

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: 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	1,669.570	Local	1.000000	1,669.57	1.000000	1,669.57	0.00	0.00
			Base	1.000000	1,669.57	1.000000	1,669.57	0.00	0.00

US DOLLAR Total		1,669.570	Local		1,669.57		1,669.57	0.00	0.00
			Base		1,669.57		1,669.57	0.00	0.00

CASH Total		1,669.570	Base		1,669.57		1,669.57	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT	16,054,969.740	Local	100.000000	16,054,969.74	5.230652	31 Dec 2030	16,054,969.74	0.00	1.32
			Base	100.000000	16,054,969.74	100.000000		16,054,969.74	0.00	1.32

US DOLLAR Total		16,054,969.740	Local		16,054,969.74		16,054,969.74	0.00	1.32
			Base		16,054,969.74		16,054,969.74	0.00	1.32

CASH EQUIVALENT Total		16,054,969.740	Base		16,054,969.74		16,054,969.74	0.00	1.32
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01	30,331.000	Local	52.370020	1,588,435.07	122.330000		3,710,391.23	2,121,956.16	0.30
			Base	52.370020	1,588,435.07	122.330000		3,710,391.23	2,121,956.16	0.30

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00191U102	ASGN INC COMMON STOCK USD.01		23,036.000	67.776874	1,561,308.06	92.820000	2,138,201.52	576,893.46	0.18
		Local		67.776874	1,561,308.06	92.820000	2,138,201.52	576,893.46	0.18
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		45,004.000	42.997163	1,935,044.31	82.140000	3,696,628.56	1,761,584.25	0.30
		Local		42.997163	1,935,044.31	82.140000	3,696,628.56	1,761,584.25	0.30
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01		15,104.000	122.823712	1,855,129.35	238.160000	3,597,168.64	1,742,039.29	0.30
		Local		122.823712	1,855,129.35	238.160000	3,597,168.64	1,742,039.29	0.30
00766T100	AECOM COMMON STOCK USD.01		18,952.000	45.274268	858,037.93	88.190000	1,671,376.88	813,338.95	0.14
		Local		45.274268	858,037.93	88.190000	1,671,376.88	813,338.95	0.14
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01		33,459.000	80.509611	2,693,771.09	130.420000	4,363,722.78	1,669,951.69	0.36
		Local		80.509611	2,693,771.09	130.420000	4,363,722.78	1,669,951.69	0.36
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		16,500.000	87.998936	1,451,982.45	148.840000	2,455,860.00	1,003,877.55	0.20
		Local		87.998936	1,451,982.45	148.840000	2,455,860.00	1,003,877.55	0.20
008492100	AGREE REALTY CORP REIT USD.0001		4,025.000	65.244581	262,609.44	59.610000	239,930.25	-22,679.19	0.02
		Local		65.244581	262,609.44	59.610000	239,930.25	-22,679.19	0.02
013872106	ALCOA CORP COMMON STOCK USD.01		87,099.000	58.353131	5,082,499.34	29.750000	2,591,195.25	-2,491,304.09	0.21
		Local		58.353131	5,082,499.34	29.750000	2,591,195.25	-2,491,304.09	0.21
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01		34,755.000	30.705930	1,067,184.59	25.940000	901,544.70	-165,639.89	0.07
		Local		30.705930	1,067,184.59	25.940000	901,544.70	-165,639.89	0.07
018522300	ALLETE INC COMMON STOCK		28,050.000	66.272028	1,858,930.38	59.110000	1,658,035.50	-200,894.88	0.14
		Local		66.272028	1,858,930.38	59.110000	1,658,035.50	-200,894.88	0.14

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02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
		132,484.000	Local 27.267976	3,612,570.51	36.680000	4,859,513.12	1,246,942.61	0.40
			Base 27.267976	3,612,570.51	36.680000	4,859,513.12	1,246,942.61	0.40
023436108	AMEDISYS INC COMMON STOCK USD.001							
		15,925.000	Local 132.156259	2,104,588.42	94.270000	1,501,249.75	-603,338.67	0.12
			Base 132.156259	2,104,588.42	94.270000	1,501,249.75	-603,338.67	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		31,892.000	Local 63.306568	2,018,973.08	120.400000	3,839,796.80	1,820,823.72	0.32
			Base 63.306568	2,018,973.08	120.400000	3,839,796.80	1,820,823.72	0.32
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		50,374.000	Local 24.936165	1,256,134.36	31.660000	1,594,840.84	338,706.48	0.13
			Base 24.936165	1,256,134.36	31.660000	1,594,840.84	338,706.48	0.13
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		244,059.000	Local 17.952895	4,381,565.64	19.190000	4,683,492.21	301,926.57	0.38
			Base 17.952895	4,381,565.64	19.190000	4,683,492.21	301,926.57	0.38
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		137,874.000	Local 33.508595	4,619,964.01	22.340000	3,080,105.16	-1,539,858.85	0.25
			Base 33.508595	4,619,964.01	22.340000	3,080,105.16	-1,539,858.85	0.25
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		166,221.000	Local 7.377580	1,226,308.80	12.240000	2,034,545.04	808,236.24	0.17
			Base 7.377580	1,226,308.80	12.240000	2,034,545.04	808,236.24	0.17
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		71,738.000	Local 39.232859	2,814,486.81	32.690000	2,345,115.22	-469,371.59	0.19
			Base 39.232859	2,814,486.81	32.690000	2,345,115.22	-469,371.59	0.19
038336103	APTARGROUP INC COMMON STOCK USD.01							
		32,103.000	Local 63.194179	2,028,722.73	129.880000	4,169,537.64	2,140,814.91	0.34
			Base 63.194179	2,028,722.73	129.880000	4,169,537.64	2,140,814.91	0.34
03852U106	ARAMARK COMMON STOCK USD.01							
		127,400.000	Local 25.402701	3,236,304.08	29.080000	3,704,792.00	468,487.92	0.30
			Base 25.402701	3,236,304.08	29.080000	3,704,792.00	468,487.92	0.30

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		26,432.000	Local 47.020072	1,242,834.53	111.150000	2,937,916.80	1,695,082.27	0.24
			Base 47.020072	1,242,834.53	111.150000	2,937,916.80	1,695,082.27	0.24
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		59,035.000	Local 53.465025	3,156,307.73	32.100000	1,895,023.50	-1,261,284.23	0.16
			Base 53.465025	3,156,307.73	32.100000	1,895,023.50	-1,261,284.23	0.16
044186104	ASHLAND INC COMMON STOCK							
		25,007.000	Local 43.023608	1,075,891.37	93.620000	2,341,155.34	1,265,263.97	0.19
			Base 43.023608	1,075,891.37	93.620000	2,341,155.34	1,265,263.97	0.19
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		72,528.000	Local 19.302949	1,400,004.30	21.010000	1,523,813.28	123,808.98	0.13
			Base 19.302949	1,400,004.30	21.010000	1,523,813.28	123,808.98	0.13
052800109	AUTOLIV INC COMMON STOCK USD1.0							
		36,550.000	Local 88.612849	3,238,799.62	107.120000	3,915,236.00	676,436.38	0.32
			Base 88.612849	3,238,799.62	107.120000	3,915,236.00	676,436.38	0.32
05329W102	AUTONATION INC COMMON STOCK USD.01							
		12,659.000	Local 54.227930	686,471.37	139.660000	1,767,955.94	1,081,484.57	0.15
			Base 54.227930	686,471.37	139.660000	1,767,955.94	1,081,484.57	0.15
05368V106	AVIENT CORP COMMON STOCK USD.01							
		44,489.000	Local 35.024713	1,558,214.45	36.210000	1,610,946.69	52,732.24	0.13
			Base 35.024713	1,558,214.45	36.210000	1,610,946.69	52,732.24	0.13
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		9,016.000	Local 51.974211	468,599.49	163.710000	1,476,009.36	1,007,409.87	0.12
			Base 51.974211	468,599.49	163.710000	1,476,009.36	1,007,409.87	0.12
053807103	AVNET INC COMMON STOCK USD1.0							
		44,160.000	Local 31.318043	1,383,004.76	45.300000	2,000,448.00	617,443.24	0.16
			Base 31.318043	1,383,004.76	45.300000	2,000,448.00	617,443.24	0.16
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		65,266.000	Local 31.476958	2,054,375.12	64.340000	4,199,214.44	2,144,839.32	0.34
			Base 31.476958	2,054,375.12	64.340000	4,199,214.44	2,144,839.32	0.34

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05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01								
	44,638.000	Local	69.438389	3,099,590.82	81.480000	3,637,104.24	537,513.42	0.30	
		Base	69.438389	3,099,590.82	81.480000	3,637,104.24	537,513.42	0.30	
06417N103	BANK OZK COMMON STOCK								
	51,348.000	Local	40.305636	2,069,613.80	45.110000	2,316,308.28	246,694.48	0.19	
		Base	40.305636	2,069,613.80	45.110000	2,316,308.28	246,694.48	0.19	
077454106	BELDEN INC COMMON STOCK USD.01								
	20,343.000	Local	65.946477	1,341,549.19	74.180000	1,509,043.74	167,494.55	0.12	
		Base	65.946477	1,341,549.19	74.180000	1,509,043.74	167,494.55	0.12	
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01								
	64,149.000	Local	19.231373	1,233,673.35	55.270000	3,545,515.23	2,311,841.88	0.29	
		Base	19.231373	1,233,673.35	55.270000	3,545,515.23	2,311,841.88	0.29	
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01								
	57,636.000	Local	62.949549	3,628,160.18	65.460000	3,772,852.56	144,692.38	0.31	
		Base	62.949549	3,628,160.18	65.460000	3,772,852.56	144,692.38	0.31	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	33,182.000	Local	49.254971	1,634,378.45	51.760000	1,717,500.32	83,121.87	0.14	
		Base	49.254971	1,634,378.45	51.760000	1,717,500.32	83,121.87	0.14	
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
	21,025.000	Local	80.011261	1,682,236.77	80.920000	1,701,343.00	19,106.23	0.14	
		Base	80.011261	1,682,236.77	80.920000	1,701,343.00	19,106.23	0.14	
093671105	H+R BLOCK INC COMMON STOCK								
	70,243.000	Local	17.639706	1,239,065.84	46.840000	3,290,182.12	2,051,116.28	0.27	
		Base	17.639706	1,239,065.84	46.840000	3,290,182.12	2,051,116.28	0.27	
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
	4,593.000	Local	331.877004	1,524,311.08	349.270000	1,604,197.11	79,886.03	0.13	
		Base	331.877004	1,524,311.08	349.270000	1,604,197.11	79,886.03	0.13	
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
	33,910.000	Local	35.980221	1,220,089.29	63.490000	2,152,945.90	932,856.61	0.18	
		Base	35.980221	1,220,089.29	63.490000	2,152,945.90	932,856.61	0.18	

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10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		31,334.000	Local 38.405385	1,203,394.33	51.770000	1,622,161.18	418,766.85	0.13
			Base 38.405385	1,203,394.33	51.770000	1,622,161.18	418,766.85	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		21,987.000	Local 76.127022	1,673,804.83	80.840000	1,777,429.08	103,624.25	0.15
			Base 76.127022	1,673,804.83	80.840000	1,777,429.08	103,624.25	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		146,700.000	Local 17.667386	2,591,805.46	22.440000	3,291,948.00	700,142.54	0.27
			Base 17.667386	2,591,805.46	22.440000	3,291,948.00	700,142.54	0.27
114340102	AZENTA INC COMMON STOCK USD.01							
		29,356.000	Local 77.976938	2,289,091.00	65.200000	1,914,011.20	-375,079.80	0.16
			Base 77.976938	2,289,091.00	65.200000	1,914,011.20	-375,079.80	0.16
116794108	BRUKER CORP COMMON STOCK USD.01							
		45,258.000	Local 82.481228	3,732,935.43	71.510000	3,236,399.58	-496,535.85	0.27
			Base 82.481228	3,732,935.43	71.510000	3,236,399.58	-496,535.85	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		33,583.000	Local 34.304616	1,152,051.91	80.680000	2,709,476.44	1,557,424.53	0.22
			Base 34.304616	1,152,051.91	80.680000	2,709,476.44	1,557,424.53	0.22
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001							
		31,665.000	Local 128.336441	4,063,773.42	191.150000	6,052,764.75	1,988,991.33	0.50
			Base 128.336441	4,063,773.42	191.150000	6,052,764.75	1,988,991.33	0.50
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		54,743.000	Local 17.510914	958,599.99	27.180000	1,487,914.74	529,314.75	0.12
			Base 17.510914	958,599.99	27.180000	1,487,914.74	529,314.75	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		77,526.000	Local 10.990455	852,046.02	20.200000	1,566,025.20	713,979.18	0.13
			Base 10.990455	852,046.02	20.200000	1,566,025.20	713,979.18	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,221.000	Local 735.492409	1,633,528.64	548.930000	1,219,173.53	-414,355.11	0.10
			Base 735.492409	1,633,528.64	548.930000	1,219,173.53	-414,355.11	0.10

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127055101	CABOT CORP COMMON STOCK USD1.0	26,961.000	Local 36.097684	973,229.67	72.100000	1,943,888.10	970,658.43	0.16
			Base 36.097684	973,229.67	72.100000	1,943,888.10	970,658.43	0.16
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	10,873.000	Local 187.199863	2,035,424.11	343.730000	3,737,376.29	1,701,952.18	0.31
			Base 187.199863	2,035,424.11	343.730000	3,737,376.29	1,701,952.18	0.31
12740C103	CADENCE BANK COMMON STOCK USD2.5	89,146.000	Local 25.799403	2,299,913.61	26.620000	2,373,066.52	73,152.91	0.19
			Base 25.799403	2,299,913.61	26.620000	2,373,066.52	73,152.91	0.19
13100M509	CALIX INC COMMON STOCK	28,610.000	Local 61.913433	1,771,343.31	33.180000	949,279.80	-822,063.51	0.08
			Base 61.913433	1,771,343.31	33.180000	949,279.80	-822,063.51	0.08
142339100	CARLISLE COS INC COMMON STOCK USD1.0	23,759.000	Local 84.547911	2,008,773.81	314.260000	7,466,503.34	5,457,729.53	0.61
			Base 84.547911	2,008,773.81	314.260000	7,466,503.34	5,457,729.53	0.61
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0	14,652.000	Local 34.552900	506,269.09	40.020000	586,373.04	80,103.95	0.05
			Base 34.552900	506,269.09	40.020000	586,373.04	80,103.95	0.05
146229109	CARTER S INC COMMON STOCK USD.01	17,972.000	Local 59.696022	1,072,856.90	75.640000	1,359,402.08	286,545.18	0.11
			Base 59.696022	1,072,856.90	75.640000	1,359,402.08	286,545.18	0.11
147528103	CASEY S GENERAL STORES INC COMMON STOCK	18,188.000	Local 121.017722	2,201,070.32	271.360000	4,935,495.68	2,734,425.36	0.41
			Base 121.017722	2,201,070.32	271.360000	4,935,495.68	2,734,425.36	0.41
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001	72,361.000	Local 34.404345	2,489,532.80	49.900000	3,610,813.90	1,121,281.10	0.30
			Base 34.404345	2,489,532.80	49.900000	3,610,813.90	1,121,281.10	0.30
15872M104	CHAMPIONX CORP COMMON STOCK USD.01	95,069.000	Local 21.830445	2,075,398.62	27.410000	2,605,841.29	530,442.67	0.21
			Base 21.830445	2,075,398.62	27.410000	2,605,841.29	530,442.67	0.21

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01		20,491.000	Local 164.685202	3,374,564.47	116.720000	2,391,709.52	-982,854.95	0.20
				Base 164.685202	3,374,564.47	116.720000	2,391,709.52	-982,854.95	0.20
16359R103	CHEMED CORP COMMON STOCK USD1.0		7,351.000	Local 359.735161	2,644,413.17	592.790000	4,357,599.29	1,713,186.12	0.36
				Base 359.735161	2,644,413.17	592.790000	4,357,599.29	1,713,186.12	0.36
163851108	CHEMOURS CO/THE COMMON STOCK USD.01		72,442.000	Local 22.574315	1,635,328.53	30.170000	2,185,575.14	550,246.61	0.18
				Base 22.574315	1,635,328.53	30.170000	2,185,575.14	550,246.61	0.18
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		54,373.000	Local 84.349043	4,586,310.53	77.110000	4,192,702.03	-393,608.50	0.34
				Base 84.349043	4,586,310.53	77.110000	4,192,702.03	-393,608.50	0.34
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01		12,152.000	Local 106.552158	1,294,821.82	121.120000	1,471,850.24	177,028.42	0.12
				Base 106.552158	1,294,821.82	121.120000	1,471,850.24	177,028.42	0.12
171484108	CHURCHILL DOWNS INC COMMON STOCK		33,129.000	Local 37.316510	1,236,258.66	120.970000	4,007,615.13	2,771,356.47	0.33
				Base 37.316510	1,236,258.66	120.970000	4,007,615.13	2,771,356.47	0.33
171779309	CIENA CORP COMMON STOCK USD.01		72,152.000	Local 26.297981	1,897,451.92	53.000000	3,824,056.00	1,926,604.08	0.31
				Base 26.297981	1,897,451.92	53.000000	3,824,056.00	1,926,604.08	0.31
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001		26,304.000	Local 60.427197	1,589,476.99	77.200000	2,030,668.80	441,191.81	0.17
				Base 60.427197	1,589,476.99	77.200000	2,030,668.80	441,191.81	0.17
17888H103	CIVITAS RESOURCES INC COMMON STOCK		41,645.000	Local 80.691611	3,360,402.15	64.810000	2,699,012.45	-661,389.70	0.22
				Base 80.691611	3,360,402.15	64.810000	2,699,012.45	-661,389.70	0.22
184496107	CLEAN HARBORS INC COMMON STOCK USD.01		24,577.000	Local 52.822892	1,298,228.22	167.960000	4,127,952.92	2,829,724.70	0.34
				Base 52.822892	1,298,228.22	167.960000	4,127,952.92	2,829,724.70	0.34

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Holdings

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STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125		246,388.000	Local	17.204170	4,238,901.07	20.050000	4,940,079.40	701,178.33	0.41
				Base	17.204170	4,238,901.07	20.050000	4,940,079.40	701,178.33	0.41
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0		2,287.000	Local	450.991552	1,031,417.68	861.390000	1,969,998.93	938,581.25	0.16
				Base	450.991552	1,031,417.68	861.390000	1,969,998.93	938,581.25	0.16
192422103	COGNEX CORP COMMON STOCK USD.002		84,011.000	Local	29.935116	2,514,878.99	36.140000	3,036,157.54	521,278.55	0.25
				Base	29.935116	2,514,878.99	36.140000	3,036,157.54	521,278.55	0.25
19247G107	COHERENT CORP COMMON STOCK		64,317.000	Local	38.593634	2,482,226.79	47.540000	3,057,630.18	575,403.39	0.25
				Base	38.593634	2,482,226.79	47.540000	3,057,630.18	575,403.39	0.25
194014502	ENOVIS CORP COMMON STOCK USD.001		24,245.000	Local	54.305707	1,316,641.87	58.700000	1,423,181.50	106,539.63	0.12
				Base	54.305707	1,316,641.87	58.700000	1,423,181.50	106,539.63	0.12
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK		101,791.000	Local	27.141762	2,762,787.11	20.160000	2,052,106.56	-710,680.55	0.17
				Base	27.141762	2,762,787.11	20.160000	2,052,106.56	-710,680.55	0.17
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK		16,832.000	Local	93.174810	1,568,318.41	79.260000	1,334,104.32	-234,214.09	0.11
				Base	93.174810	1,568,318.41	79.260000	1,334,104.32	-234,214.09	0.11
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		17,430.000	Local	211.214900	3,681,475.71	217.470000	3,790,502.10	109,026.39	0.31
				Base	211.214900	3,681,475.71	217.470000	3,790,502.10	109,026.39	0.31
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0		57,956.000	Local	32.661513	1,892,930.63	52.120000	3,020,666.72	1,127,736.09	0.25
				Base	32.661513	1,892,930.63	52.120000	3,020,666.72	1,127,736.09	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		57,053.000	Local	18.230312	1,040,093.97	52.220000	2,979,307.66	1,939,213.69	0.24
				Base	18.230312	1,040,093.97	52.220000	2,979,307.66	1,939,213.69	0.24

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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View Date: February 1, 2024

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	21,372.000	Local	63.915703	1,366,006.40	91.680000	1,959,384.96	593,378.56	0.16	
		Base	63.915703	1,366,006.40	91.680000	1,959,384.96	593,378.56	0.16	
20602D101	CONCENTRIX CORP COMMON STOCK								
	23,077.000	Local	62.585919	1,444,295.26	88.870000	2,050,852.99	606,557.73	0.17	
		Base	62.585919	1,444,295.26	88.870000	2,050,852.99	606,557.73	0.17	
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
	60,582.000	Local	33.782468	2,046,609.46	41.310000	2,502,642.42	456,032.96	0.21	
		Base	33.782468	2,046,609.46	41.310000	2,502,642.42	456,032.96	0.21	
219798105	QUIDELORTHO CORP COMMON STOCK USD.001								
	24,131.000	Local	158.992636	3,836,651.29	68.510000	1,653,214.81	-2,183,436.48	0.14	
		Base	158.992636	3,836,651.29	68.510000	1,653,214.81	-2,183,436.48	0.14	
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
	54,925.000	Local	29.713562	1,632,017.39	23.560000	1,294,033.00	-337,984.39	0.11	
		Base	29.713562	1,632,017.39	23.560000	1,294,033.00	-337,984.39	0.11	
222070203	COTY INC CL A COMMON STOCK USD.01								
	182,768.000	Local	4.982918	910,718.04	12.080000	2,207,837.44	1,297,119.40	0.18	
		Base	4.982918	910,718.04	12.080000	2,207,837.44	1,297,119.40	0.18	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	74,070.000	Local	36.360761	2,693,241.54	22.910000	1,696,943.70	-996,297.84	0.14	
		Base	36.360761	2,693,241.54	22.910000	1,696,943.70	-996,297.84	0.14	
224408104	CRANE CO COMMON STOCK								
	23,838.000	Local	33.073873	788,414.98	124.110000	2,958,534.18	2,170,119.20	0.24	
		Base	33.073873	788,414.98	124.110000	2,958,534.18	2,170,119.20	0.24	
224441105	CRANE NXT CO COMMON STOCK USD1.0								
	23,560.000	Local	18.071158	425,756.49	58.280000	1,373,076.80	947,320.31	0.11	
		Base	18.071158	425,756.49	58.280000	1,373,076.80	947,320.31	0.11	
227046109	CROCS INC COMMON STOCK USD.001								
	29,559.000	Local	104.258765	3,081,784.84	101.480000	2,999,647.32	-82,137.52	0.25	
		Base	104.258765	3,081,784.84	101.480000	2,999,647.32	-82,137.52	0.25	

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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As of: January 31, 2024

View Date: February 1, 2024

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228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0								
		58,878.000	Local 88.361704	5,202,560.43	88.500000	5,210,703.00	8,142.57		0.43
			Base 88.361704	5,202,560.43	88.500000	5,210,703.00	8,142.57		0.43
229663109	CUBESMART REIT USD.01								
		109,739.000	Local 40.222431	4,413,969.35	43.220000	4,742,919.58	328,950.23		0.39
			Base 40.222431	4,413,969.35	43.220000	4,742,919.58	328,950.23		0.39
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		31,257.000	Local 80.269443	2,508,981.97	106.120000	3,316,992.84	808,010.87		0.27
			Base 80.269443	2,508,981.97	106.120000	3,316,992.84	808,010.87		0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		18,663.000	Local 85.842482	1,602,078.24	222.570000	4,153,823.91	2,551,745.67		0.34
			Base 85.842482	1,602,078.24	222.570000	4,153,823.91	2,551,745.67		0.34
23345M107	DT MIDSTREAM INC COMMON STOCK								
		47,291.000	Local 41.814182	1,977,434.50	53.690000	2,539,053.79	561,619.29		0.21
			Base 41.814182	1,977,434.50	53.690000	2,539,053.79	561,619.29		0.21
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		77,856.000	Local 32.947356	2,565,149.38	43.300000	3,371,164.80	806,015.42		0.28
			Base 32.947356	2,565,149.38	43.300000	3,371,164.80	806,015.42		0.28
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		12,558.000	Local 106.491293	1,337,317.66	753.730000	9,465,341.34	8,128,023.68		0.78
			Base 106.491293	1,337,317.66	753.730000	9,465,341.34	8,128,023.68		0.78
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		29,991.000	Local 46.404143	1,391,706.66	149.070000	4,470,758.37	3,079,051.71		0.37
			Base 46.404143	1,391,706.66	149.070000	4,470,758.37	3,079,051.71		0.37
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		29,064.000	Local 83.396380	2,423,832.39	83.180000	2,417,543.52	-6,288.87		0.20
			Base 83.396380	2,423,832.39	83.180000	2,417,543.52	-6,288.87		0.20
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		58,899.000	Local 32.787506	1,931,151.32	64.590000	3,804,286.41	1,873,135.09		0.31
			Base 32.787506	1,931,151.32	64.590000	3,804,286.41	1,873,135.09		0.31

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001	125,025.000	Local 26.064600	3,258,726.61	31.680000	3,960,792.00	702,065.39	0.33
			Base 26.064600	3,258,726.61	31.680000	3,960,792.00	702,065.39	0.33
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001	57,666.000	Local 31.375307	1,809,288.43	26.950000	1,554,098.70	-255,189.73	0.13
			Base 31.375307	1,809,288.43	26.950000	1,554,098.70	-255,189.73	0.13
268150109	DYNATRACE INC COMMON STOCK USD.001	116,375.000	Local 35.889026	4,176,585.41	57.000000	6,633,375.00	2,456,789.59	0.54
			Base 35.889026	4,176,585.41	57.000000	6,633,375.00	2,456,789.59	0.54
26884U109	EPR PROPERTIES REIT USD.01	36,762.000	Local 54.133455	1,990,054.08	44.270000	1,627,453.74	-362,600.34	0.13
			Base 54.133455	1,990,054.08	44.270000	1,627,453.74	-362,600.34	0.13
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01	17,026.000	Local 77.820149	1,324,965.86	226.280000	3,852,643.28	2,527,677.42	0.32
			Base 77.820149	1,324,965.86	226.280000	3,852,643.28	2,527,677.42	0.32
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001	68,779.000	Local 31.024355	2,133,824.13	72.810000	5,007,798.99	2,873,974.86	0.41
			Base 31.024355	2,133,824.13	72.810000	5,007,798.99	2,873,974.86	0.41
277276101	EASTGROUP PROPERTIES INC REIT	22,610.000	Local 127.036088	2,872,285.94	177.430000	4,011,692.30	1,139,406.36	0.33
			Base 127.036088	2,872,285.94	177.430000	4,011,692.30	1,139,406.36	0.33
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	22,959.000	Local 61.035018	1,401,302.97	228.110000	5,237,177.49	3,835,874.52	0.43
			Base 61.035018	1,401,302.97	228.110000	5,237,177.49	3,835,874.52	0.43
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK	13,679.000	Local 184.750383	2,527,200.49	191.990000	2,626,231.21	99,030.72	0.22
			Base 184.750383	2,527,200.49	191.990000	2,626,231.21	99,030.72	0.22
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	48,915.000	Local 39.145512	1,914,802.71	71.040000	3,474,921.60	1,560,118.89	0.29
			Base 39.145512	1,914,802.71	71.040000	3,474,921.60	1,560,118.89	0.29

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29275Y102	ENERSYS COMMON STOCK USD.01							
		19,716.000	Local 66.864673	1,318,303.89	95.570000	1,884,258.12	565,954.23	0.15
			Base 66.864673	1,318,303.89	95.570000	1,884,258.12	565,954.23	0.15
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
		83,649.000	Local 42.173252	3,527,750.33	23.500000	1,965,751.50	-1,561,998.83	0.16
			Base 42.173252	3,527,750.33	23.500000	1,965,751.50	-1,561,998.83	0.16
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
		155,234.000	Local 33.950600	5,270,287.45	32.690000	5,074,599.46	-195,687.99	0.42
			Base 33.950600	5,270,287.45	32.690000	5,074,599.46	-195,687.99	0.42
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		211,444.000	Local 13.032283	2,755,598.01	10.190000	2,154,614.36	-600,983.65	0.18
			Base 13.032283	2,755,598.01	10.190000	2,154,614.36	-600,983.65	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		90,965.000	Local 69.715142	6,341,637.87	67.690000	6,157,420.85	-184,217.02	0.51
			Base 69.715142	6,341,637.87	67.690000	6,157,420.85	-184,217.02	0.51
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK							
		12,172.000	Local 282.733455	3,441,431.62	345.830000	4,209,442.76	768,011.14	0.35
			Base 282.733455	3,441,431.62	345.830000	4,209,442.76	768,011.14	0.35
29605J106	ESAB CORP COMMON STOCK USD.001							
		27,649.000	Local 47.292590	1,307,592.81	85.990000	2,377,537.51	1,069,944.70	0.20
			Base 47.292590	1,307,592.81	85.990000	2,377,537.51	1,069,944.70	0.20
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		122,647.000	Local 29.452594	3,612,272.35	35.860000	4,398,121.42	785,849.07	0.36
			Base 29.452594	3,612,272.35	35.860000	4,398,121.42	785,849.07	0.36
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
		21,384.000	Local 128.928531	2,757,007.70	99.650000	2,130,915.60	-626,092.10	0.17
			Base 128.928531	2,757,007.70	99.650000	2,130,915.60	-626,092.10	0.17
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		16,915.000	Local 83.977829	1,420,484.98	171.730000	2,904,812.95	1,484,327.97	0.24
			Base 83.977829	1,420,484.98	171.730000	2,904,812.95	1,484,327.97	0.24

