45		0.31
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,652,350.320	Local 95.603220	3,491,764.52	85.535820	3,124,067.80	-367,696.72		1.55
Original Face:		5,000,000.000	Base 95.603220	3,491,764.52	85.535820	3,124,067.80	-367,696.72		1.55
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061			
		2,572,547.860	Local 98.152686	2,525,024.83	87.447400	2,249,626.22	-275,398.61		1.12
Original Face:		3,000,000.000	Base 98.152686	2,525,024.83	87.447400	2,249,626.22	-275,398.61		1.12
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		5,000,000.000	Local 99.914171	4,995,708.54	97.638354	4,881,917.70	-113,790.84		2.42
			Base 99.914171	4,995,708.54	97.638354	4,881,917.70	-113,790.84		2.42
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local 99.998157	4,999,907.86	99.525503	4,976,275.15	-23,632.71		2.47
			Base 99.998157	4,999,907.86	99.525503	4,976,275.15	-23,632.71		2.47
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local 99.381486	2,484,537.16	82.547002	2,063,675.05	-420,862.11		1.02
			Base 99.381486	2,484,537.16	82.547002	2,063,675.05	-420,862.11		1.02
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026			
		2,500,000.000	Local 100.000000	2,500,000.00	93.948838	2,348,720.95	-151,279.05		1.17
			Base 100.000000	2,500,000.00	93.948838	2,348,720.95	-151,279.05		1.17
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				5.460000	15 May 2036			
		141,022.080	Local 99.911368	140,897.09	99.177894	139,862.73	-1,034.36		0.07
Original Face:		16,000,000.000	Base 99.911368	140,897.09	99.177894	139,862.73	-1,034.36		0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		628,791.000	Local 101.092153	635,658.36	90.124641	566,695.63	-68,962.73		0.28
Original Face:		5,000,000.000	Base 101.092153	635,658.36	90.124641	566,695.63	-68,962.73		0.28

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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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		1,208,289.500	Local	103.835016	1,254,627.60	91.124870	1,101,052.24	-153,575.36	0.55
Original Face:		10,000,000.000	Base	103.835016	1,254,627.60	91.124870	1,101,052.24	-153,575.36	0.55
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
		5,000,000.000	Local	89.337228	4,466,861.39	88.028319	4,401,415.95	-65,445.44	2.18
			Base	89.337228	4,466,861.39	88.028319	4,401,415.95	-65,445.44	2.18
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027			
		2,500,000.000	Local	106.388181	2,659,704.53	104.041195	2,601,029.88	-58,674.65	1.29
			Base	106.388181	2,659,704.53	104.041195	2,601,029.88	-58,674.65	1.29
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027			
		2,500,000.000	Local	106.197530	2,654,938.24	104.107239	2,602,680.98	-52,257.26	1.29
			Base	106.197530	2,654,938.24	104.107239	2,602,680.98	-52,257.26	1.29
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	117.506806	4,700,272.22	95.427887	3,817,115.48	-883,156.74	1.89
			Base	117.506806	4,700,272.22	95.427887	3,817,115.48	-883,156.74	1.89
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		4,395,000.000	Local	100.000000	4,395,000.00	99.440138	4,370,394.07	-24,605.93	2.17
			Base	100.000000	4,395,000.00	99.440138	4,370,394.07	-24,605.93	2.17
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.911010	2,497,775.24	87.638078	2,190,951.95	-306,823.29	1.09
			Base	99.911010	2,497,775.24	87.638078	2,190,951.95	-306,823.29	1.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		400,309.800	Local	99.878976	399,825.33	88.684200	355,011.54	-44,813.79	0.18
Original Face:		2,000,000.000	Base	99.878976	399,825.33	88.684200	355,011.54	-44,813.79	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local	99.927470	2,698,041.68	79.955322	2,158,793.69	-539,247.99	1.07
			Base	99.927470	2,698,041.68	79.955322	2,158,793.69	-539,247.99	1.07
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		310,187.050	Local	100.629662	312,140.18	92.613940	287,276.45	-24,863.73	0.14
Original Face:		5,000,000.000	Base	100.629662	312,140.18	92.613940	287,276.45	-24,863.73	0.14

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ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

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3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	723,733.320	Local	101.562683	735,042.98	97.265930	703,945.94	-31,097.04		0.35
Original Face:	3,000,000.000	Base	101.562683	735,042.98	97.265930	703,945.94	-31,097.04		0.35
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	2,821,868.590	Local	100.930724	2,848,132.39	93.951110	2,651,176.86	-196,955.53		1.32
Original Face:	5,565,000.000	Base	100.930724	2,848,132.39	93.951110	2,651,176.86	-196,955.53		1.32
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	2,258,728.840	Local	104.695813	2,364,794.52	97.071840	2,192,589.65	-172,204.87		1.09
Original Face:	4,494,000.000	Base	104.695813	2,364,794.52	97.071840	2,192,589.65	-172,204.87		1.09
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	88,342.600	Local	100.110898	88,440.57	95.333670	84,220.24	-4,220.33		0.04
Original Face:	2,000,000.000	Base	100.110898	88,440.57	95.333670	84,220.24	-4,220.33		0.04
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	334,839.750	Local	100.313971	335,891.05	90.815100	304,085.05	-31,806.00		0.15
Original Face:	5,000,000.000	Base	100.313971	335,891.05	90.815100	304,085.05	-31,806.00		0.15
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	418,259.370	Local	100.316442	419,582.92	90.719250	379,441.76	-40,141.16		0.19
Original Face:	14,878,168.000	Base	100.316442	419,582.92	90.719250	379,441.76	-40,141.16		0.19
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	4,924,245.000	Local	99.238092	4,886,726.77	93.271800	4,592,931.95	-293,794.82		2.28
Original Face:	5,000,000.000	Base	99.238092	4,886,726.77	93.271800	4,592,931.95	-293,794.82		2.28
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	110,786.550	Local	99.680620	110,432.72	97.281960	107,775.33	-2,657.39		0.05
Original Face:	5,000,000.000	Base	99.680620	110,432.72	97.281960	107,775.33	-2,657.39		0.05
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042			
	963,943.250	Local	103.067032	993,507.70	94.273426	908,742.33	-84,765.37		0.45
Original Face:	5,000,000.000	Base	103.067032	993,507.70	94.273426	908,742.33	-84,765.37		0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	907,242.050	Local	100.416340	911,019.26	94.127792	853,966.91	-57,052.35		0.42
Original Face:	5,000,000.000	Base	100.416340	911,019.26	94.127792	853,966.91	-57,052.35		0.42

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STATE STREET

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	169,110.900	Local		105.202349	177,908.64	100.077770	169,242.42	-8,666.22	0.08
Original Face:	10,000,000.000	Base		105.202349	177,908.64	100.077770	169,242.42	-8,666.22	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,524,001.380	Local		105.883355	1,613,663.79	97.578480	1,487,097.38	-126,566.41	0.74
Original Face:	6,000,000.000	Base		105.883355	1,613,663.79	97.578480	1,487,097.38	-126,566.41	0.74
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	77,311.750	Local		104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.04
Original Face:	5,000,000.000	Base		104.233535	80,584.77	97.829050	75,633.35	-4,951.42	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.560000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.600000	4,980,000.00	-20,000.00	2.47
		Base		100.000000	5,000,000.00	99.600000	4,980,000.00	-20,000.00	2.47
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	97.637964	4,881,898.20	-118,101.80	2.42
		Base		100.000000	5,000,000.00	97.637964	4,881,898.20	-118,101.80	2.42
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,388,643.050	Local		94.974804	1,318,861.01	84.893860	1,178,872.69	-139,988.32	0.59
Original Face:	5,000,000.000	Base		94.974804	1,318,861.01	84.893860	1,178,872.69	-139,988.32	0.59
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	96,731.040	Local		99.978890	96,710.62	99.715130	96,455.48	-255.14	0.05
Original Face:	1,238,000.000	Base		99.978890	96,710.62	99.715130	96,455.48	-255.14	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	274,576.090	Local		100.723002	276,561.28	87.289690	239,676.62	-36,884.66	0.12
Original Face:	5,000,000.000	Base		100.723002	276,561.28	87.289690	239,676.62	-36,884.66	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,152,542.240	Local		101.277738	2,180,046.08	93.403279	2,010,545.03	-169,501.05	1.00
Original Face:	4,000,000.000	Base		101.277738	2,180,046.08	93.403279	2,010,545.03	-169,501.05	1.00
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.760000	20 Jul 2067		
	1,917,792.510	Local		97.680394	1,873,307.28	97.673830	1,873,181.40	-125.88	0.93
Original Face:	3,000,000.000	Base		97.680394	1,873,307.28	97.673830	1,873,181.40	-125.88	0.93

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042		
		4,569,312.630	Local 99.839841	4,561,994.45	97.342570	4,447,886.35	-114,108.10	2.21
Original Face:		5,675,162.000	Base 99.839841	4,561,994.45	97.342570	4,447,886.35	-114,108.10	2.21
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.925939	1,498,889.08	92.920037	1,393,800.56	-105,088.52	0.69
			Base 99.925939	1,498,889.08	92.920037	1,393,800.56	-105,088.52	0.69
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.660000	10 Dec 2025		
		2,000,000.000	Local 100.076711	2,001,534.21	99.291110	1,985,822.20	-15,712.01	0.99
			Base 100.076711	2,001,534.21	99.291110	1,985,822.20	-15,712.01	0.99
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		2,500,000.000	Local 99.426856	2,485,671.39	69.772037	1,744,300.93	-741,370.46	0.87
			Base 99.426856	2,485,671.39	69.772037	1,744,300.93	-741,370.46	0.87
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local 99.790471	4,989,523.56	82.468188	4,123,409.40	-866,114.16	2.05
			Base 99.790471	4,989,523.56	82.468188	4,123,409.40	-866,114.16	2.05
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
		2,500,000.000	Local 99.848994	2,496,224.84	92.831579	2,320,789.48	-175,435.36	1.15
			Base 99.848994	2,496,224.84	92.831579	2,320,789.48	-175,435.36	1.15
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
		5,000,000.000	Local 98.890793	4,944,539.67	63.876216	3,193,810.80	-1,750,728.87	1.59
			Base 98.890793	4,944,539.67	63.876216	3,193,810.80	-1,750,728.87	1.59
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
		5,000,000.000	Local 99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	2.18
			Base 99.743336	4,987,166.81	87.836029	4,391,801.45	-595,365.36	2.18
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
		2,500,000.000	Local 100.220103	2,505,502.57	101.125240	2,528,131.00	22,628.43	1.25
			Base 100.220103	2,505,502.57	101.125240	2,528,131.00	22,628.43	1.25
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
		3,500,000.000	Local 99.737855	3,490,824.91	82.515737	2,888,050.80	-602,774.11	1.43
			Base 99.737855	3,490,824.91	82.515737	2,888,050.80	-602,774.11	1.43

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# Holdings

ST OF AZ POOL 16 ECDHB  
 STATE OF ARIZONA  
 FUND: ATZL  
 View Date: June 5, 2023



STATE STREET

As of: May 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	2.48
			Base	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	2.48
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		1,539,000.000	Local	107.578635	1,655,635.19	90.500798	1,392,807.28	-262,827.91	0.69
			Base	107.578635	1,655,635.19	90.500798	1,392,807.28	-262,827.91	0.69
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.910407	4,995,520.34	84.629392	4,231,469.60	-764,050.74	2.10
			Base	99.910407	4,995,520.34	84.629392	4,231,469.60	-764,050.74	2.10
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.110000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45	2.39
			Base	100.000000	5,000,000.00	96.449531	4,822,476.55	-177,523.45	2.39
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.973603	2,499,340.08	91.026141	2,275,653.53	-223,686.55	1.13
			Base	99.973603	2,499,340.08	91.026141	2,275,653.53	-223,686.55	1.13
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local	99.782707	1,995,654.14	97.113900	1,942,278.00	-53,376.14	0.96
			Base	99.782707	1,995,654.14	97.113900	1,942,278.00	-53,376.14	0.96
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		2,500,000.000	Local	100.623493	2,515,587.33	100.660156	2,516,503.90	916.57	1.25
			Base	100.623493	2,515,587.33	100.660156	2,516,503.90	916.57	1.25
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		937,877.750	Local	99.993132	937,813.34	98.702610	925,709.82	-12,103.52	0.46
		Original Face: 3,000,000.000	Base	99.993132	937,813.34	98.702610	925,709.82	-12,103.52	0.46
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024			
		976,752.710	Local	99.994715	976,701.09	99.817080	974,966.03	-1,735.06	0.48
		Original Face: 2,000,000.000	Base	99.994715	976,701.09	99.817080	974,966.03	-1,735.06	0.48
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	2.39
			Base	96.726259	4,836,312.93	96.428870	4,821,443.50	-14,869.43	2.39

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		192,349,763.460	Local	192,675,372.92		176,851,498.68	-15,823,874.24	87.78
Original Face:		151,525,330.000	Base	192,675,372.92		176,851,498.68	-15,823,874.24	87.78
<b>FIXED INCOME Total</b>								
		192,349,763.460	Base	192,675,372.92		176,851,498.68	-15,823,874.24	87.78
Original Face:		151,525,330.000						

# Holdings

ST OF AZ POOL 16 ECDHB  
 STATE OF ARIZONA  
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STATE STREET

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View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		216,963,545.880	Base	217,289,155.34		201,465,281.10	-15,823,874.24	100.00
Original Face:		151,525,330.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		11,756,118.370	Local	1.000000	11,756,118.37	1.000000	11,756,118.37	0.00	1.26
			Base	1.000000	11,756,118.37	1.000000	11,756,118.37	0.00	1.26

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,756,118.370	Local	11,756,118.37		11,756,118.37	0.00	1.26
		Base	11,756,118.37		11,756,118.37	0.00	1.26

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,756,118.370	Base	11,756,118.37		11,756,118.37	0.00	1.26

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314QVG1	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.986667	4,949,333.33	98.986667	4,949,333.33	0.00	0.53
			Base	98.986667	4,949,333.33	98.986667	4,949,333.33	0.00	0.53

02314QYG8	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	97.638667	4,881,933.33	97.638667	4,881,933.33	0.00	0.53
			Base	97.638667	4,881,933.33	97.638667	4,881,933.33	0.00	0.53

02665KT98	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.885556	4,994,277.78	99.885556	4,994,277.78	0.00	0.54
			Base	99.885556	4,994,277.78	99.885556	4,994,277.78	0.00	0.54

0347M3T12	ANGLESEA FDG PLC + ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54

03785ETS3	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.647917	4,982,395.83	99.647917	4,982,395.83	0.00	0.54
			Base	99.647917	4,982,395.83	99.647917	4,982,395.83	0.00	0.54

# Holdings

ST OF AZ POOL 10 ST OP INT MED  
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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	
04821UTU6	ATLANTIC ASSET SECUR	1,724,000.000	Local	99.628750	1,717,599.65	99.628750	1,717,599.65	0.00	0.18
			Base	99.628750	1,717,599.65	99.628750	1,717,599.65	0.00	0.18
06373L3T4	BANK MONTREAL MONTREAL BRH	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
06417KV14	BANK OF NOVA SCOTIA/THE	2,000,000.000	Local	99.390000	1,987,800.00	99.390000	1,987,800.00	0.00	0.21
			Base	99.390000	1,987,800.00	99.390000	1,987,800.00	0.00	0.21
06417MM93	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
08465STC3	BERKSHIRE HATHAWAY ENE	5,000,000.000	Local	99.840806	4,992,040.28	99.840806	4,992,040.28	0.00	0.54
			Base	99.840806	4,992,040.28	99.840806	4,992,040.28	0.00	0.54
13738KV79	CAN AST + CAN LTD JT	5,000,000.000	Local	99.026639	4,951,331.94	99.026639	4,951,331.94	0.00	0.53
			Base	99.026639	4,951,331.94	99.026639	4,951,331.94	0.00	0.53
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
15963UT14	CHARIOT FNDG LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54

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15963UVE3	CHARIOT FNDG LLC	5,000,000.000	Local	98.924944	4,946,247.22	98.924944	4,946,247.22	0.00	0.53
			Base	98.924944	4,946,247.22	98.924944	4,946,247.22	0.00	0.53
15988LAC1	CHARLES SCHWAB BANK 09/23 5.35	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.22
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.22
17327BTG0	CITIGROUP GLOBAL MKTS INC S	5,000,000.000	Local	99.850417	4,992,520.83	99.850417	4,992,520.83	0.00	0.54
			Base	99.850417	4,992,520.83	99.850417	4,992,520.83	0.00	0.54
19121AEM9	COCA COLA COMPANY	5,000,000.000	Local	94.970833	4,748,541.67	94.970833	4,748,541.67	0.00	0.51
			Base	94.970833	4,748,541.67	94.970833	4,748,541.67	0.00	0.51
24422MU66	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.513889	4,975,694.44	99.513889	4,975,694.44	0.00	0.54
			Base	99.513889	4,975,694.44	99.513889	4,975,694.44	0.00	0.54
24422MUA7	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.458333	4,972,916.67	99.458333	4,972,916.67	0.00	0.53
			Base	99.458333	4,972,916.67	99.458333	4,972,916.67	0.00	0.53
24422MV99	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.022500	4,951,125.00	99.022500	4,951,125.00	0.00	0.53
			Base	99.022500	4,951,125.00	99.022500	4,951,125.00	0.00	0.53
30601WTT6	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.642500	4,982,125.00	99.642500	4,982,125.00	0.00	0.54
			Base	99.642500	4,982,125.00	99.642500	4,982,125.00	0.00	0.54
30601WUC1	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.430556	4,971,527.78	99.430556	4,971,527.78	0.00	0.53
			Base	99.430556	4,971,527.78	99.430556	4,971,527.78	0.00	0.53
30601WV71	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.086194	4,954,309.72	99.086194	4,954,309.72	0.00	0.53
			Base	99.086194	4,954,309.72	99.086194	4,954,309.72	0.00	0.53

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STATE OF ARIZONA  
FUND: ATZM



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30601WWU9	FAIRWAY FINANCE CORP	5,000,000.000	Local	98.264583	4,913,229.16	98.264583	4,913,229.16	0.00	0.53
			Base	98.264583	4,913,229.16	98.264583	4,913,229.16	0.00	0.53
37737QUA0	GLAXOSMITHKLINE LLC	5,000,000.000	Local	99.446417	4,972,320.83	99.446417	4,972,320.83	0.00	0.53
			Base	99.446417	4,972,320.83	99.446417	4,972,320.83	0.00	0.53
38346MT20	GOTHAM FDG CORP	5,000,000.000	Local	99.986500	4,999,325.00	99.986500	4,999,325.00	0.00	0.54
			Base	99.986500	4,999,325.00	99.986500	4,999,325.00	0.00	0.54
38346MUH5	GOTHAM FDG CORP	5,000,000.000	Local	99.339389	4,966,969.44	99.339389	4,966,969.44	0.00	0.53
			Base	99.339389	4,966,969.44	99.339389	4,966,969.44	0.00	0.53
38346MUX0	GOTHAM FDG CORP	5,000,000.000	Local	99.131667	4,956,583.33	99.131667	4,956,583.33	0.00	0.53
			Base	99.131667	4,956,583.33	99.131667	4,956,583.33	0.00	0.53
40060XTW0	GTA FDG LLC DISC	2,840,000.000	Local	99.603667	2,828,744.13	99.603667	2,828,744.13	0.00	0.30
			Base	99.603667	2,828,744.13	99.603667	2,828,744.13	0.00	0.30
41282KVJ4	HARLEY DAVIDSON FND CP	2,000,000.000	Local	98.752000	1,975,040.00	98.752000	1,975,040.00	0.00	0.21
			Base	98.752000	1,975,040.00	98.752000	1,975,040.00	0.00	0.21
42786UTL9	HERSHEY FOODS CORP	5,000,000.000	Local	99.731889	4,986,594.44	99.731889	4,986,594.44	0.00	0.54
			Base	99.731889	4,986,594.44	99.731889	4,986,594.44	0.00	0.54
4523EMTU7	ILLINOIS TOOL WORKS INC	5,000,000.000	Local	99.619000	4,980,950.00	99.619000	4,980,950.00	0.00	0.54
			Base	99.619000	4,980,950.00	99.619000	4,980,950.00	0.00	0.54
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	0.38
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.38

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Books Closed

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# Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



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46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local 100.000000	5,000,000.00	100.000000	14 Jun 2024 5,000,000.00	0.00	0.54
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
46640QTD3	J.P. MORGAN SECURITIES	5,000,000.000	Local 99.833333	4,991,666.67	99.833333	13 Jun 2023 4,991,666.67	0.00	0.54
			Base 99.833333	4,991,666.67	99.833333	4,991,666.67	0.00	0.54
46651VBL9	J.P. MORGAN SECURITIES	5,000,000.000	Local 100.000000	5,000,000.00	100.000000	02 Feb 2024 5,000,000.00	0.00	0.54
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
47816GVF3	JOHNSON + JOHNSON	5,000,000.000	Local 98.995833	4,949,791.66	98.995833	15 Aug 2023 4,949,791.66	0.00	0.53
			Base 98.995833	4,949,791.66	98.995833	4,949,791.66	0.00	0.53
4820P3T29	JUPITER SECT CO LLC	5,000,000.000	Local 99.985833	4,999,291.67	99.985833	02 Jun 2023 4,999,291.67	0.00	0.54
			Base 99.985833	4,999,291.67	99.985833	4,999,291.67	0.00	0.54
4820P3UQ4	JUPITER SECT CO LLC	5,000,000.000	Local 99.241806	4,962,090.28	99.241806	24 Jul 2023 4,962,090.28	0.00	0.53
			Base 99.241806	4,962,090.28	99.241806	4,962,090.28	0.00	0.53
52953BT11	LEXINGTN PKR CAP CO LL	5,000,000.000	Local 100.000000	5,000,000.00	100.000000	01 Jun 2023 5,000,000.00	0.00	0.54
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
53127UUT5	LIBERTY FUNDING LLC	5,000,000.000	Local 99.191111	4,959,555.56	99.191111	27 Jul 2023 4,959,555.56	0.00	0.53
			Base 99.191111	4,959,555.56	99.191111	4,959,555.56	0.00	0.53
53127UVH0	LIBERTY FUNDING LLC	3,100,000.000	Local 98.887778	3,065,521.11	98.887778	17 Aug 2023 3,065,521.11	0.00	0.33
			Base 98.887778	3,065,521.11	98.887778	3,065,521.11	0.00	0.33
56274MT93	MANHATTAN ASSET FDG.	5,000,000.000	Local 99.890667	4,994,533.33	99.890667	09 Jun 2023 4,994,533.33	0.00	0.54
			Base 99.890667	4,994,533.33	99.890667	4,994,533.33	0.00	0.54

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56274MTM4	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.722222	4,986,111.11	99.722222	4,986,111.11	0.00	0.54
			Base	99.722222	4,986,111.11	99.722222	4,986,111.11	0.00	0.54
59157UU65	METLIFE SHORT TERM FDG	1,350,000.000	Local	99.533333	1,343,700.00	99.533333	1,343,700.00	0.00	0.14
			Base	99.533333	1,343,700.00	99.533333	1,343,700.00	0.00	0.14
63763QUQ8	NATIONAL SECS CLEARING	5,000,000.000	Local	99.256528	4,962,826.39	99.256528	4,962,826.39	0.00	0.53
			Base	99.256528	4,962,826.39	99.256528	4,962,826.39	0.00	0.53
64105HY71	NESTLE CAP CORP	5,000,000.000	Local	97.782833	4,889,141.67	97.782833	4,889,141.67	0.00	0.53
			Base	97.782833	4,889,141.67	97.782833	4,889,141.67	0.00	0.53
64106HUX7	NESTLE FIN FRANCE S.	5,000,000.000	Local	99.158333	4,957,916.67	99.158333	4,957,916.67	0.00	0.53
			Base	99.158333	4,957,916.67	99.158333	4,957,916.67	0.00	0.53
64106HW15	NESTLE FIN FRANCE S.	5,000,000.000	Local	98.706889	4,935,344.45	98.706889	4,935,344.45	0.00	0.53
			Base	98.706889	4,935,344.45	98.706889	4,935,344.45	0.00	0.53
67983UUA9	OLD LINE FUNDING LLC	5,000,000.000	Local	99.463750	4,973,187.50	99.463750	4,973,187.50	0.00	0.53
			Base	99.463750	4,973,187.50	99.463750	4,973,187.50	0.00	0.53
67983UV26	OLD LINE FUNDING LLC	2,000,000.000	Local	99.154389	1,983,087.78	99.154389	1,983,087.78	0.00	0.21
			Base	99.154389	1,983,087.78	99.154389	1,983,087.78	0.00	0.21
67984RMQ9	OLD LINE FUNDING LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
6840C3TS2	ORACLE CORPORATION	7,600,000.000	Local	99.633333	7,572,133.33	99.633333	7,572,133.33	0.00	0.81
			Base	99.633333	7,572,133.33	99.633333	7,572,133.33	0.00	0.81

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71344UTW9	PEPSICO INC	5,000,000.000	Local	99.607694	4,980,384.72	99.607694	4,980,384.72	0.00	0.54
			Base	99.607694	4,980,384.72	99.607694	4,980,384.72	0.00	0.54
74271UXG0	PROCTOR GAMBLE AND CO	5,000,000.000	Local	98.116250	4,905,812.50	98.116250	4,905,812.50	0.00	0.53
			Base	98.116250	4,905,812.50	98.116250	4,905,812.50	0.00	0.53
74271UXT2	PROCTOR GAMBLE AND CO	5,000,000.000	Local	97.903333	4,895,166.67	97.903333	4,895,166.67	0.00	0.53
			Base	97.903333	4,895,166.67	97.903333	4,895,166.67	0.00	0.53
74271UY61	PROCTOR GAMBLE AND CO	5,000,000.000	Local	97.783611	4,889,180.55	97.783611	4,889,180.55	0.00	0.53
			Base	97.783611	4,889,180.55	97.783611	4,889,180.55	0.00	0.53
77119MUA3	ROCHE HOLDING INC	5,000,000.000	Local	99.449667	4,972,483.33	99.449667	4,972,483.33	0.00	0.53
			Base	99.449667	4,972,483.33	99.449667	4,972,483.33	0.00	0.53
78015DXJ4	ROYAL BK CDA	5,000,000.000	Local	98.030833	4,901,541.66	98.030833	4,901,541.66	0.00	0.53
			Base	98.030833	4,901,541.66	98.030833	4,901,541.66	0.00	0.53
78015M6K1	ROYAL BK CDA	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
88602UU65	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.518750	4,975,937.50	99.518750	4,975,937.50	0.00	0.54
			Base	99.518750	4,975,937.50	99.518750	4,975,937.50	0.00	0.54
89233HTS3	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.691667	4,984,583.33	99.691667	4,984,583.33	0.00	0.54
			Base	99.691667	4,984,583.33	99.691667	4,984,583.33	0.00	0.54
89233HVQ4	TOYOTA MOTOR CREDIT	1,200,000.000	Local	98.810000	1,185,720.00	98.810000	1,185,720.00	0.00	0.13
			Base	98.810000	1,185,720.00	98.810000	1,185,720.00	0.00	0.13

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912796XQ7	TREASURY BILL 07/23 0.00000	5,000,000.000	Local	99.503782	4,975,189.08	99.503782	4,975,189.08	0.00	0.54
			Base	99.503782	4,975,189.08	99.503782	4,975,189.08	0.00	0.54
912796XY0	TREASURY BILL 08/23 0.00000	5,000,000.000	Local	98.994236	4,949,711.81	98.994236	4,949,711.81	0.00	0.53
			Base	98.994236	4,949,711.81	98.994236	4,949,711.81	0.00	0.53
912796YH6	TREASURY BILL 09/23 0.00000	23,000,000.000	Local	98.943830	22,757,080.86	98.943830	22,757,080.86	0.00	2.45
			Base	98.943830	22,757,080.86	98.943830	22,757,080.86	0.00	2.45
912796Z36	TREASURY BILL 08/23 0.00000	3,000,000.000	Local	98.914514	2,967,435.41	98.914514	2,967,435.41	0.00	0.32
			Base	98.914514	2,967,435.41	98.914514	2,967,435.41	0.00	0.32
912796ZP7	TREASURY BILL 06/23 0.00000	2,000,000.000	Local	99.911231	1,998,224.61	99.911231	1,998,224.61	0.00	0.21
			Base	99.911231	1,998,224.61	99.911231	1,998,224.61	0.00	0.21
912797FJ1	TREASURY BILL 11/23 0.00000	3,000,000.000	Local	97.817556	2,934,526.67	97.817556	2,934,526.67	0.00	0.32
			Base	97.817556	2,934,526.67	97.817556	2,934,526.67	0.00	0.32
912797FK8	TREASURY BILL 11/23 0.00000	5,000,000.000	Local	97.691167	4,884,558.33	97.691167	4,884,558.33	0.00	0.53
			Base	97.691167	4,884,558.33	97.691167	4,884,558.33	0.00	0.53
912797FN2	TREASURY BILL 06/23 0.00000	6,000,000.000	Local	99.814267	5,988,856.00	99.814267	5,988,856.00	0.00	0.64
			Base	99.814267	5,988,856.00	99.814267	5,988,856.00	0.00	0.64
912797FR3	TREASURY BILL 07/23 0.00000	5,000,000.000	Local	99.531556	4,976,577.78	99.531556	4,976,577.78	0.00	0.54
			Base	99.531556	4,976,577.78	99.531556	4,976,577.78	0.00	0.54
912797GA9	TREASURY BILL 08/23 0.00000	3,000,000.000	Local	99.165334	2,974,960.01	99.165334	2,974,960.01	0.00	0.32
			Base	99.165334	2,974,960.01	99.165334	2,974,960.01	0.00	0.32

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912797GG6	TREASURY BILL 08/23 0.00000				5.050900	15 Aug 2023			
	3,000,000.000	Local	98.947729	2,968,431.88	98.947729	2,968,431.88	0.00		0.32
		Base	98.947729	2,968,431.88	98.947729	2,968,431.88	0.00		0.32
91842KTS5	VW CR INC				5.400000	26 Jun 2023			
	5,000,000.000	Local	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00		0.54
		Base	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00		0.54
92646LUB4	VICTORY RECEIVABLES				5.180000	11 Jul 2023			
	5,000,000.000	Local	99.424444	4,971,222.22	99.424444	4,971,222.22	0.00		0.53
		Base	99.424444	4,971,222.22	99.424444	4,971,222.22	0.00		0.53
926NKW009	AMHERST PIERPONT 04/15 VAR				5.050000	15 Jun 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
926NKW009	AMHERST PIERPONT 04/15 VAR				5.070000	20 Jun 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
93114FVE1	WAL MART STORES INC				5.060000	14 Aug 2023			
	5,000,000.000	Local	98.959889	4,947,994.44	98.959889	4,947,994.44	0.00		0.53
		Base	98.959889	4,947,994.44	98.959889	4,947,994.44	0.00		0.53
94107NUE2	WASTE MANAGEMENT INC				5.400000	14 Jul 2023			
	5,000,000.000	Local	99.355000	4,967,750.00	99.355000	4,967,750.00	0.00		0.53
		Base	99.355000	4,967,750.00	99.355000	4,967,750.00	0.00		0.53
96130AQX9	WESTPAC BKING CORP N				5.180000	07 Jul 2023			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.54
979QHR003	SOUTH STREET REPO				5.120000	01 Jun 2023			
	75,819,355.190	Local	100.000000	75,819,355.19	100.000000	75,819,355.19	0.00		8.15
		Base	100.000000	75,819,355.19	100.000000	75,819,355.19	0.00		8.15
<b>US DOLLAR Total</b>									
	473,133,355.190	Local		470,311,310.53		470,311,310.53	0.00		50.58
		Base		470,311,310.53		470,311,310.53	0.00		50.58

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## CASH EQUIVALENT Total

473,133,355.190	Base			470,311,310.53		470,311,310.53	0.00	50.58
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	2,000,000.000	Local	99.837799	1,996,755.97	96.398513	1,927,970.26	-68,785.71	0.21
		Base	99.837799	1,996,755.97	96.398513	1,927,970.26	-68,785.71	0.21
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.994945	1,999,898.89	100.322279	2,006,445.58	6,546.69	0.22
		Base	99.994945	1,999,898.89	100.322279	2,006,445.58	6,546.69	0.22
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.972875	1,999,457.49	94.803714	1,896,074.28	-103,383.21	0.20
		Base	99.972875	1,999,457.49	94.803714	1,896,074.28	-103,383.21	0.20
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.957006	1,999,140.11	94.578978	1,891,579.56	-107,560.55	0.20
		Base	99.957006	1,999,140.11	94.578978	1,891,579.56	-107,560.55	0.20
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.980000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	99.274640	1,985,492.80	-14,507.20	0.21
		Base	100.000000	2,000,000.00	99.274640	1,985,492.80	-14,507.20	0.21
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.240063	3,007,201.89	7,201.89	0.32
		Base	100.000000	3,000,000.00	100.240063	3,007,201.89	7,201.89	0.32
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.034075	1,920,681.50	-79,318.50	0.21
		Base	100.000000	2,000,000.00	96.034075	1,920,681.50	-79,318.50	0.21
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.008650	2,000,173.00	173.00	0.22
		Base	100.000000	2,000,000.00	100.008650	2,000,173.00	173.00	0.22

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Books Closed

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	98.559000	4,927,950.00	-72,050.00	0.53
			Base	100.000000	5,000,000.00	98.559000	4,927,950.00	-72,050.00	0.53
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	91.689000	1,833,780.00	-166,220.00	0.20
			Base	100.000000	2,000,000.00	91.689000	1,833,780.00	-166,220.00	0.20
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027			
		5,000,000.000	Local	85.535734	4,276,786.70	84.286539	4,214,326.95	-62,459.75	0.45
			Base	85.535734	4,276,786.70	84.286539	4,214,326.95	-62,459.75	0.45
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125				3.125000	25 Apr 2024			
		1,240,000.000	Local	100.000000	1,240,000.00	97.381053	1,207,525.06	-32,474.94	0.13
			Base	100.000000	1,240,000.00	97.381053	1,207,525.06	-32,474.94	0.13
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	94.351067	2,830,532.01	-169,467.99	0.30
			Base	100.000000	3,000,000.00	94.351067	2,830,532.01	-169,467.99	0.30
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.854782	2,995,643.46	-4,356.54	0.32
			Base	100.000000	3,000,000.00	99.854782	2,995,643.46	-4,356.54	0.32
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.967783	1,999,355.65	95.781875	1,915,637.50	-83,718.15	0.21
			Base	99.967783	1,999,355.65	95.781875	1,915,637.50	-83,718.15	0.21
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.320000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.872980	1,997,459.60	-2,540.40	0.21
			Base	100.000000	2,000,000.00	99.872980	1,997,459.60	-2,540.40	0.21
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.680000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.906084	1,998,121.68	-1,878.32	0.21
			Base	100.000000	2,000,000.00	99.906084	1,998,121.68	-1,878.32	0.21
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.704369	1,954,087.38	-45,912.62	0.21
			Base	100.000000	2,000,000.00	97.704369	1,954,087.38	-45,912.62	0.21