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30161Q104	EXELIXIS INC COMMON STOCK USD.001		151,765.000	Local 20.636167	3,131,847.86	21.760000	3,302,406.40	170,558.54	0.27
				Base 20.636167	3,131,847.86	21.760000	3,302,406.40	170,558.54	0.27
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001		80,488.000	Local 30.061192	2,419,565.23	31.280000	2,517,664.64	98,099.41	0.21
				Base 30.061192	2,419,565.23	31.280000	2,517,664.64	98,099.41	0.21
30214U102	EXPONENT INC COMMON STOCK USD.001		24,706.000	Local 97.966418	2,420,358.32	88.190000	2,178,822.14	-241,536.18	0.18
				Base 97.966418	2,420,358.32	88.190000	2,178,822.14	-241,536.18	0.18
302520101	FNB CORP COMMON STOCK USD.01		175,119.000	Local 12.129641	2,124,130.52	13.180000	2,308,068.42	183,937.90	0.19
				Base 12.129641	2,124,130.52	13.180000	2,308,068.42	183,937.90	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01		17,329.000	Local 120.949417	2,095,932.44	191.610000	3,320,409.69	1,224,477.25	0.27
				Base 120.949417	2,095,932.44	191.610000	3,320,409.69	1,224,477.25	0.27
314211103	FEDERATED HERMES INC COMMON STOCK		42,091.000	Local 24.334835	1,024,277.52	34.960000	1,471,501.36	447,223.84	0.12
				Base 24.334835	1,024,277.52	34.960000	1,471,501.36	447,223.84	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001		126,180.000	Local 41.850697	5,280,720.90	50.030000	6,312,785.40	1,032,064.50	0.52
				Base 41.850697	5,280,720.90	50.030000	6,312,785.40	1,032,064.50	0.52
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		50,355.000	Local 28.184497	1,419,230.33	60.350000	3,038,924.25	1,619,693.92	0.25
				Base 28.184497	1,419,230.33	60.350000	3,038,924.25	1,619,693.92	0.25
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01		62,681.000	Local 29.066314	1,821,905.65	31.230000	1,957,527.63	135,621.98	0.16
				Base 29.066314	1,821,905.65	31.230000	1,957,527.63	135,621.98	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625		272,696.000	Local 12.596559	3,435,031.18	14.240000	3,883,191.04	448,159.86	0.32
				Base 12.596559	3,435,031.18	14.240000	3,883,191.04	448,159.86	0.32

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Books Open

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	64,554.000	Local 29.917970	1,931,324.66	51.520000	3,325,822.08	1,394,497.42	0.27
			Base 29.917970	1,931,324.66	51.520000	3,325,822.08	1,394,497.42	0.27
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	37,562.000	Local 81.505643	3,061,514.95	114.770000	4,310,990.74	1,249,475.79	0.35
			Base 81.505643	3,061,514.95	114.770000	4,310,990.74	1,249,475.79	0.35
33829M101	FIVE BELOW COMMON STOCK USD.01	27,176.000	Local 88.089812	2,393,928.73	179.460000	4,877,004.96	2,483,076.23	0.40
			Base 88.089812	2,393,928.73	179.460000	4,877,004.96	2,483,076.23	0.40
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	52,009.000	Local 81.903422	4,259,715.06	100.560000	5,230,025.04	970,309.98	0.43
			Base 81.903422	4,259,715.06	100.560000	5,230,025.04	970,309.98	0.43
343412102	FLUOR CORP COMMON STOCK USD.01	83,148.000	Local 29.732265	2,472,178.39	37.710000	3,135,511.08	663,332.69	0.26
			Base 29.732265	2,472,178.39	37.710000	3,135,511.08	663,332.69	0.26
343498101	FLOWERS FOODS INC COMMON STOCK USD.01	93,760.000	Local 16.638243	1,560,001.66	22.800000	2,137,728.00	577,726.34	0.18
			Base 16.638243	1,560,001.66	22.800000	2,137,728.00	577,726.34	0.18
34354P105	FLOWERVE CORP COMMON STOCK USD1.25	64,033.000	Local 38.951794	2,494,200.20	39.930000	2,556,837.69	62,637.49	0.21
			Base 38.951794	2,494,200.20	39.930000	2,556,837.69	62,637.49	0.21
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	61,539.000	Local 56.606020	3,483,477.88	77.590000	4,774,811.01	1,291,333.13	0.39
			Base 56.606020	3,483,477.88	77.590000	4,774,811.01	1,291,333.13	0.39
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	20,683.000	Local 77.525715	1,603,464.37	63.040000	1,303,856.32	-299,608.05	0.11
			Base 77.525715	1,603,464.37	63.040000	1,303,856.32	-299,608.05	0.11
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	107,944.000	Local 22.176392	2,393,808.48	24.630000	2,658,660.72	264,852.24	0.22
			Base 22.176392	2,393,808.48	24.630000	2,658,660.72	264,852.24	0.22

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
361448103	GATX CORP COMMON STOCK USD.625							
		17,325.000	Local 47.112732	816,228.09	122.650000	2,124,911.25	1,308,683.16	0.17
			Base 47.112732	816,228.09	122.650000	2,124,911.25	1,308,683.16	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
		58,053.000	Local 32.171664	1,867,661.61	54.380000	3,156,922.14	1,289,260.53	0.26
			Base 32.171664	1,867,661.61	54.380000	3,156,922.14	1,289,260.53	0.26
36467J108	GAMING AND LEISURE PROPERTIE REIT							
		130,311.000	Local 47.400562	6,176,814.64	45.650000	5,948,697.15	-228,117.49	0.49
			Base 47.400562	6,176,814.64	45.650000	5,948,697.15	-228,117.49	0.49
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		131,090.000	Local 50.504545	6,620,640.75	14.230000	1,865,410.70	-4,755,230.05	0.15
			Base 50.504545	6,620,640.75	14.230000	1,865,410.70	-4,755,230.05	0.15
364760108	GAP INC/THE COMMON STOCK USD.05							
		104,697.000	Local 15.223331	1,593,837.06	18.690000	1,956,786.93	362,949.87	0.16
			Base 15.223331	1,593,837.06	18.690000	1,956,786.93	362,949.87	0.16
371901109	GENTEX CORP COMMON STOCK USD.06							
		113,835.000	Local 14.716883	1,675,296.39	33.130000	3,771,353.55	2,096,057.16	0.31
			Base 14.716883	1,675,296.39	33.130000	3,771,353.55	2,096,057.16	0.31
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		54,112.000	Local 38.045473	2,058,716.66	38.660000	2,091,969.92	33,253.26	0.17
			Base 38.045473	2,058,716.66	38.660000	2,091,969.92	33,253.26	0.17
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		56,301.000	Local 39.915678	2,247,292.58	52.790000	2,972,129.79	724,837.21	0.24
			Base 39.915678	2,247,292.58	52.790000	2,972,129.79	724,837.21	0.24
380237107	GODADDY INC CLASS A COMMON STOCK USD.001							
		68,727.000	Local 73.504600	5,051,750.65	106.660000	7,330,421.82	2,278,671.17	0.60
			Base 73.504600	5,051,750.65	106.660000	7,330,421.82	2,278,671.17	0.60
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
		138,380.000	Local 17.096989	2,365,881.38	13.940000	1,929,017.20	-436,864.18	0.16
			Base 17.096989	2,365,881.38	13.940000	1,929,017.20	-436,864.18	0.16

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
384109104	GRACO INC COMMON STOCK USD1.0							
		82,374.000	Local 24.991141	2,058,620.24	85.300000	7,026,502.20	4,967,881.96	0.58
			Base 24.991141	2,058,620.24	85.300000	7,026,502.20	4,967,881.96	0.58
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
		1,748.000	Local 459.888146	803,884.48	720.400000	1,259,259.20	455,374.72	0.10
			Base 459.888146	803,884.48	720.400000	1,259,259.20	455,374.72	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
		14,425.000	Local 93.416073	1,347,526.86	130.590000	1,883,760.75	536,233.89	0.15
			Base 93.416073	1,347,526.86	130.590000	1,883,760.75	536,233.89	0.15
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
		149,364.000	Local 24.938600	3,724,929.06	25.510000	3,810,275.64	85,346.58	0.31
			Base 24.938600	3,724,929.06	25.510000	3,810,275.64	85,346.58	0.31
397624107	GREIF INC CL A COMMON STOCK							
		12,432.000	Local 50.638420	629,536.84	62.610000	778,367.52	148,830.68	0.06
			Base 50.638420	629,536.84	62.610000	778,367.52	148,830.68	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
		48,446.000	Local 37.335999	1,808,779.83	24.780000	1,200,491.88	-608,287.95	0.10
			Base 37.335999	1,808,779.83	24.780000	1,200,491.88	-608,287.95	0.10
403949100	HF SINCLAIR CORP COMMON STOCK							
		76,404.000	Local 38.601283	2,949,292.44	56.490000	4,316,061.96	1,366,769.52	0.35
			Base 38.601283	2,949,292.44	56.490000	4,316,061.96	1,366,769.52	0.35
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		24,763.000	Local 91.574404	2,267,656.96	76.460000	1,893,378.98	-374,277.98	0.16
			Base 91.574404	2,267,656.96	76.460000	1,893,378.98	-374,277.98	0.16
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		64,467.000	Local 42.439375	2,735,939.17	33.850000	2,182,207.95	-553,731.22	0.18
			Base 42.439375	2,735,939.17	33.850000	2,182,207.95	-553,731.22	0.18
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		42,044.000	Local 33.794047	1,420,836.93	45.110000	1,896,604.84	475,767.91	0.16
			Base 33.794047	1,420,836.93	45.110000	1,896,604.84	475,767.91	0.16

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		17,452.000	Local 69.792342	1,218,015.95	132.010000	2,303,838.52	1,085,822.57		0.19
			Base 69.792342	1,218,015.95	132.010000	2,303,838.52	1,085,822.57		0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		61,851.000	Local 24.770331	1,532,069.77	32.450000	2,007,064.95	474,995.18		0.16
			Base 24.770331	1,532,069.77	32.450000	2,007,064.95	474,995.18		0.16
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
		41,789.000	Local 79.650665	3,328,521.62	75.580000	3,158,412.62	-170,109.00		0.26
			Base 79.650665	3,328,521.62	75.580000	3,158,412.62	-170,109.00		0.26
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01								
		185,878.000	Local 26.522239	4,929,900.79	16.110000	2,994,494.58	-1,935,406.21		0.25
			Base 26.522239	4,929,900.79	16.110000	2,994,494.58	-1,935,406.21		0.25
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01								
		64,596.000	Local 15.368479	992,742.25	8.350000	539,376.60	-453,365.65		0.04
			Base 15.368479	992,742.25	8.350000	539,376.60	-453,365.65		0.04
428291108	HEXCEL CORP COMMON STOCK USD.01								
		41,049.000	Local 43.941604	1,803,758.91	66.390000	2,725,243.11	921,484.20		0.22
			Base 43.941604	1,803,758.91	66.390000	2,725,243.11	921,484.20		0.22
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01								
		34,782.000	Local 45.831581	1,594,114.04	41.700000	1,450,409.40	-143,704.64		0.12
			Base 45.831581	1,594,114.04	41.700000	1,450,409.40	-143,704.64		0.12
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		91,578.000	Local 21.454057	1,964,719.60	23.440000	2,146,588.32	181,868.72		0.18
			Base 21.454057	1,964,719.60	23.440000	2,146,588.32	181,868.72		0.18
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001								
		25,189.000	Local 119.780900	3,017,161.09	119.780000	3,017,138.42	-22.67		0.25
			Base 119.780900	3,017,161.09	119.780000	3,017,138.42	-22.67		0.25
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01								
		21,582.000	Local 102.127900	2,204,124.34	128.370000	2,770,481.34	566,357.00		0.23
			Base 102.127900	2,204,124.34	128.370000	2,770,481.34	566,357.00		0.23

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

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44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
	14,427.000	Local	93.637024	1,350,901.35	97.890000	1,412,259.03	61,357.68	0.12	
		Base	93.637024	1,350,901.35	97.890000	1,412,259.03	61,357.68	0.12	
45073V108	ITT INC COMMON STOCK USD1.0								
	40,067.000	Local	33.743368	1,351,995.54	120.780000	4,839,292.26	3,487,296.72	0.40	
		Base	33.743368	1,351,995.54	120.780000	4,839,292.26	3,487,296.72	0.40	
451107106	IDACORP INC COMMON STOCK								
	24,701.000	Local	57.284853	1,414,993.16	92.580000	2,286,818.58	871,825.42	0.19	
		Base	57.284853	1,414,993.16	92.580000	2,286,818.58	871,825.42	0.19	
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001								
	24,977.000	Local	70.906172	1,771,023.46	56.950000	1,422,440.15	-348,583.31	0.12	
		Base	70.906172	1,771,023.46	56.950000	1,422,440.15	-348,583.31	0.12	
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
	109,665.000	Local	21.913638	2,403,159.07	14.690000	1,610,978.85	-792,180.22	0.13	
		Base	21.913638	2,403,159.07	14.690000	1,610,978.85	-792,180.22	0.13	
457187102	INGREDION INC COMMON STOCK USD.01								
	31,816.000	Local	58.198207	1,851,634.16	107.570000	3,422,447.12	1,570,812.96	0.28	
		Base	58.198207	1,851,634.16	107.570000	3,422,447.12	1,570,812.96	0.28	
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	17,285.000	Local	92.722028	1,602,700.26	114.690000	1,982,416.65	379,716.39	0.16	
		Base	92.722028	1,602,700.26	114.690000	1,982,416.65	379,716.39	0.16	
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	33,193.000	Local	59.601335	1,978,347.11	40.150000	1,332,698.95	-645,648.16	0.11	
		Base	59.601335	1,978,347.11	40.150000	1,332,698.95	-645,648.16	0.11	
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	52,226.000	Local	59.499545	3,107,423.24	88.750000	4,635,057.50	1,527,634.26	0.38	
		Base	59.499545	3,107,423.24	88.750000	4,635,057.50	1,527,634.26	0.38	
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
	26,046.000	Local	25.031330	651,966.02	52.860000	1,376,791.56	724,825.54	0.11	
		Base	25.031330	651,966.02	52.860000	1,376,791.56	724,825.54	0.11	

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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View Date: February 1, 2024

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		60,444.000	Local 40.850807	2,469,186.19	36.260000	2,191,699.44	-277,486.75	0.18
			Base 40.850807	2,469,186.19	36.260000	2,191,699.44	-277,486.75	0.18
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		82,157.000	Local 18.581808	1,526,625.58	40.760000	3,348,719.32	1,822,093.74	0.27
			Base 18.581808	1,526,625.58	40.760000	3,348,719.32	1,822,093.74	0.27
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		23,218.000	Local 105.297695	2,444,801.89	177.060000	4,110,979.08	1,666,177.19	0.34
			Base 105.297695	2,444,801.89	177.060000	4,110,979.08	1,666,177.19	0.34
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
		22,443.000	Local 74.236086	1,666,080.48	67.400000	1,512,658.20	-153,422.28	0.12
			Base 74.236086	1,666,080.48	67.400000	1,512,658.20	-153,422.28	0.12
48242W106	KBR INC COMMON STOCK USD.001							
		65,886.000	Local 28.119736	1,852,696.90	52.110000	3,433,319.46	1,580,622.56	0.28
			Base 28.119736	1,852,696.90	52.110000	3,433,319.46	1,580,622.56	0.28
48666K109	KB HOME COMMON STOCK USD1.0							
		37,365.000	Local 18.693846	698,495.55	59.590000	2,226,580.35	1,528,084.80	0.18
			Base 18.693846	698,495.55	59.590000	2,226,580.35	1,528,084.80	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
		29,399.000	Local 45.056510	1,324,616.33	60.000000	1,763,940.00	439,323.67	0.14
			Base 45.056510	1,324,616.33	60.000000	1,763,940.00	439,323.67	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
		52,067.000	Local 59.411550	3,093,381.17	35.760000	1,861,915.92	-1,231,465.25	0.15
			Base 59.411550	3,093,381.17	35.760000	1,861,915.92	-1,231,465.25	0.15
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		10,743.000	Local 205.038512	2,202,728.73	397.570000	4,271,094.51	2,068,365.78	0.35
			Base 205.038512	2,202,728.73	397.570000	4,271,094.51	2,068,365.78	0.35
497266106	KIRBY CORP COMMON STOCK USD.1							
		28,843.000	Local 55.576460	1,602,991.83	78.660000	2,268,790.38	665,798.55	0.19
			Base 55.576460	1,602,991.83	78.660000	2,268,790.38	665,798.55	0.19

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		107,067.000	Local 21.952923	2,350,433.64	21.400000	2,291,233.80	-59,199.84	0.19
			Base 21.952923	2,350,433.64	21.400000	2,291,233.80	-59,199.84	0.19
498894104	KNIFE RIVER CORP COMMON STOCK USD.01							
		27,605.000	Local 30.751958	848,907.80	65.490000	1,807,851.45	958,943.65	0.15
			Base 30.751958	848,907.80	65.490000	1,807,851.45	958,943.65	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
		78,716.000	Local 43.797838	3,447,590.59	57.380000	4,516,724.08	1,069,133.49	0.37
			Base 43.797838	3,447,590.59	57.380000	4,516,724.08	1,069,133.49	0.37
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
		111,985.000	Local 16.658470	1,865,498.81	20.520000	2,297,932.20	432,433.39	0.19
			Base 16.658470	1,865,498.81	20.520000	2,297,932.20	432,433.39	0.19
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		42,740.000	Local 50.707109	2,167,221.86	104.680000	4,474,023.20	2,306,801.34	0.37
			Base 50.707109	2,167,221.86	104.680000	4,474,023.20	2,306,801.34	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK							
		9,937.000	Local 87.676461	871,240.99	183.780000	1,826,221.86	954,980.87	0.15
			Base 87.676461	871,240.99	183.780000	1,826,221.86	954,980.87	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		17,542.000	Local 67.163048	1,178,174.19	191.720000	3,363,152.24	2,184,978.05	0.28
			Base 67.163048	1,178,174.19	191.720000	3,363,152.24	2,184,978.05	0.28
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		33,424.000	Local 66.579359	2,225,348.49	51.930000	1,735,708.32	-489,640.17	0.14
			Base 66.579359	2,225,348.49	51.930000	1,735,708.32	-489,640.17	0.14
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		67,361.000	Local 57.436607	3,868,987.29	60.860000	4,099,590.46	230,603.17	0.34
			Base 57.436607	3,868,987.29	60.860000	4,099,590.46	230,603.17	0.34
521865204	LEAR CORP COMMON STOCK USD.01							
		28,433.000	Local 135.019820	3,839,018.54	132.900000	3,778,745.70	-60,272.84	0.31
			Base 135.019820	3,839,018.54	132.900000	3,778,745.70	-60,272.84	0.31

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	65,063.000	Local 40.089853	2,608,366.09	23.210000	1,510,112.23	-1,098,253.86	0.12
			Base 40.089853	2,608,366.09	23.210000	1,510,112.23	-1,098,253.86	0.12
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	15,610.000	Local 100.793135	1,573,380.83	428.160000	6,683,577.60	5,110,196.77	0.55
			Base 100.793135	1,573,380.83	428.160000	6,683,577.60	5,110,196.77	0.55
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	27,916.000	Local 55.637932	1,553,188.50	222.220000	6,203,493.52	4,650,305.02	0.51
			Base 55.637932	1,553,188.50	222.220000	6,203,493.52	4,650,305.02	0.51
536797103	LITHIA MOTORS INC COMMON STOCK	1,185.000	Local 285.215831	337,980.76	294.850000	349,397.25	11,416.49	0.03
			Base 285.215831	337,980.76	294.850000	349,397.25	11,416.49	0.03
537008104	LITTELFUSE INC COMMON STOCK USD.01	12,148.000	Local 168.595056	2,048,092.74	241.900000	2,938,601.20	890,508.46	0.24
			Base 168.595056	2,048,092.74	241.900000	2,938,601.20	890,508.46	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	31,319.000	Local 18.177734	569,308.46	66.550000	2,084,279.45	1,514,970.99	0.17
			Base 18.177734	569,308.46	66.550000	2,084,279.45	1,514,970.99	0.17
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	32,699.000	Local 61.303006	2,004,546.98	54.940000	1,796,483.06	-208,063.92	0.15
			Base 61.303006	2,004,546.98	54.940000	1,796,483.06	-208,063.92	0.15
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0	99,381.000	Local 15.283105	1,518,850.25	19.510000	1,938,923.31	420,073.06	0.16
			Base 15.283105	1,518,850.25	19.510000	1,938,923.31	420,073.06	0.16
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0	135,337.000	Local 12.668434	1,714,507.89	19.840000	2,685,086.08	970,578.19	0.22
			Base 12.668434	1,714,507.89	19.840000	2,685,086.08	970,578.19	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK	30,680.000	Local 102.284650	3,138,093.05	106.450000	3,265,886.00	127,792.95	0.27
			Base 102.284650	3,138,093.05	106.450000	3,265,886.00	127,792.95	0.27

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
553368101	MP MATERIALS CORP COMMON STOCK USD.0001	70,291.000	Local 25.144701	1,767,446.17	15.810000	1,111,300.71	-656,145.46	0.09
			Base 25.144701	1,767,446.17	15.810000	1,111,300.71	-656,145.46	0.09
553498106	MSA SAFETY INC COMMON STOCK	18,033.000	Local 61.991978	1,117,901.34	165.030000	2,975,985.99	1,858,084.65	0.24
			Base 61.991978	1,117,901.34	165.030000	2,975,985.99	1,858,084.65	0.24
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	22,628.000	Local 66.748505	1,510,385.18	98.680000	2,232,931.04	722,545.86	0.18
			Base 66.748505	1,510,385.18	98.680000	2,232,931.04	722,545.86	0.18
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	26,411.000	Local 58.693378	1,550,150.80	86.230000	2,277,420.53	727,269.73	0.19
			Base 58.693378	1,550,150.80	86.230000	2,277,420.53	727,269.73	0.19
55616P104	MACY S INC COMMON STOCK USD.01	133,541.000	Local 25.948882	3,465,239.71	18.290000	2,442,464.89	-1,022,774.82	0.20
			Base 25.948882	3,465,239.71	18.290000	2,442,464.89	-1,022,774.82	0.20
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	30,046.000	Local 67.406204	2,025,286.81	242.560000	7,287,957.76	5,262,670.95	0.60
			Base 67.406204	2,025,286.81	242.560000	7,287,957.76	5,262,670.95	0.60
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01	23,821.000	Local 57.865769	1,378,420.49	74.140000	1,766,088.94	387,668.45	0.14
			Base 57.865769	1,378,420.49	74.140000	1,766,088.94	387,668.45	0.14
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	16,121.000	Local 115.048468	1,854,696.36	83.890000	1,352,390.69	-502,305.67	0.11
			Base 115.048468	1,854,696.36	83.890000	1,352,390.69	-502,305.67	0.11
574795100	MASIMO CORP COMMON STOCK USD.001	21,661.000	Local 115.126694	2,493,759.32	128.940000	2,792,969.34	299,210.02	0.23
			Base 115.126694	2,493,759.32	128.940000	2,792,969.34	299,210.02	0.23
576323109	MASTEC INC COMMON STOCK USD.1	29,499.000	Local 51.580574	1,521,575.36	65.670000	1,937,199.33	415,623.97	0.16
			Base 51.580574	1,521,575.36	65.670000	1,937,199.33	415,623.97	0.16

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	757.000	Local	52.753831	39,934.65	54.890000	41,551.73	1,617.08	0.00	
		Base	52.753831	39,934.65	54.890000	41,551.73	1,617.08	0.00	
577081102	MATTEL INC COMMON STOCK USD1.0								
	172,389.000	Local	12.205916	2,104,165.62	17.890000	3,084,039.21	979,873.59	0.25	
		Base	12.205916	2,104,165.62	17.890000	3,084,039.21	979,873.59	0.25	
577933104	MAXIMUS INC COMMON STOCK								
	29,664.000	Local	64.115271	1,901,915.40	81.120000	2,406,343.68	504,428.28	0.20	
		Base	64.115271	1,901,915.40	81.120000	2,406,343.68	504,428.28	0.20	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	292,330.000	Local	16.275932	4,757,943.26	3.100000	906,223.00	-3,851,720.26	0.07	
		Base	16.275932	4,757,943.26	3.100000	906,223.00	-3,851,720.26	0.07	
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	11,380.000	Local	119.955436	1,365,092.86	291.580000	3,318,180.40	1,953,087.54	0.27	
		Base	119.955436	1,365,092.86	291.580000	3,318,180.40	1,953,087.54	0.27	
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
	26,159.000	Local	84.788645	2,217,986.16	141.070000	3,690,250.13	1,472,263.97	0.30	
		Base	84.788645	2,217,986.16	141.070000	3,690,250.13	1,472,263.97	0.30	
617700109	MORNINGSTAR INC COMMON STOCK								
	12,711.000	Local	247.350698	3,144,074.72	279.300000	3,550,182.30	406,107.58	0.29	
		Base	247.350698	3,144,074.72	279.300000	3,550,182.30	406,107.58	0.29	
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
	71,619.000	Local	26.198644	1,876,320.67	38.700000	2,771,655.30	895,334.63	0.23	
		Base	26.198644	1,876,320.67	38.700000	2,771,655.30	895,334.63	0.23	
626755102	MURPHY USA INC COMMON STOCK								
	9,450.000	Local	72.711590	687,124.53	352.520000	3,331,314.00	2,644,189.47	0.27	
		Base	72.711590	687,124.53	352.520000	3,331,314.00	2,644,189.47	0.27	
62955J103	NOV INC COMMON STOCK USD.01								
	192,248.000	Local	12.851453	2,470,666.09	19.510000	3,750,758.48	1,280,092.39	0.31	
		Base	12.851453	2,470,666.09	19.510000	3,750,758.48	1,280,092.39	0.31	

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	44,810.000	Local	46.926905	2,102,794.63	47.160000	2,113,239.60	10,444.97	0.17	
		Base	46.926905	2,102,794.63	47.160000	2,113,239.60	10,444.97	0.17	
637417106	NNN REIT INC REIT USD.01								
	89,036.000	Local	36.113461	3,215,398.13	40.340000	3,591,712.24	376,314.11	0.29	
		Base	36.113461	3,215,398.13	40.340000	3,591,712.24	376,314.11	0.29	
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
	37,708.000	Local	47.312451	1,784,057.91	37.350000	1,408,393.80	-375,664.11	0.12	
		Base	47.312451	1,784,057.91	37.350000	1,408,393.80	-375,664.11	0.12	
640491106	NEOGEN CORP COMMON STOCK USD.16								
	96,065.000	Local	25.600636	2,459,325.07	15.500000	1,489,007.50	-970,317.57	0.12	
		Base	25.600636	2,459,325.07	15.500000	1,489,007.50	-970,317.57	0.12	
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
	47,949.000	Local	94.946670	4,552,597.90	139.770000	6,701,831.73	2,149,233.83	0.55	
		Base	94.946670	4,552,597.90	139.770000	6,701,831.73	2,149,233.83	0.55	
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	47,613.000	Local	36.512913	1,738,489.31	40.830000	1,944,038.79	205,549.48	0.16	
		Base	36.512913	1,738,489.31	40.830000	1,944,038.79	205,549.48	0.16	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	352,596.000	Local	12.399091	4,371,869.73	6.470000	2,281,296.12	-2,090,573.61	0.19	
		Base	12.399091	4,371,869.73	6.470000	2,281,296.12	-2,090,573.61	0.19	
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
	79,854.000	Local	21.819634	1,742,385.09	48.560000	3,877,710.24	2,135,325.15	0.32	
		Base	21.819634	1,742,385.09	48.560000	3,877,710.24	2,135,325.15	0.32	
651587107	NEWMARKET CORP COMMON STOCK								
	3,369.000	Local	226.829780	764,189.53	557.810000	1,879,261.89	1,115,072.36	0.15	
		Base	226.829780	764,189.53	557.810000	1,879,261.89	1,115,072.36	0.15	
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01								
	15,732.000	Local	175.224849	2,756,637.33	177.710000	2,795,733.72	39,096.39	0.23	
		Base	175.224849	2,756,637.33	177.710000	2,795,733.72	39,096.39	0.23	