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Books Closed

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.520000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.472982	1,989,459.64	-10,540.36	0.21
			Base	100.000000	2,000,000.00	99.472982	1,989,459.64	-10,540.36	0.21
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.963734	1,999,274.67	93.815098	1,876,301.96	-122,972.71	0.20
			Base	99.963734	1,999,274.67	93.815098	1,876,301.96	-122,972.71	0.20
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.600000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.962772	1,999,255.44	-744.56	0.22
			Base	100.000000	2,000,000.00	99.962772	1,999,255.44	-744.56	0.22
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	98.518277	2,955,548.31	-44,451.69	0.32
			Base	100.000000	3,000,000.00	98.518277	2,955,548.31	-44,451.69	0.32
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.042000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.347849	1,946,956.98	-53,043.02	0.21
			Base	100.000000	2,000,000.00	97.347849	1,946,956.98	-53,043.02	0.21
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	95.760044	2,872,801.32	-127,198.68	0.31
			Base	100.000000	3,000,000.00	95.760044	2,872,801.32	-127,198.68	0.31
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	96.960848	1,939,216.96	-60,783.04	0.21
			Base	100.000000	2,000,000.00	96.960848	1,939,216.96	-60,783.04	0.21
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.941489	1,998,829.78	94.640826	1,892,816.52	-106,013.26	0.20
			Base	99.941489	1,998,829.78	94.640826	1,892,816.52	-106,013.26	0.20
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.916062	1,998,321.24	97.494423	1,949,888.46	-48,432.78	0.21
			Base	99.916062	1,998,321.24	97.494423	1,949,888.46	-48,432.78	0.21
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.978165	1,999,563.29	100.520409	2,010,408.18	10,844.89	0.22
			Base	99.978165	1,999,563.29	100.520409	2,010,408.18	10,844.89	0.22

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

As of: May 31, 2023

View Date: June 5, 2023

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17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		5,000,000.000	Local 100.000000	5,000,000.00	101.489550	5,074,477.50	74,477.50		0.55
			Base 100.000000	5,000,000.00	101.489550	5,074,477.50	74,477.50		0.55
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				5.770000	22 Apr 2026			
		5,000,000.000	Local 100.197707	5,009,885.33	100.156890	5,007,844.50	-2,040.83		0.54
Original Face:		5,000,000.000	Base 100.197707	5,009,885.33	100.156890	5,007,844.50	-2,040.83		0.54
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023			
		2,000,000.000	Local 100.000000	2,000,000.00	98.947350	1,978,947.00	-21,053.00		0.21
			Base 100.000000	2,000,000.00	98.947350	1,978,947.00	-21,053.00		0.21
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7				5.700000	20 Oct 2025			
		5,000,000.000	Local 100.000000	5,000,000.00	99.542929	4,977,146.45	-22,853.55		0.54
			Base 100.000000	5,000,000.00	99.542929	4,977,146.45	-22,853.55		0.54
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025			
		2,000,000.000	Local 100.000000	2,000,000.00	99.990829	1,999,816.58	-183.42		0.22
			Base 100.000000	2,000,000.00	99.990829	1,999,816.58	-183.42		0.22
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025			
		5,000,000.000	Local 99.987774	4,999,388.71	99.814791	4,990,739.55	-8,649.16		0.54
			Base 99.987774	4,999,388.71	99.814791	4,990,739.55	-8,649.16		0.54
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local 99.972240	2,999,167.19	94.758933	2,842,767.99	-156,399.20		0.31
			Base 99.972240	2,999,167.19	94.758933	2,842,767.99	-156,399.20		0.31
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027			
		668,225.270	Local 99.999078	668,219.11	99.109070	662,271.85	-5,947.26		0.07
Original Face:		2,000,000.000	Base 99.999078	668,219.11	99.109070	662,271.85	-5,947.26		0.07
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		119,565.840	Local 100.720724	120,427.58	96.844214	115,792.60	-4,634.98		0.01
Original Face:		2,096,032.000	Base 100.720724	120,427.58	96.844214	115,792.60	-4,634.98		0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		673,754.250	Local 100.734093	678,700.23	97.716406	658,368.44	-20,331.79		0.07
Original Face:		5,000,000.000	Base 100.734093	678,700.23	97.716406	658,368.44	-20,331.79		0.07

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	95.747000	1,914,940.00	-85,060.00	0.21
			Base	100.000000	2,000,000.00	95.747000	1,914,940.00	-85,060.00	0.21
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.625000	12 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.913183	4,995,659.15	-4,340.85	0.54
			Base	100.000000	5,000,000.00	99.913183	4,995,659.15	-4,340.85	0.54
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	97.251293	2,431,282.33	-68,717.67	0.26
			Base	100.000000	2,500,000.00	97.251293	2,431,282.33	-68,717.67	0.26
3130ASUT4	FEDERAL HOME LOAN BANK BONDS 08/23 VAR				3.200000	10 Aug 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.578718	4,978,935.90	-21,064.10	0.54
			Base	100.000000	5,000,000.00	99.578718	4,978,935.90	-21,064.10	0.54
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.500000	21 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.781077	4,989,053.85	-10,946.15	0.54
			Base	100.000000	5,000,000.00	99.781077	4,989,053.85	-10,946.15	0.54
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.907212	4,945,360.60	-54,639.40	0.53
			Base	100.000000	5,000,000.00	98.907212	4,945,360.60	-54,639.40	0.53
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.369396	5,018,469.79	99.791789	4,989,589.45	-28,880.34	0.54
			Base	100.369396	5,018,469.79	99.791789	4,989,589.45	-28,880.34	0.54
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.683883	4,984,194.15	-15,805.85	0.54
			Base	100.000000	5,000,000.00	99.683883	4,984,194.15	-15,805.85	0.54
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.745675	4,987,283.75	-12,716.25	0.54
			Base	100.000000	5,000,000.00	99.745675	4,987,283.75	-12,716.25	0.54
3130AVNQ1	FEDERAL HOME LOAN BANK BONDS 05/24 5.32				5.320000	08 May 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.092257	5,004,612.85	4,612.85	0.54
			Base	100.000000	5,000,000.00	100.092257	5,004,612.85	4,612.85	0.54

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STATE STREET

As of: May 31, 2023

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3130AVRG9	FEDERAL HOME LOAN BANK BONDS 04/24 5.3				5.300000	19 Apr 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.566172	4,978,308.60	-21,691.40	0.54
			Base 100.000000	5,000,000.00	99.566172	4,978,308.60	-21,691.40	0.54
3130AWAD2	FEDERAL HOME LOAN BANK BONDS 05/28 5.75				5.750000	25 May 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	100.079109	5,003,955.45	3,955.45	0.54
			Base 100.000000	5,000,000.00	100.079109	5,003,955.45	3,955.45	0.54
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		1,717,321.860	Local 104.022258	1,786,396.98	94.382339	1,620,848.54	-165,548.44	0.17
Original Face:		8,645,247.000	Base 104.022258	1,786,396.98	94.382339	1,620,848.54	-165,548.44	0.17
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		489,734.280	Local 103.952578	509,091.41	94.381691	462,219.49	-46,871.92	0.05
Original Face:		4,322,624.000	Base 103.952578	509,091.41	94.381691	462,219.49	-46,871.92	0.05
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.225000	06 Feb 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.54
			Base 100.000000	5,000,000.00	100.031932	5,001,596.60	1,596.60	0.54
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	98.767506	4,938,375.30	-61,624.70	0.53
			Base 100.000000	5,000,000.00	98.767506	4,938,375.30	-61,624.70	0.53
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				1.000000	02 Jun 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.072745	5,003,637.25	3,637.25	0.54
			Base 100.000000	5,000,000.00	100.072745	5,003,637.25	3,637.25	0.54
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.943100	4,947,155.00	-52,845.00	0.53
			Base 100.000000	5,000,000.00	98.943100	4,947,155.00	-52,845.00	0.53
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.08
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.08
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	97.793778	2,933,813.34	-66,186.66	0.32
			Base 100.000000	3,000,000.00	97.793778	2,933,813.34	-66,186.66	0.32

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3134GY4B5	FREDDIE MAC NOTES 08/24 5	5,000,000.000	Local	100.000000	5,000,000.00	99.165717	4,958,285.85	-41,714.15	0.53
			Base	100.000000	5,000,000.00	99.165717	4,958,285.85	-41,714.15	0.53
3134GYD58	FREDDIE MAC NOTES 10/25 5	5,000,000.000	Local	100.000000	5,000,000.00	99.292614	4,964,630.70	-35,369.30	0.53
			Base	100.000000	5,000,000.00	99.292614	4,964,630.70	-35,369.30	0.53
3134GYER9	FREDDIE MAC NOTES 01/25 5	2,730,000.000	Local	100.000000	2,730,000.00	98.934525	2,700,912.53	-29,087.47	0.29
			Base	100.000000	2,730,000.00	98.934525	2,700,912.53	-29,087.47	0.29
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15	3,145,000.000	Local	100.000000	3,145,000.00	98.853781	3,108,951.41	-36,048.59	0.33
			Base	100.000000	3,145,000.00	98.853781	3,108,951.41	-36,048.59	0.33
3134GYP71	FREDDIE MAC NOTES 11/24 5.25	5,000,000.000	Local	100.000000	5,000,000.00	100.077556	5,003,877.80	3,877.80	0.54
			Base	100.000000	5,000,000.00	100.077556	5,003,877.80	3,877.80	0.54
3135GAFG1	FANNIE MAE NOTES 03/24 5.65	5,000,000.000	Local	100.000000	5,000,000.00	99.730883	4,986,544.15	-13,455.85	0.54
			Base	100.000000	5,000,000.00	99.730883	4,986,544.15	-13,455.85	0.54
3135GAH20	FANNIE MAE NOTES 01/25 5.25	4,725,000.000	Local	100.000000	4,725,000.00	99.125105	4,683,661.21	-41,338.79	0.50
			Base	100.000000	4,725,000.00	99.125105	4,683,661.21	-41,338.79	0.50
3136A0GS0	FANNIE MAE FNR 2011 75 HP	1,616.120	Local	102.369255	1,654.41	99.569110	1,609.16	-45.25	0.00
		Original Face:	2,161,312.000	Base	102.369255	1,654.41	99.569110	1,609.16	-45.25
3136A6JR6	FANNIE MAE FNR 2012 58 PA	248,188.000	Local	101.280686	251,366.51	89.988000	223,339.42	-28,027.09	0.02
		Original Face:	4,322,624.000	Base	101.280686	251,366.51	89.988000	223,339.42	-28,027.09
3136AAEK7	FANNIE MAE FNR 2012 129 TD	339,614.730	Local	101.192628	343,665.07	88.387690	300,177.61	-43,487.46	0.03
		Original Face:	4,322,624.000	Base	101.192628	343,665.07	88.387690	300,177.61	-43,487.46

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STATE OF ARIZONA  
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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

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3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		381,487.510	Local	100.683029	384,093.18	93.267060	355,802.18	-28,291.00	0.04
Original Face:		5,111,816.000	Base	100.683029	384,093.18	93.267060	355,802.18	-28,291.00	0.04
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		401,937.680	Local	99.848081	401,327.06	93.000550	373,804.25	-27,522.81	0.04
Original Face:		4,322,624.000	Base	99.848081	401,327.06	93.000550	373,804.25	-27,522.81	0.04
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		612,559.540	Local	101.302135	620,535.89	91.713620	561,800.53	-58,735.36	0.06
Original Face:		5,326,337.000	Base	101.302135	620,535.89	91.713620	561,800.53	-58,735.36	0.06
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		401,937.680	Local	100.147020	402,528.61	93.484910	375,751.08	-26,777.53	0.04
Original Face:		4,322,624.000	Base	100.147020	402,528.61	93.484910	375,751.08	-26,777.53	0.04
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		496,808.460	Local	100.593402	499,756.53	89.509590	444,691.22	-55,065.31	0.05
Original Face:		8,645,247.000	Base	100.593402	499,756.53	89.509590	444,691.22	-55,065.31	0.05
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		621,903.960	Local	101.352947	630,317.99	88.387690	549,686.54	-80,631.45	0.06
Original Face:		6,483,935.000	Base	101.352947	630,317.99	88.387690	549,686.54	-80,631.45	0.06
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		304,185.160	Local	99.926466	303,961.48	93.957180	285,803.80	-18,157.68	0.03
Original Face:		4,322,624.000	Base	99.926466	303,961.48	93.957180	285,803.80	-18,157.68	0.03
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		446,936.390	Local	99.681715	445,513.86	93.535810	418,045.57	-27,468.29	0.04
Original Face:		4,507,221.000	Base	99.681715	445,513.86	93.535810	418,045.57	-27,468.29	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		830,349.350	Local	98.853135	820,826.36	92.860790	771,068.97	-49,757.39	0.08
Original Face:		5,000,000.000	Base	98.853135	820,826.36	92.860790	771,068.97	-49,757.39	0.08
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		64,732.820	Local	98.530112	63,781.32	95.013640	61,505.01	-2,276.31	0.01
Original Face:		2,161,312.000	Base	98.530112	63,781.32	95.013640	61,505.01	-2,276.31	0.01

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
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3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	40,995.230	Local		100.110964	41,040.72	98.954280	40,566.53	-474.19	0.00
Original Face:	4,527,840.000	Base		100.110964	41,040.72	98.954280	40,566.53	-474.19	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	8,157.730	Local		99.494590	8,116.50	99.142060	8,087.74	-28.76	0.00
Original Face:	2,161,312.000	Base		99.494590	8,116.50	99.142060	8,087.74	-28.76	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	110,159.940	Local		99.980882	110,138.88	94.405160	103,996.67	-6,142.21	0.01
Original Face:	2,161,312.000	Base		99.980882	110,138.88	94.405160	103,996.67	-6,142.21	0.01
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	100,696.110	Local		99.961905	100,657.75	95.066760	95,728.53	-4,929.22	0.01
Original Face:	2,472,541.000	Base		99.961905	100,657.75	95.066760	95,728.53	-4,929.22	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	190,935.920	Local		100.110885	191,147.64	95.333670	182,026.22	-9,121.42	0.02
Original Face:	4,322,624.000	Base		100.110885	191,147.64	95.333670	182,026.22	-9,121.42	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	72,023.870	Local		100.309606	72,246.86	97.975640	70,565.85	-1,681.01	0.01
Original Face:	6,483,935.000	Base		100.309606	72,246.86	97.975640	70,565.85	-1,681.01	0.01
3137AXM3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	543,611.930	Local		100.039311	543,825.63	93.550420	508,551.24	-35,274.39	0.05
Original Face:	5,619,411.000	Base		100.039311	543,825.63	93.550420	508,551.24	-35,274.39	0.05
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	992,279.440	Local		101.095698	1,003,151.83	89.747350	890,544.50	-112,607.33	0.10
Original Face:	4,322,624.000	Base		101.095698	1,003,151.83	89.747350	890,544.50	-112,607.33	0.10
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	541,139.170	Local		100.020616	541,250.73	91.257730	493,831.32	-47,419.41	0.05
Original Face:	4,322,624.000	Base		100.020616	541,250.73	91.257730	493,831.32	-47,419.41	0.05
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,352,847.710	Local		100.639058	1,361,493.19	91.909890	1,243,400.84	-118,092.35	0.13
Original Face:	10,806,559.000	Base		100.639058	1,361,493.19	91.909890	1,243,400.84	-118,092.35	0.13

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STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
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3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	239,444.280	Local	100.407803	240,420.74	97.281960	232,936.09	-7,484.65	0.03	
Original Face:	10,806,559.000	Base	100.407803	240,420.74	97.281960	232,936.09	-7,484.65	0.03	
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	62,043.140	Local	100.440548	62,316.47	98.894560	61,357.29	-959.18	0.01	
Original Face:	4,322,624.000	Base	100.440548	62,316.47	98.894560	61,357.29	-959.18	0.01	
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	940,309.190	Local	99.917948	939,537.65	89.564730	842,185.39	-97,352.26	0.09	
Original Face:	6,483,935.000	Base	99.917948	939,537.65	89.564730	842,185.39	-97,352.26	0.09	
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	617,494.020	Local	101.835430	628,827.69	96.015060	592,887.25	-35,940.44	0.06	
Original Face:	6,000,000.000	Base	101.835430	628,827.69	96.015060	592,887.25	-35,940.44	0.06	
3137EAES4	FREDDIE MAC NOTES 06/23 0.25				0.250000	26 Jun 2023			
	2,600,000.000	Local	99.802548	2,594,866.25	99.626361	2,590,285.39	-4,580.86	0.28	
		Base	99.802548	2,594,866.25	99.626361	2,590,285.39	-4,580.86	0.28	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	2,610,323.350	Local	100.416340	2,621,191.18	94.127792	2,457,039.73	-164,151.45	0.26	
Original Face:	14,386,036.000	Base	100.416340	2,621,191.18	94.127792	2,457,039.73	-164,151.45	0.26	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	930,397.660	Local	101.598012	945,265.53	95.323364	886,886.35	-58,379.18	0.10	
Original Face:	6,483,935.000	Base	101.598012	945,265.53	95.323364	886,886.35	-58,379.18	0.10	
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
	213,337.610	Local	100.899499	215,256.58	94.788830	202,220.22	-13,036.36	0.02	
Original Face:	33,932,595.000	Base	100.899499	215,256.58	94.788830	202,220.22	-13,036.36	0.02	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
	320,581.270	Local	105.202718	337,260.21	100.077770	320,830.59	-16,429.62	0.03	
Original Face:	18,956,866.000	Base	105.202718	337,260.21	100.077770	320,830.59	-16,429.62	0.03	
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
	100,256.870	Local	104.233565	104,501.31	97.829050	98,080.34	-6,420.97	0.01	
Original Face:	6,483,935.000	Base	104.233565	104,501.31	97.829050	98,080.34	-6,420.97	0.01	