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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655664100	NORDSTROM INC COMMON STOCK							
		47,342.000	Local 16.927874	801,399.40	18.150000	859,257.30	57,857.90	0.07
			Base 16.927874	801,399.40	18.150000	859,257.30	57,857.90	0.07
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
		29,887.000	Local 59.946442	1,791,619.30	48.120000	1,438,162.44	-353,456.86	0.12
			Base 59.946442	1,791,619.30	48.120000	1,438,162.44	-353,456.86	0.12
67000B104	NOVANTA INC COMMON STOCK							
		17,476.000	Local 133.267399	2,328,981.06	154.550000	2,700,915.80	371,934.74	0.22
			Base 133.267399	2,328,981.06	154.550000	2,700,915.80	371,934.74	0.22
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		97,746.000	Local 25.313078	2,474,252.09	33.240000	3,249,077.04	774,824.95	0.27
			Base 25.313078	2,474,252.09	33.240000	3,249,077.04	774,824.95	0.27
674215207	CHORD ENERGY CORP COMMON STOCK							
		20,145.000	Local 144.297401	2,906,871.15	153.760000	3,097,495.20	190,624.05	0.25
			Base 144.297401	2,906,871.15	153.760000	3,097,495.20	190,624.05	0.25
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		142,808.000	Local 16.319042	2,330,489.77	16.470000	2,352,047.76	21,557.99	0.19
			Base 16.319042	2,330,489.77	16.470000	2,352,047.76	21,557.99	0.19
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		127,255.000	Local 17.228570	2,192,421.67	28.040000	3,568,230.20	1,375,808.53	0.29
			Base 17.228570	2,192,421.67	28.040000	3,568,230.20	1,375,808.53	0.29
680665205	OLIN CORP COMMON STOCK USD1.0							
		59,809.000	Local 22.934080	1,371,664.38	52.070000	3,114,254.63	1,742,590.25	0.26
			Base 22.934080	1,371,664.38	52.070000	3,114,254.63	1,742,590.25	0.26
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		30,114.000	Local 68.213165	2,054,171.25	71.930000	2,166,100.02	111,928.77	0.18
			Base 68.213165	2,054,171.25	71.930000	2,166,100.02	111,928.77	0.18
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		119,564.000	Local 30.025673	3,589,989.54	29.000000	3,467,356.00	-122,633.54	0.28
			Base 30.025673	3,589,989.54	29.000000	3,467,356.00	-122,633.54	0.28

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Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68235P108	ONE GAS INC COMMON STOCK	27,063.000	Local 50.411584	1,364,288.69	61.370000	1,660,856.31	296,567.62	0.14
			Base 50.411584	1,364,288.69	61.370000	1,660,856.31	296,567.62	0.14
683344105	ONTO INNOVATION INC COMMON STOCK	23,954.000	Local 115.300701	2,761,912.99	161.500000	3,868,571.00	1,106,658.01	0.32
			Base 115.300701	2,761,912.99	161.500000	3,868,571.00	1,106,658.01	0.32
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001	86,446.000	Local 29.206283	2,524,766.35	31.240000	2,700,573.04	175,806.69	0.22
			Base 29.206283	2,524,766.35	31.240000	2,700,573.04	175,806.69	0.22
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	26,214.000	Local 85.112838	2,231,147.93	64.680000	1,695,521.52	-535,626.41	0.14
			Base 85.112838	2,231,147.93	64.680000	1,695,521.52	-535,626.41	0.14
688239201	OSHKOSH CORP COMMON STOCK USD.01	31,924.000	Local 47.619225	1,520,196.13	110.100000	3,514,832.40	1,994,636.27	0.29
			Base 47.619225	1,520,196.13	110.100000	3,514,832.40	1,994,636.27	0.29
69047Q102	OVINTIV INC COMMON STOCK	123,861.000	Local 36.557532	4,528,052.44	42.420000	5,254,183.62	726,131.18	0.43
			Base 36.557532	4,528,052.44	42.420000	5,254,183.62	726,131.18	0.43
690742101	OWENS CORNING COMMON STOCK USD.001	43,374.000	Local 62.568350	2,713,839.60	151.530000	6,572,462.22	3,858,622.62	0.54
			Base 62.568350	2,713,839.60	151.530000	6,572,462.22	3,858,622.62	0.54
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	53,078.000	Local 32.940205	1,748,400.22	50.510000	2,680,969.78	932,569.56	0.22
			Base 32.940205	1,748,400.22	50.510000	2,680,969.78	932,569.56	0.22
69349H107	PNM RESOURCES INC COMMON STOCK	41,890.000	Local 25.184230	1,054,967.38	36.230000	1,517,674.70	462,707.32	0.12
			Base 25.184230	1,054,967.38	36.230000	1,517,674.70	462,707.32	0.12
693656100	PVH CORP COMMON STOCK USD1.0	29,490.000	Local 47.237166	1,393,024.04	120.260000	3,546,467.40	2,153,443.36	0.29
			Base 47.237166	1,393,024.04	120.260000	3,546,467.40	2,153,443.36	0.29

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		102,479.000	Local 21.833313	2,237,456.07	15.080000	1,545,383.32	-692,072.75	0.13
			Base 21.833313	2,237,456.07	15.080000	1,545,383.32	-692,072.75	0.13
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		21,110.000	Local 150.214986	3,171,038.35	158.410000	3,344,035.10	172,996.75	0.27
			Base 150.214986	3,171,038.35	158.410000	3,344,035.10	172,996.75	0.27
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		49,220.000	Local 30.493865	1,500,908.04	15.220000	749,128.40	-751,779.64	0.06
			Base 30.493865	1,500,908.04	15.220000	749,128.40	-751,779.64	0.06
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		74,063.000	Local 27.552707	2,040,636.15	22.550000	1,670,120.65	-370,515.50	0.14
			Base 27.552707	2,040,636.15	22.550000	1,670,120.65	-370,515.50	0.14
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
		9,513.000	Local 167.275900	1,591,295.64	148.370000	1,411,443.81	-179,851.83	0.12
			Base 167.275900	1,591,295.64	148.370000	1,411,443.81	-179,851.83	0.12
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,836.000	Local 152.604942	2,874,466.68	252.190000	4,750,250.84	1,875,784.16	0.39
			Base 152.604942	2,874,466.68	252.190000	4,750,250.84	1,875,784.16	0.39
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		75,939.000	Local 45.741962	3,473,598.88	72.680000	5,519,246.52	2,045,647.64	0.45
			Base 45.741962	3,473,598.88	72.680000	5,519,246.52	2,045,647.64	0.45
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001							
		201,312.000	Local 13.669930	2,751,920.98	13.480000	2,713,685.76	-38,235.22	0.22
			Base 13.669930	2,751,920.98	13.480000	2,713,685.76	-38,235.22	0.22
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		116,388.000	Local 16.860908	1,962,407.40	12.240000	1,424,589.12	-537,818.28	0.12
			Base 16.860908	1,962,407.40	12.240000	1,424,589.12	-537,818.28	0.12
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		19,645.000	Local 29.138013	572,416.27	27.170000	533,754.65	-38,661.62	0.04
			Base 29.138013	572,416.27	27.170000	533,754.65	-38,661.62	0.04

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
	37,468.000	Local	62.394663	2,337,803.23	88.380000	3,311,421.84	973,618.61	0.27	
		Base	62.394663	2,337,803.23	88.380000	3,311,421.84	973,618.61	0.27	
72703H101	PLANET FITNESS INC CL A COMMON STOCK								
	41,696.000	Local	67.632857	2,820,019.60	67.760000	2,825,320.96	5,301.36	0.23	
		Base	67.632857	2,820,019.60	67.760000	2,825,320.96	5,301.36	0.23	
731068102	POLARIS INC COMMON STOCK USD.01								
	25,907.000	Local	66.142620	1,713,556.85	89.960000	2,330,593.72	617,036.87	0.19	
		Base	66.142620	1,713,556.85	89.960000	2,330,593.72	617,036.87	0.19	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	49,351.000	Local	48.294160	2,383,365.10	40.930000	2,019,936.43	-363,428.67	0.17	
		Base	48.294160	2,383,365.10	40.930000	2,019,936.43	-363,428.67	0.17	
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
	24,797.000	Local	41.143464	1,020,234.47	92.870000	2,302,897.39	1,282,662.92	0.19	
		Base	41.143464	1,020,234.47	92.870000	2,302,897.39	1,282,662.92	0.19	
737630103	POTLATCHDELTIC CORP REIT USD1.0								
	41,482.000	Local	40.957162	1,698,985.00	44.730000	1,855,489.86	156,504.86	0.15	
		Base	40.957162	1,698,985.00	44.730000	1,855,489.86	156,504.86	0.15	
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
	27,749.000	Local	91.688973	2,544,277.30	74.960000	2,080,065.04	-464,212.26	0.17	
		Base	91.688973	2,544,277.30	74.960000	2,080,065.04	-464,212.26	0.17	
74164M108	PRIMERICA INC COMMON STOCK								
	17,098.000	Local	59.005737	1,008,880.09	234.160000	4,003,667.68	2,994,787.59	0.33	
		Base	59.005737	1,008,880.09	234.160000	4,003,667.68	2,994,787.59	0.33	
74340E103	PROGYNY INC COMMON STOCK USD.0001								
	40,690.000	Local	53.499938	2,176,912.47	38.090000	1,549,882.10	-627,030.37	0.13	
		Base	53.499938	2,176,912.47	38.090000	1,549,882.10	-627,030.37	0.13	
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
	45,735.000	Local	55.566711	2,541,343.51	63.910000	2,922,923.85	381,580.34	0.24	
		Base	55.566711	2,541,343.51	63.910000	2,922,923.85	381,580.34	0.24	

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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As of: January 31, 2024

View Date: February 1, 2024

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74758T303	QUALYS INC COMMON STOCK USD.001							
		17,952.000	Local 109.030585	1,957,317.06	189.170000	3,395,979.84	1,438,662.78	0.28
			Base 109.030585	1,957,317.06	189.170000	3,395,979.84	1,438,662.78	0.28
749607107	RLI CORP COMMON STOCK USD1.0							
		723.000	Local 115.896266	83,793.00	136.370000	98,595.51	14,802.51	0.01
			Base 115.896266	83,793.00	136.370000	98,595.51	14,802.51	0.01
74967X103	RH COMMON STOCK USD.0001							
		4.000	Local 315.967500	1,263.87	253.480000	1,013.92	-249.95	0.00
			Base 315.967500	1,263.87	253.480000	1,013.92	-249.95	0.00
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		62,872.000	Local 39.589280	2,489,057.20	106.660000	6,705,927.52	4,216,870.32	0.55
			Base 39.589280	2,489,057.20	106.660000	6,705,927.52	4,216,870.32	0.55
750917106	RAMBUS INC COMMON STOCK USD.001							
		52,467.000	Local 68.014000	3,568,490.54	68.530000	3,595,563.51	27,072.97	0.30
			Base 68.014000	3,568,490.54	68.530000	3,595,563.51	27,072.97	0.30
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		117,764.000	Local 30.622121	3,606,183.43	29.040000	3,419,866.56	-186,316.87	0.28
			Base 30.622121	3,606,183.43	29.040000	3,419,866.56	-186,316.87	0.28
754907103	RAYONIER INC REIT							
		66,581.000	Local 26.127035	1,739,564.10	30.300000	2,017,404.30	277,840.20	0.17
			Base 26.127035	1,739,564.10	30.300000	2,017,404.30	277,840.20	0.17
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
		14,194.000	Local 233.827641	3,318,949.54	268.540000	3,811,656.76	492,707.22	0.31
			Base 233.827641	3,318,949.54	268.540000	3,811,656.76	492,707.22	0.31
756109104	REALTY INCOME CORP REIT USD1.0							
		52,557.000	Local 56.167719	2,952,006.81	54.390000	2,858,575.23	-93,431.58	0.23
			Base 56.167719	2,952,006.81	54.390000	2,858,575.23	-93,431.58	0.23
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		32,380.000	Local 110.035016	3,562,933.81	133.460000	4,321,434.80	758,500.99	0.35
			Base 110.035016	3,562,933.81	133.460000	4,321,434.80	758,500.99	0.35

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		32,165.000	Local 69.972312	2,250,659.43	173.890000	5,593,171.85	3,342,512.42	0.46
			Base 69.972312	2,250,659.43	173.890000	5,593,171.85	3,342,512.42	0.46
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		28,048.000	Local 66.312193	1,859,924.40	285.420000	8,005,460.16	6,145,535.76	0.66
			Base 66.312193	1,859,924.40	285.420000	8,005,460.16	6,145,535.76	0.66
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		25,340.000	Local 95.926310	2,430,772.70	189.400000	4,799,396.00	2,368,623.30	0.39
			Base 95.926310	2,430,772.70	189.400000	4,799,396.00	2,368,623.30	0.39
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		103,021.000	Local 53.239439	5,484,780.21	52.590000	5,417,874.39	-66,905.82	0.44
			Base 53.239439	5,484,780.21	52.590000	5,417,874.39	-66,905.82	0.44
77634L105	R1 RCM INC COMMON STOCK USD.01							
		96,098.000	Local 20.564614	1,976,218.30	10.240000	984,043.52	-992,174.78	0.08
			Base 20.564614	1,976,218.30	10.240000	984,043.52	-992,174.78	0.08
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		32,059.000	Local 85.684903	2,746,972.30	114.390000	3,667,229.01	920,256.71	0.30
			Base 85.684903	2,746,972.30	114.390000	3,667,229.01	920,256.71	0.30
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		21,631.000	Local 66.697039	1,442,723.66	113.570000	2,456,632.67	1,013,909.01	0.20
			Base 66.697039	1,442,723.66	113.570000	2,456,632.67	1,013,909.01	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		48,807.000	Local 33.819562	1,650,631.35	63.240000	3,086,554.68	1,435,923.33	0.25
			Base 33.819562	1,650,631.35	63.240000	3,086,554.68	1,435,923.33	0.25
78440X887	SL GREEN REALTY CORP REIT USD.01							
		927.000	Local 73.744186	68,360.86	44.950000	41,668.65	-26,692.21	0.00
			Base 73.744186	68,360.86	44.950000	41,668.65	-26,692.21	0.00
78442P106	SLM CORP COMMON STOCK USD.2							
		110,427.000	Local 10.173731	1,123,454.56	19.880000	2,195,288.76	1,071,834.20	0.18
			Base 10.173731	1,123,454.56	19.880000	2,195,288.76	1,071,834.20	0.18

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		13,439.000	Local 458.774880	6,165,475.61	498.560000	6,700,147.84	534,672.23	0.55
			Base 458.774880	6,165,475.61	498.560000	6,700,147.84	534,672.23	0.55
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		112,840.000	Local 21.172017	2,389,050.38	13.340000	1,505,285.60	-883,764.78	0.12
			Base 21.172017	2,389,050.38	13.340000	1,505,285.60	-883,764.78	0.12
78709Y105	SAIA INC COMMON STOCK USD.001							
		12,956.000	Local 333.886316	4,325,831.11	450.580000	5,837,714.48	1,511,883.37	0.48
			Base 333.886316	4,325,831.11	450.580000	5,837,714.48	1,511,883.37	0.48
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		25,834.000	Local 59.740778	1,543,343.26	127.660000	3,297,968.44	1,754,625.18	0.27
			Base 59.740778	1,543,343.26	127.660000	3,297,968.44	1,754,625.18	0.27
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
		43,946.000	Local 52.781524	2,319,536.85	80.380000	3,532,379.48	1,212,842.63	0.29
			Base 52.781524	2,319,536.85	80.380000	3,532,379.48	1,212,842.63	0.29
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		20,280.000	Local 64.254578	1,303,082.84	56.260000	1,140,952.80	-162,130.04	0.09
			Base 64.254578	1,303,082.84	56.260000	1,140,952.80	-162,130.04	0.09
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		29,568.000	Local 72.689897	2,149,294.88	104.860000	3,100,500.48	951,205.60	0.25
			Base 72.689897	2,149,294.88	104.860000	3,100,500.48	951,205.60	0.25
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		72,105.000	Local 21.938430	1,581,870.53	67.120000	4,839,687.60	3,257,817.07	0.40
			Base 21.938430	1,581,870.53	67.120000	4,839,687.60	3,257,817.07	0.40
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
		18,006.000	Local 172.966963	3,114,443.14	226.250000	4,073,857.50	959,414.36	0.33
			Base 172.966963	3,114,443.14	226.250000	4,073,857.50	959,414.36	0.33
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		15,510.000	Local 65.888022	1,021,923.22	123.360000	1,913,313.60	891,390.38	0.16
			Base 65.888022	1,021,923.22	123.360000	1,913,313.60	891,390.38	0.16

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Holdings

ST OF AZ POOL 203 MID CAP

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	39,501.000	Local	23.657970	934,513.47	45.940000	1,814,675.94	880,162.47	0.15	
		Base	23.657970	934,513.47	45.940000	1,814,675.94	880,162.47	0.15	
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	20,825.000	Local	92.303968	1,922,230.14	180.990000	3,769,116.75	1,846,886.61	0.31	
		Base	92.303968	1,922,230.14	180.990000	3,769,116.75	1,846,886.61	0.31	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	65,199.000	Local	36.011475	2,347,912.18	62.440000	4,071,025.56	1,723,113.38	0.33	
		Base	36.011475	2,347,912.18	62.440000	4,071,025.56	1,723,113.38	0.33	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	47,805.000	Local	37.990152	1,816,119.23	56.900000	2,720,104.50	903,985.27	0.22	
		Base	37.990152	1,816,119.23	56.900000	2,720,104.50	903,985.27	0.22	
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	48,273.000	Local	19.910776	961,152.90	14.720000	710,578.56	-250,574.34	0.06	
		Base	19.910776	961,152.90	14.720000	710,578.56	-250,574.34	0.06	
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
	37,122.000	Local	68.962737	2,560,034.72	83.100000	3,084,838.20	524,803.48	0.25	
		Base	68.962737	2,560,034.72	83.100000	3,084,838.20	524,803.48	0.25	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
	29,318.000	Local	77.491741	2,271,902.87	58.680000	1,720,380.24	-551,522.63	0.14	
		Base	77.491741	2,271,902.87	58.680000	1,720,380.24	-551,522.63	0.14	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	537,547.000	Local	6.031943	3,242,452.61	6.450000	3,467,178.15	224,725.54	0.28	
		Base	6.031943	3,242,452.61	6.450000	3,467,178.15	224,725.54	0.28	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,671.000	Local	76.511717	1,964,132.28	56.770000	1,457,342.67	-506,789.61	0.12	
		Base	76.511717	1,964,132.28	56.770000	1,457,342.67	-506,789.61	0.12	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	49,565.000	Local	22.062145	1,093,510.23	50.370000	2,496,589.05	1,403,078.82	0.20	
		Base	22.062145	1,093,510.23	50.370000	2,496,589.05	1,403,078.82	0.20	

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
85254J102	STAG INDUSTRIAL INC REIT USD.01		88,612.000	Local	35.030363	3,104,110.57	36.940000	3,273,327.28	169,216.71	0.27
				Base	35.030363	3,104,110.57	36.940000	3,273,327.28	169,216.71	0.27
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01		145,220.000	Local	16.790425	2,438,305.59	20.330000	2,952,322.60	514,017.01	0.24
				Base	16.790425	2,438,305.59	20.330000	2,952,322.60	514,017.01	0.24
858912108	STERICYCLE INC COMMON STOCK USD.01		45,154.000	Local	48.289700	2,180,473.12	48.000000	2,167,392.00	-13,081.12	0.18
				Base	48.289700	2,180,473.12	48.000000	2,167,392.00	-13,081.12	0.18
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15		49,778.000	Local	36.605852	1,822,166.11	72.950000	3,631,305.10	1,809,138.99	0.30
				Base	36.605852	1,822,166.11	72.950000	3,631,305.10	1,809,138.99	0.30
86771W105	SUNRUN INC COMMON STOCK USD.0001		105,991.000	Local	58.364507	6,186,112.46	14.480000	1,534,749.68	-4,651,362.78	0.13
				Base	58.364507	6,186,112.46	14.480000	1,534,749.68	-4,651,362.78	0.13
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		22,636.000	Local	87.351976	1,977,299.32	529.610000	11,988,251.96	10,010,952.64	0.98
				Base	87.351976	1,977,299.32	529.610000	11,988,251.96	10,010,952.64	0.98
87157D109	SYNAPTICS INC COMMON STOCK USD.001		19,131.000	Local	103.474867	1,979,577.68	106.810000	2,043,382.11	63,804.43	0.17
				Base	103.474867	1,979,577.68	106.810000	2,043,382.11	63,804.43	0.17
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		71,370.000	Local	25.870224	1,846,357.91	37.660000	2,687,794.20	841,436.29	0.22
				Base	25.870224	1,846,357.91	37.660000	2,687,794.20	841,436.29	0.22
87162W100	TD SYNEX CORP COMMON STOCK USD.001		25,033.000	Local	60.961992	1,526,061.55	99.980000	2,502,799.34	976,737.79	0.21
				Base	60.961992	1,526,061.55	99.980000	2,502,799.34	976,737.79	0.21
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001		29,281.000	Local	74.746289	2,188,646.10	83.690000	2,450,526.89	261,880.79	0.20
				Base	74.746289	2,188,646.10	83.690000	2,450,526.89	261,880.79	0.20

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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: January 31, 2024

View Date: February 1, 2024

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87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01	53,924.000	Local 14.219437	766,768.93	34.530000	1,861,995.72	1,095,226.79	0.15
			Base 14.219437	766,768.93	34.530000	1,861,995.72	1,095,226.79	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	52,439.000	Local 25.096680	1,316,044.80	52.140000	2,734,169.46	1,418,124.66	0.22
			Base 25.096680	1,316,044.80	52.140000	2,734,169.46	1,418,124.66	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0	96,127.000	Local 15.042298	1,445,971.01	15.590000	1,498,619.93	52,648.92	0.12
			Base 15.042298	1,445,971.01	15.590000	1,498,619.93	52,648.92	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	84,074.000	Local 17.004995	1,429,677.92	49.890000	4,194,451.86	2,764,773.94	0.34
			Base 17.004995	1,429,677.92	49.890000	4,194,451.86	2,764,773.94	0.34
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	49,560.000	Local 33.238065	1,647,278.52	82.740000	4,100,594.40	2,453,315.88	0.34
			Base 33.238065	1,647,278.52	82.740000	4,100,594.40	2,453,315.88	0.34
88076W103	TERADATA CORP COMMON STOCK USD.01	47,730.000	Local 30.061982	1,434,858.40	46.180000	2,204,171.40	769,313.00	0.18
			Base 30.061982	1,434,858.40	46.180000	2,204,171.40	769,313.00	0.18
880779103	TEREX CORP COMMON STOCK USD.01	32,845.000	Local 24.443574	802,849.20	61.430000	2,017,668.35	1,214,819.15	0.17
			Base 24.443574	802,849.20	61.430000	2,017,668.35	1,214,819.15	0.17
88162G103	TETRA TECH INC COMMON STOCK USD.01	25,985.000	Local 85.413648	2,219,473.65	158.180000	4,110,307.30	1,890,833.65	0.34
			Base 85.413648	2,219,473.65	158.180000	4,110,307.30	1,890,833.65	0.34
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	23,435.000	Local 70.179279	1,644,651.41	61.000000	1,429,535.00	-215,116.41	0.12
			Base 70.179279	1,644,651.41	61.000000	1,429,535.00	-215,116.41	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	32,592.000	Local 52.798659	1,720,813.91	125.720000	4,097,466.24	2,376,652.33	0.34
			Base 52.798659	1,720,813.91	125.720000	4,097,466.24	2,376,652.33	0.34

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Holdings

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STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	26,002.000	Local	47.595174	1,237,569.72	113.020000	2,938,746.04	1,701,176.32	0.24	
		Base	47.595174	1,237,569.72	113.020000	2,938,746.04	1,701,176.32	0.24	
887389104	TIMKEN CO COMMON STOCK								
	31,677.000	Local	33.025671	1,046,154.18	81.910000	2,594,663.07	1,548,508.89	0.21	
		Base	33.025671	1,046,154.18	81.910000	2,594,663.07	1,548,508.89	0.21	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	52,454.000	Local	32.782741	1,719,585.92	99.350000	5,211,304.90	3,491,718.98	0.43	
		Base	32.782741	1,719,585.92	99.350000	5,211,304.90	3,491,718.98	0.43	
89055F103	TOPBUILD CORP COMMON STOCK								
	15,506.000	Local	128.570123	1,993,608.32	369.130000	5,723,729.78	3,730,121.46	0.47	
		Base	128.570123	1,993,608.32	369.130000	5,723,729.78	3,730,121.46	0.47	
891092108	TORO CO COMMON STOCK USD1.0								
	50,680.000	Local	47.184547	2,391,312.82	92.480000	4,686,886.40	2,295,573.58	0.38	
		Base	47.184547	2,391,312.82	92.480000	4,686,886.40	2,295,573.58	0.38	
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
	35,344.000	Local	43.514704	1,537,983.69	40.420000	1,428,604.48	-109,379.21	0.12	
		Base	43.514704	1,537,983.69	40.420000	1,428,604.48	-109,379.21	0.12	
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
	52,997.000	Local	36.410342	1,929,638.91	81.480000	4,318,195.56	2,388,556.65	0.35	
		Base	36.410342	1,929,638.91	81.480000	4,318,195.56	2,388,556.65	0.35	
902681105	UGI CORP COMMON STOCK								
	102,232.000	Local	28.276779	2,890,791.70	22.140000	2,263,416.48	-627,375.22	0.19	
		Base	28.276779	2,890,791.70	22.140000	2,263,416.48	-627,375.22	0.19	
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
	21,316.000	Local	74.632113	1,590,858.13	82.500000	1,758,570.00	167,711.87	0.14	
		Base	74.632113	1,590,858.13	82.500000	1,758,570.00	167,711.87	0.14	
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
	30,167.000	Local	83.893859	2,530,826.05	113.450000	3,422,446.15	891,620.10	0.28	
		Base	83.893859	2,530,826.05	113.450000	3,422,446.15	891,620.10	0.28	

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Holdings

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



STATE STREET

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View Date: February 1, 2024

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904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
	92,133.000	Local	8.848850	815,271.09	7.620000	702,053.46	-113,217.63	0.06	
		Base	8.848850	815,271.09	7.620000	702,053.46	-113,217.63	0.06	
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
	94,398.000	Local	8.008172	755,955.42	7.400000	698,545.20	-57,410.22	0.06	
		Base	8.008172	755,955.42	7.400000	698,545.20	-57,410.22	0.06	
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
	65,851.000	Local	36.102381	2,377,377.86	35.850000	2,360,758.35	-16,619.51	0.19	
		Base	36.102381	2,377,377.86	35.850000	2,360,758.35	-16,619.51	0.19	
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
	110,385.000	Local	38.491489	4,248,883.02	46.010000	5,078,813.85	829,930.83	0.42	
		Base	38.491489	4,248,883.02	46.010000	5,078,813.85	829,930.83	0.42	
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
	108,849.000	Local	22.472398	2,446,098.10	47.020000	5,118,079.98	2,671,981.88	0.42	
		Base	22.472398	2,446,098.10	47.020000	5,118,079.98	2,671,981.88	0.42	
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	22,904.000	Local	89.730065	2,055,177.41	214.780000	4,919,321.12	2,864,143.71	0.40	
		Base	89.730065	2,055,177.41	214.780000	4,919,321.12	2,864,143.71	0.40	
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	21,263.000	Local	107.731334	2,290,691.36	169.770000	3,609,819.51	1,319,128.15	0.30	
		Base	107.731334	2,290,691.36	169.770000	3,609,819.51	1,319,128.15	0.30	
91529Y106	UNUM GROUP COMMON STOCK USD.1								
	89,478.000	Local	26.811937	2,399,078.47	48.340000	4,325,366.52	1,926,288.05	0.36	
		Base	26.811937	2,399,078.47	48.340000	4,325,366.52	1,926,288.05	0.36	
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
	18,590.000	Local	246.348200	4,579,613.04	222.000000	4,126,980.00	-452,633.04	0.34	
		Base	246.348200	4,579,613.04	222.000000	4,126,980.00	-452,633.04	0.34	
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	208,122.000	Local	10.678308	2,222,390.91	9.620000	2,002,133.64	-220,257.27	0.16	
		Base	10.678308	2,222,390.91	9.620000	2,002,133.64	-220,257.27	0.16	

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Books Open

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		10,196.000	Local 119.961081	1,223,123.18	225.710000	2,301,339.16	1,078,215.98	0.19
			Base 119.961081	1,223,123.18	225.710000	2,301,339.16	1,078,215.98	0.19
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		67,671.000	Local 14.884791	1,007,268.69	36.490000	2,469,314.79	1,462,046.10	0.20
			Base 14.884791	1,007,268.69	36.490000	2,469,314.79	1,462,046.10	0.20
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		101,997.000	Local 88.828494	9,060,239.91	92.350000	9,419,422.95	359,183.04	0.77
			Base 88.828494	9,060,239.91	92.350000	9,419,422.95	359,183.04	0.77
925815102	VICOR CORP COMMON STOCK USD.01							
		10,944.000	Local 116.135803	1,270,990.23	37.670000	412,260.48	-858,729.75	0.03
			Base 116.135803	1,270,990.23	37.670000	412,260.48	-858,729.75	0.03
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		61,609.000	Local 11.844610	729,734.60	21.730000	1,338,763.57	609,028.97	0.11
			Base 11.844610	729,734.60	21.730000	1,338,763.57	609,028.97	0.11
92839U206	VISTEON CORP COMMON STOCK							
		13,573.000	Local 118.327093	1,606,053.63	115.290000	1,564,831.17	-41,222.46	0.13
			Base 118.327093	1,606,053.63	115.290000	1,564,831.17	-41,222.46	0.13
92840M102	VISTRA CORP COMMON STOCK USD.01							
		164,027.000	Local 33.502100	5,495,248.96	41.030000	6,730,027.81	1,234,778.85	0.55
			Base 33.502100	5,495,248.96	41.030000	6,730,027.81	1,234,778.85	0.55
928881101	VONTIER CORP COMMON STOCK USD.0001							
		75,317.000	Local 30.586290	2,303,667.64	34.590000	2,605,215.03	301,547.39	0.21
			Base 30.586290	2,303,667.64	34.590000	2,605,215.03	301,547.39	0.21
929042109	VORNADO REALTY TRUST REIT USD.04							
		78,022.000	Local 22.462501	1,752,569.25	27.190000	2,121,418.18	368,848.93	0.17
			Base 22.462501	1,752,569.25	27.190000	2,121,418.18	368,848.93	0.17
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		50,984.000	Local 66.467430	3,388,775.46	72.370000	3,689,712.08	300,936.62	0.30
			Base 66.467430	3,388,775.46	72.370000	3,689,712.08	300,936.62	0.30

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Holdings

ST OF AZ POOL 203 MID CAP

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View Date: February 1, 2024

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92936U109	WP CAREY INC REIT USD.001		64,969.000	Local	61.870393	4,019,657.57	61.960000	4,025,479.24	5,821.67	0.33
				Base	61.870393	4,019,657.57	61.960000	4,025,479.24	5,821.67	0.33
942622200	WATSCO INC COMMON STOCK USD.5		16,527.000	Local	125.240621	2,069,851.75	390.980000	6,461,726.46	4,391,874.71	0.53
				Base	125.240621	2,069,851.75	390.980000	6,461,726.46	4,391,874.71	0.53
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		13,357.000	Local	151.518244	2,023,829.18	198.010000	2,644,819.57	620,990.39	0.22
				Base	151.518244	2,023,829.18	198.010000	2,644,819.57	620,990.39	0.22
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		83,959.000	Local	38.076012	3,196,823.87	49.480000	4,154,291.32	957,467.45	0.34
				Base	38.076012	3,196,823.87	49.480000	4,154,291.32	957,467.45	0.34
95058W100	WENDY S CO/THE COMMON STOCK USD.1		81,536.000	Local	9.473764	772,452.83	19.080000	1,555,706.88	783,254.05	0.13
				Base	9.473764	772,452.83	19.080000	1,555,706.88	783,254.05	0.13
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01		30,938.000	Local	32.011419	990,369.28	39.550000	1,223,597.90	233,228.62	0.10
				Base	32.011419	990,369.28	39.550000	1,223,597.90	233,228.62	0.10
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01		21,437.000	Local	169.183600	3,626,788.84	173.520000	3,719,748.24	92,959.40	0.31
				Base	169.183600	3,626,788.84	173.520000	3,719,748.24	92,959.40	0.31
959802109	WESTERN UNION CO COMMON STOCK USD.01		177,819.000	Local	17.795819	3,164,434.72	12.570000	2,235,184.83	-929,249.89	0.18
				Base	17.795819	3,164,434.72	12.570000	2,235,184.83	-929,249.89	0.18
960413102	WESTLAKE CORP COMMON STOCK USD.01		15,634.000	Local	93.124176	1,455,903.37	138.350000	2,162,963.90	707,060.53	0.18
				Base	93.124176	1,455,903.37	138.350000	2,162,963.90	707,060.53	0.18
96208T104	WEX INC COMMON STOCK USD.01		20,857.000	Local	103.938606	2,167,847.51	204.390000	4,262,962.23	2,095,114.72	0.35
				Base	103.938606	2,167,847.51	204.390000	4,262,962.23	2,095,114.72	0.35

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Books Open

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		31,305.000	Local 46.373752	1,451,730.32	193.390000	6,054,073.95	4,602,343.63	0.50
			Base 46.373752	1,451,730.32	193.390000	6,054,073.95	4,602,343.63	0.50
974155103	WINGSTOP INC COMMON STOCK USD.01							
		14,356.000	Local 135.553939	1,946,012.35	281.110000	4,035,615.16	2,089,602.81	0.33
			Base 135.553939	1,946,012.35	281.110000	4,035,615.16	2,089,602.81	0.33
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		29,885.000	Local 70.432223	2,104,866.97	96.980000	2,898,247.30	793,380.33	0.24
			Base 70.432223	2,104,866.97	96.980000	2,898,247.30	793,380.33	0.24
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
		61,162.000	Local 47.147533	2,883,637.40	32.550000	1,990,823.10	-892,814.30	0.16
			Base 47.147533	2,883,637.40	32.550000	1,990,823.10	-892,814.30	0.16
980745103	WOODWARD INC COMMON STOCK USD.001455							
		29,485.000	Local 53.653151	1,581,963.17	137.770000	4,062,148.45	2,480,185.28	0.33
			Base 53.653151	1,581,963.17	137.770000	4,062,148.45	2,480,185.28	0.33
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		40,488.000	Local 58.501788	2,368,620.41	77.930000	3,155,229.84	786,609.43	0.26
			Base 58.501788	2,368,620.41	77.930000	3,155,229.84	786,609.43	0.26
983793100	XPO INC COMMON STOCK USD.001							
		56,598.000	Local 26.258630	1,486,185.96	85.440000	4,835,733.12	3,349,547.16	0.40
			Base 26.258630	1,486,185.96	85.440000	4,835,733.12	3,349,547.16	0.40
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		42,386.000	Local 73.600636	3,119,636.57	43.970000	1,863,712.42	-1,255,924.15	0.15
			Base 73.600636	3,119,636.57	43.970000	1,863,712.42	-1,255,924.15	0.15
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK							
		144,572.000	Local 25.668949	3,711,011.27	16.040000	2,318,934.88	-1,392,076.39	0.19
			Base 25.668949	3,711,011.27	16.040000	2,318,934.88	-1,392,076.39	0.19
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		45,707.000	Local 37.121539	1,696,714.19	34.710000	1,586,489.97	-110,224.22	0.13
			Base 37.121539	1,696,714.19	34.710000	1,586,489.97	-110,224.22	0.13

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	107,408.000	Local 30.530548	3,279,225.09	32.420000	3,482,167.36	202,942.27	0.29
			Base 30.530548	3,279,225.09	32.420000	3,482,167.36	202,942.27	0.29
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	56,719.000	Local 43.558272	2,470,581.61	48.740000	2,764,484.06	293,902.45	0.23
			Base 43.558272	2,470,581.61	48.740000	2,764,484.06	293,902.45	0.23
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	52,103.000	Local 35.971112	1,874,202.86	55.160000	2,874,001.48	999,798.62	0.24
			Base 35.971112	1,874,202.86	55.160000	2,874,001.48	999,798.62	0.24
G3922B107	GENPACT LTD COMMON STOCK USD.01	81,451.000	Local 44.724000	3,642,814.49	35.900000	2,924,090.90	-718,723.59	0.24
			Base 44.724000	3,642,814.49	35.900000	2,924,090.90	-718,723.59	0.24
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,588.000	Local 117.929396	1,366,565.84	114.500000	1,326,826.00	-39,739.84	0.11
			Base 117.929396	1,366,565.84	114.500000	1,326,826.00	-39,739.84	0.11
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	64,676.000	Local 26.636319	1,722,730.56	28.760000	1,860,081.76	137,351.20	0.15
			Base 26.636319	1,722,730.56	28.760000	1,860,081.76	137,351.20	0.15
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	35,196.000	Local 91.163557	3,208,592.54	89.550000	3,151,801.80	-56,790.74	0.26
			Base 91.163557	3,208,592.54	89.550000	3,151,801.80	-56,790.74	0.26
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	30,725.000	Local 143.574594	4,411,329.39	122.720000	3,770,572.00	-640,757.39	0.31
			Base 143.574594	4,411,329.39	122.720000	3,770,572.00	-640,757.39	0.31
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	26,296.000	Local 70.438049	1,852,238.94	48.680000	1,280,089.28	-572,149.66	0.11
			Base 70.438049	1,852,238.94	48.680000	1,280,089.28	-572,149.66	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	80,970.000	Local 26.098853	2,113,224.12	60.040000	4,861,438.80	2,748,214.68	0.40
			Base 26.098853	2,113,224.12	60.040000	4,861,438.80	2,748,214.68	0.40

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: 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								
	25,619.000	Local	134.351009	3,441,938.50	228.830000	5,862,395.77	2,420,457.27	0.48	
		Base	134.351009	3,441,938.50	228.830000	5,862,395.77	2,420,457.27	0.48	
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01								
	73,866.000	Local	36.851500	2,722,072.91	36.170000	2,671,733.22	-50,339.69	0.22	
		Base	36.851500	2,722,072.91	36.170000	2,671,733.22	-50,339.69	0.22	
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local	247.764919	1,533,169.32	218.950000	1,354,862.60	-178,306.72	0.11	
		Base	247.764919	1,533,169.32	218.950000	1,354,862.60	-178,306.72	0.11	
G9460G101	VALARIS LTD COMMON STOCK USD.01								
	30,595.000	Local	66.263836	2,027,342.06	61.870000	1,892,912.65	-134,429.41	0.16	
		Base	66.263836	2,027,342.06	61.870000	1,892,912.65	-134,429.41	0.16	
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	66,131.000	Local	38.837603	2,568,369.50	32.080000	2,121,482.48	-446,887.02	0.17	
		Base	38.837603	2,568,369.50	32.080000	2,121,482.48	-446,887.02	0.17	
US DOLLAR Total									
	22,873,960.000	Local		898,782,374.49		1,202,183,290.32	303,400,915.83	98.68	
		Base		898,782,374.49		1,202,183,290.32	303,400,915.83	98.68	
EQUITY Total									
	22,873,960.000	Base		898,782,374.49		1,202,183,290.32	303,400,915.83	98.68	

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		38,930,599.310	Base	914,839,013.80		1,218,239,929.63	303,400,915.83	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	
		5,407.940	Local	1.000000	5,407.94	1.000000	5,407.94	0.00	0.00
			Base	1.000000	5,407.94	1.000000	5,407.94	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,407.940	Local	5,407.94		5,407.94	0.00	0.00
		Base	5,407.94		5,407.94	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,407.940	Base	5,407.94		5,407.94	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,763,702.540	Local	100.000000	6,763,702.54	5.230652	31 Dec 2030	6,763,702.54	0.84
			Base	100.000000	6,763,702.54	100.000000		6,763,702.54	0.84

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,763,702.540	Local	6,763,702.54		6,763,702.54	0.00	0.84
		Base	6,763,702.54		6,763,702.54	0.00	0.84

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,763,702.540	Base	6,763,702.54		6,763,702.54	0.00	0.84

EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		47,800.000	Local	20.130183	962,222.75	70.160000	3,353,648.00	2,391,425.25	0.42
			Base	20.130183	962,222.75	70.160000	3,353,648.00	2,391,425.25	0.42

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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							
		23,768.000	Local 28.869797	686,177.33	60.820000	1,445,569.76	759,392.43	0.18
			Base 28.869797	686,177.33	60.820000	1,445,569.76	759,392.43	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		46,452.000	Local 30.237690	1,404,601.17	40.790000	1,894,777.08	490,175.91	0.24
			Base 30.237690	1,404,601.17	40.790000	1,894,777.08	490,175.91	0.24
00164V103	AMC NETWORKS INC A COMMON STOCK							
		21,598.000	Local 35.552717	767,867.58	18.090000	390,707.82	-377,159.76	0.05
			Base 35.552717	767,867.58	18.090000	390,707.82	-377,159.76	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		26,787.000	Local 39.858826	1,067,698.37	74.010000	1,982,505.87	914,807.50	0.25
			Base 39.858826	1,067,698.37	74.010000	1,982,505.87	914,807.50	0.25
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,687.000	Local 50.915516	544,134.12	55.820000	596,548.34	52,414.22	0.07
			Base 50.915516	544,134.12	55.820000	596,548.34	52,414.22	0.07
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		49,399.000	Local 14.117348	697,382.85	13.370000	660,464.63	-36,918.22	0.08
			Base 14.117348	697,382.85	13.370000	660,464.63	-36,918.22	0.08
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,434.000	Local 48.009645	356,903.70	36.900000	274,314.60	-82,589.10	0.03
			Base 48.009645	356,903.70	36.900000	274,314.60	-82,589.10	0.03
002474104	AZZ INC COMMON STOCK USD1.0							
		17,776.000	Local 33.965212	603,765.60	62.450000	1,110,111.20	506,345.60	0.14
			Base 33.965212	603,765.60	62.450000	1,110,111.20	506,345.60	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		35,695.000	Local 17.131856	611,521.60	101.900000	3,637,320.50	3,025,798.90	0.45
			Base 17.131856	611,521.60	101.900000	3,637,320.50	3,025,798.90	0.45
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		52,834.000	Local 38.331720	2,025,218.10	62.730000	3,314,276.82	1,289,058.72	0.41
			Base 38.331720	2,025,218.10	62.730000	3,314,276.82	1,289,058.72	0.41

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
004239109	ACADIA REALTY TRUST REIT USD.001							
		67,582.000	Local 22.872960	1,545,800.35	17.060000	1,152,948.92	-392,851.43	0.14
			Base 22.872960	1,545,800.35	17.060000	1,152,948.92	-392,851.43	0.14
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		77,067.000	Local 26.099201	2,011,387.13	30.070000	2,317,404.69	306,017.56	0.29
			Base 26.099201	2,011,387.13	30.070000	2,317,404.69	306,017.56	0.29
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		50,207.000	Local 18.681643	937,949.24	6.265000	314,546.86	-623,402.38	0.04
			Base 18.681643	937,949.24	6.265000	314,546.86	-623,402.38	0.04
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		58,007.000	Local 23.021725	1,335,421.23	7.220000	418,810.54	-916,610.69	0.05
			Base 23.021725	1,335,421.23	7.220000	418,810.54	-916,610.69	0.05
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		11,494.000	Local 76.915399	884,065.60	86.600000	995,380.40	111,314.80	0.12
			Base 76.915399	884,065.60	86.600000	995,380.40	111,314.80	0.12
00676P107	ADEIA INC COMMON STOCK							
		75,969.000	Local 10.647139	808,852.48	12.140000	922,263.66	113,411.18	0.11
			Base 10.647139	808,852.48	12.140000	922,263.66	113,411.18	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		28,232.000	Local 35.293449	996,404.66	50.480000	1,425,151.36	428,746.70	0.18
			Base 35.293449	996,404.66	50.480000	1,425,151.36	428,746.70	0.18
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		42,155.000	Local 64.633277	2,724,615.80	66.850000	2,818,061.75	93,445.95	0.35
			Base 64.633277	2,724,615.80	66.850000	2,818,061.75	93,445.95	0.35
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		19,106.000	Local 21.614124	412,959.45	25.380000	484,910.28	71,950.83	0.06
			Base 21.614124	412,959.45	25.380000	484,910.28	71,950.83	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		26,427.000	Local 37.492494	990,814.14	104.180000	2,753,164.86	1,762,350.72	0.34
			Base 37.492494	990,814.14	104.180000	2,753,164.86	1,762,350.72	0.34

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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							
		18,636.000	Local 49.951169	930,889.98	120.640000	2,248,247.04	1,317,357.06	0.28
			Base 49.951169	930,889.98	120.640000	2,248,247.04	1,317,357.06	0.28
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		14,389.000	Local 19.515308	280,805.77	83.710000	1,204,503.19	923,697.42	0.15
			Base 19.515308	280,805.77	83.710000	1,204,503.19	923,697.42	0.15
00848J104	AGILITI INC COMMON STOCK USD.0001							
		24,852.000	Local 16.987900	422,183.29	7.090000	176,200.68	-245,982.61	0.02
			Base 16.987900	422,183.29	7.090000	176,200.68	-245,982.61	0.02
008492100	AGREE REALTY CORP REIT USD.0001							
		45,031.000	Local 59.929841	2,698,700.68	59.610000	2,684,297.91	-14,402.77	0.33
			Base 59.929841	2,698,700.68	59.610000	2,684,297.91	-14,402.77	0.33
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		7,323.000	Local 85.150388	623,556.29	212.280000	1,554,526.44	930,970.15	0.19
			Base 85.150388	623,556.29	212.280000	1,554,526.44	930,970.15	0.19
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		35,434.000	Local 50.089375	1,774,866.92	60.820000	2,155,095.88	380,228.96	0.27
			Base 50.089375	1,774,866.92	60.820000	2,155,095.88	380,228.96	0.27
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		90,768.000	Local 40.230900	3,651,678.33	35.830000	3,252,217.44	-399,460.89	0.40
			Base 40.230900	3,651,678.33	35.830000	3,252,217.44	-399,460.89	0.40
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		22,113.000	Local 47.987126	1,061,139.32	88.910000	1,966,066.83	904,927.51	0.24
			Base 47.987126	1,061,139.32	88.910000	1,966,066.83	904,927.51	0.24
014491104	ALEXANDER + BALDWIN INC REIT							
		51,417.000	Local 20.258706	1,041,641.91	17.320000	890,542.44	-151,099.47	0.11
			Base 20.258706	1,041,641.91	17.320000	890,542.44	-151,099.47	0.11
01741R102	ATI INC COMMON STOCK USD.1							
		90,432.000	Local 12.481347	1,128,713.13	40.870000	3,695,955.84	2,567,242.71	0.46
			Base 12.481347	1,128,713.13	40.870000	3,695,955.84	2,567,242.71	0.46

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
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01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001		10,696.000	Local	103.608317	1,108,194.56	78.400000	838,566.40	-269,628.16	0.10
				Base	103.608317	1,108,194.56	78.400000	838,566.40	-269,628.16	0.10
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01		34,968.000	Local	34.928375	1,221,375.43	36.270000	1,268,289.36	46,913.93	0.16
				Base	34.928375	1,221,375.43	36.270000	1,268,289.36	46,913.93	0.16
01988P108	VERADIGM INC COMMON STOCK USD.01		77,448.000	Local	8.961972	694,086.84	9.130000	707,100.24	13,013.40	0.09
				Base	8.961972	694,086.84	9.130000	707,100.24	13,013.40	0.09
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01		8,381.000	Local	243.299000	2,039,088.92	399.240000	3,346,030.44	1,306,941.52	0.42
				Base	243.299000	2,039,088.92	399.240000	3,346,030.44	1,306,941.52	0.42
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		32,036.000	Local	17.447054	558,933.83	16.250000	520,585.00	-38,348.83	0.06
				Base	17.447054	558,933.83	16.250000	520,585.00	-38,348.83	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01		34,436.000	Local	34.976587	1,204,453.76	22.430000	772,399.48	-432,054.28	0.10
				Base	34.976587	1,204,453.76	22.430000	772,399.48	-432,054.28	0.10
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		82,978.000	Local	12.589262	1,044,631.78	8.090000	671,292.02	-373,339.76	0.08
				Base	12.589262	1,044,631.78	8.090000	671,292.02	-373,339.76	0.08
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		131,585.000	Local	11.091478	1,459,472.19	19.820000	2,608,014.70	1,148,542.51	0.32
				Base	11.091478	1,459,472.19	19.820000	2,608,014.70	1,148,542.51	0.32
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		44,253.000	Local	26.702272	1,181,655.65	55.210000	2,443,208.13	1,261,552.48	0.30
				Base	26.702272	1,181,655.65	55.210000	2,443,208.13	1,261,552.48	0.30
029899101	AMERICAN STATES WATER CO COMMON STOCK		26,214.000	Local	47.573189	1,247,083.57	74.600000	1,955,564.40	708,480.83	0.24
				Base	47.573189	1,247,083.57	74.600000	1,955,564.40	708,480.83	0.24

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		11,640.000	Local 53.158008	618,759.21	91.280000	1,062,499.20	443,739.99	0.13
			Base 53.158008	618,759.21	91.280000	1,062,499.20	443,739.99	0.13
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,117.000	Local 94.491836	389,022.89	60.890000	250,684.13	-138,338.76	0.03
			Base 94.491836	389,022.89	60.890000	250,684.13	-138,338.76	0.03
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		13,597.000	Local 39.933239	542,972.25	49.840000	677,674.48	134,702.23	0.08
			Base 39.933239	542,972.25	49.840000	677,674.48	134,702.23	0.08
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		46,010.000	Local 33.805102	1,555,372.73	49.640000	2,283,936.40	728,563.67	0.28
			Base 33.805102	1,555,372.73	49.640000	2,283,936.40	728,563.67	0.28
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		26,488.000	Local 21.588796	571,844.03	53.360000	1,413,399.68	841,555.65	0.18
			Base 21.588796	571,844.03	53.360000	1,413,399.68	841,555.65	0.18
034164103	ANDERSONS INC/THE COMMON STOCK							
		22,490.000	Local 29.740746	668,869.37	52.710000	1,185,447.90	516,578.53	0.15
			Base 29.740746	668,869.37	52.710000	1,185,447.90	516,578.53	0.15
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		15,646.000	Local 25.543515	399,653.84	52.810000	826,265.26	426,611.42	0.10
			Base 25.543515	399,653.84	52.810000	826,265.26	426,611.42	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		92,185.000	Local 16.120936	1,486,108.44	11.160000	1,028,784.60	-457,323.84	0.13
			Base 16.120936	1,486,108.44	11.160000	1,028,784.60	-457,323.84	0.13
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		29,452.000	Local 74.557900	2,195,879.27	34.750000	1,023,457.00	-1,172,422.27	0.13
			Base 74.557900	2,195,879.27	34.750000	1,023,457.00	-1,172,422.27	0.13
03784Y200	APPLE HOSPITALITY REIT INC REIT NPV							
		150,834.000	Local 15.675900	2,364,458.69	16.060000	2,422,394.04	57,935.35	0.30
			Base 15.675900	2,364,458.69	16.060000	2,422,394.04	57,935.35	0.30

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK	27,475.000	Local 52.706749	1,448,117.93	176.460000	4,848,238.50	3,400,120.57	0.60
			Base 52.706749	1,448,117.93	176.460000	4,848,238.50	3,400,120.57	0.60
038923108	ARBOR REALTY TRUST INC REIT USD.01	133,617.000	Local 13.899484	1,857,207.33	13.300000	1,777,106.10	-80,101.23	0.22
			Base 13.899484	1,857,207.33	13.300000	1,777,106.10	-80,101.23	0.22
03937C105	ARCBEST CORP COMMON STOCK USD.01	16,773.000	Local 35.695725	598,724.39	119.130000	1,998,167.49	1,399,443.10	0.25
			Base 35.695725	598,724.39	119.130000	1,998,167.49	1,399,443.10	0.25
03957W106	ARCHROCK INC COMMON STOCK USD.01	97,346.000	Local 9.546503	929,313.85	16.340000	1,590,633.64	661,319.79	0.20
			Base 9.546503	929,313.85	16.340000	1,590,633.64	661,319.79	0.20
039653100	ARCOSA INC COMMON STOCK USD.01	34,563.000	Local 35.179290	1,215,901.79	78.280000	2,705,591.64	1,489,689.85	0.34
			Base 35.179290	1,215,901.79	78.280000	2,705,591.64	1,489,689.85	0.34
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	38,204.000	Local 30.241546	1,155,348.04	15.140000	578,408.56	-576,939.48	0.07
			Base 30.241546	1,155,348.04	15.140000	578,408.56	-576,939.48	0.07
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	67,077.000	Local 6.518230	437,223.33	8.880000	595,643.76	158,420.43	0.07
			Base 6.518230	437,223.33	8.880000	595,643.76	158,420.43	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01	47,777.000	Local 13.457030	642,936.50	11.960000	571,412.92	-71,523.58	0.07
			Base 13.457030	642,936.50	11.960000	571,412.92	-71,523.58	0.07
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001	34,729.000	Local 48.188619	1,673,542.54	19.050000	661,587.45	-1,011,955.09	0.08
			Base 48.188619	1,673,542.54	19.050000	661,587.45	-1,011,955.09	0.08
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	31,319.000	Local 97.935600	3,067,245.05	99.210000	3,107,157.99	39,912.94	0.39
			Base 97.935600	3,067,245.05	99.210000	3,107,157.99	39,912.94	0.39

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		48,541.000	Local 37.872600	1,838,373.88	41.900000	2,033,867.90	195,494.02	0.25
			Base 37.872600	1,838,373.88	41.900000	2,033,867.90	195,494.02	0.25
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		14,586.000	Local 92.286735	1,346,094.31	209.060000	3,049,349.16	1,703,254.85	0.38
			Base 92.286735	1,346,094.31	209.060000	3,049,349.16	1,703,254.85	0.38
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		16,119.000	Local 39.329669	633,954.93	35.600000	573,836.40	-60,118.53	0.07
			Base 39.329669	633,954.93	35.600000	573,836.40	-60,118.53	0.07
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
		53,175.000	Local 30.225093	1,607,219.32	34.160000	1,816,458.00	209,238.68	0.23
			Base 30.225093	1,607,219.32	34.160000	1,816,458.00	209,238.68	0.23
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		33,174.000	Local 36.938970	1,225,413.39	19.190000	636,609.06	-588,804.33	0.08
			Base 36.938970	1,225,413.39	19.190000	636,609.06	-588,804.33	0.08
05379B107	AVISTA CORP COMMON STOCK							
		54,842.000	Local 34.987327	1,918,775.01	34.010000	1,865,176.42	-53,598.59	0.23
			Base 34.987327	1,918,775.01	34.010000	1,865,176.42	-53,598.59	0.23
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		23,213.000	Local 35.864593	832,524.80	130.050000	3,018,850.65	2,186,325.85	0.37
			Base 35.864593	832,524.80	130.050000	3,018,850.65	2,186,325.85	0.37
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		36,422.000	Local 25.870301	942,248.09	55.430000	2,018,871.46	1,076,623.37	0.25
			Base 25.870301	942,248.09	55.430000	2,018,871.46	1,076,623.37	0.25
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		55,731.000	Local 23.162554	1,290,872.32	10.060000	560,653.86	-730,218.46	0.07
			Base 23.162554	1,290,872.32	10.060000	560,653.86	-730,218.46	0.07
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
		11,707.000	Local 69.805062	817,207.86	23.420000	274,177.94	-543,029.92	0.03
			Base 69.805062	817,207.86	23.420000	274,177.94	-543,029.92	0.03

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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056525108	BADGER METER INC COMMON STOCK USD1.0	20,803.000	Local 42.464353	883,385.93	143.990000	2,995,423.97	2,112,038.04	0.37
			Base 42.464353	883,385.93	143.990000	2,995,423.97	2,112,038.04	0.37
057665200	BALCHEM CORP COMMON STOCK USD.0667	22,854.000	Local 73.449838	1,678,622.60	140.160000	3,203,216.64	1,524,594.04	0.40
			Base 73.449838	1,678,622.60	140.160000	3,203,216.64	1,524,594.04	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	10,268.000	Local 52.735809	541,491.29	88.510000	908,820.68	367,329.39	0.11
			Base 52.735809	541,491.29	88.510000	908,820.68	367,329.39	0.11
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	38,034.000	Local 24.042778	914,443.00	43.640000	1,659,803.76	745,360.76	0.21
			Base 24.042778	914,443.00	43.640000	1,659,803.76	745,360.76	0.21
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	92,711.000	Local 15.831629	1,467,766.12	13.780000	1,277,557.58	-190,208.54	0.16
			Base 15.831629	1,467,766.12	13.780000	1,277,557.58	-190,208.54	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	28,177.000	Local 42.649930	1,201,747.08	63.230000	1,781,631.71	579,884.63	0.22
			Base 42.649930	1,201,747.08	63.230000	1,781,631.71	579,884.63	0.22
06652K103	BANKUNITED INC COMMON STOCK USD.01	52,747.000	Local 24.999471	1,318,647.12	28.260000	1,490,630.22	171,983.10	0.18
			Base 24.999471	1,318,647.12	28.260000	1,490,630.22	171,983.10	0.18
06652V208	BANNER CORPORATION COMMON STOCK USD.01	24,348.000	Local 45.637162	1,111,173.62	46.580000	1,134,129.84	22,956.22	0.14
			Base 45.637162	1,111,173.62	46.580000	1,134,129.84	22,956.22	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01	35,921.000	Local 33.219169	1,193,265.77	33.110000	1,189,344.31	-3,921.46	0.15
			Base 33.219169	1,193,265.77	33.110000	1,189,344.31	-3,921.46	0.15
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	25,293.000	Local 20.135596	509,289.63	27.120000	685,946.16	176,656.53	0.09
			Base 20.135596	509,289.63	27.120000	685,946.16	176,656.53	0.09