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38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	95.187194	1,903,743.88	-96,256.12	0.20	
		Base	100.000000	2,000,000.00	95.187194	1,903,743.88	-96,256.12	0.20	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	938,932.060	Local	101.778167	955,627.84	91.139800	855,740.80	-99,887.04	0.09	
	Original Face: 7,989,505.000	Base	101.778167	955,627.84	91.139800	855,740.80	-99,887.04	0.09	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,777,286.100	Local	94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.25	
	Original Face: 10,000,000.000	Base	94.974805	2,637,722.06	84.893860	2,357,745.37	-279,976.69	0.25	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	713,472.350	Local	97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.07	
	Original Face: 5,000,000.000	Base	97.924868	698,666.86	90.385550	644,875.91	-53,790.95	0.07	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	549,152.180	Local	100.723000	553,122.55	87.289690	479,353.24	-73,769.31	0.05	
	Original Face: 10,000,000.000	Base	100.723000	553,122.55	87.289690	479,353.24	-73,769.31	0.05	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,167,470.150	Local	96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.20	
	Original Face: 5,000,000.000	Base	96.702852	2,096,005.45	86.620070	1,877,464.16	-218,541.29	0.20	
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	2,982,602.110	Local	103.120384	3,075,670.76	100.923330	3,010,141.37	-65,529.39	0.32	
	Original Face: 3,000,000.000	Base	103.120384	3,075,670.76	100.923330	3,010,141.37	-65,529.39	0.32	
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.523099	1,970,461.98	-29,538.02	0.21	
		Base	100.000000	2,000,000.00	98.523099	1,970,461.98	-29,538.02	0.21	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	3,000,000.000	Local	99.822701	2,994,681.02	99.547890	2,986,436.70	-8,244.32	0.32	
		Base	99.822701	2,994,681.02	99.547890	2,986,436.70	-8,244.32	0.32	
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.994060	4,999,703.00	-297.00	0.54	
		Base	100.000000	5,000,000.00	99.994060	4,999,703.00	-297.00	0.54	

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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	95.023692	4,751,184.60	-248,815.40	0.51
			Base	100.000000	5,000,000.00	95.023692	4,751,184.60	-248,815.40	0.51
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	97.583337	1,951,666.74	-48,333.26	0.21
			Base	100.000000	2,000,000.00	97.583337	1,951,666.74	-48,333.26	0.21
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.204458	1,964,089.16	-35,910.84	0.21
			Base	100.000000	2,000,000.00	98.204458	1,964,089.16	-35,910.84	0.21
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.080321	4,954,016.05	-45,983.95	0.53
			Base	100.000000	5,000,000.00	99.080321	4,954,016.05	-45,983.95	0.53
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		2,000,000.000	Local	99.848405	1,996,968.10	100.266006	2,005,320.12	8,352.02	0.22
			Base	99.848405	1,996,968.10	100.266006	2,005,320.12	8,352.02	0.22
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.970521	1,999,410.41	97.033149	1,940,662.98	-58,747.43	0.21
			Base	99.970521	1,999,410.41	97.033149	1,940,662.98	-58,747.43	0.21
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.556309	2,986,689.27	-13,310.73	0.32
			Base	100.000000	3,000,000.00	99.556309	2,986,689.27	-13,310.73	0.32
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		3,000,000.000	Local	99.969213	2,999,076.39	101.577875	3,047,336.25	48,259.86	0.33
			Base	99.969213	2,999,076.39	101.577875	3,047,336.25	48,259.86	0.33
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	0.54
			Base	100.000000	5,000,000.00	99.819299	4,990,964.95	-9,035.05	0.54
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		3,000,000.000	Local	99.936615	2,998,098.44	99.852619	2,995,578.57	-2,519.87	0.32
			Base	99.936615	2,998,098.44	99.852619	2,995,578.57	-2,519.87	0.32

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Books Closed

Prepared by State Street



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.460000	13 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	100.507649	3,015,229.47	15,229.47	0.32
			Base 100.000000	3,000,000.00	100.507649	3,015,229.47	15,229.47	0.32
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.620000	10 Mar 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	100.084553	2,001,691.06	1,691.06	0.22
			Base 100.000000	2,000,000.00	100.084553	2,001,691.06	1,691.06	0.22
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.143000	05 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.540960	2,986,228.80	-13,771.20	0.32
			Base 100.000000	3,000,000.00	99.540960	2,986,228.80	-13,771.20	0.32
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	100.087824	5,004,391.20	4,391.20	0.54
			Base 100.000000	5,000,000.00	100.087824	5,004,391.20	4,391.20	0.54
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
		3,000,000.000	Local 99.939780	2,998,193.39	93.997339	2,819,920.17	-178,273.22	0.30
			Base 99.939780	2,998,193.39	93.997339	2,819,920.17	-178,273.22	0.30
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				5.840000	25 Jan 2029		
		491,569.510	Local 100.000002	491,569.52	95.686930	470,367.77	-21,201.75	0.05
Original Face:		2,161,312.000	Base 100.000002	491,569.52	95.686930	470,367.77	-21,201.75	0.05
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.110000	03 Mar 2027		
		2,000,000.000	Local 100.000000	2,000,000.00	96.449531	1,928,990.62	-71,009.38	0.21
			Base 100.000000	2,000,000.00	96.449531	1,928,990.62	-71,009.38	0.21
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
		2,978,862.600	Local 100.000000	2,978,862.60	99.752200	2,971,480.98	-7,381.62	0.32
Original Face:		3,000,000.000	Base 100.000000	2,978,862.60	99.752200	2,971,480.98	-7,381.62	0.32
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.409204	2,008,184.08	8,184.08	0.22
			Base 100.000000	2,000,000.00	100.409204	2,008,184.08	8,184.08	0.22
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		3,000,000.000	Local 103.193893	3,095,816.80	97.200691	2,916,020.73	-179,796.07	0.31
			Base 103.193893	3,095,816.80	97.200691	2,916,020.73	-179,796.07	0.31

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.212617	2,976,378.50	99.771555	2,993,146.65	16,768.15	0.32
			Base	99.212617	2,976,378.50	99.771555	2,993,146.65	16,768.15	0.32
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.415000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	99.782277	5,986,936.62	-13,063.38	0.64
			Base	100.000000	6,000,000.00	99.782277	5,986,936.62	-13,063.38	0.64
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	93.354862	2,800,645.86	-199,354.14	0.30
			Base	100.000000	3,000,000.00	93.354862	2,800,645.86	-199,354.14	0.30
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	101.441443	3,043,243.29	43,243.29	0.33
			Base	100.000000	3,000,000.00	101.441443	3,043,243.29	43,243.29	0.33
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.206359	1,944,127.18	-55,872.82	0.21
			Base	100.000000	2,000,000.00	97.206359	1,944,127.18	-55,872.82	0.21
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.080000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.124016	2,002,480.32	2,480.32	0.22
			Base	100.000000	2,000,000.00	100.124016	2,002,480.32	2,480.32	0.22
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.945004	4,997,250.20	-2,749.80	0.54
			Base	100.000000	5,000,000.00	99.945004	4,997,250.20	-2,749.80	0.54
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	100.269907	2,005,398.14	5,398.14	0.22
			Base	100.000000	2,000,000.00	100.269907	2,005,398.14	5,398.14	0.22
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		4,228,432.970	Local	99.994908	4,228,217.66	98.971440	4,184,941.00	-43,276.66	0.45
		Original Face: 5,000,000.000	Base	99.994908	4,228,217.66	98.971440	4,184,941.00	-43,276.66	0.45
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.993027	1,999,860.54	94.490334	1,889,806.68	-110,053.86	0.20
			Base	99.993027	1,999,860.54	94.490334	1,889,806.68	-110,053.86	0.20

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Books Closed

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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.932626	1,998,652.52	97.623631	1,952,472.62	-46,179.90	0.21
			Base	99.932626	1,998,652.52	97.623631	1,952,472.62	-46,179.90	0.21
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		2,000,000.000	Local	99.902627	1,998,052.54	101.268860	2,025,377.20	27,324.66	0.22
			Base	99.902627	1,998,052.54	101.268860	2,025,377.20	27,324.66	0.22
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		3,000,000.000	Local	99.965043	2,998,951.29	99.963241	2,998,897.23	-54.06	0.32
			Base	99.965043	2,998,951.29	99.963241	2,998,897.23	-54.06	0.32
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.260000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	98.797771	2,963,933.13	-36,066.87	0.32
			Base	100.000000	3,000,000.00	98.797771	2,963,933.13	-36,066.87	0.32
912796X53	TREASURY BILL 06/23 0.00000					15 Jun 2023			
		2,000,000.000	Local	99.821500	1,996,430.00	99.801245	1,996,024.90	-405.10	0.21
			Base	99.821500	1,996,430.00	99.801245	1,996,024.90	-405.10	0.21
912796Y29	TREASURY BILL 07/23 0.00000				0.010000	27 Jul 2023			
		2,000,000.000	Local	99.271845	1,985,436.89	99.193548	1,983,870.96	-1,565.93	0.21
			Base	99.271845	1,985,436.89	99.193548	1,983,870.96	-1,565.93	0.21
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023			
		3,000,000.000	Local	98.647736	2,959,432.09	98.625006	2,958,750.18	-681.91	0.32
			Base	98.647736	2,959,432.09	98.625006	2,958,750.18	-681.91	0.32
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023			
		3,000,000.000	Local	97.902820	2,937,084.59	97.774486	2,933,234.58	-3,850.01	0.32
			Base	97.902820	2,937,084.59	97.774486	2,933,234.58	-3,850.01	0.32
912796Z36	TREASURY BILL 08/23 0.00000				0.010000	17 Aug 2023			
		2,000,000.000	Local	98.971088	1,979,421.75	98.913712	1,978,274.24	-1,147.51	0.21
			Base	98.971088	1,979,421.75	98.913712	1,978,274.24	-1,147.51	0.21
912796Z44	TREASURY BILL 08/23 0.00000				0.010000	24 Aug 2023			
		2,000,000.000	Local	98.854333	1,977,086.66	98.796933	1,975,938.66	-1,148.00	0.21
			Base	98.854333	1,977,086.66	98.796933	1,975,938.66	-1,148.00	0.21

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Books Closed

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# Holdings

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

As of: May 31, 2023

View Date: June 5, 2023

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912796Z51	TREASURY BILL 08/23 0.00000					0.010000	31 Aug 2023		
	2,000,000.000	Local		98.751278	1,975,025.56	98.670768	1,973,415.36	-1,610.20	0.21
		Base		98.751278	1,975,025.56	98.670768	1,973,415.36	-1,610.20	0.21
912796ZD4	TREASURY BILL 11/23 0.00000						30 Nov 2023		
	5,000,000.000	Local		97.345833	4,867,291.65	97.357840	4,867,892.00	600.35	0.52
		Base		97.345833	4,867,291.65	97.357840	4,867,892.00	600.35	0.52
912796ZG7	TREASURY BILL 06/23 0.00000					0.010000	01 Jun 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
912796ZS1	TREASURY BILL 07/23 0.00000					0.010000	06 Jul 2023		
	2,000,000.000	Local		99.550348	1,991,006.95	99.528108	1,990,562.16	-444.79	0.21
		Base		99.550348	1,991,006.95	99.528108	1,990,562.16	-444.79	0.21
912796ZZ5	TREASURY BILL 07/23 0.00000						20 Jul 2023		
	5,000,000.000	Local		99.317743	4,965,887.14	99.307535	4,965,376.75	-510.39	0.53
		Base		99.317743	4,965,887.14	99.307535	4,965,376.75	-510.39	0.53
912797FR3	TREASURY BILL 07/23 0.00000						05 Jul 2023		
	5,000,000.000	Local		99.478478	4,973,923.88	99.541236	4,977,061.80	3,137.92	0.54
		Base		99.478478	4,973,923.88	99.541236	4,977,061.80	3,137.92	0.54
912797FX0	TREASURY BILL 07/23 0.00000					0.010000	11 Jul 2023		
	5,000,000.000	Local		99.441945	4,972,097.23	99.445630	4,972,281.50	184.27	0.53
		Base		99.441945	4,972,097.23	99.445630	4,972,281.50	184.27	0.53
912797GA9	TREASURY BILL 08/23 0.00000					0.010000	01 Aug 2023		
	2,000,000.000	Local		99.190903	1,983,818.05	99.131597	1,982,631.94	-1,186.11	0.21
		Base		99.190903	1,983,818.05	99.131597	1,982,631.94	-1,186.11	0.21
912797GG6	TREASURY BILL 08/23 0.00000					0.010000	15 Aug 2023		
	2,000,000.000	Local		98.968230	1,979,364.59	98.934844	1,978,696.88	-667.71	0.21
		Base		98.968230	1,979,364.59	98.934844	1,978,696.88	-667.71	0.21
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
	3,000,000.000	Local		98.308832	2,949,264.96	96.277344	2,888,320.32	-60,944.64	0.31
		Base		98.308832	2,949,264.96	96.277344	2,888,320.32	-60,944.64	0.31

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ST OF AZ POOL 10 ST OP INT MED  
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STATE STREET

As of: May 31, 2023

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912828B66	US TREASURY N/B 02/24 2.75	3,000,000.000	Local	98.649830	2,959,494.91	98.230469	2,946,914.07	-12,580.84	0.32
			Base	98.649830	2,959,494.91	98.230469	2,946,914.07	-12,580.84	0.32
91282CCN9	US TREASURY N/B 07/23 0.125	2,000,000.000	Local	99.269445	1,985,388.89	99.136529	1,982,730.58	-2,658.31	0.21
			Base	99.269445	1,985,388.89	99.136529	1,982,730.58	-2,658.31	0.21
91282CDM0	US TREASURY N/B 11/23 0.5	7,000,000.000	Local	97.989622	6,859,273.54	97.628906	6,834,023.42	-25,250.12	0.74
			Base	97.989622	6,859,273.54	97.628906	6,834,023.42	-25,250.12	0.74
91282CDR9	US TREASURY N/B 12/23 0.75	3,000,000.000	Local	97.893477	2,936,804.30	97.390625	2,921,718.75	-15,085.55	0.31
			Base	97.893477	2,936,804.30	97.390625	2,921,718.75	-15,085.55	0.31
91282CDZ1	US TREASURY N/B 02/25 1.5	3,000,000.000	Local	95.608969	2,868,269.06	94.941406	2,848,242.18	-20,026.88	0.31
			Base	95.608969	2,868,269.06	94.941406	2,848,242.18	-20,026.88	0.31
91282CEK3	US TREASURY N/B 04/24 2.5	3,000,000.000	Local	97.620550	2,928,616.50	97.550781	2,926,523.43	-2,093.07	0.31
			Base	97.620550	2,928,616.50	97.550781	2,926,523.43	-2,093.07	0.31
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	98.357634	2,950,729.03	97.742188	2,932,265.64	-18,463.39	0.32
			Base	98.357634	2,950,729.03	97.742188	2,932,265.64	-18,463.39	0.32
91282CFA4	US TREASURY N/B 07/24 3	3,000,000.000	Local	98.421397	2,952,641.92	97.687500	2,930,625.00	-22,016.92	0.32
			Base	98.421397	2,952,641.92	97.687500	2,930,625.00	-22,016.92	0.32
91282CFD8	US TREASURY FRN 07/24 VAR	2,000,000.000	Local	100.004619	2,000,092.38	99.985800	1,999,716.00	-376.38	0.22
			Base	100.004619	2,000,092.38	99.985800	1,999,716.00	-376.38	0.22
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.929754	1,998,595.07	97.937500	1,958,750.00	-39,845.07	0.21
			Base	99.929754	1,998,595.07	97.937500	1,958,750.00	-39,845.07	0.21

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STATE STREET

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92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
	5,000,000.000	Local		99.998507	4,999,925.35	99.644490	4,982,224.50	-17,700.85	0.54
Original Face:	5,000,000.000	Base		99.998507	4,999,925.35	99.644490	4,982,224.50	-17,700.85	0.54
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	8,000,000.000	Local		100.000000	8,000,000.00	99.864859	7,989,188.72	-10,811.28	0.86
		Base		100.000000	8,000,000.00	99.864859	7,989,188.72	-10,811.28	0.86
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	2,000,000.000	Local		99.957682	1,999,153.64	99.364852	1,987,297.04	-11,856.60	0.21
		Base		99.957682	1,999,153.64	99.364852	1,987,297.04	-11,856.60	0.21
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
	2,000,000.000	Local		100.000000	2,000,000.00	100.563067	2,011,261.34	11,261.34	0.22
		Base		100.000000	2,000,000.00	100.563067	2,011,261.34	11,261.34	0.22
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
	2,000,000.000	Local		100.000000	2,000,000.00	101.068413	2,021,368.26	21,368.26	0.22
		Base		100.000000	2,000,000.00	101.068413	2,021,368.26	21,368.26	0.22
<b>US DOLLAR Total</b>									
	455,575,673.370	Local			453,930,133.55		447,693,804.67	-6,236,328.88	48.15
Original Face:	299,282,287.000	Base			453,930,133.55		447,693,804.67	-6,236,328.88	48.15
<b>FIXED INCOME Total</b>									
	455,575,673.370	Base			453,930,133.55		447,693,804.67	-6,236,328.88	48.15
Original Face:	299,282,287.000								