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		30,391.000	Local 30.616910	930,478.51	24.000000	729,384.00	-201,094.51	0.09
			Base 30.616910	930,478.51	24.000000	729,384.00	-201,094.51	0.09
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		24,657.000	Local 45.787976	1,128,994.13	17.000000	419,169.00	-709,825.13	0.05
			Base 45.787976	1,128,994.13	17.000000	419,169.00	-709,825.13	0.05
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		16,472.000	Local 36.837234	606,782.92	34.610000	570,095.92	-36,687.00	0.07
			Base 36.837234	606,782.92	34.610000	570,095.92	-36,687.00	0.07
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01							
		122,131.000	Local 22.255600	2,718,098.69	19.740000	2,410,865.94	-307,232.75	0.30
			Base 22.255600	2,718,098.69	19.740000	2,410,865.94	-307,232.75	0.30
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		61,537.000	Local 18.159870	1,117,503.93	26.620000	1,638,114.94	520,611.01	0.20
			Base 18.159870	1,117,503.93	26.620000	1,638,114.94	520,611.01	0.20
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		28,063.000	Local 38.595597	1,083,108.25	135.460000	3,801,413.98	2,718,305.73	0.47
			Base 38.595597	1,083,108.25	135.460000	3,801,413.98	2,718,305.73	0.47
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		21,467.000	Local 41.591894	892,853.19	71.740000	1,540,042.58	647,189.39	0.19
			Base 41.591894	892,853.19	71.740000	1,540,042.58	647,189.39	0.19
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		31,774.000	Local 37.141818	1,180,144.13	60.230000	1,913,748.02	733,603.89	0.24
			Base 37.141818	1,180,144.13	60.230000	1,913,748.02	733,603.89	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		121,990.000	Local 10.404525	1,269,248.01	4.740000	578,232.60	-691,015.41	0.07
			Base 10.404525	1,269,248.01	4.740000	578,232.60	-691,015.41	0.07
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		22,950.000	Local 12.625287	289,750.33	22.120000	507,654.00	217,903.67	0.06
			Base 12.625287	289,750.33	22.120000	507,654.00	217,903.67	0.06

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		31,318.000	Local 24.872617	778,960.63	42.790000	1,340,097.22	561,136.59	0.17
			Base 24.872617	778,960.63	42.790000	1,340,097.22	561,136.59	0.17
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		17,019.000	Local 29.343519	499,397.35	26.380000	448,961.22	-50,436.13	0.06
			Base 29.343519	499,397.35	26.380000	448,961.22	-50,436.13	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		62,992.000	Local 11.801369	743,391.82	10.820000	681,573.44	-61,818.38	0.08
			Base 11.801369	743,391.82	10.820000	681,573.44	-61,818.38	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		21,098.000	Local 35.990689	759,331.56	37.190000	784,634.62	25,303.06	0.10
			Base 35.990689	759,331.56	37.190000	784,634.62	25,303.06	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,133.000	Local 33.828808	681,075.40	50.310000	1,012,891.23	331,815.83	0.13
			Base 33.828808	681,075.40	50.310000	1,012,891.23	331,815.83	0.13
126501105	CTS CORP COMMON STOCK							
		22,086.000	Local 19.501604	430,712.43	41.060000	906,851.16	476,138.73	0.11
			Base 19.501604	430,712.43	41.060000	906,851.16	476,138.73	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK							
		93,830.000	Local 17.841318	1,674,050.91	16.770000	1,573,529.10	-100,521.81	0.20
			Base 17.841318	1,674,050.91	16.770000	1,573,529.10	-100,521.81	0.20
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		20,666.000	Local 26.389878	545,373.22	33.730000	697,064.18	151,690.96	0.09
			Base 26.389878	545,373.22	33.730000	697,064.18	151,690.96	0.09
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		28,814.000	Local 33.987932	979,328.28	55.420000	1,596,871.88	617,543.60	0.20
			Base 33.987932	979,328.28	55.420000	1,596,871.88	617,543.60	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,590.000	Local 41.201660	518,728.90	26.090000	328,473.10	-190,255.80	0.04
			Base 41.201660	518,728.90	26.090000	328,473.10	-190,255.80	0.04

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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							
		23,680.000	Local 16.201272	383,646.11	31.370000	742,841.60	359,195.49	0.09
			Base 16.201272	383,646.11	31.370000	742,841.60	359,195.49	0.09
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		45,722.000	Local 43.441300	1,986,223.12	47.680000	2,180,024.96	193,801.84	0.27
			Base 43.441300	1,986,223.12	47.680000	2,180,024.96	193,801.84	0.27
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		40,908.000	Local 38.923379	1,592,277.58	45.270000	1,851,905.16	259,627.58	0.23
			Base 38.923379	1,592,277.58	45.270000	1,851,905.16	259,627.58	0.23
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		100,710.000	Local 14.197900	1,429,870.51	13.170000	1,326,350.70	-103,519.81	0.16
			Base 14.197900	1,429,870.51	13.170000	1,326,350.70	-103,519.81	0.16
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		39,394.000	Local 63.584518	2,504,848.51	32.120000	1,265,335.28	-1,239,513.23	0.16
			Base 63.584518	2,504,848.51	32.120000	1,265,335.28	-1,239,513.23	0.16
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		89,612.000	Local 11.618120	1,041,122.96	6.340000	568,140.08	-472,982.88	0.07
			Base 11.618120	1,041,122.96	6.340000	568,140.08	-472,982.88	0.07
14174T107	CARETRUST REIT INC REIT USD.01							
		91,748.000	Local 17.009966	1,560,630.32	20.920000	1,919,368.16	358,737.84	0.24
			Base 17.009966	1,560,630.32	20.920000	1,919,368.16	358,737.84	0.24
141788109	CARGURUS INC COMMON STOCK USD.001							
		60,734.000	Local 21.862900	1,327,821.37	23.240000	1,411,458.16	83,636.79	0.18
			Base 21.862900	1,327,821.37	23.240000	1,411,458.16	83,636.79	0.18
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		34,950.000	Local 23.262607	813,028.10	61.590000	2,152,570.50	1,339,542.40	0.27
			Base 23.262607	813,028.10	61.590000	2,152,570.50	1,339,542.40	0.27
14575E105	CARS.COM INC COMMON STOCK USD.01							
		43,660.000	Local 15.545623	678,721.90	17.430000	760,993.80	82,271.90	0.09
			Base 15.545623	678,721.90	17.430000	760,993.80	82,271.90	0.09

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Holdings

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14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		71,036.000	Local 13.595323	965,757.39	14.400000	1,022,918.40	57,161.01	0.13
			Base 13.595323	965,757.39	14.400000	1,022,918.40	57,161.01	0.13
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		51,497.000	Local 35.256500	1,815,603.98	41.170000	2,120,131.49	304,527.51	0.26
			Base 35.256500	1,815,603.98	41.170000	2,120,131.49	304,527.51	0.26
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		5,488.000	Local 143.143123	785,569.46	331.920000	1,821,576.96	1,036,007.50	0.23
			Base 143.143123	785,569.46	331.920000	1,821,576.96	1,036,007.50	0.23
15202L107	CENTERSPACE REIT							
		10,671.000	Local 77.227439	824,094.00	54.760000	584,343.96	-239,750.04	0.07
			Base 77.227439	824,094.00	54.760000	584,343.96	-239,750.04	0.07
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,754.000	Local 24.468346	165,259.21	46.900000	316,762.60	151,503.39	0.04
			Base 24.468346	165,259.21	46.900000	316,762.60	151,503.39	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		29,060.000	Local 22.673403	658,889.08	41.280000	1,199,596.80	540,707.72	0.15
			Base 22.673403	658,889.08	41.280000	1,199,596.80	540,707.72	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		19,170.000	Local 22.140829	424,439.69	19.270000	369,405.90	-55,033.79	0.05
			Base 22.140829	424,439.69	19.270000	369,405.90	-55,033.79	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		36,680.000	Local 11.822982	433,666.99	11.150000	408,982.00	-24,684.99	0.05
			Base 11.822982	433,666.99	11.150000	408,982.00	-24,684.99	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		20,046.000	Local 32.600582	653,511.26	86.700000	1,737,988.20	1,084,476.94	0.22
			Base 32.600582	653,511.26	86.700000	1,737,988.20	1,084,476.94	0.22
156727109	CERENCE INC COMMON STOCK USD.01							
		28,590.000	Local 35.087869	1,003,162.18	20.020000	572,371.80	-430,790.38	0.07
			Base 35.087869	1,003,162.18	20.020000	572,371.80	-430,790.38	0.07

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15687V109	CERTARA INC COMMON STOCK USD.01	75,914.000	Local 23.157127	1,757,950.17	16.160000	1,226,770.24	-531,179.93	0.15
			Base 23.157127	1,757,950.17	16.160000	1,226,770.24	-531,179.93	0.15
157210105	CEVA INC COMMON STOCK USD.001	16,701.000	Local 28.376160	473,910.24	19.200000	320,659.20	-153,251.04	0.04
			Base 28.376160	473,910.24	19.200000	320,659.20	-153,251.04	0.04
16208T102	CHATHAM LODGING TRUST REIT USD.01	34,634.000	Local 16.843275	583,349.97	10.500000	363,657.00	-219,692.97	0.05
			Base 16.843275	583,349.97	10.500000	363,657.00	-219,692.97	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	33,111.000	Local 27.738243	918,440.98	34.370000	1,138,025.07	219,584.09	0.14
			Base 27.738243	918,440.98	34.370000	1,138,025.07	219,584.09	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	25,024.000	Local 29.270312	732,460.28	31.820000	796,263.68	63,803.40	0.10
			Base 29.270312	732,460.28	31.820000	796,263.68	63,803.40	0.10
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	15,352.000	Local 100.165470	1,537,740.30	101.280000	1,554,850.56	17,110.26	0.19
			Base 100.165470	1,537,740.30	101.280000	1,554,850.56	17,110.26	0.19
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	12,301.000	Local 25.493136	313,591.07	33.810000	415,896.81	102,305.74	0.05
			Base 25.493136	313,591.07	33.810000	415,896.81	102,305.74	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001	75,195.000	Local 15.838865	1,191,003.49	13.830000	1,039,946.85	-151,056.64	0.13
			Base 15.838865	1,191,003.49	13.830000	1,039,946.85	-151,056.64	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5	10,514.000	Local 53.839496	566,068.46	102.210000	1,074,635.94	508,567.48	0.13
			Base 53.839496	566,068.46	102.210000	1,074,635.94	508,567.48	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001	11,741.000	Local 35.646842	418,529.57	32.970000	387,100.77	-31,428.80	0.05
			Base 35.646842	418,529.57	32.970000	387,100.77	-31,428.80	0.05

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18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01							
		24,536.000	Local 23.660300	580,529.13	22.460000	551,078.56	-29,450.57	0.07
			Base 23.660300	580,529.13	22.460000	551,078.56	-29,450.57	0.07
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		58,401.000	Local 24.991000	1,459,499.39	24.240000	1,415,640.24	-43,859.15	0.18
			Base 24.991000	1,459,499.39	24.240000	1,415,640.24	-43,859.15	0.18
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		30,676.000	Local 50.143344	1,538,197.22	77.200000	2,368,187.20	829,989.98	0.29
			Base 50.143344	1,538,197.22	77.200000	2,368,187.20	829,989.98	0.29
192576106	COHU INC COMMON STOCK USD1.0							
		33,674.000	Local 18.632108	627,417.62	31.860000	1,072,853.64	445,436.02	0.13
			Base 18.632108	627,417.62	31.860000	1,072,853.64	445,436.02	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		23,116.000	Local 21.942478	507,222.31	32.960000	761,903.36	254,681.05	0.09
			Base 21.942478	507,222.31	32.960000	761,903.36	254,681.05	0.09
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		37,842.000	Local 45.366026	1,716,741.15	45.770000	1,732,028.34	15,287.19	0.21
			Base 45.366026	1,716,741.15	45.770000	1,732,028.34	15,287.19	0.21
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		17,972.000	Local 33.566863	603,263.67	25.590000	459,903.48	-143,360.19	0.06
			Base 33.566863	603,263.67	25.590000	459,903.48	-143,360.19	0.06
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		23,922.000	Local 58.457309	1,398,415.74	22.490000	538,005.78	-860,409.96	0.07
			Base 58.457309	1,398,415.74	22.490000	538,005.78	-860,409.96	0.07
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
		65,129.000	Local 11.750200	765,278.77	7.810000	508,657.49	-256,621.28	0.06
			Base 11.750200	765,278.77	7.810000	508,657.49	-256,621.28	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
		21,799.000	Local 62.489594	1,362,210.66	95.600000	2,083,984.40	721,773.74	0.26
			Base 62.489594	1,362,210.66	95.600000	2,083,984.40	721,773.74	0.26

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20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		12,627.000	Local 56.875438	718,166.15	21.740000	274,510.98	-443,655.17	0.03
			Base 56.875438	718,166.15	21.740000	274,510.98	-443,655.17	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		19,783.000	Local 24.353230	481,779.94	94.600000	1,871,471.80	1,389,691.86	0.23
			Base 24.353230	481,779.94	94.600000	1,871,471.80	1,389,691.86	0.23
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		52,846.000	Local 15.462640	817,138.67	4.340000	229,351.64	-587,787.03	0.03
			Base 15.462640	817,138.67	4.340000	229,351.64	-587,787.03	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		63,967.000	Local 19.088937	1,221,062.03	21.100000	1,349,703.70	128,641.67	0.17
			Base 19.088937	1,221,062.03	21.100000	1,349,703.70	128,641.67	0.17
21867A105	CORE LABORATORIES INC COMMON STOCK							
		33,120.000	Local 21.700000	718,704.00	15.770000	522,302.40	-196,401.60	0.06
			Base 21.700000	718,704.00	15.770000	522,302.40	-196,401.60	0.06
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		80,528.000	Local 9.979502	803,629.31	14.220000	1,145,108.16	341,478.85	0.14
			Base 9.979502	803,629.31	14.220000	1,145,108.16	341,478.85	0.14
22041X102	CORSAIR GAMING INC COMMON STOCK							
		30,658.000	Local 19.144509	586,932.37	12.730000	390,276.34	-196,656.03	0.05
			Base 19.144509	586,932.37	12.730000	390,276.34	-196,656.03	0.05
221006109	CORVEL CORP COMMON STOCK USD.0001							
		6,427.000	Local 67.882751	436,282.44	235.340000	1,512,530.18	1,076,247.74	0.19
			Base 67.882751	436,282.44	235.340000	1,512,530.18	1,076,247.74	0.19
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		15,707.000	Local 106.435899	1,671,788.67	77.350000	1,214,936.45	-456,852.22	0.15
			Base 106.435899	1,671,788.67	77.350000	1,214,936.45	-456,852.22	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		23,422.000	Local 11.873422	278,099.29	21.250000	497,717.50	219,618.21	0.06
			Base 11.873422	278,099.29	21.250000	497,717.50	219,618.21	0.06

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228903100	ARTIVION INC COMMON STOCK USD.01								
	27,643.000	Local		14.967089	413,735.24	16.720000	462,190.96	48,455.72	0.06
		Base		14.967089	413,735.24	16.720000	462,190.96	48,455.72	0.06
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	20,041.000	Local		28.571915	572,609.75	53.440000	1,070,991.04	498,381.29	0.13
		Base		28.571915	572,609.75	53.440000	1,070,991.04	498,381.29	0.13
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
	69,504.000	Local		26.159979	1,818,223.15	78.130000	5,430,347.52	3,612,124.37	0.67
		Base		26.159979	1,818,223.15	78.130000	5,430,347.52	3,612,124.37	0.67
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001								
	70,139.000	Local		10.787133	756,598.70	7.550000	529,549.45	-227,049.25	0.07
		Base		10.787133	756,598.70	7.550000	529,549.45	-227,049.25	0.07
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
	9,403.000	Local		44.288679	416,446.45	32.220000	302,964.66	-113,481.79	0.04
		Base		44.288679	416,446.45	32.220000	302,964.66	-113,481.79	0.04
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	137,262.000	Local		21.036495	2,887,511.39	21.800000	2,992,311.60	104,800.21	0.37
		Base		21.036495	2,887,511.39	21.800000	2,992,311.60	104,800.21	0.37
235825205	DANA INC COMMON STOCK USD.01								
	91,058.000	Local		16.508000	1,503,185.46	13.560000	1,234,746.48	-268,438.98	0.15
		Base		16.508000	1,503,185.46	13.560000	1,234,746.48	-268,438.98	0.15
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
	24,353.000	Local		32.163494	783,277.56	53.530000	1,303,616.09	520,338.53	0.16
		Base		32.163494	783,277.56	53.530000	1,303,616.09	520,338.53	0.16
248019101	DELUXE CORP COMMON STOCK USD1.0								
	30,972.000	Local		28.598292	885,746.30	18.910000	585,680.52	-300,065.78	0.07
		Base		28.598292	885,746.30	18.910000	585,680.52	-300,065.78	0.07
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
	31,082.000	Local		16.624752	516,730.53	8.570000	266,372.74	-250,357.79	0.03
		Base		16.624752	516,730.53	8.570000	266,372.74	-250,357.79	0.03

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	148,592.000	Local 9.545719	1,418,417.43	9.140000	1,358,130.88	-60,286.55	0.17
			Base 9.545719	1,418,417.43	9.140000	1,358,130.88	-60,286.55	0.17
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	25,497.000	Local 14.151731	360,826.68	24.310000	619,832.07	259,005.39	0.08
			Base 14.151731	360,826.68	24.310000	619,832.07	259,005.39	0.08
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001	64,630.000	Local 17.603600	1,137,720.70	5.390000	348,355.70	-789,365.00	0.04
			Base 17.603600	1,137,720.70	5.390000	348,355.70	-789,365.00	0.04
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	24,766.000	Local 27.531039	681,833.71	22.810000	564,912.46	-116,921.25	0.07
			Base 27.531039	681,833.71	22.810000	564,912.46	-116,921.25	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01	11,024.000	Local 61.758228	680,822.70	46.650000	514,269.60	-166,553.10	0.06
			Base 61.758228	680,822.70	46.650000	514,269.60	-166,553.10	0.06
254543101	DIODES INC COMMON STOCK USD.667	32,563.000	Local 44.296210	1,442,417.50	67.320000	2,192,141.16	749,723.66	0.27
			Base 44.296210	1,442,417.50	67.320000	2,192,141.16	749,723.66	0.27
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	17,534.000	Local 23.405461	410,391.36	62.120000	1,089,212.08	678,820.72	0.14
			Base 23.405461	410,391.36	62.120000	1,089,212.08	678,820.72	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01	20,088.000	Local 56.620504	1,137,392.68	81.410000	1,635,364.08	497,971.40	0.20
			Base 56.620504	1,137,392.68	81.410000	1,635,364.08	497,971.40	0.20
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	98,804.000	Local 28.200901	2,786,361.85	40.010000	3,953,148.04	1,166,786.19	0.49
			Base 28.200901	2,786,361.85	40.010000	3,953,148.04	1,166,786.19	0.49
25960P109	DOUGLAS EMMETT INC REIT USD.01	118,190.000	Local 12.524400	1,480,258.83	13.550000	1,601,474.50	121,215.67	0.20
			Base 12.524400	1,480,258.83	13.550000	1,601,474.50	121,215.67	0.20

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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262037104	DRIL QUIP INC COMMON STOCK USD.01							
		24,225.000	Local 35.019606	848,349.96	20.070000	486,195.75	-362,154.21	0.06
			Base 35.019606	848,349.96	20.070000	486,195.75	-362,154.21	0.06
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
		20,793.000	Local 90.189111	1,875,302.19	111.700000	2,322,578.10	447,275.91	0.29
			Base 90.189111	1,875,302.19	111.700000	2,322,578.10	447,275.91	0.29
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
		91,625.000	Local 10.622366	973,274.25	12.920000	1,183,795.00	210,520.75	0.15
			Base 10.622366	973,274.25	12.920000	1,183,795.00	210,520.75	0.15
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		39,128.000	Local 28.084105	1,098,874.85	159.530000	6,242,089.84	5,143,214.99	0.77
			Base 28.084105	1,098,874.85	159.530000	6,242,089.84	5,143,214.99	0.77
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		21,213.000	Local 51.654253	1,095,741.67	24.790000	525,870.27	-569,871.40	0.07
			Base 51.654253	1,095,741.67	24.790000	525,870.27	-569,871.40	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		67,481.000	Local 21.206760	1,431,053.39	12.280000	828,666.68	-602,386.71	0.10
			Base 21.206760	1,431,053.39	12.280000	828,666.68	-602,386.71	0.10
278768106	ECHOSTAR CORP A COMMON STOCK USD.001							
		85,065.000	Local 17.638180	1,500,391.76	13.390000	1,139,020.35	-361,371.41	0.14
			Base 17.638180	1,500,391.76	13.390000	1,139,020.35	-361,371.41	0.14
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		36,018.000	Local 42.976734	1,547,936.01	37.050000	1,334,466.90	-213,469.11	0.17
			Base 42.976734	1,547,936.01	37.050000	1,334,466.90	-213,469.11	0.17
28852N109	ELLINGTON FINANCIAL INC REIT							
		55,642.000	Local 16.860464	938,149.92	12.210000	679,388.82	-258,761.10	0.08
			Base 16.860464	938,149.92	12.210000	679,388.82	-258,761.10	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01							
		40,620.000	Local 32.297066	1,311,906.84	17.140000	696,226.80	-615,680.04	0.09
			Base 32.297066	1,311,906.84	17.140000	696,226.80	-615,680.04	0.09

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
	18,232.000	Local	26.757136	487,836.11	41.720000	760,639.04	272,802.93	0.09	
		Base	26.757136	487,836.11	41.720000	760,639.04	272,802.93	0.09	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	16,679.000	Local	35.899925	598,774.85	50.080000	835,284.32	236,509.47	0.10	
		Base	35.899925	598,774.85	50.080000	835,284.32	236,509.47	0.10	
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
	11,183.000	Local	51.752393	578,747.01	225.500000	2,521,766.50	1,943,019.49	0.31	
		Base	51.752393	578,747.01	225.500000	2,521,766.50	1,943,019.49	0.31	
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
	47,125.000	Local	33.476900	1,577,598.92	31.620000	1,490,092.50	-87,506.42	0.18	
		Base	33.476900	1,577,598.92	31.620000	1,490,092.50	-87,506.42	0.18	
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
	38,520.000	Local	23.031846	887,186.70	31.230000	1,202,979.60	315,792.90	0.15	
		Base	23.031846	887,186.70	31.230000	1,202,979.60	315,792.90	0.15	
29332G102	ENHABIT INC COMMON STOCK USD.01								
	35,534.000	Local	20.731991	736,690.58	10.090000	358,538.06	-378,152.52	0.04	
		Base	20.731991	736,690.58	10.090000	358,538.06	-378,152.52	0.04	
29355X107	ENPRO INC COMMON STOCK USD.01								
	14,820.000	Local	58.379754	865,187.95	149.380000	2,213,811.60	1,348,623.65	0.27	
		Base	58.379754	865,187.95	149.380000	2,213,811.60	1,348,623.65	0.27	
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
	21,173.000	Local	23.869998	505,399.46	54.430000	1,152,446.39	647,046.93	0.14	
		Base	23.869998	505,399.46	54.430000	1,152,446.39	647,046.93	0.14	
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
	40,016.000	Local	34.501478	1,380,611.15	113.220000	4,530,611.52	3,150,000.37	0.56	
		Base	34.501478	1,380,611.15	113.220000	4,530,611.52	3,150,000.37	0.56	
29404K106	ENVESTNET INC COMMON STOCK								
	35,256.000	Local	34.044800	1,200,283.47	51.100000	1,801,581.60	601,298.13	0.22	
		Base	34.044800	1,200,283.47	51.100000	1,801,581.60	601,298.13	0.22	

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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294268107	EPLUS INC COMMON STOCK USD.01							
		19,091.000	Local 29.942887	571,639.65	75.540000	1,442,134.14	870,494.49	0.18
			Base 29.942887	571,639.65	75.540000	1,442,134.14	870,494.49	0.18
29430C102	VESTIS CORP COMMON STOCK USD.01							
		92,662.000	Local 20.236800	1,875,182.37	21.400000	1,982,966.80	107,784.43	0.25
			Base 20.236800	1,875,182.37	21.400000	1,982,966.80	107,784.43	0.25
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		18,276.000	Local 52.164301	953,354.77	101.870000	1,861,776.12	908,421.35	0.23
			Base 52.164301	953,354.77	101.870000	1,861,776.12	908,421.35	0.23
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		110,596.000	Local 22.897496	2,532,371.48	24.910000	2,754,946.36	222,574.88	0.34
			Base 22.897496	2,532,371.48	24.910000	2,754,946.36	222,574.88	0.34
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		16,204.000	Local 20.731323	335,930.35	29.130000	472,022.52	136,092.17	0.06
			Base 20.731323	335,930.35	29.130000	472,022.52	136,092.17	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
		46,638.000	Local 25.976808	1,211,506.37	40.160000	1,872,982.08	661,475.71	0.23
			Base 25.976808	1,211,506.37	40.160000	1,872,982.08	661,475.71	0.23
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
		2,097.000	Local 22.000000	46,134.00	44.840000	94,029.48	47,895.48	0.01
			Base 22.000000	46,134.00	44.840000	94,029.48	47,895.48	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
		54,510.000	Local 19.507000	1,063,326.57	12.380000	674,833.80	-388,492.77	0.08
			Base 19.507000	1,063,326.57	12.380000	674,833.80	-388,492.77	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		91,876.000	Local 12.080985	1,109,952.56	13.510000	1,241,244.76	131,292.20	0.15
			Base 12.080985	1,109,952.56	13.510000	1,241,244.76	131,292.20	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		36,932.000	Local 15.564300	574,820.74	8.600000	317,615.20	-257,205.54	0.04
			Base 15.564300	574,820.74	8.600000	317,615.20	-257,205.54	0.04

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0	24,903.000	Local 33.070137	823,545.61	37.250000	927,636.75	104,091.14	0.12
			Base 33.070137	823,545.61	37.250000	927,636.75	104,091.14	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	43,189.000	Local 18.357649	792,848.50	76.980000	3,324,689.22	2,531,840.72	0.41
			Base 18.357649	792,848.50	76.980000	3,324,689.22	2,531,840.72	0.41
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	30,845.000	Local 36.481365	1,125,267.71	50.030000	1,543,175.35	417,907.64	0.19
			Base 36.481365	1,125,267.71	50.030000	1,543,175.35	417,907.64	0.19
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	122,312.000	Local 7.462611	912,766.82	16.680000	2,040,164.16	1,127,397.34	0.25
			Base 7.462611	912,766.82	16.680000	2,040,164.16	1,127,397.34	0.25
318910106	FIRST BANCORP/NC COMMON STOCK	29,127.000	Local 36.381982	1,059,698.00	34.560000	1,006,629.12	-53,068.88	0.12
			Base 36.381982	1,059,698.00	34.560000	1,006,629.12	-53,068.88	0.12
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	72,380.000	Local 9.497141	687,403.05	14.010000	1,014,043.80	326,640.75	0.13
			Base 9.497141	687,403.05	14.010000	1,014,043.80	326,640.75	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	67,426.000	Local 20.792608	1,401,962.39	22.420000	1,511,690.92	109,728.53	0.19
			Base 20.792608	1,401,962.39	22.420000	1,511,690.92	109,728.53	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01	90,456.000	Local 19.267719	1,742,880.83	21.690000	1,961,990.64	219,109.81	0.24
			Base 19.267719	1,742,880.83	21.690000	1,961,990.64	219,109.81	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01	58,067.000	Local 18.055600	1,048,434.53	28.160000	1,635,166.72	586,732.19	0.20
			Base 18.055600	1,048,434.53	28.160000	1,635,166.72	586,732.19	0.20
346375108	FORMFACTOR INC COMMON STOCK USD.001	55,178.000	Local 20.627439	1,138,180.85	38.770000	2,139,251.06	1,001,070.21	0.27
			Base 20.627439	1,138,180.85	38.770000	2,139,251.06	1,001,070.21	0.27

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01		8,183.000	Local	37.835401	309,607.09	25.480000	208,502.84	-101,104.25	0.03
				Base	37.835401	309,607.09	25.480000	208,502.84	-101,104.25	0.03
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001		62,945.000	Local	32.527800	2,047,462.37	30.960000	1,948,777.20	-98,685.17	0.24
				Base	32.527800	2,047,462.37	30.960000	1,948,777.20	-98,685.17	0.24
349853101	FORWARD AIR CORP COMMON STOCK USD.01		18,191.000	Local	52.190199	949,391.91	44.330000	806,407.03	-142,984.88	0.10
				Base	52.190199	949,391.91	44.330000	806,407.03	-142,984.88	0.10
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001		78,782.000	Local	22.155981	1,745,492.53	23.410000	1,844,286.62	98,794.09	0.23
				Base	22.155981	1,745,492.53	23.410000	1,844,286.62	98,794.09	0.23
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01		58,177.000	Local	15.298922	890,045.39	12.820000	745,829.14	-144,216.25	0.09
				Base	15.298922	890,045.39	12.820000	745,829.14	-144,216.25	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		28,120.000	Local	42.857080	1,205,141.09	94.260000	2,650,591.20	1,445,450.11	0.33
				Base	42.857080	1,205,141.09	94.260000	2,650,591.20	1,445,450.11	0.33
35905A109	FRONTDOOR INC COMMON STOCK USD.01		56,437.000	Local	23.580795	1,330,829.32	32.760000	1,848,876.12	518,046.80	0.23
				Base	23.580795	1,330,829.32	32.760000	1,848,876.12	518,046.80	0.23
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001		14,284.000	Local	53.621404	765,928.14	24.590000	351,243.56	-414,684.58	0.04
				Base	53.621404	765,928.14	24.590000	351,243.56	-414,684.58	0.04
359694106	H.B. FULLER CO. COMMON STOCK USD1.0		38,293.000	Local	38.807703	1,486,063.39	75.770000	2,901,460.61	1,415,397.22	0.36
				Base	38.807703	1,486,063.39	75.770000	2,901,460.61	1,415,397.22	0.36
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5		116,385.000	Local	12.616300	1,468,348.08	15.590000	1,814,442.15	346,094.07	0.23
				Base	12.616300	1,468,348.08	15.590000	1,814,442.15	346,094.07	0.23

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Books Open

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	86,505.000	Local 8.478809	733,459.36	11.120000	961,935.60	228,476.24	0.12
			Base 8.478809	733,459.36	11.120000	961,935.60	228,476.24	0.12
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	28,844.000	Local 30.847912	889,777.16	30.090000	867,915.96	-21,861.20	0.11
			Base 30.847912	889,777.16	30.090000	867,915.96	-21,861.20	0.11
36251C103	GMS INC COMMON STOCK USD.01	28,774.000	Local 26.348841	758,161.56	84.160000	2,421,619.84	1,663,458.28	0.30
			Base 26.348841	758,161.56	84.160000	2,421,619.84	1,663,458.28	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	319,689.000	Local 4.037070	1,290,607.03	6.170000	1,972,481.13	681,874.10	0.24
			Base 4.037070	1,290,607.03	6.170000	1,972,481.13	681,874.10	0.24
37253A103	GENTHERM INC COMMON STOCK	23,247.000	Local 52.803653	1,227,526.51	48.150000	1,119,343.05	-108,183.46	0.14
			Base 52.803653	1,227,526.51	48.150000	1,119,343.05	-108,183.46	0.14
374297109	GETTY REALTY CORP REIT USD.01	34,241.000	Local 24.596152	842,196.84	27.660000	947,106.06	104,909.22	0.12
			Base 24.596152	842,196.84	27.660000	947,106.06	104,909.22	0.12
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	21,575.000	Local 27.968005	603,409.71	80.920000	1,745,849.00	1,142,439.29	0.22
			Base 27.968005	603,409.71	80.920000	1,745,849.00	1,142,439.29	0.22
377322102	GLAUKOS CORP COMMON STOCK USD.001	34,535.000	Local 39.392497	1,360,419.89	89.030000	3,074,651.05	1,714,231.16	0.38
			Base 39.392497	1,360,419.89	89.030000	3,074,651.05	1,714,231.16	0.38
379378201	GLOBAL NET LEASE INC REIT USD.01	138,782.000	Local 13.709523	1,902,635.01	8.450000	1,172,707.90	-729,927.11	0.15
			Base 13.709523	1,902,635.01	8.450000	1,172,707.90	-729,927.11	0.15
38046C109	GOGO INC COMMON STOCK USD.0001	43,838.000	Local 22.631878	992,136.28	8.850000	387,966.30	-604,169.98	0.05
			Base 22.631878	992,136.28	8.850000	387,966.30	-604,169.98	0.05

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
		15,214.000	Local 55.447970	843,585.41	38.380000	583,913.32	-259,672.09	0.07
			Base 55.447970	843,585.41	38.380000	583,913.32	-259,672.09	0.07
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
		17,331.000	Local 75.830073	1,314,210.99	77.200000	1,337,953.20	23,742.21	0.17
			Base 75.830073	1,314,210.99	77.200000	1,337,953.20	23,742.21	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		31,142.000	Local 27.063675	842,816.96	45.110000	1,404,815.62	561,998.66	0.17
			Base 27.063675	842,816.96	45.110000	1,404,815.62	561,998.66	0.17
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
		18,013.000	Local 22.926947	412,983.10	52.170000	939,738.21	526,755.11	0.12
			Base 22.926947	412,983.10	52.170000	939,738.21	526,755.11	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		31,975.000	Local 33.264222	1,063,623.51	9.010000	288,094.75	-775,528.76	0.04
			Base 33.264222	1,063,623.51	9.010000	288,094.75	-775,528.76	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		42,184.000	Local 25.938517	1,094,190.40	20.730000	874,474.32	-219,716.08	0.11
			Base 25.938517	1,094,190.40	20.730000	874,474.32	-219,716.08	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		22,047.000	Local 33.001876	727,592.36	45.460000	1,002,256.62	274,664.26	0.12
			Base 33.001876	727,592.36	45.460000	1,002,256.62	274,664.26	0.12
398433102	GRIFFON CORP COMMON STOCK USD.25							
		29,029.000	Local 18.206633	528,520.35	58.260000	1,691,229.54	1,162,709.19	0.21
			Base 18.206633	528,520.35	58.260000	1,691,229.54	1,162,709.19	0.21
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		9,799.000	Local 86.422108	846,850.24	260.060000	2,548,327.94	1,701,477.70	0.32
			Base 86.422108	846,850.24	260.060000	2,548,327.94	1,701,477.70	0.32
401617105	GUESS? INC COMMON STOCK USD.01							
		19,373.000	Local 14.911118	288,873.09	22.340000	432,792.82	143,919.73	0.05
			Base 14.911118	288,873.09	22.340000	432,792.82	143,919.73	0.05

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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40416E103	HCI GROUP INC COMMON STOCK								
	4,262.000	Local	55.701847	237,401.27	89.670000	382,173.54	144,772.27	0.05	
		Base	55.701847	237,401.27	89.670000	382,173.54	144,772.27	0.05	
404251100	HNI CORP COMMON STOCK USD1.0								
	33,017.000	Local	40.969457	1,352,688.57	40.720000	1,344,452.24	-8,236.33	0.17	
		Base	40.969457	1,352,688.57	40.720000	1,344,452.24	-8,236.33	0.17	
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
	63,589.000	Local	16.718401	1,063,106.42	10.710000	681,038.19	-382,068.23	0.08	
		Base	16.718401	1,063,106.42	10.710000	681,038.19	-382,068.23	0.08	
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	248,122.000	Local	5.184027	1,286,271.13	4.500000	1,116,549.00	-169,722.13	0.14	
		Base	5.184027	1,286,271.13	4.500000	1,116,549.00	-169,722.13	0.14	
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
	21,545.000	Local	14.771611	318,254.35	16.750000	360,878.75	42,624.40	0.04	
		Base	14.771611	318,254.35	16.750000	360,878.75	42,624.40	0.04	
41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01								
	78,799.000	Local	23.564124	1,856,829.43	23.790000	1,874,628.21	17,798.78	0.23	
		Base	23.564124	1,856,829.43	23.790000	1,874,628.21	17,798.78	0.23	
413160102	HARMONIC INC COMMON STOCK USD.001								
	79,525.000	Local	7.272104	578,314.09	11.700000	930,442.50	352,128.41	0.12	
		Base	7.272104	578,314.09	11.700000	930,442.50	352,128.41	0.12	
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001								
	23,251.000	Local	39.475295	917,840.08	31.540000	733,336.54	-184,503.54	0.09	
		Base	39.475295	917,840.08	31.540000	733,336.54	-184,503.54	0.09	
415864107	ENVIRI CORP COMMON STOCK USD1.25								
	56,590.000	Local	13.875072	785,190.33	8.610000	487,239.90	-297,950.43	0.06	
		Base	13.875072	785,190.33	8.610000	487,239.90	-297,950.43	0.06	
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
	9,455.000	Local	17.000017	160,735.16	33.900000	320,524.50	159,789.34	0.04	
		Base	17.000017	160,735.16	33.900000	320,524.50	159,789.34	0.04	

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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420261109	HAWKINS INC COMMON STOCK USD.01							
		13,410.000	Local 22.975336	308,099.25	66.570000	892,703.70	584,604.45	0.11
			Base 22.975336	308,099.25	66.570000	892,703.70	584,604.45	0.11
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,025.000	Local 44.844779	404,724.13	55.670000	502,421.75	97,697.62	0.06
			Base 44.844779	404,724.13	55.670000	502,421.75	97,697.62	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
		89,372.000	Local 13.911378	1,243,287.66	12.520000	1,118,937.44	-124,350.22	0.14
			Base 13.911378	1,243,287.66	12.520000	1,118,937.44	-124,350.22	0.14
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		52,347.000	Local 17.483129	915,189.33	9.440000	494,155.68	-421,033.65	0.06
			Base 17.483129	915,189.33	9.440000	494,155.68	-421,033.65	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,960.000	Local 25.555668	433,424.13	26.620000	451,475.20	18,051.07	0.06
			Base 25.555668	433,424.13	26.620000	451,475.20	18,051.07	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		32,490.000	Local 17.621239	572,514.05	12.950000	420,745.50	-151,768.55	0.05
			Base 17.621239	572,514.05	12.950000	420,745.50	-151,768.55	0.05
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		14,264.000	Local 25.282818	360,634.12	29.970000	427,492.08	66,857.96	0.05
			Base 25.282818	360,634.12	29.970000	427,492.08	66,857.96	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		100,420.000	Local 5.407501	543,021.26	9.400000	943,948.00	400,926.74	0.12
			Base 5.407501	543,021.26	9.400000	943,948.00	400,926.74	0.12
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		70,478.000	Local 24.062248	1,695,859.11	40.260000	2,837,444.28	1,141,585.17	0.35
			Base 24.062248	1,695,859.11	40.260000	2,837,444.28	1,141,585.17	0.35
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		24,740.000	Local 29.773377	736,593.35	20.150000	498,511.00	-238,082.35	0.06
			Base 29.773377	736,593.35	20.150000	498,511.00	-238,082.35	0.06

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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View Date: February 1, 2024

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428567101	HIBBETT INC COMMON STOCK USD.01							
		8,786.000	Local 38.397522	337,360.63	66.650000	585,586.90	248,226.27	0.07
			Base 38.397522	337,360.63	66.650000	585,586.90	248,226.27	0.07
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		74,919.000	Local 21.295300	1,595,422.58	22.970000	1,720,889.43	125,466.85	0.21
			Base 21.295300	1,595,422.58	22.970000	1,720,889.43	125,466.85	0.21
431571108	HILLENBRAND INC COMMON STOCK							
		49,559.000	Local 27.663582	1,370,979.45	46.570000	2,307,962.63	936,983.18	0.29
			Base 27.663582	1,370,979.45	46.570000	2,307,962.63	936,983.18	0.29
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		32,799.000	Local 34.829696	1,142,379.21	31.490000	1,032,840.51	-109,538.70	0.13
			Base 34.829696	1,142,379.21	31.490000	1,032,840.51	-109,538.70	0.13
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		85,137.000	Local 11.037744	939,720.39	11.080000	943,317.96	3,597.57	0.12
			Base 11.037744	939,720.39	11.080000	943,317.96	3,597.57	0.12
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		28,946.000	Local 27.003090	781,631.43	36.830000	1,066,081.18	284,449.75	0.13
			Base 27.003090	781,631.43	36.830000	1,066,081.18	284,449.75	0.13
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		44,222.000	Local 23.067867	1,020,107.21	45.280000	2,002,372.16	982,264.95	0.25
			Base 23.067867	1,020,107.21	45.280000	2,002,372.16	982,264.95	0.25
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		89,912.000	Local 11.471915	1,031,462.80	8.190000	736,379.28	-295,083.52	0.09
			Base 11.471915	1,031,462.80	8.190000	736,379.28	-295,083.52	0.09
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		2,500.000	Local 88.865300	222,163.25	91.530000	228,825.00	6,661.75	0.03
			Base 88.865300	222,163.25	91.530000	228,825.00	6,661.75	0.03
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		31,085.000	Local 63.217974	1,965,130.71	56.090000	1,743,557.65	-221,573.06	0.22
			Base 63.217974	1,965,130.71	56.090000	1,743,557.65	-221,573.06	0.22

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	25,459.000	Local 48.382669	1,231,774.36	48.350000	1,230,942.65	-831.71	0.15
			Base 48.382669	1,231,774.36	48.350000	1,230,942.65	-831.71	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01	23,885.000	Local 51.958900	1,241,038.33	43.560000	1,040,430.60	-200,607.73	0.13
			Base 51.958900	1,241,038.33	43.560000	1,040,430.60	-200,607.73	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	19,628.000	Local 40.487001	794,678.86	184.740000	3,626,076.72	2,831,397.86	0.45
			Base 40.487001	794,678.86	184.740000	3,626,076.72	2,831,397.86	0.45
45768S105	INNOSPEC INC COMMON STOCK USD.01	17,626.000	Local 63.268492	1,115,170.44	116.110000	2,046,554.86	931,384.42	0.25
			Base 63.268492	1,115,170.44	116.110000	2,046,554.86	931,384.42	0.25
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	13,790.000	Local 34.639211	477,674.72	34.630000	477,547.70	-127.02	0.06
			Base 34.639211	477,674.72	34.630000	477,547.70	-127.02	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	16,714.000	Local 53.408155	892,663.90	194.850000	3,256,722.90	2,364,059.00	0.40
			Base 53.408155	892,663.90	194.850000	3,256,722.90	2,364,059.00	0.40
45781M101	INNOVIVA INC COMMON STOCK USD.01	39,976.000	Local 12.111166	484,155.99	16.200000	647,611.20	163,455.21	0.08
			Base 12.111166	484,155.99	16.200000	647,611.20	163,455.21	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001	19,876.000	Local 112.017163	2,226,453.14	93.230000	1,853,039.48	-373,413.66	0.23
			Base 112.017163	2,226,453.14	93.230000	1,853,039.48	-373,413.66	0.23
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001	23,624.000	Local 49.504440	1,169,492.89	101.320000	2,393,583.68	1,224,090.79	0.30
			Base 49.504440	1,169,492.89	101.320000	2,393,583.68	1,224,090.79	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001	12,695.000	Local 41.113097	521,930.77	139.150000	1,766,509.25	1,244,578.48	0.22
			Base 41.113097	521,930.77	139.150000	1,766,509.25	1,244,578.48	0.22

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Books Open

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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458665304	INTERFACE INC COMMON STOCK USD.1							
		41,189.000	Local 14.672508	604,345.95	12.410000	511,155.49	-93,190.46	0.06
			Base 14.672508	604,345.95	12.410000	511,155.49	-93,190.46	0.06
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		18,220.000	Local 72.204077	1,315,558.28	105.050000	1,914,011.00	598,452.72	0.24
			Base 72.204077	1,315,558.28	105.050000	1,914,011.00	598,452.72	0.24
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
		1,449.000	Local 73.182174	106,040.97	8.810000	12,765.69	-93,275.28	0.00
			Base 73.182174	106,040.97	8.810000	12,765.69	-93,275.28	0.00
462726100	IROBOT CORP COMMON STOCK USD.01							
		19,753.000	Local 40.560508	801,191.71	13.600000	268,640.80	-532,550.91	0.03
			Base 40.560508	801,191.71	13.600000	268,640.80	-532,550.91	0.03
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		97,390.000	Local 11.633912	1,133,026.68	14.190000	1,381,964.10	248,937.42	0.17
			Base 11.633912	1,133,026.68	14.190000	1,381,964.10	248,937.42	0.17
465741106	ITRON INC COMMON STOCK							
		32,248.000	Local 47.288544	1,524,960.96	72.140000	2,326,370.72	801,409.76	0.29
			Base 47.288544	1,524,960.96	72.140000	2,326,370.72	801,409.76	0.29
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		61,731.000	Local 13.865673	855,941.83	16.000000	987,696.00	131,754.17	0.12
			Base 13.865673	855,941.83	16.000000	987,696.00	131,754.17	0.12
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		10,939.000	Local 95.991764	1,050,053.91	159.230000	1,741,816.97	691,763.06	0.22
			Base 95.991764	1,050,053.91	159.230000	1,741,816.97	691,763.06	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		14,254.000	Local 88.744581	1,264,965.26	77.970000	1,111,384.38	-153,580.88	0.14
			Base 88.744581	1,264,965.26	77.970000	1,111,384.38	-153,580.88	0.14
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
		50,154.000	Local 38.319788	1,921,890.67	50.070000	2,511,210.78	589,320.11	0.31
			Base 38.319788	1,921,890.67	50.070000	2,511,210.78	589,320.11	0.31

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Holdings

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	236,248.000	Local 4.540500	1,072,684.05	5.310000	1,254,476.88	181,792.83	0.16
			Base 4.540500	1,072,684.05	5.310000	1,254,476.88	181,792.83	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	22,569.000	Local 59.009499	1,331,785.39	98.760000	2,228,914.44	897,129.05	0.28
			Base 59.009499	1,331,785.39	98.760000	2,228,914.44	897,129.05	0.28
48238T109	OPENLANE INC COMMON STOCK USD.01	76,568.000	Local 15.513692	1,187,852.35	14.080000	1,078,077.44	-109,774.91	0.13
			Base 15.513692	1,187,852.35	14.080000	1,078,077.44	-109,774.91	0.13
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01	41,272.000	Local 19.253006	794,610.05	12.240000	505,169.28	-289,440.77	0.06
			Base 19.253006	794,610.05	12.240000	505,169.28	-289,440.77	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01	11,352.000	Local 70.461661	799,880.77	64.900000	736,744.80	-63,135.97	0.09
			Base 70.461661	799,880.77	64.900000	736,744.80	-63,135.97	0.09
483548103	KAMAN CORP COMMON STOCK USD1.0	20,004.000	Local 38.360457	767,362.58	45.050000	901,180.20	133,817.62	0.11
			Base 38.360457	767,362.58	45.050000	901,180.20	133,817.62	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0	22,651.000	Local 17.316507	392,236.21	20.550000	465,478.05	73,241.84	0.06
			Base 17.316507	392,236.21	20.550000	465,478.05	73,241.84	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25	56,426.000	Local 25.960300	1,464,835.89	24.520000	1,383,565.52	-81,270.37	0.17
			Base 25.960300	1,464,835.89	24.520000	1,383,565.52	-81,270.37	0.17
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	83,985.000	Local 16.106887	1,352,736.90	10.450000	877,643.25	-475,093.65	0.11
			Base 16.106887	1,352,736.90	10.450000	877,643.25	-475,093.65	0.11
49446R109	KIMCO REALTY CORP REIT USD.01	20,000.000	Local 19.983210	399,664.19	20.200000	404,000.00	4,335.81	0.05
			Base 19.983210	399,664.19	20.200000	404,000.00	4,335.81	0.05

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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49926D109	KNOWLES CORP COMMON STOCK USD.01							
		63,978.000	Local 15.180543	971,220.77	16.310000	1,043,481.18	72,260.41	0.13
			Base 15.180543	971,220.77	16.310000	1,043,481.18	72,260.41	0.13
500255104	KOHL'S CORP COMMON STOCK USD.01							
		78,461.000	Local 20.329203	1,595,049.63	25.760000	2,021,155.36	426,105.73	0.25
			Base 20.329203	1,595,049.63	25.760000	2,021,155.36	426,105.73	0.25
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		35,442.000	Local 36.633218	1,298,354.51	58.620000	2,077,610.04	779,255.53	0.26
			Base 36.633218	1,298,354.51	58.620000	2,077,610.04	779,255.53	0.26
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		14,761.000	Local 30.004139	442,891.10	51.140000	754,877.54	311,986.44	0.09
			Base 30.004139	442,891.10	51.140000	754,877.54	311,986.44	0.09
500643200	KORN FERRY COMMON STOCK USD.01							
		37,360.000	Local 32.541691	1,215,757.57	58.670000	2,191,911.20	976,153.63	0.27
			Base 32.541691	1,215,757.57	58.670000	2,191,911.20	976,153.63	0.27
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		40,031.000	Local 21.547880	862,583.18	50.320000	2,014,359.92	1,151,776.74	0.25
			Base 21.547880	862,583.18	50.320000	2,014,359.92	1,151,776.74	0.25
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		14,532.000	Local 59.004827	857,458.15	118.010000	1,714,921.32	857,463.17	0.21
			Base 59.004827	857,458.15	118.010000	1,714,921.32	857,463.17	0.21
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		17,952.000	Local 62.940165	1,129,901.84	111.280000	1,997,698.56	867,796.72	0.25
			Base 62.940165	1,129,901.84	111.280000	1,997,698.56	867,796.72	0.25
502175102	LTC PROPERTIES INC REIT USD.01							
		29,355.000	Local 35.985281	1,056,347.91	31.170000	914,995.35	-141,352.56	0.11
			Base 35.985281	1,056,347.91	31.170000	914,995.35	-141,352.56	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		30,517.000	Local 18.628802	568,495.16	34.810000	1,062,296.77	493,801.61	0.13
			Base 18.628802	568,495.16	34.810000	1,062,296.77	493,801.61	0.13

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Holdings

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511656100	LAKELAND FINANCIAL CORP COMMON STOCK	18,028.000	Local 71.117344	1,282,103.47	66.960000	1,207,154.88	-74,948.59	0.15
			Base 71.117344	1,282,103.47	66.960000	1,207,154.88	-74,948.59	0.15
516806205	VITAL ENERGY INC COMMON STOCK USD.01	17,566.000	Local 63.841311	1,121,436.47	43.830000	769,917.78	-351,518.69	0.10
			Base 63.841311	1,121,436.47	43.830000	769,917.78	-351,518.69	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01	14,045.000	Local 35.451224	497,912.44	58.040000	815,171.80	317,259.36	0.10
			Base 35.451224	497,912.44	58.040000	815,171.80	317,259.36	0.10
527064109	LESLIE S INC COMMON STOCK USD.001	130,430.000	Local 12.123588	1,581,279.61	6.710000	875,185.30	-706,094.31	0.11
			Base 12.123588	1,581,279.61	6.710000	875,185.30	-706,094.31	0.11
529043101	LXP INDUSTRIAL TRUST REIT USD.0001	207,431.000	Local 10.536354	2,185,566.35	9.090000	1,885,547.79	-300,018.56	0.23
			Base 10.536354	2,185,566.35	9.090000	1,885,547.79	-300,018.56	0.23
53115L104	LIBERTY ENERGY INC COMMON STOCK	108,760.000	Local 17.651600	1,919,788.02	20.790000	2,261,120.40	341,332.38	0.28
			Base 17.651600	1,919,788.02	20.790000	2,261,120.40	341,332.38	0.28
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001	11,618.000	Local 103.759255	1,205,475.02	73.100000	849,275.80	-356,199.22	0.11
			Base 103.759255	1,205,475.02	73.100000	849,275.80	-356,199.22	0.11
534187109	LINCOLN NATIONAL CORP COMMON STOCK	120,263.000	Local 25.048900	3,012,455.86	27.450000	3,301,219.35	288,763.49	0.41
			Base 25.048900	3,012,455.86	27.450000	3,301,219.35	288,763.49	0.41
535555106	LINDSAY CORP COMMON STOCK USD1.0	7,805.000	Local 88.682509	692,166.98	130.110000	1,015,508.55	323,341.57	0.13
			Base 88.682509	692,166.98	130.110000	1,015,508.55	323,341.57	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001	15,882.000	Local 18.332843	291,162.21	17.450000	277,140.90	-14,021.31	0.03
			Base 18.332843	291,162.21	17.450000	277,140.90	-14,021.31	0.03

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STATE STREET

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53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1		46,439.000	Local	27.582423	1,280,900.16	39.480000	1,833,411.72	552,511.56	0.23
				Base	27.582423	1,280,900.16	39.480000	1,833,411.72	552,511.56	0.23
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		715,144.000	Local	2.413015	1,725,653.38	1.220000	872,475.68	-853,177.70	0.11
				Base	2.413015	1,725,653.38	1.220000	872,475.68	-853,177.70	0.11
552676108	MDC HOLDINGS INC COMMON STOCK USD.01		42,338.000	Local	25.834908	1,093,798.34	62.580000	2,649,512.04	1,555,713.70	0.33
				Base	25.834908	1,093,798.34	62.580000	2,649,512.04	1,555,713.70	0.33
55303J106	MGP INGREDIENTS INC COMMON STOCK		11,081.000	Local	82.484078	914,006.07	84.950000	941,330.95	27,324.88	0.12
				Base	82.484078	914,006.07	84.950000	941,330.95	27,324.88	0.12
55305B101	M/I HOMES INC COMMON STOCK USD.01		19,741.000	Local	26.338927	519,956.76	127.420000	2,515,398.22	1,995,441.46	0.31
				Base	26.338927	519,956.76	127.420000	2,515,398.22	1,995,441.46	0.31
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01		11,845.000	Local	42.435417	502,647.51	143.850000	1,703,903.25	1,201,255.74	0.21
				Base	42.435417	502,647.51	143.850000	1,703,903.25	1,201,255.74	0.21
554382101	MACERICH CO/THE REIT USD.01		152,718.000	Local	11.070700	1,690,695.17	15.790000	2,411,417.22	720,722.05	0.30
				Base	11.070700	1,690,695.17	15.790000	2,411,417.22	720,722.05	0.30
554489104	VERIS RESIDENTIAL INC REIT USD.01		56,873.000	Local	13.209289	751,251.91	15.250000	867,313.25	116,061.34	0.11
				Base	13.209289	751,251.91	15.250000	867,313.25	116,061.34	0.11
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001		49,712.000	Local	24.057732	1,195,957.98	41.880000	2,081,938.56	885,980.58	0.26
				Base	24.057732	1,195,957.98	41.880000	2,081,938.56	885,980.58	0.26
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01		11,829.000	Local	212.180300	2,509,880.77	185.100000	2,189,547.90	-320,332.87	0.27
				Base	212.180300	2,509,880.77	185.100000	2,189,547.90	-320,332.87	0.27

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Holdings

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STATE OF ARIZONA

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STATE STREET

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View Date: February 1, 2024

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566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001		16,870.000	Local 36.522964	616,142.40	38.090000	642,578.30	26,435.90	0.08
				Base 36.522964	616,142.40	38.090000	642,578.30	26,435.90	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0		17,450.000	Local 16.958293	295,922.22	13.580000	236,971.00	-58,951.22	0.03
				Base 16.958293	295,922.22	13.580000	236,971.00	-58,951.22	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001		14,133.000	Local 18.300985	258,647.82	28.000000	395,724.00	137,076.18	0.05
				Base 18.300985	258,647.82	28.000000	395,724.00	137,076.18	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		40,921.000	Local 11.491223	470,232.34	18.500000	757,038.50	286,806.16	0.09
				Base 11.491223	470,232.34	18.500000	757,038.50	286,806.16	0.09
57638P104	MASTERBRAND INC COMMON STOCK		89,854.000	Local 7.588300	681,839.10	14.070000	1,264,245.78	582,406.68	0.16
				Base 7.588300	681,839.10	14.070000	1,264,245.78	582,406.68	0.16
576690101	MATERION CORP COMMON STOCK		14,629.000	Local 45.841371	670,613.41	116.970000	1,711,154.13	1,040,540.72	0.21
				Base 45.841371	670,613.41	116.970000	1,711,154.13	1,040,540.72	0.21
57686G105	MATSON INC COMMON STOCK		24,764.000	Local 39.905015	988,207.78	112.030000	2,774,310.92	1,786,103.14	0.34
				Base 39.905015	988,207.78	112.030000	2,774,310.92	1,786,103.14	0.34
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		21,597.000	Local 37.648821	813,101.58	32.900000	710,541.30	-102,560.28	0.09
				Base 37.648821	813,101.58	32.900000	710,541.30	-102,560.28	0.09
57776J100	MAXLINEAR INC COMMON STOCK		52,611.000	Local 32.089533	1,688,262.42	20.820000	1,095,361.02	-592,901.40	0.14
				Base 32.089533	1,688,262.42	20.820000	1,095,361.02	-592,901.40	0.14
58470H101	MEDIFAST INC COMMON STOCK USD.001		7,722.000	Local 77.798689	600,761.48	54.650000	422,007.30	-178,754.18	0.05
				Base 77.798689	600,761.48	54.650000	422,007.30	-178,754.18	0.05