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Books Closed

Prepared by State Street

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		940,465,146.930	Base	935,997,562.45		929,761,233.57	-6,236,328.88	100.00
Original Face:		299,282,287.000						

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	1,987.560	Local	1.000000	1,987.56	1.000000	1,987.56	0.00	0.00
			Base	1.000000	1,987.56	1.000000	1,987.56	0.00	0.00

<b>US DOLLAR Total</b>		1,987.560	Local		1,987.56		1,987.56	0.00	0.00
			Base		1,987.56		1,987.56	0.00	0.00

## CASH Total

		1,987.560	Base		1,987.56		1,987.56	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3XK1	AT+T INC				5.700000	19 Oct 2023			
		20,000,000.000	Local	97.783333	19,556,666.66	97.783333	19,556,666.66	0.00	6.57
			Base	97.783333	19,556,666.66	97.783333	19,556,666.66	0.00	6.57

15963UUT1	CHARIOT FNDG LLC				5.210000	27 Jul 2023			
		20,000,000.000	Local	99.189556	19,837,911.11	99.189556	19,837,911.11	0.00	6.66
			Base	99.189556	19,837,911.11	99.189556	19,837,911.11	0.00	6.66

26244JTM1	DUKE ENERGY CORP				5.140000	21 Jun 2023			
		24,000,000.000	Local	99.714444	23,931,466.67	99.714444	23,931,466.67	0.00	8.04
			Base	99.714444	23,931,466.67	99.714444	23,931,466.67	0.00	8.04

38346MU77	GOTHAM FDG CORP				5.140000	07 Jul 2023			
		20,000,000.000	Local	99.486000	19,897,200.00	99.486000	19,897,200.00	0.00	6.68
			Base	99.486000	19,897,200.00	99.486000	19,897,200.00	0.00	6.68

40060XTL4	GTA FDG LLC DISC				4.960000	20 Jun 2023			
		2,500,000.000	Local	99.738222	2,493,455.56	99.738222	2,493,455.56	0.00	0.84
			Base	99.738222	2,493,455.56	99.738222	2,493,455.56	0.00	0.84



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588MTL1	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.730306	4,986,515.28	99.730306	4,986,515.28	0.00	1.67
			Base	99.730306	4,986,515.28	99.730306	4,986,515.28	0.00	1.67
4499929H1	ILA FINANCIAL SQUARE GOVT	50,823,468.260	Local	100.000000	50,823,468.26	100.000000	50,823,468.26	0.00	17.07
			Base	100.000000	50,823,468.26	100.000000	50,823,468.26	0.00	17.07
59157UV72	METLIFE SHORT TERM FDG	7,000,000.000	Local	99.076889	6,935,382.22	99.076889	6,935,382.22	0.00	2.33
			Base	99.076889	6,935,382.22	99.076889	6,935,382.22	0.00	2.33
70109MTS3	PARKER HANNIFIN CORP	25,000,000.000	Local	99.631944	24,907,986.11	99.631944	24,907,986.11	0.00	8.37
			Base	99.631944	24,907,986.11	99.631944	24,907,986.11	0.00	8.37
73044GT74	PODIUM FUNDING TRUST	15,000,000.000	Local	99.915833	14,987,375.00	99.915833	14,987,375.00	0.00	5.03
			Base	99.915833	14,987,375.00	99.915833	14,987,375.00	0.00	5.03
912796Y37	TREASURY BILL 08/23 0.00000	10,000,000.000	Local	99.110125	9,911,012.50	99.110125	9,911,012.50	0.00	3.33
			Base	99.110125	9,911,012.50	99.110125	9,911,012.50	0.00	3.33
912797FN2	TREASURY BILL 06/23 0.00000	15,000,000.000	Local	99.820056	14,973,008.34	99.820056	14,973,008.34	0.00	5.03
			Base	99.820056	14,973,008.34	99.820056	14,973,008.34	0.00	5.03
912797FP7	TREASURY BILL 06/23 0.00000	20,000,000.000	Local	99.730147	19,946,029.44	99.730147	19,946,029.44	0.00	6.70
			Base	99.730147	19,946,029.44	99.730147	19,946,029.44	0.00	6.70
912797FQ5	TREASURY BILL 06/23 0.00000	10,000,000.000	Local	99.629861	9,962,986.11	99.629861	9,962,986.11	0.00	3.35
			Base	99.629861	9,962,986.11	99.629861	9,962,986.11	0.00	3.35
912797FX0	TREASURY BILL 07/23 0.00000	15,000,000.000	Local	99.461111	14,919,166.67	99.461111	14,919,166.67	0.00	5.01
			Base	99.461111	14,919,166.67	99.461111	14,919,166.67	0.00	5.01

& 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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GA9	TREASURY BILL 08/23 0.00000				4.782500	01 Aug 2023			
		10,000,000.000	Local	99.189632	9,918,963.20	99.189632	9,918,963.20	0.00	3.33
			Base	99.189632	9,918,963.20	99.189632	9,918,963.20	0.00	3.33
912797GF8	TREASURY BILL 08/23 0.00000				4.880700	08 Aug 2023			
		10,000,000.000	Local	99.078090	9,907,809.00	99.078090	9,907,809.00	0.00	3.33
			Base	99.078090	9,907,809.00	99.078090	9,907,809.00	0.00	3.33
912797GT8	TREASURY BILL 09/23 0.00000				5.035000	19 Sep 2023			
		10,000,000.000	Local	98.461528	9,846,152.78	98.461528	9,846,152.78	0.00	3.31
			Base	98.461528	9,846,152.78	98.461528	9,846,152.78	0.00	3.31
<b>US DOLLAR Total</b>		289,323,468.260	Local		287,742,554.91	287,742,554.91	0.00	96.65	
	Base		287,742,554.91	287,742,554.91	0.00	96.65			
<b>CASH EQUIVALENT Total</b>		289,323,468.260	Base		287,742,554.91	287,742,554.91	0.00	96.65	
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
313312HL7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/23 0.00000					28 Jun 2023			
		10,000,000.000	Local	99.636250	9,963,624.99	99.670418	9,967,041.80	3,416.81	3.35
			Base	99.636250	9,963,624.99	99.670418	9,967,041.80	3,416.81	3.35
<b>US DOLLAR Total</b>		10,000,000.000	Local		9,963,624.99	9,967,041.80	3,416.81	3.35	
	Base		9,963,624.99	9,967,041.80	3,416.81	3.35			
<b>FIXED INCOME Total</b>		10,000,000.000	Base		9,963,624.99	9,967,041.80	3,416.81	3.35	

& 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: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		299,325,455.820	Base	297,708,167.46		297,711,584.27	3,416.81	100.00

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		11,731.150	Local	100.000000				
			Base	100.000000				
				11,731.15	100.000000	11,731.15	0.00	0.05
				11,731.15	100.000000	11,731.15	0.00	0.05

<b>US DOLLAR Total</b>								
		11,731.150	Local			11,731.15	0.00	0.05
			Base			11,731.15	0.00	0.05

## CASH EQUIVALENT Total

		11,731.150	Base			11,731.15	0.00	0.05
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		55,572.000	Local	397.477393				
			Base	397.477393				
				22,088,613.70	417.850000	23,220,760.20	1,132,146.50	98.17
				22,088,613.70	417.850000	23,220,760.20	1,132,146.50	98.17

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500				
			Base	409.474500				
				450,421.95	383.890000	422,279.00	-28,142.95	1.79
				450,421.95	383.890000	422,279.00	-28,142.95	1.79

<b>US DOLLAR Total</b>								
		56,672.000	Local			23,643,039.20	1,104,003.55	99.95
			Base			23,643,039.20	1,104,003.55	99.95

## EQUITY Total

		56,672.000	Base			23,643,039.20	1,104,003.55	99.95
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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		68,403.150	Base	22,550,766.80		23,654,770.35	1,104,003.55	100.00

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		5,795.590	Local	100.000000			5,795.59	0.00
			Base	100.000000			5,795.59	0.06

<b>US DOLLAR Total</b>		5,795.590	Local				5,795.59	0.00
			Base				5,795.59	0.06

## CASH EQUIVALENT Total

		5,795.590	Base				5,795.59	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							
		20,378.000	Local	447.819934			9,125,674.62	440.150000
			Base	447.819934			9,125,674.62	440.150000

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	81.370000
			Base	89.748240			411,046.94	81.370000

<b>US DOLLAR Total</b>		24,958.000	Local				9,536,721.56	9,342,051.30
			Base				9,536,721.56	9,342,051.30

## EQUITY Total

		24,958.000	Base				9,536,721.56	9,342,051.30
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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		30,753.590	Base	9,542,517.15		9,347,846.89	-194,670.26	100.00



# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		812.050	Local	100.000000		812.05	0.00	0.01
			Base	100.000000		812.05	0.00	0.01

<b>US DOLLAR Total</b>		812.050	Local			812.05	0.00	0.01
			Base			812.05	0.00	0.01

## CASH EQUIVALENT Total

		812.050	Base			812.05	0.00	0.01
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		70,208.000	Local	91.754171	6,441,876.84	84.940000	5,963,467.52	-478,409.32	99.99
			Base	91.754171	6,441,876.84	84.940000	5,963,467.52	-478,409.32	99.99

<b>US DOLLAR Total</b>		70,208.000	Local		6,441,876.84		5,963,467.52	-478,409.32	99.99
			Base		6,441,876.84		5,963,467.52	-478,409.32	99.99

## EQUITY Total

		70,208.000	Base		6,441,876.84		5,963,467.52	-478,409.32	99.99
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# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		71,020.050	Base	6,442,688.89		5,964,279.57	-478,409.32	100.00

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				4.997945	31 Dec 2030		
		689.950	Local	100.000000			689.95	0.00
			Base	100.000000			689.95	0.00

<b>US DOLLAR Total</b>		689.950	Local				689.95	0.00
			Base				689.95	0.00

## CASH EQUIVALENT Total

		689.950	Base				689.95	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		120,664.000	Local	114.602483			13,828,394.06	98.570000
			Base	114.602483			13,828,394.06	98.570000

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		202,290.000	Local	26.422779			5,345,063.98	25.520000
			Base	26.422779			5,345,063.98	25.520000

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET							
		110,170.000	Local	76.759504			8,456,594.52	73.040000
			Base	76.759504			8,456,594.52	73.040000

<b>US DOLLAR Total</b>		433,124.000	Local				27,630,052.56	25,103,108.08
			Base				27,630,052.56	25,103,108.08

## EQUITY Total

		433,124.000	Base				27,630,052.56	25,103,108.08
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

# Holdings

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: May 31, 2023

View Date: June 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		433,813.950	Base	27,630,742.51		25,103,798.03	-2,526,944.48	100.00

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	11,643,289.040	Local	11,643,289.04	11,643,289.04	1.03	0.00		0.00
		Base	11,643,289.04	11,643,289.04	1.03	0.00	0.00	0.00
<b>EQUITY</b>								
	24,548,294.000	Local	919,832,441.13	1,114,608,251.13	98.97	194,775,810.00		194,775,810.00
		Base	919,832,441.13	1,114,608,251.13	98.97	194,775,810.00	0.00	194,775,810.00
<b>US DOLLAR Total</b>								
	36,191,583.040	Local	931,475,730.17	1,126,251,540.17	100.00	194,775,810.00		194,775,810.00
		Base	931,475,730.17	1,126,251,540.17	100.00	194,775,810.00	0.00	194,775,810.00
<b>FUND Total</b>								
	36,191,583.040	Base	931,475,730.17	1,126,251,540.17	100.00	194,775,810.00	0.00	194,775,810.00

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-55.000	Local	-55.00	-55.00	0.00	0.00		0.00
		Base	-55.00	-55.00	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,479,328.030	Local	2,479,328.03	2,479,328.03	0.35	0.00		0.00
		Base	2,479,328.03	2,479,328.03	0.35	0.00	0.00	0.00
<b>EQUITY</b>								
	27,254,809.000	Local	636,961,726.47	706,431,300.05	99.65	69,469,573.58		69,469,573.58
		Base	636,961,726.47	706,431,300.05	99.65	69,469,573.58	0.00	69,469,573.58
<b>US DOLLAR Total</b>								
	29,734,082.030	Local	639,440,999.50	708,910,573.08	100.00	69,469,573.58		69,469,573.58
		Base	639,440,999.50	708,910,573.08	100.00	69,469,573.58	0.00	69,469,573.58
<b>FUND Total</b>								
	29,734,082.030	Base	639,440,999.50	708,910,573.08	100.00	69,469,573.58	0.00	69,469,573.58

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-96,374.990	Local	-96,374.99	-96,374.99	0.00	0.00		0.00
		Base	-96,374.99	-96,374.99	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	121,675,777.940	Local	121,248,583.86	121,240,034.91	4.50	-8,548.95		-8,548.95
		Base	121,248,583.86	121,240,034.91	4.50	-8,548.95	0.00	-8,548.95
<b>EQUITY</b>								
	778,687.000	Local	50,913,401.20	44,736,225.30	1.66	-6,177,175.90		-6,177,175.90
		Base	50,913,401.20	44,736,225.30	1.66	-6,177,175.90	0.00	-6,177,175.90
<b>FIXED INCOME</b>								
	2,616,265,600.040	Local	2,647,996,184.70	2,526,214,707.16	93.83	-121,781,477.54		-121,781,477.54
Original Face:	2,121,030,576.000	Base	2,647,996,184.70	2,526,214,707.16	93.83	-121,781,477.54	0.00	-121,781,477.54
<b>US DOLLAR Total</b>								
	2,738,623,689.990	Local	2,820,061,794.77	2,692,094,592.38	100.00	-127,967,202.39		-127,967,202.39
Original Face:	2,121,030,576.000	Base	2,820,061,794.77	2,692,094,592.38	100.00	-127,967,202.39	0.00	-127,967,202.39
<b>FUND Total</b>								
	2,738,623,689.990	Base	2,820,061,794.77	2,692,094,592.38	100.00	-127,967,202.39	0.00	-127,967,202.39
Original Face:	2,121,030,576.000							



# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	372,303.690	Local	372,303.69	372,303.69	0.06	0.00		0.00
		Base	372,303.69	372,303.69	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	99,400,000.000	Local	98,882,879.17	98,852,233.05	15.15	-30,646.12		-30,646.12
		Base	98,882,879.17	98,852,233.05	15.15	-30,646.12	0.00	-30,646.12
<b>FIXED INCOME</b>								
	575,929,551.950	Local	575,159,690.35	553,392,053.50	84.80	-21,767,636.85		-21,767,636.85
Original Face:	176,273,032.000	Base	575,159,690.35	553,392,053.50	84.80	-21,767,636.85	0.00	-21,767,636.85
<b>US DOLLAR Total</b>								
	675,701,855.640	Local	674,414,873.21	652,616,590.24	100.00	-21,798,282.97		-21,798,282.97
Original Face:	176,273,032.000	Base	674,414,873.21	652,616,590.24	100.00	-21,798,282.97	0.00	-21,798,282.97
<b>FUND Total</b>								
	675,701,855.640	Base	674,414,873.21	652,616,590.24	100.00	-21,798,282.97	0.00	-21,798,282.97
Original Face:	176,273,032.000							

# Holdings

Currency Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	483,270.460	Local	483,270.46	483,270.46	0.16	0.00		0.00
		Base	483,270.46	483,270.46	0.16	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	79,000,000.000	Local	78,782,423.84	78,771,551.80	26.54	-10,872.04		-10,872.04
		Base	78,782,423.84	78,771,551.80	26.54	-10,872.04	0.00	-10,872.04
<b>FIXED INCOME</b>								
	224,942,819.900	Local	224,706,123.74	217,502,637.02	73.29	-7,203,486.72		-7,203,486.72
Original Face:	115,442,788.000	Base	224,706,123.74	217,502,637.02	73.29	-7,203,486.72	0.00	-7,203,486.72
<b>US DOLLAR Total</b>								
	304,426,090.360	Local	303,971,818.04	296,757,459.28	100.00	-7,214,358.76		-7,214,358.76
Original Face:	115,442,788.000	Base	303,971,818.04	296,757,459.28	100.00	-7,214,358.76	0.00	-7,214,358.76
<b>FUND Total</b>								
	304,426,090.360	Base	303,971,818.04	296,757,459.28	100.00	-7,214,358.76	0.00	-7,214,358.76
Original Face:	115,442,788.000							

# Holdings

Currency Summary

As of: May 31, 2023

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

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	1,942,779.250	Local	1,942,779.25	1,942,779.25	0.07	0.00		0.00
		Base	1,942,779.25	1,942,779.25	0.07	0.00	0.00	0.00
<b>EQUITY</b>								
	24,177,716.000	Local	1,221,114,773.09	2,684,990,174.55	99.93	1,463,875,401.46		1,463,875,401.46
		Base	1,221,114,773.09	2,684,990,174.55	99.93	1,463,875,401.46	0.00	1,463,875,401.46
<b>US DOLLAR Total</b>								
	26,120,495.250	Local	1,223,057,552.34	2,686,932,953.80	100.00	1,463,875,401.46		1,463,875,401.46
		Base	1,223,057,552.34	2,686,932,953.80	100.00	1,463,875,401.46	0.00	1,463,875,401.46
<b>FUND Total</b>								
	26,120,495.250	Base	1,223,057,552.34	2,686,932,953.80	100.00	1,463,875,401.46	0.00	1,463,875,401.46