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	58,713.000	Local 24.043865	1,411,687.44	9.360000	549,553.68	-862,133.76	0.07
			Base 24.043865	1,411,687.44	9.360000	549,553.68	-862,133.76	0.07
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	31,123.000	Local 12.856576	400,135.22	8.460000	263,300.58	-136,834.64	0.03
			Base 12.856576	400,135.22	8.460000	263,300.58	-136,834.64	0.03
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01	36,975.000	Local 37.485840	1,386,038.95	29.660000	1,096,678.50	-289,360.45	0.14
			Base 37.485840	1,386,038.95	29.660000	1,096,678.50	-289,360.45	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK	18,840.000	Local 30.052792	566,194.61	40.050000	754,542.00	188,347.39	0.09
			Base 30.052792	566,194.61	40.050000	754,542.00	188,347.39	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	40,936.000	Local 34.742543	1,422,220.72	78.300000	3,205,288.80	1,783,068.08	0.40
			Base 34.742543	1,422,220.72	78.300000	3,205,288.80	1,783,068.08	0.40
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	26,061.000	Local 49.517506	1,290,475.73	165.610000	4,315,962.21	3,025,486.48	0.54
			Base 49.517506	1,290,475.73	165.610000	4,315,962.21	3,025,486.48	0.54
59064R109	MESA LABORATORIES INC COMMON STOCK	3,631.000	Local 242.707331	881,270.32	91.620000	332,672.22	-548,598.10	0.04
			Base 242.707331	881,270.32	91.620000	332,672.22	-548,598.10	0.04
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01	18,561.000	Local 29.439338	546,423.56	51.780000	961,088.58	414,665.02	0.12
			Base 29.439338	546,423.56	51.780000	961,088.58	414,665.02	0.12
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	25,526.000	Local 24.480432	624,887.51	20.760000	529,919.76	-94,967.75	0.07
			Base 24.480432	624,887.51	20.760000	529,919.76	-94,967.75	0.07
596680108	MIDDLESEX WATER CO COMMON STOCK	12,623.000	Local 102.108812	1,288,919.54	55.970000	706,509.31	-582,410.23	0.09
			Base 102.108812	1,288,919.54	55.970000	706,509.31	-582,410.23	0.09

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Holdings

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600544100	MILLERKNOLL INC COMMON STOCK USD.2	52,088.000	Local 20.386104	1,061,871.41	26.590000	1,385,019.92	323,148.51	0.17
			Base 20.386104	1,061,871.41	26.590000	1,385,019.92	323,148.51	0.17
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	23,069.000	Local 51.832161	1,195,716.13	65.350000	1,507,559.15	311,843.02	0.19
			Base 51.832161	1,195,716.13	65.350000	1,507,559.15	311,843.02	0.19
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	64,561.000	Local 8.071631	521,112.57	8.300000	535,856.30	14,743.73	0.07
			Base 8.071631	521,112.57	8.300000	535,856.30	14,743.73	0.07
60783X104	MODIVCARE INC COMMON STOCK USD.001	8,749.000	Local 65.121844	569,751.01	39.770000	347,947.73	-221,803.28	0.04
			Base 65.121844	569,751.01	39.770000	347,947.73	-221,803.28	0.04
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01	47,255.000	Local 44.517600	2,103,679.19	54.970000	2,597,607.35	493,928.16	0.32
			Base 44.517600	2,103,679.19	54.970000	2,597,607.35	493,928.16	0.32
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	9,462.000	Local 30.439939	288,022.70	68.930000	652,215.66	364,192.96	0.08
			Base 30.439939	288,022.70	68.930000	652,215.66	364,192.96	0.08
610236101	MONRO INC COMMON STOCK USD.01	22,291.000	Local 46.114918	1,027,947.64	31.860000	710,191.26	-317,756.38	0.09
			Base 46.114918	1,027,947.64	31.860000	710,191.26	-317,756.38	0.09
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	20,380.000	Local 56.043360	1,142,163.67	139.800000	2,849,124.00	1,706,960.33	0.35
			Base 56.043360	1,142,163.67	139.800000	2,849,124.00	1,706,960.33	0.35
624580106	MOVADO GROUP INC COMMON STOCK USD.01	11,103.000	Local 22.755833	252,658.01	27.580000	306,220.74	53,562.73	0.04
			Base 22.755833	252,658.01	27.580000	306,220.74	53,562.73	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	80,474.000	Local 15.135890	1,218,045.64	48.000000	3,862,752.00	2,644,706.36	0.48
			Base 15.135890	1,218,045.64	48.000000	3,862,752.00	2,644,706.36	0.48

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01	46,684.000	Local 29.431258	1,373,968.85	67.360000	3,144,634.24	1,770,665.39	0.39
			Base 29.431258	1,373,968.85	67.360000	3,144,634.24	1,770,665.39	0.39
628464109	MYERS INDUSTRIES INC COMMON STOCK	26,093.000	Local 15.337193	400,193.37	18.750000	489,243.75	89,050.38	0.06
			Base 15.337193	400,193.37	18.750000	489,243.75	89,050.38	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01	62,851.000	Local 21.066476	1,324,049.09	21.390000	1,344,382.89	20,333.80	0.17
			Base 21.066476	1,324,049.09	21.390000	1,344,382.89	20,333.80	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01	33,378.000	Local 28.766957	960,183.48	35.570000	1,187,255.46	227,071.98	0.15
			Base 28.766957	960,183.48	35.570000	1,187,255.46	227,071.98	0.15
62878D100	N ABLE INC COMMON STOCK USD.001	49,273.000	Local 13.189420	649,882.30	12.980000	639,563.54	-10,318.76	0.08
			Base 13.189420	649,882.30	12.980000	639,563.54	-10,318.76	0.08
62886E108	NCR VOYIX CORP COMMON STOCK USD.01	94,733.000	Local 16.723077	1,584,227.29	14.700000	1,392,575.10	-191,652.19	0.17
			Base 16.723077	1,584,227.29	14.700000	1,392,575.10	-191,652.19	0.17
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	57,474.000	Local 17.209965	989,125.52	31.920000	1,834,570.08	845,444.56	0.23
			Base 17.209965	989,125.52	31.920000	1,834,570.08	845,444.56	0.23
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01	9,015.000	Local 122.850882	1,107,500.70	104.890000	945,583.35	-161,917.35	0.12
			Base 122.850882	1,107,500.70	104.890000	945,583.35	-161,917.35	0.12
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01	47,426.000	Local 23.982194	1,137,379.52	22.390000	1,061,868.14	-75,511.38	0.13
			Base 23.982194	1,137,379.52	22.390000	1,061,868.14	-75,511.38	0.13
633707104	NATIONAL BANK HOLD CL A COMMON STOCK	26,767.000	Local 34.678303	928,234.14	35.000000	936,845.00	8,610.86	0.12
			Base 34.678303	928,234.14	35.000000	936,845.00	8,610.86	0.12

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635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01		16,544.000	Local	26.322524	435,479.84	46.240000	764,994.56	329,514.72	0.09
				Base	26.322524	435,479.84	46.240000	764,994.56	329,514.72	0.09
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		9,588.000	Local	95.434800	915,028.86	93.040000	892,067.52	-22,961.34	0.11
				Base	95.434800	915,028.86	93.040000	892,067.52	-22,961.34	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		3,715.000	Local	87.406318	324,714.47	79.170000	294,116.55	-30,597.92	0.04
				Base	87.406318	324,714.47	79.170000	294,116.55	-30,597.92	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01		55,464.000	Local	26.923423	1,493,280.76	19.010000	1,054,370.64	-438,910.12	0.13
				Base	26.923423	1,493,280.76	19.010000	1,054,370.64	-438,910.12	0.13
63938C108	NAVIENT CORP COMMON STOCK USD.01		60,004.000	Local	18.248800	1,095,001.00	17.220000	1,033,268.88	-61,732.12	0.13
				Base	18.248800	1,095,001.00	17.220000	1,033,268.88	-61,732.12	0.13
64049M209	NEOGENOMICS INC COMMON STOCK USD.001		90,353.000	Local	19.503046	1,762,158.73	14.850000	1,341,742.05	-420,416.68	0.17
				Base	19.503046	1,762,158.73	14.850000	1,341,742.05	-420,416.68	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		50,325.000	Local	30.543300	1,537,091.55	21.510000	1,082,490.75	-454,600.80	0.13
				Base	30.543300	1,537,091.55	21.510000	1,082,490.75	-454,600.80	0.13
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02		64,280.000	Local	19.678130	1,264,910.20	7.840000	503,955.20	-760,955.00	0.06
				Base	19.678130	1,264,910.20	7.840000	503,955.20	-760,955.00	0.06
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0		270,112.000	Local	9.093100	2,456,155.43	8.320000	2,247,331.84	-208,823.59	0.28
				Base	9.093100	2,456,155.43	8.320000	2,247,331.84	-208,823.59	0.28
65341D102	NEXPOINT RESIDENTIAL REIT USD.01		17,823.000	Local	49.062381	874,438.81	30.550000	544,492.65	-329,946.16	0.07
				Base	49.062381	874,438.81	30.550000	544,492.65	-329,946.16	0.07

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665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001	64,832.000	Local 32.053137	2,078,069.01	33.500000	2,171,872.00	93,802.99	0.27
			Base 32.053137	2,078,069.01	33.500000	2,171,872.00	93,802.99	0.27
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01	28,043.000	Local 14.360549	402,712.88	12.030000	337,357.29	-65,355.59	0.04
			Base 14.360549	402,712.88	12.030000	337,357.29	-65,355.59	0.04
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	90,096.000	Local 12.322126	1,110,174.22	12.370000	1,114,487.52	4,313.30	0.14
			Base 12.322126	1,110,174.22	12.370000	1,114,487.52	4,313.30	0.14
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK	26,069.000	Local 51.572366	1,344,440.00	36.860000	960,903.34	-383,536.66	0.12
			Base 51.572366	1,344,440.00	36.860000	960,903.34	-383,536.66	0.12
67011P100	DNOW INC COMMON STOCK USD.01	75,372.000	Local 8.964469	675,669.98	10.090000	760,503.48	84,833.50	0.09
			Base 8.964469	675,669.98	10.090000	760,503.48	84,833.50	0.09
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	35,023.000	Local 40.860200	1,431,046.78	18.560000	650,026.88	-781,019.90	0.08
			Base 40.860200	1,431,046.78	18.560000	650,026.88	-781,019.90	0.08
67098H104	O I GLASS INC COMMON STOCK	109,913.000	Local 15.822703	1,739,120.74	14.560000	1,600,333.28	-138,787.46	0.20
			Base 15.822703	1,739,120.74	14.560000	1,600,333.28	-138,787.46	0.20
67103X102	OFG BANCORP COMMON STOCK USD1.0	33,357.000	Local 17.903184	597,196.51	36.770000	1,226,536.89	629,340.38	0.15
			Base 17.903184	597,196.51	36.770000	1,226,536.89	629,340.38	0.15
671044105	OSI SYSTEMS INC COMMON STOCK	11,079.000	Local 62.340456	690,669.91	128.030000	1,418,444.37	727,774.46	0.18
			Base 62.340456	690,669.91	128.030000	1,418,444.37	727,774.46	0.18
675232102	OCEANEERING INTL INC COMMON STOCK USD.25	71,398.000	Local 12.324669	879,956.74	20.780000	1,483,650.44	603,693.70	0.18
			Base 12.324669	879,956.74	20.780000	1,483,650.44	603,693.70	0.18

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		45,287.000	Local 16.802984	760,956.73	6.170000	279,420.79	-481,535.94	0.03
			Base 16.802984	760,956.73	6.170000	279,420.79	-481,535.94	0.03
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		6,945.000	Local 21.838238	151,666.56	67.580000	469,343.10	317,676.54	0.06
			Base 21.838238	151,666.56	67.580000	469,343.10	317,676.54	0.06
68213N109	OMNICELL INC COMMON STOCK USD.001							
		32,231.000	Local 51.057700	1,645,640.73	32.170000	1,036,871.27	-608,769.46	0.13
			Base 51.057700	1,645,640.73	32.170000	1,036,871.27	-608,769.46	0.13
68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	5.800000	363,892.00	-187,013.73	0.05
			Base 8.780774	550,905.73	5.800000	363,892.00	-187,013.73	0.05
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
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		52,089.000	Local 10.699239	557,312.65	7.370000	383,895.93	-173,416.72	0.05
			Base 10.699239	557,312.65	7.370000	383,895.93	-173,416.72	0.05
68622V106	ORGANON + CO COMMON STOCK USD.01							
		181,183.000	Local 15.628611	2,831,638.69	16.650000	3,016,696.95	185,058.26	0.37
			Base 15.628611	2,831,638.69	16.650000	3,016,696.95	185,058.26	0.37
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		29,567.000	Local 70.718382	2,090,930.41	90.420000	2,673,448.14	582,517.73	0.33
			Base 70.718382	2,090,930.41	90.420000	2,673,448.14	582,517.73	0.33
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		102,955.000	Local 15.442285	1,589,860.44	13.020000	1,340,474.10	-249,386.34	0.17
			Base 15.442285	1,589,860.44	13.020000	1,340,474.10	-249,386.34	0.17

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View Date: February 1, 2024

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690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,227.000	Local 19.443129	1,054,342.56	19.710000	1,068,814.17	14,471.61	0.13
			Base 19.443129	1,054,342.56	19.710000	1,068,814.17	14,471.61	0.13
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,408.000	Local 55.380099	576,396.07	94.930000	988,031.44	411,635.37	0.12
			Base 55.380099	576,396.07	94.930000	988,031.44	411,635.37	0.12
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,008.000	Local 49.295857	394,761.22	64.510000	516,596.08	121,834.86	0.06
			Base 49.295857	394,761.22	64.510000	516,596.08	121,834.86	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		21,697.000	Local 18.845564	408,892.20	31.200000	676,946.40	268,054.20	0.08
			Base 18.845564	408,892.20	31.200000	676,946.40	268,054.20	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		40,440.000	Local 12.735428	515,020.72	41.220000	1,666,936.80	1,151,916.08	0.21
			Base 12.735428	515,020.72	41.220000	1,666,936.80	1,151,916.08	0.21
69343T107	PJT PARTNERS INC A COMMON STOCK							
		15,820.000	Local 98.737200	1,562,022.50	96.170000	1,521,409.40	-40,613.10	0.19
			Base 98.737200	1,562,022.50	96.170000	1,521,409.40	-40,613.10	0.19
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		27,818.000	Local 32.798353	912,384.57	22.770000	633,415.86	-278,968.71	0.08
			Base 32.798353	912,384.57	22.770000	633,415.86	-278,968.71	0.08
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		67,978.000	Local 31.981811	2,174,059.58	25.370000	1,724,601.86	-449,457.72	0.21
			Base 31.981811	2,174,059.58	25.370000	1,724,601.86	-449,457.72	0.21
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		32,917.000	Local 42.942754	1,413,546.63	32.590000	1,072,765.03	-340,781.60	0.13
			Base 42.942754	1,413,546.63	32.590000	1,072,765.03	-340,781.60	0.13
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
		17,531.000	Local 82.062825	1,438,643.39	59.870000	1,049,580.97	-389,062.42	0.13
			Base 82.062825	1,438,643.39	59.870000	1,049,580.97	-389,062.42	0.13

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698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		23,219.000	Local 72.588700	1,685,437.03	73.480000	1,706,132.12	20,695.09	0.21
			Base 72.588700	1,685,437.03	73.480000	1,706,132.12	20,695.09	0.21
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
		39,454.000	Local 17.080851	673,907.89	36.590000	1,443,621.86	769,713.97	0.18
			Base 17.080851	673,907.89	36.590000	1,443,621.86	769,713.97	0.18
700658107	PARK NATIONAL CORP COMMON STOCK							
		10,168.000	Local 94.073051	956,534.78	130.680000	1,328,754.24	372,219.46	0.16
			Base 94.073051	956,534.78	130.680000	1,328,754.24	372,219.46	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		14,749.000	Local 46.317172	683,131.97	100.390000	1,480,652.11	797,520.14	0.18
			Base 46.317172	683,131.97	100.390000	1,480,652.11	797,520.14	0.18
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		227,755.000	Local 8.010060	1,824,331.24	11.090000	2,525,802.95	701,471.71	0.31
			Base 8.010060	1,824,331.24	11.090000	2,525,802.95	701,471.71	0.31
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
		184,653.000	Local 7.128431	1,316,286.15	4.680000	864,176.04	-452,110.11	0.11
			Base 7.128431	1,316,286.15	4.680000	864,176.04	-452,110.11	0.11
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		85,417.000	Local 14.236900	1,216,073.28	15.220000	1,300,046.74	83,973.46	0.16
			Base 14.236900	1,216,073.28	15.220000	1,300,046.74	83,973.46	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		61,499.000	Local 17.246152	1,060,621.08	14.340000	881,895.66	-178,725.42	0.11
			Base 17.246152	1,060,621.08	14.340000	881,895.66	-178,725.42	0.11
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		46,563.000	Local 8.673366	403,857.96	18.100000	842,790.30	438,932.34	0.10
			Base 8.673366	403,857.96	18.100000	842,790.30	438,932.34	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		24,648.000	Local 37.532748	925,107.18	68.130000	1,679,268.24	754,161.06	0.21
			Base 37.532748	925,107.18	68.130000	1,679,268.24	754,161.06	0.21

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Holdings

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		14,417.000	Local 27.439660	395,597.58	10.810000	155,847.77	-239,749.81	0.02
			Base 27.439660	395,597.58	10.810000	155,847.77	-239,749.81	0.02
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
		84,776.000	Local 33.811324	2,866,388.79	34.710000	2,942,574.96	76,186.17	0.37
			Base 33.811324	2,866,388.79	34.710000	2,942,574.96	76,186.17	0.37
71880K101	PHINIA INC COMMON STOCK USD.01							
		33,093.000	Local 33.556800	1,110,495.18	30.240000	1,000,732.32	-109,762.86	0.12
			Base 33.556800	1,110,495.18	30.240000	1,000,732.32	-109,762.86	0.12
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		44,337.000	Local 11.372387	504,217.51	29.220000	1,295,527.14	791,309.63	0.16
			Base 11.372387	504,217.51	29.220000	1,295,527.14	791,309.63	0.16
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,664.000	Local 68.943896	735,217.71	173.490000	1,850,097.36	1,114,879.65	0.23
			Base 68.943896	735,217.71	173.490000	1,850,097.36	1,114,879.65	0.23
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		108,742.000	Local 5.681213	617,786.45	4.110000	446,929.62	-170,856.83	0.06
			Base 5.681213	617,786.45	4.110000	446,929.62	-170,856.83	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
		19,480.000	Local 48.355382	941,962.85	94.720000	1,845,145.60	903,182.75	0.23
			Base 48.355382	941,962.85	94.720000	1,845,145.60	903,182.75	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,474.000	Local 33.271911	215,402.35	118.530000	767,363.22	551,960.87	0.10
			Base 33.271911	215,402.35	118.530000	767,363.22	551,960.87	0.10
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,858.000	Local 62.665244	555,088.73	71.840000	636,358.72	81,269.99	0.08
			Base 62.665244	555,088.73	71.840000	636,358.72	81,269.99	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
		84,828.000	Local 21.658800	1,837,272.68	21.620000	1,833,981.36	-3,291.32	0.23
			Base 21.658800	1,837,272.68	21.620000	1,833,981.36	-3,291.32	0.23

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		35,172.000	Local 52.986341	1,863,635.58	61.540000	2,164,484.88	300,849.30	0.27
			Base 52.986341	1,863,635.58	61.540000	2,164,484.88	300,849.30	0.27
741511109	PRICESMART INC COMMON STOCK USD.0001							
		17,746.000	Local 68.846096	1,221,742.82	76.020000	1,349,050.92	127,308.10	0.17
			Base 68.846096	1,221,742.82	76.020000	1,349,050.92	127,308.10	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		36,129.000	Local 33.144440	1,197,475.48	13.460000	486,296.34	-711,179.14	0.06
			Base 33.144440	1,197,475.48	13.460000	486,296.34	-711,179.14	0.06
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
		72,809.000	Local 27.203676	1,980,672.44	20.160000	1,467,829.44	-512,843.00	0.18
			Base 27.203676	1,980,672.44	20.160000	1,467,829.44	-512,843.00	0.18
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		4,181.000	Local 26.312930	110,014.36	30.640000	128,105.84	18,091.48	0.02
			Base 26.312930	110,014.36	30.640000	128,105.84	18,091.48	0.02
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		30,881.000	Local 31.441799	970,954.21	56.810000	1,754,349.61	783,395.40	0.22
			Base 31.441799	970,954.21	56.810000	1,754,349.61	783,395.40	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		60,169.000	Local 13.181062	793,091.33	8.460000	509,029.74	-284,061.59	0.06
			Base 13.181062	793,091.33	8.460000	509,029.74	-284,061.59	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		18,279.000	Local 74.287102	1,357,893.93	36.090000	659,689.11	-698,204.82	0.08
			Base 74.287102	1,357,893.93	36.090000	659,689.11	-698,204.82	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		53,547.000	Local 17.357346	929,433.82	16.550000	886,202.85	-43,230.97	0.11
			Base 17.357346	929,433.82	16.550000	886,202.85	-43,230.97	0.11
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		9,817.000	Local 100.236775	984,024.42	189.940000	1,864,640.98	880,616.56	0.23
			Base 100.236775	984,024.42	189.940000	1,864,640.98	880,616.56	0.23

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		23,382.000	Local 17.249532	403,328.55	31.220000	729,986.04	326,657.49	0.09
			Base 17.249532	403,328.55	31.220000	729,986.04	326,657.49	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		36,754.000	Local 10.048646	369,327.95	12.670000	465,673.18	96,345.23	0.06
			Base 10.048646	369,327.95	12.670000	465,673.18	96,345.23	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	136.370000	2,582,165.95	1,821,643.53	0.32
			Base 40.164902	760,522.42	136.370000	2,582,165.95	1,821,643.53	0.32
749660106	RPC INC COMMON STOCK USD.1							
		60,307.000	Local 5.532347	333,639.24	7.310000	440,844.17	107,204.93	0.05
			Base 5.532347	333,639.24	7.310000	440,844.17	107,204.93	0.05
74967X103	RH COMMON STOCK USD.0001							
		7,538.000	Local 37.290816	281,098.17	253.480000	1,910,732.24	1,629,634.07	0.24
			Base 37.290816	281,098.17	253.480000	1,910,732.24	1,629,634.07	0.24
74982T103	RXO INC COMMON STOCK							
		82,935.000	Local 17.004753	1,410,289.17	20.800000	1,725,048.00	314,758.83	0.21
			Base 17.004753	1,410,289.17	20.800000	1,725,048.00	314,758.83	0.21
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		108,566.000	Local 24.261200	2,633,941.43	28.980000	3,146,242.68	512,301.25	0.39
			Base 24.261200	2,633,941.43	28.980000	3,146,242.68	512,301.25	0.39
750491102	RADNET INC COMMON STOCK USD.0001							
		42,833.000	Local 21.087565	903,243.68	36.970000	1,583,536.01	680,292.33	0.20
			Base 21.087565	903,243.68	36.970000	1,583,536.01	680,292.33	0.20
75574U101	READY CAPITAL CORP REIT USD.0001							
		114,294.000	Local 12.310835	1,407,054.59	9.370000	1,070,934.78	-336,119.81	0.13
			Base 12.310835	1,407,054.59	9.370000	1,070,934.78	-336,119.81	0.13
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
		78,318.000	Local 7.991434	625,873.11	7.120000	557,624.16	-68,248.95	0.07
			Base 7.991434	625,873.11	7.120000	557,624.16	-68,248.95	0.07

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758075402	REDWOOD TRUST INC REIT USD.01	84,093.000	Local 11.060757	930,132.22	6.710000	564,264.03	-365,868.19	0.07
			Base 11.060757	930,132.22	6.710000	564,264.03	-365,868.19	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001	28,689.000	Local 51.482774	1,476,989.30	12.320000	353,448.48	-1,123,540.82	0.04
			Base 51.482774	1,476,989.30	12.320000	353,448.48	-1,123,540.82	0.04
75970E107	RENASANT CORP COMMON STOCK USD5.0	39,796.000	Local 32.168541	1,280,179.25	31.630000	1,258,747.48	-21,431.77	0.16
			Base 32.168541	1,280,179.25	31.630000	1,258,747.48	-21,431.77	0.16
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01	31,559.000	Local 23.350832	736,928.91	33.200000	1,047,758.80	310,829.89	0.13
			Base 23.350832	736,928.91	33.200000	1,047,758.80	310,829.89	0.13
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	103,491.000	Local 15.163551	1,569,291.05	16.770000	1,735,544.07	166,253.02	0.22
			Base 15.163551	1,569,291.05	16.770000	1,735,544.07	166,253.02	0.22
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01	22,693.000	Local 13.212737	299,836.65	13.460000	305,447.78	5,611.13	0.04
			Base 13.212737	299,836.65	13.460000	305,447.78	5,611.13	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	89,315.000	Local 15.850045	1,415,646.76	13.590000	1,213,790.85	-201,855.91	0.15
			Base 15.850045	1,415,646.76	13.590000	1,213,790.85	-201,855.91	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	10,795.000	Local 21.735358	234,633.19	41.390000	446,805.05	212,171.86	0.06
			Base 21.735358	234,633.19	41.390000	446,805.05	212,171.86	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0	11,877.000	Local 106.814392	1,268,634.53	115.270000	1,369,061.79	100,427.26	0.17
			Base 106.814392	1,268,634.53	115.270000	1,369,061.79	100,427.26	0.17
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	33,503.000	Local 46.758261	1,566,542.01	44.910000	1,504,619.73	-61,922.28	0.19
			Base 46.758261	1,566,542.01	44.910000	1,504,619.73	-61,922.28	0.19

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



STATE STREET

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View Date: February 1, 2024

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783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		27,103.000	Local 26.694928	723,512.63	33.340000	903,614.02	180,101.39	0.11
			Base 26.694928	723,512.63	33.340000	903,614.02	180,101.39	0.11
784305104	SJW GROUP COMMON STOCK USD.001							
		20,599.000	Local 79.829200	1,644,401.70	59.540000	1,226,464.46	-417,937.24	0.15
			Base 79.829200	1,644,401.70	59.540000	1,226,464.46	-417,937.24	0.15
78440X887	SL GREEN REALTY CORP REIT USD.01							
		45,662.000	Local 23.216134	1,060,095.13	44.950000	2,052,506.90	992,411.77	0.25
			Base 23.216134	1,060,095.13	44.950000	2,052,506.90	992,411.77	0.25
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		82,448.000	Local 16.746939	1,380,751.60	37.080000	3,057,171.84	1,676,420.24	0.38
			Base 16.746939	1,380,751.60	37.080000	3,057,171.84	1,676,420.24	0.38
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		26,013.000	Local 55.975301	1,456,085.50	183.800000	4,781,189.40	3,325,103.90	0.59
			Base 55.975301	1,456,085.50	183.800000	4,781,189.40	3,325,103.90	0.59
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		32,357.000	Local 25.584784	827,846.87	100.640000	3,256,408.48	2,428,561.61	0.40
			Base 25.584784	827,846.87	100.640000	3,256,408.48	2,428,561.61	0.40
78573M104	SABRE CORP COMMON STOCK USD.01							
		268,989.000	Local 5.907027	1,588,925.42	4.100000	1,102,854.90	-486,070.52	0.14
			Base 5.907027	1,588,925.42	4.100000	1,102,854.90	-486,070.52	0.14
78646V107	SAFEHOLD INC REIT USD.001							
		31,736.000	Local 51.448764	1,632,777.96	19.860000	630,276.96	-1,002,501.00	0.08
			Base 51.448764	1,632,777.96	19.860000	630,276.96	-1,002,501.00	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		10,486.000	Local 64.484806	676,187.68	83.310000	873,588.66	197,400.98	0.11
			Base 64.484806	676,187.68	83.310000	873,588.66	197,400.98	0.11
790148100	ST JOE CO/THE COMMON STOCK							
		25,240.000	Local 26.605830	671,531.16	55.200000	1,393,248.00	721,716.84	0.17
			Base 26.605830	671,531.16	55.200000	1,393,248.00	721,716.84	0.17