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,137,499.980	Local	1,137,499.98	1,137,499.98	0.05	0.00		0.00
		Base	1,137,499.98	1,137,499.98	0.05	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,147,834,394.090	Local	1,139,479,868.42	1,138,963,685.16	45.76	-516,183.26		-516,183.26
		Base	1,139,479,868.42	1,138,963,685.16	45.76	-516,183.26	0.00	-516,183.26
<b>EQUITY</b>								
	204,503,036.330	Local	204,503,036.33	204,503,036.33	8.22	0.00		0.00
		Base	204,503,036.33	204,503,036.33	8.22	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,179,818,752.220	Local	1,171,628,540.68	1,144,598,962.80	45.98	-27,029,577.88		-27,029,577.88
Original Face:	623,386,858.000	Base	1,171,628,540.68	1,144,598,962.80	45.98	-27,029,577.88	0.00	-27,029,577.88
<b>US DOLLAR Total</b>								
	2,533,293,682.620	Local	2,516,748,945.41	2,489,203,184.27	100.00	-27,545,761.14		-27,545,761.14
Original Face:	623,386,858.000	Base	2,516,748,945.41	2,489,203,184.27	100.00	-27,545,761.14	0.00	-27,545,761.14
<b>FUND Total</b>								
	2,533,293,682.620	Base	2,516,748,945.41	2,489,203,184.27	100.00	-27,545,761.14	0.00	-27,545,761.14
Original Face:	623,386,858.000							

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	-1,636,570.780	Local	-1,636,570.78	-1,636,570.78	0.03	0.00		0.00
		Base	-1,636,570.78	-1,636,570.78	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,045,125,045.110	Local	2,035,817,202.00	2,035,169,063.46	32.57	-648,138.54		-648,138.54
		Base	2,035,817,202.00	2,035,169,063.46	32.57	-648,138.54	0.00	-648,138.54
<b>EQUITY</b>								
	464,367,139.620	Local	464,367,139.62	464,367,139.62	7.43	0.00		0.00
		Base	464,367,139.62	464,367,139.62	7.43	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	3,860,311,209.300	Local	3,855,815,649.28	3,746,902,330.49	59.97	-108,913,318.79		-108,913,318.79
Original Face:	435,527,199.000	Base	3,855,815,649.28	3,746,902,330.49	59.97	-108,913,318.79	0.00	-108,913,318.79
<b>US DOLLAR Total</b>								
	6,368,166,823.250	Local	6,354,363,420.12	6,244,801,962.79	100.00	-109,561,457.33		-109,561,457.33
Original Face:	435,527,199.000	Base	6,354,363,420.12	6,244,801,962.79	100.00	-109,561,457.33	0.00	-109,561,457.33
<b>FUND Total</b>								
	6,368,166,823.250	Base	6,354,363,420.12	6,244,801,962.79	100.00	-109,561,457.33	0.00	-109,561,457.33
Original Face:	435,527,199.000							

# Holdings

Currency Summary

As of: May 31, 2023

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

FUND: ATZD

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-6,814.340	Local	-6,814.34	-6,814.34	0.01	0.00		0.00
		Base	-6,814.34	-6,814.34	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,231,977.880	Local	1,231,977.88	1,231,977.88	1.08	0.00		0.00
		Base	1,231,977.88	1,231,977.88	1.08	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	115,129,291.230	Local	114,981,708.41	112,821,465.71	98.91	-2,160,242.70		-2,160,242.70
Original Face:	38,588,000.000	Base	114,981,708.41	112,821,465.71	98.91	-2,160,242.70	0.00	-2,160,242.70
<b>US DOLLAR Total</b>								
	116,354,454.770	Local	116,206,871.95	114,046,629.25	100.00	-2,160,242.70		-2,160,242.70
Original Face:	38,588,000.000	Base	116,206,871.95	114,046,629.25	100.00	-2,160,242.70	0.00	-2,160,242.70
<b>FUND Total</b>								
	116,354,454.770	Base	116,206,871.95	114,046,629.25	100.00	-2,160,242.70	0.00	-2,160,242.70
Original Face:	38,588,000.000							

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-50,000.010	Local	-50,000.01	-50,000.01	0.00	0.00		0.00
		Base	-50,000.01	-50,000.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	263,186,240.470	Local	262,325,868.53	262,325,868.53	22.62	0.00		0.00
		Base	262,325,868.53	262,325,868.53	22.62	0.00	0.00	0.00
<b>EQUITY</b>								
	123,565,932.450	Local	123,565,932.45	123,565,932.45	10.65	0.00		0.00
		Base	123,565,932.45	123,565,932.45	10.65	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	800,300,310.120	Local	800,316,769.45	773,769,632.92	66.72	-26,547,136.53		-26,547,136.53
Original Face:	323,393,263.000	Base	800,316,769.45	773,769,632.92	66.72	-26,547,136.53	0.00	-26,547,136.53
<b>US DOLLAR Total</b>								
	1,187,002,483.030	Local	1,186,158,570.42	1,159,611,433.89	100.00	-26,547,136.53		-26,547,136.53
Original Face:	323,393,263.000	Base	1,186,158,570.42	1,159,611,433.89	100.00	-26,547,136.53	0.00	-26,547,136.53
<b>FUND Total</b>								
	1,187,002,483.030	Base	1,186,158,570.42	1,159,611,433.89	100.00	-26,547,136.53	0.00	-26,547,136.53
Original Face:	323,393,263.000							

# Holdings

Currency Summary

As of: *May 31, 2023*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	24,999.980	Local	24,999.98	24,999.98	0.00	0.00		0.00
		Base	24,999.98	24,999.98	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,399,252,281.660	Local	2,387,774,890.19	2,387,774,890.19	83.01	0.00		0.00
		Base	2,387,774,890.19	2,387,774,890.19	83.01	0.00	0.00	0.00
<b>EQUITY</b>								
	100,640,197.410	Local	100,640,197.41	100,640,197.41	3.50	0.00		0.00
		Base	100,640,197.41	100,640,197.41	3.50	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	390,711,130.920	Local	388,199,964.56	388,091,368.26	13.49	-108,596.30		-108,596.30
Original Face:	6,000,000.000	Base	388,199,964.56	388,091,368.26	13.49	-108,596.30	0.00	-108,596.30
<b>US DOLLAR Total</b>								
	2,890,628,609.970	Local	2,876,640,052.14	2,876,531,455.84	100.00	-108,596.30		-108,596.30
Original Face:	6,000,000.000	Base	2,876,640,052.14	2,876,531,455.84	100.00	-108,596.30	0.00	-108,596.30
<b>FUND Total</b>								
	2,890,628,609.970	Base	2,876,640,052.14	2,876,531,455.84	100.00	-108,596.30	0.00	-108,596.30
Original Face:	6,000,000.000							



# Holdings

Currency Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	24,720.250	Local	24,720.25	24,720.25	0.00	0.00		0.00
		Base	24,720.25	24,720.25	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,814,652,865.070	Local	1,810,076,829.65	1,810,076,829.65	67.81	0.00		0.00
		Base	1,810,076,829.65	1,810,076,829.65	67.81	0.00	0.00	0.00
<b>EQUITY</b>								
	118,964,592.590	Local	118,964,592.59	118,964,592.59	4.46	0.00		0.00
		Base	118,964,592.59	118,964,592.59	4.46	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	745,000,000.000	Local	740,437,888.75	740,214,058.30	27.73	-223,830.45		-223,830.45
		Base	740,437,888.75	740,214,058.30	27.73	-223,830.45	0.00	-223,830.45
<b>US DOLLAR Total</b>								
	2,678,642,177.910	Local	2,669,504,031.24	2,669,280,200.79	100.00	-223,830.45		-223,830.45
		Base	2,669,504,031.24	2,669,280,200.79	100.00	-223,830.45	0.00	-223,830.45
<b>FUND Total</b>								
	2,678,642,177.910	Base	2,669,504,031.24	2,669,280,200.79	100.00	-223,830.45	0.00	-223,830.45

# Holdings

Currency Summary

As of: May 31, 2023

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

FUND: ATZH

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	-24,133.800	Local	-24,133.80	-24,133.80	0.00	0.00		0.00
		Base	-24,133.80	-24,133.80	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	5,118,890.680	Local	5,118,451.33	5,118,890.51	0.96	439.18		439.18
		Base	5,118,451.33	5,118,890.51	0.96	439.18	0.00	439.18
<b>FIXED INCOME</b>								
	522,055,000.000	Local	533,704,377.58	529,772,219.69	99.04	-3,932,157.89		-3,932,157.89
Original Face:	159,195,000.000	Base	533,704,377.58	529,772,219.69	99.04	-3,932,157.89	0.00	-3,932,157.89
<b>US DOLLAR Total</b>								
	527,149,756.880	Local	538,798,695.11	534,866,976.40	100.00	-3,931,718.71		-3,931,718.71
Original Face:	159,195,000.000	Base	538,798,695.11	534,866,976.40	100.00	-3,931,718.71	0.00	-3,931,718.71
<b>FUND Total</b>								
	527,149,756.880	Base	538,798,695.11	534,866,976.40	100.00	-3,931,718.71	0.00	-3,931,718.71
Original Face:	159,195,000.000							

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	75,029.070	Local	75,029.07	75,029.07	0.01	0.00		0.00
		Base	75,029.07	75,029.07	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	56,000,000.000	Local	55,743,630.21	55,743,630.21	9.90	0.00		0.00
		Base	55,743,630.21	55,743,630.21	9.90	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	541,434,840.040	Local	543,790,512.69	507,105,603.36	90.08	-36,684,909.33		-36,684,909.33
Original Face:	259,652,793.000	Base	543,790,512.69	507,105,603.36	90.08	-36,684,909.33	0.00	-36,684,909.33
<b>US DOLLAR Total</b>								
	597,509,869.110	Local	599,609,171.97	562,924,262.64	100.00	-36,684,909.33		-36,684,909.33
Original Face:	259,652,793.000	Base	599,609,171.97	562,924,262.64	100.00	-36,684,909.33	0.00	-36,684,909.33
<b>FUND Total</b>								
	597,509,869.110	Base	599,609,171.97	562,924,262.64	100.00	-36,684,909.33	0.00	-36,684,909.33
Original Face:	259,652,793.000							

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	51,081.710	Local	51,081.71	51,081.71	0.00	0.00		0.00
		Base	51,081.71	51,081.71	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,915,972,252.440	Local	3,900,835,525.61	3,900,835,525.61	82.00	0.00		0.00
		Base	3,900,835,525.61	3,900,835,525.61	82.00	0.00	0.00	0.00
<b>EQUITY</b>								
	454,078,182.500	Local	454,078,182.50	454,078,182.50	9.54	0.00		0.00
		Base	454,078,182.50	454,078,182.50	9.54	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	405,000,000.000	Local	402,386,185.25	402,289,278.70	8.46	-96,906.55		-96,906.55
		Base	402,386,185.25	402,289,278.70	8.46	-96,906.55	0.00	-96,906.55
<b>US DOLLAR Total</b>								
	4,775,101,516.650	Local	4,757,350,975.07	4,757,254,068.52	100.00	-96,906.55		-96,906.55
		Base	4,757,350,975.07	4,757,254,068.52	100.00	-96,906.55	0.00	-96,906.55
<b>FUND Total</b>								
	4,775,101,516.650	Base	4,757,350,975.07	4,757,254,068.52	100.00	-96,906.55	0.00	-96,906.55

# Holdings

Currency Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	113,782.420	Local	113,782.42	113,782.42	0.06	0.00		0.00
		Base	113,782.42	113,782.42	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	24,500,000.000	Local	24,500,000.00	24,500,000.00	12.16	0.00		0.00
		Base	24,500,000.00	24,500,000.00	12.16	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	192,349,763.460	Local	192,675,372.92	176,851,498.68	87.78	-15,823,874.24		-15,823,874.24
Original Face:	151,525,330.000	Base	192,675,372.92	176,851,498.68	87.78	-15,823,874.24	0.00	-15,823,874.24
<b>US DOLLAR Total</b>								
	216,963,545.880	Local	217,289,155.34	201,465,281.10	100.00	-15,823,874.24		-15,823,874.24
Original Face:	151,525,330.000	Base	217,289,155.34	201,465,281.10	100.00	-15,823,874.24	0.00	-15,823,874.24
<b>FUND Total</b>								
	216,963,545.880	Base	217,289,155.34	201,465,281.10	100.00	-15,823,874.24	0.00	-15,823,874.24
Original Face:	151,525,330.000							

# Holdings

Currency Summary

As of: May 31, 2023

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	11,756,118.370	Local	11,756,118.37	11,756,118.37	1.26	0.00		0.00
		Base	11,756,118.37	11,756,118.37	1.26	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	473,133,355.190	Local	470,311,310.53	470,311,310.53	50.58	0.00		0.00
		Base	470,311,310.53	470,311,310.53	50.58	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	455,575,673.370	Local	453,930,133.55	447,693,804.67	48.15	-6,236,328.88		-6,236,328.88
Original Face:	299,282,287.000	Base	453,930,133.55	447,693,804.67	48.15	-6,236,328.88	0.00	-6,236,328.88
<b>US DOLLAR Total</b>								
	940,465,146.930	Local	935,997,562.45	929,761,233.57	100.00	-6,236,328.88		-6,236,328.88
Original Face:	299,282,287.000	Base	935,997,562.45	929,761,233.57	100.00	-6,236,328.88	0.00	-6,236,328.88
<b>FUND Total</b>								
	940,465,146.930	Base	935,997,562.45	929,761,233.57	100.00	-6,236,328.88	0.00	-6,236,328.88
Original Face:	299,282,287.000							

# Holdings

Currency Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,987.560	Local	1,987.56	1,987.56	0.00	0.00		0.00
		Base	1,987.56	1,987.56	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	289,323,468.260	Local	287,742,554.91	287,742,554.91	96.65	0.00		0.00
		Base	287,742,554.91	287,742,554.91	96.65	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	10,000,000.000	Local	9,963,624.99	9,967,041.80	3.35	3,416.81		3,416.81
		Base	9,963,624.99	9,967,041.80	3.35	3,416.81	0.00	3,416.81
<b>US DOLLAR Total</b>								
	299,325,455.820	Local	297,708,167.46	297,711,584.27	100.00	3,416.81		3,416.81
		Base	297,708,167.46	297,711,584.27	100.00	3,416.81	0.00	3,416.81
<b>FUND Total</b>								
	299,325,455.820	Base	297,708,167.46	297,711,584.27	100.00	3,416.81	0.00	3,416.81

# Holdings

Currency Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	11,731.150	Local	11,731.15	11,731.15	0.05	0.00		0.00
		Base	11,731.15	11,731.15	0.05	0.00	0.00	0.00
<b>EQUITY</b>								
	56,672.000	Local	22,539,035.65	23,643,039.20	99.95	1,104,003.55		1,104,003.55
		Base	22,539,035.65	23,643,039.20	99.95	1,104,003.55	0.00	1,104,003.55
<b>US DOLLAR Total</b>								
	68,403.150	Local	22,550,766.80	23,654,770.35	100.00	1,104,003.55		1,104,003.55
		Base	22,550,766.80	23,654,770.35	100.00	1,104,003.55	0.00	1,104,003.55
<b>FUND Total</b>								
	68,403.150	Base	22,550,766.80	23,654,770.35	100.00	1,104,003.55	0.00	1,104,003.55



# Holdings

Currency Summary

As of: May 31, 2023

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: June 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	5,795.590	Local	5,795.59	5,795.59	0.06	0.00		0.00
		Base	5,795.59	5,795.59	0.06	0.00	0.00	0.00
<b>EQUITY</b>								
	24,958.000	Local	9,536,721.56	9,342,051.30	99.94	-194,670.26		-194,670.26
		Base	9,536,721.56	9,342,051.30	99.94	-194,670.26	0.00	-194,670.26
<b>US DOLLAR Total</b>								
	30,753.590	Local	9,542,517.15	9,347,846.89	100.00	-194,670.26		-194,670.26
		Base	9,542,517.15	9,347,846.89	100.00	-194,670.26	0.00	-194,670.26
<b>FUND Total</b>								
	30,753.590	Base	9,542,517.15	9,347,846.89	100.00	-194,670.26	0.00	-194,670.26

# Holdings

Currency Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	812.050	Local	812.05	812.05	0.01	0.00		0.00
		Base	812.05	812.05	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	70,208.000	Local	6,441,876.84	5,963,467.52	99.99	-478,409.32		-478,409.32
		Base	6,441,876.84	5,963,467.52	99.99	-478,409.32	0.00	-478,409.32
<b>US DOLLAR Total</b>								
	71,020.050	Local	6,442,688.89	5,964,279.57	100.00	-478,409.32		-478,409.32
		Base	6,442,688.89	5,964,279.57	100.00	-478,409.32	0.00	-478,409.32
<b>FUND Total</b>								
	71,020.050	Base	6,442,688.89	5,964,279.57	100.00	-478,409.32	0.00	-478,409.32

# Holdings

Currency Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	689.950	Local	689.95	689.95	0.00	0.00		0.00
		Base	689.95	689.95	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	433,124.000	Local	27,630,052.56	25,103,108.08	100.00	-2,526,944.48		-2,526,944.48
		Base	27,630,052.56	25,103,108.08	100.00	-2,526,944.48	0.00	-2,526,944.48
<b>US DOLLAR Total</b>								
	433,813.950	Local	27,630,742.51	25,103,798.03	100.00	-2,526,944.48		-2,526,944.48
		Base	27,630,742.51	25,103,798.03	100.00	-2,526,944.48	0.00	-2,526,944.48
<b>FUND Total</b>								
	433,813.950	Base	27,630,742.51	25,103,798.03	100.00	-2,526,944.48	0.00	-2,526,944.48

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	11,643,289.040	11,643,289.04	11,643,289.04	1.03	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	11,643,289.040	11,643,289.04	11,643,289.04	1.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	24,548,294.000	919,832,441.13	1,114,608,251.13	98.97	194,775,810.00	0.00	194,775,810.00
<b>EQUITY Total</b>	24,548,294.000	919,832,441.13	1,114,608,251.13	98.97	194,775,810.00	0.00	194,775,810.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	36,191,583.040	931,475,730.17	1,126,251,540.17	100.00	194,775,810.00	0.00	194,775,810.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-55.000	-55.00	-55.00	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-55.000	-55.00	-55.00	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	2,479,328.030	2,479,328.03	2,479,328.03	0.35	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	2,479,328.030	2,479,328.03	2,479,328.03	0.35	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	27,254,809.000	636,961,726.47	706,431,300.05	99.65	69,469,573.58	0.00	69,469,573.58
<b>EQUITY Total</b>	27,254,809.000	636,961,726.47	706,431,300.05	99.65	69,469,573.58	0.00	69,469,573.58

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	29,734,082.030	639,440,999.50	708,910,573.08	100.00	69,469,573.58	0.00	69,469,573.58

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-96,374.990	-96,374.99	-96,374.99	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-96,374.990	-96,374.99	-96,374.99	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	121,675,777.940	121,248,583.86	121,240,034.91	4.50	-8,548.95	0.00	-8,548.95
<b>CASH EQUIVALENT Total</b>	121,675,777.940	121,248,583.86	121,240,034.91	4.50	-8,548.95	0.00	-8,548.95

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	778,687.000	50,913,401.20	44,736,225.30	1.66	-6,177,175.90	0.00	-6,177,175.90
<b>EQUITY Total</b>	778,687.000	50,913,401.20	44,736,225.30	1.66	-6,177,175.90	0.00	-6,177,175.90

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	2,616,265,600.040	2,647,996,184.70	2,526,214,707.16	93.83	-121,781,477.54	0.00	-121,781,477.54
<b>FIXED INCOME Total</b>	2,616,265,600.040	2,647,996,184.70	2,526,214,707.16	93.83	-121,781,477.54	0.00	-121,781,477.54

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,738,623,689.990	2,820,061,794.77	2,692,094,592.38	100.00	-127,967,202.39	0.00	-127,967,202.39

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	372,303.690	372,303.69	372,303.69	0.06	0.00	0.00	0.00
<b>CASH Total</b>	372,303.690	372,303.69	372,303.69	0.06	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	99,400,000.000	98,882,879.17	98,852,233.05	15.15	-30,646.12	0.00	-30,646.12
<b>CASH EQUIVALENT Total</b>							
	99,400,000.000	98,882,879.17	98,852,233.05	15.15	-30,646.12	0.00	-30,646.12

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	575,929,551.950	575,159,690.35	553,392,053.50	84.80	-21,767,636.85	0.00	-21,767,636.85
<b>FIXED INCOME Total</b>	575,929,551.950	575,159,690.35	553,392,053.50	84.80	-21,767,636.85	0.00	-21,767,636.85

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	675,701,855.640	674,414,873.21	652,616,590.24	100.00	-21,798,282.97	0.00	-21,798,282.97

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	483,270.460	483,270.46	483,270.46	0.16	0.00	0.00	0.00
<b>CASH Total</b>	483,270.460	483,270.46	483,270.46	0.16	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	79,000,000.000	78,782,423.84	78,771,551.80	26.54	-10,872.04	0.00	-10,872.04
<b>CASH EQUIVALENT Total</b>	79,000,000.000	78,782,423.84	78,771,551.80	26.54	-10,872.04	0.00	-10,872.04

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	224,942,819.900	224,706,123.74	217,502,637.02	73.29	-7,203,486.72	0.00	-7,203,486.72
<b>FIXED INCOME Total</b>	224,942,819.900	224,706,123.74	217,502,637.02	73.29	-7,203,486.72	0.00	-7,203,486.72

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	304,426,090.360	303,971,818.04	296,757,459.28	100.00	-7,214,358.76	0.00	-7,214,358.76

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,942,779.250	1,942,779.25	1,942,779.25	0.07	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,942,779.250	1,942,779.25	1,942,779.25	0.07	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	24,177,716.000	1,221,114,773.09	2,684,990,174.55	99.93	1,463,875,401.46	0.00	1,463,875,401.46
<b>EQUITY Total</b>	24,177,716.000	1,221,114,773.09	2,684,990,174.55	99.93	1,463,875,401.46	0.00	1,463,875,401.46

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	26,120,495.250	1,223,057,552.34	2,686,932,953.80	100.00	1,463,875,401.46	0.00	1,463,875,401.46

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	1,137,499.980	1,137,499.98	1,137,499.98	0.05	0.00	0.00	0.00
<b>CASH Total</b>	1,137,499.980	1,137,499.98	1,137,499.98	0.05	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,147,834,394.090	1,139,479,868.42	1,138,963,685.16	45.76	-516,183.26	0.00	-516,183.26
<b>CASH EQUIVALENT Total</b>							
	1,147,834,394.090	1,139,479,868.42	1,138,963,685.16	45.76	-516,183.26	0.00	-516,183.26

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	204,503,036.330	204,503,036.33	204,503,036.33	8.22	0.00	0.00	0.00
<b>EQUITY Total</b>	204,503,036.330	204,503,036.33	204,503,036.33	8.22	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,179,818,752.220	1,171,628,540.68	1,144,598,962.80	45.98	-27,029,577.88	0.00	-27,029,577.88
<b>FIXED INCOME Total</b>	1,179,818,752.220	1,171,628,540.68	1,144,598,962.80	45.98	-27,029,577.88	0.00	-27,029,577.88

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,533,293,682.620	2,516,748,945.41	2,489,203,184.27	100.00	-27,545,761.14	0.00	-27,545,761.14

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-1,636,570.780	-1,636,570.78	-1,636,570.78	0.03	0.00	0.00	0.00
<b>CASH Total</b>	-1,636,570.780	-1,636,570.78	-1,636,570.78	0.03	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,045,125,045.110	2,035,817,202.00	2,035,169,063.46	32.57	-648,138.54	0.00	-648,138.54
<b>CASH EQUIVALENT Total</b>							
	2,045,125,045.110	2,035,817,202.00	2,035,169,063.46	32.57	-648,138.54	0.00	-648,138.54

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	464,367,139.620	464,367,139.62	464,367,139.62	7.43	0.00	0.00	0.00
<b>EQUITY Total</b>	464,367,139.620	464,367,139.62	464,367,139.62	7.43	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	3,860,311,209.300	3,855,815,649.28	3,746,902,330.49	59.97	-108,913,318.79	0.00	-108,913,318.79
<b>FIXED INCOME Total</b>	3,860,311,209.300	3,855,815,649.28	3,746,902,330.49	59.97	-108,913,318.79	0.00	-108,913,318.79

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	6,368,166,823.250	6,354,363,420.12	6,244,801,962.79	100.00	-109,561,457.33	0.00	-109,561,457.33

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZD

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-6,814.340	-6,814.34	-6,814.34	0.01	0.00	0.00	0.00
<b>CASH Total</b>	-6,814.340	-6,814.34	-6,814.34	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZD

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,231,977.880	1,231,977.88	1,231,977.88	1.08	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,231,977.880	1,231,977.88	1,231,977.88	1.08	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZD

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	115,129,291.230	114,981,708.41	112,821,465.71	98.91	-2,160,242.70	0.00	-2,160,242.70
<b>FIXED INCOME Total</b>	115,129,291.230	114,981,708.41	112,821,465.71	98.91	-2,160,242.70	0.00	-2,160,242.70

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZD

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	116,354,454.770	116,206,871.95	114,046,629.25	100.00	-2,160,242.70	0.00	-2,160,242.70



# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

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

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	263,186,240.470	262,325,868.53	262,325,868.53	22.62	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	263,186,240.470	262,325,868.53	262,325,868.53	22.62	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	123,565,932.450	123,565,932.45	123,565,932.45	10.65	0.00	0.00	0.00
<b>EQUITY Total</b>	123,565,932.450	123,565,932.45	123,565,932.45	10.65	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	800,300,310.120	800,316,769.45	773,769,632.92	66.72	-26,547,136.53	0.00	-26,547,136.53
<b>FIXED INCOME Total</b>	800,300,310.120	800,316,769.45	773,769,632.92	66.72	-26,547,136.53	0.00	-26,547,136.53

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,187,002,483.030	1,186,158,570.42	1,159,611,433.89	100.00	-26,547,136.53	0.00	-26,547,136.53

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	24,999.980	24,999.98	24,999.98	0.00	0.00	0.00	0.00
<b>CASH Total</b>	24,999.980	24,999.98	24,999.98	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,399,252,281.660	2,387,774,890.19	2,387,774,890.19	83.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	2,399,252,281.660	2,387,774,890.19	2,387,774,890.19	83.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	100,640,197.410	100,640,197.41	100,640,197.41	3.50	0.00	0.00	0.00
<b>EQUITY Total</b>	100,640,197.410	100,640,197.41	100,640,197.41	3.50	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	390,711,130.920	388,199,964.56	388,091,368.26	13.49	-108,596.30	0.00	-108,596.30
<b>FIXED INCOME Total</b>	390,711,130.920	388,199,964.56	388,091,368.26	13.49	-108,596.30	0.00	-108,596.30

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,890,628,609.970	2,876,640,052.14	2,876,531,455.84	100.00	-108,596.30	0.00	-108,596.30

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	24,720.250	24,720.25	24,720.25	0.00	0.00	0.00	0.00
<b>CASH Total</b>	24,720.250	24,720.25	24,720.25	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,814,652,865.070	1,810,076,829.65	1,810,076,829.65	67.81	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	1,814,652,865.070	1,810,076,829.65	1,810,076,829.65	67.81	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	118,964,592.590	118,964,592.59	118,964,592.59	4.46	0.00	0.00	0.00
<b>EQUITY Total</b>	118,964,592.590	118,964,592.59	118,964,592.59	4.46	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	745,000,000.000	740,437,888.75	740,214,058.30	27.73	-223,830.45	0.00	-223,830.45
<b>FIXED INCOME Total</b>							
	745,000,000.000	740,437,888.75	740,214,058.30	27.73	-223,830.45	0.00	-223,830.45

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,678,642,177.910	2,669,504,031.24	2,669,280,200.79	100.00	-223,830.45	0.00	-223,830.45

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZH

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-24,133.800	-24,133.80	-24,133.80	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-24,133.800	-24,133.80	-24,133.80	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZH

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	5,118,890.680	5,118,451.33	5,118,890.51	0.96	439.18	0.00	439.18
<b>CASH EQUIVALENT Total</b>	5,118,890.680	5,118,451.33	5,118,890.51	0.96	439.18	0.00	439.18

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZH

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	522,055,000.000	533,704,377.58	529,772,219.69	99.04	-3,932,157.89	0.00	-3,932,157.89
<b>FIXED INCOME Total</b>							
	522,055,000.000	533,704,377.58	529,772,219.69	99.04	-3,932,157.89	0.00	-3,932,157.89

# Holdings

Asset Summary

As of: *May 31, 2023*

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

FUND: ATZH

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	527,149,756.880	538,798,695.11	534,866,976.40	100.00	-3,931,718.71	0.00	-3,931,718.71

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	75,029.070	75,029.07	75,029.07	0.01	0.00	0.00	0.00
<b>CASH Total</b>	75,029.070	75,029.07	75,029.07	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	56,000,000.000	55,743,630.21	55,743,630.21	9.90	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	56,000,000.000	55,743,630.21	55,743,630.21	9.90	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	541,434,840.040	543,790,512.69	507,105,603.36	90.08	-36,684,909.33	0.00	-36,684,909.33
<b>FIXED INCOME Total</b>	541,434,840.040	543,790,512.69	507,105,603.36	90.08	-36,684,909.33	0.00	-36,684,909.33

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	597,509,869.110	599,609,171.97	562,924,262.64	100.00	-36,684,909.33	0.00	-36,684,909.33

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	51,081.710	51,081.71	51,081.71	0.00	0.00	0.00	0.00
<b>CASH Total</b>	51,081.710	51,081.71	51,081.71	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	3,915,972,252.440	3,900,835,525.61	3,900,835,525.61	82.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	3,915,972,252.440	3,900,835,525.61	3,900,835,525.61	82.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	454,078,182.500	454,078,182.50	454,078,182.50	9.54	0.00	0.00	0.00
<b>EQUITY Total</b>	454,078,182.500	454,078,182.50	454,078,182.50	9.54	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	405,000,000.000	402,386,185.25	402,289,278.70	8.46	-96,906.55	0.00	-96,906.55
<b>FIXED INCOME Total</b>							
	405,000,000.000	402,386,185.25	402,289,278.70	8.46	-96,906.55	0.00	-96,906.55

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	4,775,101,516.650	4,757,350,975.07	4,757,254,068.52	100.00	-96,906.55	0.00	-96,906.55

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	113,782.420	113,782.42	113,782.42	0.06	0.00	0.00	0.00
<b>CASH Total</b>	113,782.420	113,782.42	113,782.42	0.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	24,500,000.000	24,500,000.00	24,500,000.00	12.16	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	24,500,000.000	24,500,000.00	24,500,000.00	12.16	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	192,349,763.460	192,675,372.92	176,851,498.68	87.78	-15,823,874.24	0.00	-15,823,874.24
<b>FIXED INCOME Total</b>							
	192,349,763.460	192,675,372.92	176,851,498.68	87.78	-15,823,874.24	0.00	-15,823,874.24

# Holdings

Asset Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	216,963,545.880	217,289,155.34	201,465,281.10	100.00	-15,823,874.24	0.00	-15,823,874.24



# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	11,756,118.370	11,756,118.37	11,756,118.37	1.26	0.00	0.00	0.00
<b>CASH Total</b>	11,756,118.370	11,756,118.37	11,756,118.37	1.26	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	473,133,355.190	470,311,310.53	470,311,310.53	50.58	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	473,133,355.190	470,311,310.53	470,311,310.53	50.58	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	455,575,673.370	453,930,133.55	447,693,804.67	48.15	-6,236,328.88	0.00	-6,236,328.88
<b>FIXED INCOME Total</b>	455,575,673.370	453,930,133.55	447,693,804.67	48.15	-6,236,328.88	0.00	-6,236,328.88

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	940,465,146.930	935,997,562.45	929,761,233.57	100.00	-6,236,328.88	0.00	-6,236,328.88

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	1,987.560	1,987.56	1,987.56	0.00	0.00	0.00	0.00
<b>CASH Total</b>	1,987.560	1,987.56	1,987.56	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	289,323,468.260	287,742,554.91	287,742,554.91	96.65	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	289,323,468.260	287,742,554.91	287,742,554.91	96.65	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	10,000,000.000	9,963,624.99	9,967,041.80	3.35	3,416.81	0.00	3,416.81
<b>FIXED INCOME Total</b>							
	10,000,000.000	9,963,624.99	9,967,041.80	3.35	3,416.81	0.00	3,416.81

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	299,325,455.820	297,708,167.46	297,711,584.27	100.00	3,416.81	0.00	3,416.81



# Holdings

Asset Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	11,731.150	11,731.15	11,731.15	0.05	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	11,731.150	11,731.15	11,731.15	0.05	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	56,672.000	22,539,035.65	23,643,039.20	99.95	1,104,003.55	0.00	1,104,003.55
<b>EQUITY Total</b>	56,672.000	22,539,035.65	23,643,039.20	99.95	1,104,003.55	0.00	1,104,003.55

# Holdings

Asset Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	68,403.150	22,550,766.80	23,654,770.35	100.00	1,104,003.55	0.00	1,104,003.55

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	5,795.590	5,795.59	5,795.59	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	5,795.590	5,795.59	5,795.59	0.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	24,958.000	9,536,721.56	9,342,051.30	99.94	-194,670.26	0.00	-194,670.26
<b>EQUITY Total</b>	24,958.000	9,536,721.56	9,342,051.30	99.94	-194,670.26	0.00	-194,670.26

# Holdings

Asset Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	30,753.590	9,542,517.15	9,347,846.89	100.00	-194,670.26	0.00	-194,670.26

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	812.050	812.05	812.05	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	812.050	812.05	812.05	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	70,208.000	6,441,876.84	5,963,467.52	99.99	-478,409.32	0.00	-478,409.32
<b>EQUITY Total</b>	70,208.000	6,441,876.84	5,963,467.52	99.99	-478,409.32	0.00	-478,409.32



# Holdings

Asset Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	71,020.050	6,442,688.89	5,964,279.57	100.00	-478,409.32	0.00	-478,409.32

# Holdings

Asset Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	689.950	689.95	689.95	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	689.950	689.95	689.95	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	433,124.000	27,630,052.56	25,103,108.08	100.00	-2,526,944.48	0.00	-2,526,944.48
<b>EQUITY Total</b>	433,124.000	27,630,052.56	25,103,108.08	100.00	-2,526,944.48	0.00	-2,526,944.48

# Holdings

Asset Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	433,813.950	27,630,742.51	25,103,798.03	100.00	-2,526,944.48	0.00	-2,526,944.48

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	11,643,289.040	11,643,289.04	11,643,289.04	1.03	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							
	24,548,294.000	919,832,441.13	1,114,608,251.13	98.97	194,775,810.00	0.00	194,775,810.00
					294,224,875.19 GN	0.00 GN	294,224,875.19 GN
					-99,449,065.19 LS	0.00 LS	-99,449,065.19 LS
<hr/>							
<b>FUND Total</b>							
0.000	36,191,583.040	931,475,730.17	1,126,251,540.17	100.00	194,775,810.00	0.00	194,775,810.00
					294,224,875.19 GN	0.00 GN	294,224,875.19 GN
					-99,449,065.19 LS	0.00 LS	-99,449,065.19 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-55.000	-55.00	-55.00	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,479,328.030	2,479,328.03	2,479,328.03	0.35	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	27,254,809.000	636,961,726.47	706,431,300.05	99.65	69,469,573.58 172,244,237.05 GN -102,774,663.47 LS	0.00 0.00 GN 0.00 LS	69,469,573.58 172,244,237.05 GN -102,774,663.47 LS	
<hr/>								
<b>FUND Total</b>	0.000	29,734,082.030	639,440,999.50	708,910,573.08	100.00	69,469,573.58 172,244,237.05 GN -102,774,663.47 LS	0.00 0.00 GN 0.00 LS	69,469,573.58 172,244,237.05 GN -102,774,663.47 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-96,374.990	-96,374.99	-96,374.99	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	121,675,777.940	121,248,583.86	121,240,034.91	4.50	-8,548.95 0.00 GN -8,548.95 LS	0.00 0.00 GN 0.00 LS	-8,548.95 0.00 GN -8,548.95 LS	
EQUITY	778,687.000	50,913,401.20	44,736,225.30	1.66	-6,177,175.90 0.00 GN -6,177,175.90 LS	0.00 0.00 GN 0.00 LS	-6,177,175.90 0.00 GN -6,177,175.90 LS	
FIXED INCOME	2,616,265,600.040	2,647,996,184.70	2,526,214,707.16	93.83	-121,781,477.54 11,360,450.91 GN -133,141,928.45 LS	0.00 0.00 GN 0.00 LS	-121,781,477.54 11,360,450.91 GN -133,141,928.45 LS	
Original Face:	2,121,030,576.000							
<hr/>								
<b>FUND Total</b>	0.000	2,738,623,689.990	2,820,061,794.77	2,692,094,592.38	100.00	-127,967,202.39 11,360,450.91 GN -139,327,653.30 LS	0.00 0.00 GN 0.00 LS	-127,967,202.39 11,360,450.91 GN -139,327,653.30 LS
Original Face:	2,121,030,576.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	372,303.690	372,303.69	372,303.69	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	99,400,000.000	98,882,879.17	98,852,233.05	15.15	-30,646.12 0.00 GN -30,646.12 LS	0.00 0.00 GN 0.00 LS	-30,646.12 0.00 GN -30,646.12 LS	
FIXED INCOME	575,929,551.950	575,159,690.35	553,392,053.50	84.80	-21,767,636.85 376,303.55 GN -22,143,940.40 LS	0.00 0.00 GN 0.00 LS	-21,767,636.85 376,303.55 GN -22,143,940.40 LS	
Original Face:	176,273,032.000							
<hr/>								
<b>FUND Total</b>	0.000	675,701,855.640	674,414,873.21	652,616,590.24	100.00	-21,798,282.97 376,303.55 GN -22,174,586.52 LS	0.00 0.00 GN 0.00 LS	-21,798,282.97 376,303.55 GN -22,174,586.52 LS
Original Face:	176,273,032.000							



# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	483,270.460	483,270.46	483,270.46	0.16	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	79,000,000.000	78,782,423.84	78,771,551.80	26.54	-10,872.04 0.00 GN -10,872.04 LS	0.00 0.00 GN 0.00 LS	-10,872.04 0.00 GN -10,872.04 LS	
FIXED INCOME	224,942,819.900	224,706,123.74	217,502,637.02	73.29	-7,203,486.72 5,422.48 GN -7,208,909.20 LS	0.00 0.00 GN 0.00 LS	-7,203,486.72 5,422.48 GN -7,208,909.20 LS	
Original Face:	115,442,788.000							
<hr/>								
<b>FUND Total</b>	0.000	304,426,090.360	303,971,818.04	296,757,459.28	100.00	-7,214,358.76 5,422.48 GN -7,219,781.24 LS	0.00 0.00 GN 0.00 LS	-7,214,358.76 5,422.48 GN -7,219,781.24 LS
Original Face:	115,442,788.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,942,779.250	1,942,779.25	1,942,779.25	0.07	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							
	24,177,716.000	1,221,114,773.09	2,684,990,174.55	99.93	1,463,875,401.46	0.00	1,463,875,401.46
					1,539,422,400.05 GN	0.00 GN	1,539,422,400.05 GN
					-75,546,998.59 LS	0.00 LS	-75,546,998.59 LS
<hr/>							
<b>FUND Total</b>							
0.000	26,120,495.250	1,223,057,552.34	2,686,932,953.80	100.00	1,463,875,401.46	0.00	1,463,875,401.46
					1,539,422,400.05 GN	0.00 GN	1,539,422,400.05 GN
					-75,546,998.59 LS	0.00 LS	-75,546,998.59 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,137,499.980	1,137,499.98	1,137,499.98	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,147,834,394.090	1,139,479,868.42	1,138,963,685.16	45.76	-516,183.26 0.00 GN -516,183.26 LS	0.00 0.00 GN 0.00 LS	-516,183.26 0.00 GN -516,183.26 LS
EQUITY		204,503,036.330	204,503,036.33	204,503,036.33	8.22	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		1,179,818,752.220	1,171,628,540.68	1,144,598,962.80	45.98	-27,029,577.88 1,118.95 GN -27,030,696.83 LS	0.00 0.00 GN 0.00 LS	-27,029,577.88 1,118.95 GN -27,030,696.83 LS
Original Face:	623,386,858.000							
<hr/>								
<b>FUND Total</b>	0.000	2,533,293,682.620	2,516,748,945.41	2,489,203,184.27	100.00	-27,545,761.14 1,118.95 GN -27,546,880.09 LS	0.00 0.00 GN 0.00 LS	-27,545,761.14 1,118.95 GN -27,546,880.09 LS
Original Face:	623,386,858.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-1,636,570.780	-1,636,570.78	-1,636,570.78	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,045,125,045.110	2,035,817,202.00	2,035,169,063.46	32.57	-648,138.54 0.00 GN -648,138.54 LS	0.00 0.00 GN 0.00 LS	-648,138.54 0.00 GN -648,138.54 LS
EQUITY		464,367,139.620	464,367,139.62	464,367,139.62	7.43	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		3,860,311,209.300	3,855,815,649.28	3,746,902,330.49	59.97	-108,913,318.79 2,189,424.19 GN -111,102,742.98 LS	0.00 0.00 GN 0.00 LS	-108,913,318.79 2,189,424.19 GN -111,102,742.98 LS
Original Face:	435,527,199.000							
<hr/>								
<b>FUND Total</b>	0.000	6,368,166,823.250	6,354,363,420.12	6,244,801,962.79	100.00	-109,561,457.33 2,189,424.19 GN -111,750,881.52 LS	0.00 0.00 GN 0.00 LS	-109,561,457.33 2,189,424.19 GN -111,750,881.52 LS
Original Face:	435,527,199.000							

# Holdings

Fund Summary

As of: *May 31, 2023*

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

FUND: ATZD

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-6,814.340	-6,814.34	-6,814.34	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,231,977.880	1,231,977.88	1,231,977.88	1.08	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	115,129,291.230	114,981,708.41	112,821,465.71	98.91	-2,160,242.70 71,391.04 GN -2,231,633.74 LS	0.00 0.00 GN 0.00 LS	-2,160,242.70 71,391.04 GN -2,231,633.74 LS
Original Face:	38,588,000.000						
<hr/>							
<b>FUND Total</b>	0.000	116,354,454.770	114,046,629.25	100.00	-2,160,242.70 71,391.04 GN -2,231,633.74 LS	0.00 0.00 GN 0.00 LS	-2,160,242.70 71,391.04 GN -2,231,633.74 LS
Original Face:	38,588,000.000						

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-50,000.010	-50,000.01	-50,000.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	263,186,240.470	262,325,868.53	262,325,868.53	22.62	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	123,565,932.450	123,565,932.45	123,565,932.45	10.65	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	800,300,310.120	800,316,769.45	773,769,632.92	66.72	-26,547,136.53 15,528.67 GN -26,562,665.20 LS	0.00 0.00 GN 0.00 LS	-26,547,136.53 15,528.67 GN -26,562,665.20 LS	
Original Face:	323,393,263.000							
<hr/>								
<b>FUND Total</b>	0.000	1,187,002,483.030	1,186,158,570.42	1,159,611,433.89	100.00	-26,547,136.53 15,528.67 GN -26,562,665.20 LS	0.00 0.00 GN 0.00 LS	-26,547,136.53 15,528.67 GN -26,562,665.20 LS
Original Face:	323,393,263.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	24,999.980	24,999.98	24,999.98	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	2,399,252,281.660	2,387,774,890.19	2,387,774,890.19	83.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	100,640,197.410	100,640,197.41	100,640,197.41	3.50	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	390,711,130.920	388,199,964.56	388,091,368.26	13.49	-108,596.30 8,328.72 GN -116,925.02 LS	0.00 0.00 GN 0.00 LS	-108,596.30 8,328.72 GN -116,925.02 LS	
Original Face:	6,000,000.000							
<hr/>								
<b>FUND Total</b>	0.000	2,890,628,609.970	2,876,640,052.14	2,876,531,455.84	100.00	-108,596.30 8,328.72 GN -116,925.02 LS	0.00 0.00 GN 0.00 LS	-108,596.30 8,328.72 GN -116,925.02 LS
Original Face:	6,000,000.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	24,720.250	24,720.25	24,720.25	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	1,814,652,865.070	1,810,076,829.65	1,810,076,829.65	67.81	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	118,964,592.590	118,964,592.59	118,964,592.59	4.46	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	745,000,000.000	740,437,888.75	740,214,058.30	27.73	-223,830.45 16,522.82 GN -240,353.27 LS	0.00 0.00 GN 0.00 LS	-223,830.45 16,522.82 GN -240,353.27 LS	
<hr/>								
<b>FUND Total</b>	0.000	2,678,642,177.910	2,669,504,031.24	2,669,280,200.79	100.00	-223,830.45 16,522.82 GN -240,353.27 LS	0.00 0.00 GN 0.00 LS	-223,830.45 16,522.82 GN -240,353.27 LS



# Holdings

## Fund Summary

As of: *May 31, 2023*

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

FUND: ATZH

View Date:

*June 5, 2023*



STATE STREET

**Base Currency: USD - US DOLLAR**

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-24,133.800	-24,133.80	-24,133.80	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	5,118,890.680	5,118,451.33	5,118,890.51	0.96	439.18 439.18 GN 0.00 LS	0.00 0.00 GN 0.00 LS	439.18 439.18 GN 0.00 LS	
FIXED INCOME	522,055,000.000	533,704,377.58	529,772,219.69	99.04	-3,932,157.89 0.00 GN -3,932,157.89 LS	0.00 0.00 GN 0.00 LS	-3,932,157.89 0.00 GN -3,932,157.89 LS	
Original Face:	159,195,000.000							
<hr/>								
<b>FUND Total</b>	0.000	527,149,756.880	538,798,695.11	534,866,976.40	100.00	-3,931,718.71 439.18 GN -3,932,157.89 LS	0.00 0.00 GN 0.00 LS	-3,931,718.71 439.18 GN -3,932,157.89 LS
Original Face:	159,195,000.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	75,029.070	75,029.07	75,029.07	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	56,000,000.000	55,743,630.21	55,743,630.21	9.90	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	541,434,840.040	543,790,512.69	507,105,603.36	90.08	-36,684,909.33 365,107.39 GN -37,050,016.72 LS	0.00 0.00 GN 0.00 LS	-36,684,909.33 365,107.39 GN -37,050,016.72 LS	
Original Face:	259,652,793.000							
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<b>FUND Total</b>	0.000	597,509,869.110	599,609,171.97	562,924,262.64	100.00	-36,684,909.33 365,107.39 GN -37,050,016.72 LS	0.00 0.00 GN 0.00 LS	-36,684,909.33 365,107.39 GN -37,050,016.72 LS
Original Face:	259,652,793.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	51,081.710	51,081.71	51,081.71	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	3,915,972,252.440	3,900,835,525.61	3,900,835,525.61	82.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	454,078,182.500	454,078,182.50	454,078,182.50	9.54	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	405,000,000.000	402,386,185.25	402,289,278.70	8.46	-96,906.55 19,006.79 GN -115,913.34 LS	0.00 0.00 GN 0.00 LS	-96,906.55 19,006.79 GN -115,913.34 LS
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<b>FUND Total</b>	0.000	4,775,101,516.650	4,757,350,975.07	100.00	-96,906.55 19,006.79 GN -115,913.34 LS	0.00 0.00 GN 0.00 LS	-96,906.55 19,006.79 GN -115,913.34 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	113,782.420	113,782.42	113,782.42	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	24,500,000.000	24,500,000.00	24,500,000.00	12.16	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	192,349,763.460	192,675,372.92	176,851,498.68	87.78	-15,823,874.24 23,545.00 GN -15,847,419.24 LS	0.00 0.00 GN 0.00 LS	-15,823,874.24 23,545.00 GN -15,847,419.24 LS	
Original Face:	151,525,330.000							
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<b>FUND Total</b>	0.000	216,963,545.880	217,289,155.34	201,465,281.10	100.00	-15,823,874.24 23,545.00 GN -15,847,419.24 LS	0.00 0.00 GN 0.00 LS	-15,823,874.24 23,545.00 GN -15,847,419.24 LS
Original Face:	151,525,330.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	11,756,118.370	11,756,118.37	11,756,118.37	1.26	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	473,133,355.190	470,311,310.53	470,311,310.53	50.58	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	455,575,673.370	453,930,133.55	447,693,804.67	48.15	-6,236,328.88 334,798.31 GN -6,571,127.19 LS	0.00 0.00 GN 0.00 LS	-6,236,328.88 334,798.31 GN -6,571,127.19 LS	
Original Face:	299,282,287.000							
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<b>FUND Total</b>	0.000	940,465,146.930	935,997,562.45	929,761,233.57	100.00	-6,236,328.88 334,798.31 GN -6,571,127.19 LS	0.00 0.00 GN 0.00 LS	-6,236,328.88 334,798.31 GN -6,571,127.19 LS
Original Face:	299,282,287.000							

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,987.560	1,987.56	1,987.56	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		289,323,468.260	287,742,554.91	287,742,554.91	96.65	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		10,000,000.000	9,963,624.99	9,967,041.80	3.35	3,416.81 3,416.81 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,416.81 3,416.81 GN 0.00 LS
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<b>FUND Total</b>	0.000	299,325,455.820	297,708,167.46	297,711,584.27	100.00	3,416.81 3,416.81 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,416.81 3,416.81 GN 0.00 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	11,731.150	11,731.15	11,731.15	0.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	56,672.000	22,539,035.65	23,643,039.20	99.95	1,104,003.55 1,132,146.50 GN -28,142.95 LS	0.00 0.00 GN 0.00 LS	1,104,003.55 1,132,146.50 GN -28,142.95 LS	
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<b>FUND Total</b>	0.000	68,403.150	22,550,766.80	23,654,770.35	100.00	1,104,003.55 1,132,146.50 GN -28,142.95 LS	0.00 0.00 GN 0.00 LS	1,104,003.55 1,132,146.50 GN -28,142.95 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,795.590	5,795.59	5,795.59	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							
	24,958.000	9,536,721.56	9,342,051.30	99.94	-194,670.26	0.00	-194,670.26
					0.00 GN	0.00 GN	0.00 GN
					-194,670.26 LS	0.00 LS	-194,670.26 LS
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<b>FUND Total</b>							
0.000	30,753.590	9,542,517.15	9,347,846.89	100.00	-194,670.26	0.00	-194,670.26
					0.00 GN	0.00 GN	0.00 GN
					-194,670.26 LS	0.00 LS	-194,670.26 LS



# Holdings

Fund Summary

As of: *May 31, 2023*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

*June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	812.050	812.05	812.05	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
EQUITY	70,208.000	6,441,876.84	5,963,467.52	99.99	-478,409.32 0.00 GN -478,409.32 LS	0.00 0.00 GN 0.00 LS	-478,409.32 0.00 GN -478,409.32 LS
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<b>FUND Total</b>	0.000	71,020.050	6,442,688.89	5,964,279.57	100.00	-478,409.32 0.00 GN -478,409.32 LS	0.00 0.00 GN -478,409.32 LS

# Holdings

## Fund Summary

As of: *May 31, 2023*

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

View Date: *June 5, 2023*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	689.950	689.95	689.95	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	433,124.000	27,630,052.56	25,103,108.08	100.00	-2,526,944.48 0.00 GN -2,526,944.48 LS	0.00 0.00 GN 0.00 LS	-2,526,944.48 0.00 GN -2,526,944.48 LS
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<b>FUND Total</b>	0.000	433,813.950	27,630,742.51	25,103,798.03	100.00	-2,526,944.48 0.00 GN -2,526,944.48 LS	0.00 0.00 GN -2,526,944.48 LS