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Holdings

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79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		76,392.000	Local 9.812455	749,593.03	12.320000	941,149.44	191,556.41	0.12
			Base 9.812455	749,593.03	12.320000	941,149.44	191,556.41	0.12
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		6,361.000	Local 75.758499	481,899.81	107.130000	681,453.93	199,554.12	0.08
			Base 75.758499	481,899.81	107.130000	681,453.93	199,554.12	0.08
801056102	SANMINA CORP COMMON STOCK USD.01							
		40,565.000	Local 23.814924	966,052.41	59.820000	2,426,598.30	1,460,545.89	0.30
			Base 23.814924	966,052.41	59.820000	2,426,598.30	1,460,545.89	0.30
804395101	SAUL CENTERS INC REIT USD.01							
		9,166.000	Local 42.498719	389,543.26	38.260000	350,691.16	-38,852.10	0.04
			Base 42.498719	389,543.26	38.260000	350,691.16	-38,852.10	0.04
806037107	SCANSOURCE INC COMMON STOCK							
		17,698.000	Local 33.003255	584,091.60	39.260000	694,823.48	110,731.88	0.09
			Base 33.003255	584,091.60	39.260000	694,823.48	110,731.88	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		19,355.000	Local 32.926684	637,295.96	38.440000	744,006.20	106,710.24	0.09
			Base 32.926684	637,295.96	38.440000	744,006.20	106,710.24	0.09
80810D103	SCHRODINGER INC COMMON STOCK USD.01							
		38,771.000	Local 46.846000	1,816,266.27	26.450000	1,025,492.95	-790,773.32	0.13
			Base 46.846000	1,816,266.27	26.450000	1,025,492.95	-790,773.32	0.13
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1							
		38,420.000	Local 29.229289	1,122,989.27	12.030000	462,192.60	-660,796.67	0.06
			Base 29.229289	1,122,989.27	12.030000	462,192.60	-660,796.67	0.06
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		41,735.000	Local 14.945304	623,742.25	7.970000	332,627.95	-291,114.30	0.04
			Base 14.945304	623,742.25	7.970000	332,627.95	-291,114.30	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		60,358.000	Local 28.957613	1,747,823.58	24.560000	1,482,392.48	-265,431.10	0.18
			Base 28.957613	1,747,823.58	24.560000	1,482,392.48	-265,431.10	0.18

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81211K100	SEALED AIR CORP COMMON STOCK USD.1	102,381.000	Local 35.668300	3,651,756.22	34.550000	3,537,263.55	-114,492.67	0.44
			Base 35.668300	3,651,756.22	34.550000	3,537,263.55	-114,492.67	0.44
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	74,524.000	Local 16.601507	1,237,210.71	25.990000	1,936,878.76	699,668.05	0.24
			Base 16.601507	1,237,210.71	25.990000	1,936,878.76	699,668.05	0.24
816850101	SEMTECH CORP COMMON STOCK USD.01	45,489.000	Local 27.131700	1,234,193.91	19.840000	902,501.76	-331,692.15	0.11
			Base 27.131700	1,234,193.91	19.840000	902,501.76	-331,692.15	0.11
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	29,949.000	Local 60.866800	1,822,899.79	62.030000	1,857,736.47	34,836.68	0.23
			Base 60.866800	1,822,899.79	62.030000	1,857,736.47	34,836.68	0.23
81761L102	SERVICE PROPERTIES TRUST REIT USD.01	117,504.000	Local 11.564839	1,358,914.86	7.730000	908,305.92	-450,608.94	0.11
			Base 11.564839	1,358,914.86	7.730000	908,305.92	-450,608.94	0.11
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	34,727.000	Local 38.451548	1,335,306.92	67.140000	2,331,570.78	996,263.86	0.29
			Base 38.451548	1,335,306.92	67.140000	2,331,570.78	996,263.86	0.29
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01	26,578.000	Local 53.571955	1,423,835.41	75.560000	2,008,233.68	584,398.27	0.25
			Base 53.571955	1,423,835.41	75.560000	2,008,233.68	584,398.27	0.25
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK	35,629.000	Local 35.357983	1,259,769.59	20.490000	730,038.21	-529,731.38	0.09
			Base 35.357983	1,259,769.59	20.490000	730,038.21	-529,731.38	0.09
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01	12,800.000	Local 18.007180	230,491.90	25.500000	326,400.00	95,908.10	0.04
			Base 18.007180	230,491.90	25.500000	326,400.00	95,908.10	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01	16,961.000	Local 53.553673	908,323.85	46.970000	796,658.17	-111,665.68	0.10
			Base 53.553673	908,323.85	46.970000	796,658.17	-111,665.68	0.10

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		88,725.000	Local 23.368185	2,073,342.18	19.010000	1,686,662.25	-386,679.93	0.21
			Base 23.368185	2,073,342.18	19.010000	1,686,662.25	-386,679.93	0.21
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		64,249.000	Local 32.515513	2,089,089.18	37.800000	2,428,612.20	339,523.02	0.30
			Base 32.515513	2,089,089.18	37.800000	2,428,612.20	339,523.02	0.30
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		11,307.000	Local 57.748100	652,957.77	37.900000	428,535.30	-224,422.47	0.05
			Base 57.748100	652,957.77	37.900000	428,535.30	-224,422.47	0.05
82981J109	SITE CENTERS CORP REIT USD.1							
		127,600.000	Local 9.696788	1,237,310.17	13.320000	1,699,632.00	462,321.83	0.21
			Base 9.696788	1,237,310.17	13.320000	1,699,632.00	462,321.83	0.21
82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,257.000	Local 117.283600	1,437,545.08	106.570000	1,306,228.49	-131,316.59	0.16
			Base 117.283600	1,437,545.08	106.570000	1,306,228.49	-131,316.59	0.16
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		50,925.000	Local 23.513273	1,197,413.43	25.210000	1,283,819.25	86,405.82	0.16
			Base 23.513273	1,197,413.43	25.210000	1,283,819.25	86,405.82	0.16
830879102	SKYWEST INC COMMON STOCK							
		29,023.000	Local 22.421308	650,733.62	53.260000	1,545,764.98	895,031.36	0.19
			Base 22.421308	650,733.62	53.260000	1,545,764.98	895,031.36	0.19
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		40,269.000	Local 95.548300	3,847,634.50	66.500000	2,677,888.50	-1,169,746.00	0.33
			Base 95.548300	3,847,634.50	66.500000	2,677,888.50	-1,169,746.00	0.33
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		10,536.000	Local 22.164385	233,523.96	50.560000	532,700.16	299,176.20	0.07
			Base 22.164385	233,523.96	50.560000	532,700.16	299,176.20	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
		90,914.000	Local 27.316116	2,483,417.39	15.580000	1,416,440.12	-1,066,977.27	0.18
			Base 27.316116	2,483,417.39	15.580000	1,416,440.12	-1,066,977.27	0.18

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	20,335.000	Local	30.865964	627,659.38	31.300000	636,485.50	8,826.12	0.08
			Base	30.865964	627,659.38	31.300000	636,485.50	8,826.12	0.08
847215100	SPARTANNASH CO COMMON STOCK	24,543.000	Local	21.958835	538,935.68	22.430000	550,499.49	11,563.81	0.07
			Base	21.958835	538,935.68	22.430000	550,499.49	11,563.81	0.07
852312305	STAAR SURGICAL CO COMMON STOCK USD.01	34,604.000	Local	42.042151	1,454,826.59	28.010000	969,258.04	-485,568.55	0.12
			Base	42.042151	1,454,826.59	28.010000	969,258.04	-485,568.55	0.12
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0	13,246.000	Local	29.808738	394,846.55	40.350000	534,476.10	139,629.55	0.07
			Base	29.808738	394,846.55	40.350000	534,476.10	139,629.55	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	8,436.000	Local	57.478285	484,886.81	147.660000	1,245,659.76	760,772.95	0.15
			Base	57.478285	484,886.81	147.660000	1,245,659.76	760,772.95	0.15
858586100	STEPAN CO COMMON STOCK USD1.0	15,062.000	Local	69.108265	1,040,908.69	89.270000	1,344,584.74	303,676.05	0.17
			Base	69.108265	1,040,908.69	89.270000	1,344,584.74	303,676.05	0.17
858927106	STELLAR BANCORP INC COMMON STOCK USD.01	33,224.000	Local	26.100683	867,169.09	25.030000	831,596.72	-35,572.37	0.10
			Base	26.100683	867,169.09	25.030000	831,596.72	-35,572.37	0.10
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	19,396.000	Local	33.232084	644,569.51	61.660000	1,195,957.36	551,387.85	0.15
			Base	33.232084	644,569.51	61.660000	1,195,957.36	551,387.85	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01	19,016.000	Local	27.904062	530,623.64	65.750000	1,250,302.00	719,678.36	0.16
			Base	27.904062	530,623.64	65.750000	1,250,302.00	719,678.36	0.16
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01	15,577.000	Local	74.925771	1,167,118.73	94.060000	1,465,172.62	298,053.89	0.18
			Base	74.925771	1,167,118.73	94.060000	1,465,172.62	298,053.89	0.18

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View Date: February 1, 2024

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86333M108	STRIDE INC COMMON STOCK USD.0001								
	28,174.000	Local	41.122078	1,158,573.43	59.950000	1,689,031.30	530,457.87	0.21	
		Base	41.122078	1,158,573.43	59.950000	1,689,031.30	530,457.87	0.21	
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	12,563.000	Local	45.471193	571,254.60	43.660000	548,500.58	-22,754.02	0.07	
		Base	45.471193	571,254.60	43.660000	548,500.58	-22,754.02	0.07	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	76,255.000	Local	11.438877	872,271.56	6.480000	494,132.40	-378,139.16	0.06	
		Base	11.438877	872,271.56	6.480000	494,132.40	-378,139.16	0.06	
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01								
	27,628.000	Local	18.256945	504,402.88	13.610000	376,017.08	-128,385.80	0.05	
		Base	18.256945	504,402.88	13.610000	376,017.08	-128,385.80	0.05	
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	59,370.000	Local	9.554358	567,242.25	10.250000	608,542.50	41,300.25	0.08	
		Base	9.554358	567,242.25	10.250000	608,542.50	41,300.25	0.08	
867652406	SUNPOWER CORP COMMON STOCK USD.001								
	60,850.000	Local	10.580700	643,835.59	3.030000	184,375.50	-459,460.09	0.02	
		Base	10.580700	643,835.59	3.030000	184,375.50	-459,460.09	0.02	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	145,627.000	Local	10.869832	1,582,941.00	10.670000	1,553,840.09	-29,100.91	0.19	
		Base	10.869832	1,582,941.00	10.670000	1,553,840.09	-29,100.91	0.19	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	38,726.000	Local	21.885019	847,519.25	27.680000	1,071,935.68	224,416.43	0.13	
		Base	21.885019	847,519.25	27.680000	1,071,935.68	224,416.43	0.13	
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
	25,037.000	Local	33.075628	828,114.49	46.430000	1,162,467.91	334,353.42	0.14	
		Base	33.075628	828,114.49	46.430000	1,162,467.91	334,353.42	0.14	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
	14,870.000	Local	19.839775	295,017.46	34.530000	513,461.10	218,443.64	0.06	
		Base	19.839775	295,017.46	34.530000	513,461.10	218,443.64	0.06	

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STATE OF ARIZONA

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View Date: February 1, 2024

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87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		72,475.000	Local 12.524516	907,714.27	13.910000	1,008,127.25	100,412.98	0.13
			Base 12.524516	907,714.27	13.910000	1,008,127.25	100,412.98	0.13
87484T108	TALOS ENERGY INC COMMON STOCK							
		71,242.000	Local 15.346976	1,093,349.27	12.970000	924,008.74	-169,340.53	0.11
			Base 15.346976	1,093,349.27	12.970000	924,008.74	-169,340.53	0.11
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
		46,130.000	Local 40.360051	1,861,809.17	22.800000	1,051,764.00	-810,045.17	0.13
			Base 40.360051	1,861,809.17	22.800000	1,051,764.00	-810,045.17	0.13
875465106	TANGER INC REIT USD.01							
		74,678.000	Local 14.891697	1,112,082.16	26.900000	2,008,838.20	896,756.04	0.25
			Base 14.891697	1,112,082.16	26.900000	2,008,838.20	896,756.04	0.25
87874R100	TECHTARGET COMMON STOCK USD.001							
		18,308.000	Local 39.044996	714,835.79	34.170000	625,584.36	-89,251.43	0.08
			Base 39.044996	714,835.79	34.170000	625,584.36	-89,251.43	0.08
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		69,878.000	Local 19.848883	1,387,000.24	19.210000	1,342,356.38	-44,643.86	0.17
			Base 19.848883	1,387,000.24	19.210000	1,342,356.38	-44,643.86	0.17
880345103	TENNANT CO COMMON STOCK USD.375							
		13,242.000	Local 53.670612	710,706.24	94.520000	1,251,633.84	540,927.60	0.16
			Base 53.670612	710,706.24	94.520000	1,251,633.84	540,927.60	0.16
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		69,083.000	Local 25.585652	1,767,533.61	51.140000	3,532,904.62	1,765,371.01	0.44
			Base 25.585652	1,767,533.61	51.140000	3,532,904.62	1,765,371.01	0.44
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		94,583.000	Local 11.833314	1,119,230.31	4.790000	453,052.57	-666,177.74	0.06
			Base 11.833314	1,119,230.31	4.790000	453,052.57	-666,177.74	0.06
886029206	THRYV HOLDINGS INC COMMON STOCK							
		21,935.000	Local 30.162394	661,612.12	20.440000	448,351.40	-213,260.72	0.06
			Base 30.162394	661,612.12	20.440000	448,351.40	-213,260.72	0.06

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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887399103	TIMKENSTEEL CORP COMMON STOCK							
		27,225.000	Local 15.252523	415,249.93	20.550000	559,473.75	144,223.82	0.07
			Base 15.252523	415,249.93	20.550000	559,473.75	144,223.82	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		35,863.000	Local 15.663549	561,741.85	14.760000	529,337.88	-32,403.97	0.07
			Base 15.663549	561,741.85	14.760000	529,337.88	-32,403.97	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		8,850.000	Local 58.682658	519,341.52	49.390000	437,101.50	-82,240.02	0.05
			Base 58.682658	519,341.52	49.390000	437,101.50	-82,240.02	0.05
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		12,245.000	Local 34.059238	417,055.37	32.590000	399,064.55	-17,990.82	0.05
			Base 34.059238	417,055.37	32.590000	399,064.55	-17,990.82	0.05
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		35,671.000	Local 38.440289	1,371,203.56	42.100000	1,501,749.10	130,545.54	0.19
			Base 38.440289	1,371,203.56	42.100000	1,501,749.10	130,545.54	0.19
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		58,034.000	Local 23.874537	1,385,534.87	25.140000	1,458,974.76	73,439.89	0.18
			Base 23.874537	1,385,534.87	25.140000	1,458,974.76	73,439.89	0.18
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
		15,355.000	Local 50.584986	776,732.46	70.650000	1,084,830.75	308,098.29	0.13
			Base 50.584986	776,732.46	70.650000	1,084,830.75	308,098.29	0.13
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		54,479.000	Local 12.805921	697,653.75	16.200000	882,559.80	184,906.05	0.11
			Base 12.805921	697,653.75	16.200000	882,559.80	184,906.05	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		76,636.000	Local 15.895200	1,218,144.55	21.600000	1,655,337.60	437,193.05	0.21
			Base 15.895200	1,218,144.55	21.600000	1,655,337.60	437,193.05	0.21
89785X101	TRUEBLUE INC COMMON STOCK							
		22,074.000	Local 19.134537	422,375.76	13.780000	304,179.72	-118,196.04	0.04
			Base 19.134537	422,375.76	13.780000	304,179.72	-118,196.04	0.04

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Holdings

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STATE OF ARIZONA

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898202106	TRUPANION INC COMMON STOCK USD.00001							
		25,326.000	Local 79.620254	2,016,462.56	27.200000	688,867.20	-1,327,595.36	0.09
			Base 79.620254	2,016,462.56	27.200000	688,867.20	-1,327,595.36	0.09
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		13,485.000	Local 29.624311	399,483.84	28.900000	389,716.50	-9,767.34	0.05
			Base 29.624311	399,483.84	28.900000	389,716.50	-9,767.34	0.05
898402102	TRUSTMARK CORP COMMON STOCK							
		43,289.000	Local 31.044606	1,343,889.95	26.990000	1,168,370.11	-175,519.84	0.15
			Base 31.044606	1,343,889.95	26.990000	1,168,370.11	-175,519.84	0.15
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		13,447.000	Local 36.746882	494,135.32	20.380000	274,049.86	-220,085.46	0.03
			Base 36.746882	494,135.32	20.380000	274,049.86	-220,085.46	0.03
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		68,182.000	Local 26.460401	1,804,123.07	12.460000	849,547.72	-954,575.35	0.11
			Base 26.460401	1,804,123.07	12.460000	849,547.72	-954,575.35	0.11
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01							
		4,982.000	Local 193.865701	965,838.92	168.510000	839,516.82	-126,322.10	0.10
			Base 193.865701	965,838.92	168.510000	839,516.82	-126,322.10	0.10
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		7,865.000	Local 67.792598	533,188.78	46.820000	368,239.30	-164,949.48	0.05
			Base 67.792598	533,188.78	46.820000	368,239.30	-164,949.48	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		10,624.000	Local 71.338876	757,904.22	92.260000	980,170.24	222,266.02	0.12
			Base 71.338876	757,904.22	92.260000	980,170.24	222,266.02	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		54,690.000	Local 22.669504	1,239,795.16	10.720000	586,276.80	-653,518.36	0.07
			Base 22.669504	1,239,795.16	10.720000	586,276.80	-653,518.36	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		31,778.000	Local 26.749206	850,036.26	38.200000	1,213,919.60	363,883.34	0.15
			Base 26.749206	850,036.26	38.200000	1,213,919.60	363,883.34	0.15

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STATE OF ARIZONA

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904677200	UNIFI INC COMMON STOCK USD.1	61.000	24.727541	1,508.38	6.320000	385.52	-1,122.86	0.00
			24.727541	1,508.38	6.320000	385.52	-1,122.86	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1	10,707.000	111.173645	1,190,336.22	169.420000	1,813,979.94	623,643.72	0.23
			111.173645	1,190,336.22	169.420000	1,813,979.94	623,643.72	0.23
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	84,338.000	23.452583	1,977,943.95	27.340000	2,305,800.92	327,856.97	0.29
			23.452583	1,977,943.95	27.340000	2,305,800.92	327,856.97	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001	15,044.000	26.724244	402,039.52	22.410000	337,136.04	-64,903.48	0.04
			26.724244	402,039.52	22.410000	337,136.04	-64,903.48	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01	42,111.000	24.136889	1,016,428.53	14.910000	627,875.01	-388,553.52	0.08
			24.136889	1,016,428.53	14.910000	627,875.01	-388,553.52	0.08
913259107	UNITIL CORP COMMON STOCK	11,411.000	52.840687	602,965.08	47.520000	542,250.72	-60,714.36	0.07
			52.840687	602,965.08	47.520000	542,250.72	-60,714.36	0.07
91325V108	UNITI GROUP INC REIT USD.0001	169,180.000	9.131524	1,544,871.26	5.260000	889,886.80	-654,984.46	0.11
			9.131524	1,544,871.26	5.260000	889,886.80	-654,984.46	0.11
913456109	UNIVERSAL CORP/VA COMMON STOCK	17,409.000	49.193725	856,413.56	57.950000	1,008,851.55	152,437.99	0.13
			49.193725	856,413.56	57.950000	1,008,851.55	152,437.99	0.13
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	9,015.000	56.536618	509,677.61	39.810000	358,887.15	-150,790.46	0.04
			56.536618	509,677.61	39.810000	358,887.15	-150,790.46	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001	40,115.000	20.109554	806,694.76	38.000000	1,524,370.00	717,675.24	0.19
			20.109554	806,694.76	38.000000	1,524,370.00	717,675.24	0.19

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		83,389.000	Local 18.290067	1,525,190.43	17.270000	1,440,128.03	-85,062.40	0.18
			Base 18.290067	1,525,190.43	17.270000	1,440,128.03	-85,062.40	0.18
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		98,832.000	Local 93.173993	9,208,572.11	95.130000	9,401,888.16	193,316.05	1.17
			Base 93.173993	9,208,572.11	95.130000	9,401,888.16	193,316.05	1.17
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		28,730.000	Local 26.666338	766,123.89	19.270000	553,627.10	-212,496.79	0.07
			Base 26.666338	766,123.89	19.270000	553,627.10	-212,496.79	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		93,952.000	Local 8.606103	808,560.55	10.470000	983,677.44	175,116.89	0.12
			Base 8.606103	808,560.55	10.470000	983,677.44	175,116.89	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		39,938.000	Local 27.654213	1,104,453.97	31.880000	1,273,223.44	168,769.47	0.16
			Base 27.654213	1,104,453.97	31.880000	1,273,223.44	168,769.47	0.16
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		38,475.000	Local 25.909096	996,852.48	21.010000	808,359.75	-188,492.73	0.10
			Base 25.909096	996,852.48	21.010000	808,359.75	-188,492.73	0.10
92346J108	VERICEL CORP COMMON STOCK							
		33,830.000	Local 48.639430	1,645,471.92	42.980000	1,454,013.40	-191,458.52	0.18
			Base 48.639430	1,645,471.92	42.980000	1,454,013.40	-191,458.52	0.18
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
		117,890.000	Local 16.940879	1,997,160.27	23.910000	2,818,749.90	821,589.63	0.35
			Base 16.940879	1,997,160.27	23.910000	2,818,749.90	821,589.63	0.35
92552R406	VIAD CORP COMMON STOCK USD1.5							
		14,829.000	Local 28.472406	422,217.31	33.060000	490,246.74	68,029.43	0.06
			Base 28.472406	422,217.31	33.060000	490,246.74	68,029.43	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001							
		52,954.000	Local 33.642821	1,781,521.93	22.230000	1,177,167.42	-604,354.51	0.15
			Base 33.642821	1,781,521.93	22.230000	1,177,167.42	-604,354.51	0.15

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
	157,642.000	Local	9.571743	1,508,908.73	9.830000	1,549,620.86	40,712.13	0.19	
		Base	9.571743	1,508,908.73	9.830000	1,549,620.86	40,712.13	0.19	
925815102	VICOR CORP COMMON STOCK USD.01								
	5,053.000	Local	38.749202	195,799.72	37.670000	190,346.51	-5,453.21	0.02	
		Base	38.749202	195,799.72	37.670000	190,346.51	-5,453.21	0.02	
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
	54,775.000	Local	18.971900	1,039,185.83	26.050000	1,426,888.75	387,702.92	0.18	
		Base	18.971900	1,039,185.83	26.050000	1,426,888.75	387,702.92	0.18	
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
	61,027.000	Local	22.152668	1,351,910.90	9.400000	573,653.80	-778,257.10	0.07	
		Base	22.152668	1,351,910.90	9.400000	573,653.80	-778,257.10	0.07	
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
	4,788.000	Local	127.553323	610,725.31	236.110000	1,130,494.68	519,769.37	0.14	
		Base	127.553323	610,725.31	236.110000	1,130,494.68	519,769.37	0.14	
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	41,164.000	Local	20.804399	856,392.26	28.070000	1,155,473.48	299,081.22	0.14	
		Base	20.804399	856,392.26	28.070000	1,155,473.48	299,081.22	0.14	
929236107	WD 40 CO COMMON STOCK USD.001								
	9,610.000	Local	110.825374	1,065,031.84	258.980000	2,488,797.80	1,423,765.96	0.31	
		Base	110.825374	1,065,031.84	258.980000	2,488,797.80	1,423,765.96	0.31	
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
	43,050.000	Local	47.697543	2,053,379.24	44.510000	1,916,155.50	-137,223.74	0.24	
		Base	47.697543	2,053,379.24	44.510000	1,916,155.50	-137,223.74	0.24	
92942W107	WK KELLOGG CO COMMON STOCK USD.0001								
	46,738.000	Local	10.391918	485,697.47	12.990000	607,126.62	121,429.15	0.08	
		Base	10.391918	485,697.47	12.990000	607,126.62	121,429.15	0.08	
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
	32,669.000	Local	13.450932	439,428.49	25.300000	826,525.70	387,097.21	0.10	
		Base	13.450932	439,428.49	25.300000	826,525.70	387,097.21	0.10	

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Books Open

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93148P102	WALKER + DUNLOP INC COMMON STOCK		23,711.000	Local	48.158028	1,141,875.01	96.590000	2,290,245.49	1,148,370.48	0.28
				Base	48.158028	1,141,875.01	96.590000	2,290,245.49	1,148,370.48	0.28
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01		36,873.000	Local	20.702804	763,374.49	64.170000	2,366,140.41	1,602,765.92	0.29
				Base	20.702804	763,374.49	64.170000	2,366,140.41	1,602,765.92	0.29
938824109	WAFD INC COMMON STOCK USD1.0		45,888.000	Local	29.376150	1,348,012.78	29.040000	1,332,587.52	-15,425.26	0.17
				Base	29.376150	1,348,012.78	29.040000	1,332,587.52	-15,425.26	0.17
939653101	ELME COMMUNITIES REIT USD.01		62,260.000	Local	25.859773	1,610,029.47	14.480000	901,524.80	-708,504.67	0.11
				Base	25.859773	1,610,029.47	14.480000	901,524.80	-708,504.67	0.11
957090103	WESTAMERICA BANCORPORATION COMMON STOCK		18,890.000	Local	51.910626	980,591.72	47.720000	901,430.80	-79,160.92	0.11
				Base	51.910626	980,591.72	47.720000	901,430.80	-79,160.92	0.11
966084204	WHITESTONE REIT REIT USD.001		33,391.000	Local	11.504340	384,141.43	12.920000	431,411.72	47,270.29	0.05
				Base	11.504340	384,141.43	12.920000	431,411.72	47,270.29	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0		30,120.000	Local	32.735000	985,978.20	33.840000	1,019,260.80	33,282.60	0.13
				Base	32.735000	985,978.20	33.840000	1,019,260.80	33,282.60	0.13
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5		21,198.000	Local	30.265564	641,569.43	65.720000	1,393,132.56	751,563.13	0.17
				Base	30.265564	641,569.43	65.720000	1,393,132.56	751,563.13	0.17
97717P104	WISDOMTREE INC COMMON STOCK USD.01		78,273.000	Local	6.992514	547,325.06	6.770000	529,908.21	-17,416.85	0.07
				Base	6.992514	547,325.06	6.770000	529,908.21	-17,416.85	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		56,376.000	Local	21.687914	1,222,677.83	8.360000	471,303.36	-751,374.47	0.06
				Base	21.687914	1,222,677.83	8.360000	471,303.36	-751,374.47	0.06

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,409.000	Local 96.029178	231,334.29	131.310000	316,325.79	84,991.50	0.04
			Base 96.029178	231,334.29	131.310000	316,325.79	84,991.50	0.04
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
		42,674.000	Local 30.781982	1,313,590.32	22.570000	963,152.18	-350,438.14	0.12
			Base 30.781982	1,313,590.32	22.570000	963,152.18	-350,438.14	0.12
98379L100	XPEL INC COMMON STOCK							
		15,081.000	Local 60.999486	919,933.25	53.450000	806,079.45	-113,853.80	0.10
			Base 60.999486	919,933.25	53.450000	806,079.45	-113,853.80	0.10
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		75,173.000	Local 18.973296	1,426,279.59	13.330000	1,002,056.09	-424,223.50	0.12
			Base 18.973296	1,426,279.59	13.330000	1,002,056.09	-424,223.50	0.12
98401F105	XENCOR INC COMMON STOCK USD.01							
		43,151.000	Local 37.940434	1,637,167.65	18.700000	806,923.70	-830,243.95	0.10
			Base 37.940434	1,637,167.65	18.700000	806,923.70	-830,243.95	0.10
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		80,151.000	Local 16.333200	1,309,122.32	18.460000	1,479,587.46	170,465.14	0.18
			Base 16.333200	1,309,122.32	18.460000	1,479,587.46	170,465.14	0.18
98423J101	XPERI INC COMMON STOCK							
		30,811.000	Local 27.997812	862,640.58	10.680000	329,061.48	-533,579.10	0.04
			Base 27.997812	862,640.58	10.680000	329,061.48	-533,579.10	0.04
985817105	YELP INC COMMON STOCK USD.000001							
		48,537.000	Local 29.148156	1,414,764.05	43.730000	2,122,523.01	707,758.96	0.26
			Base 29.148156	1,414,764.05	43.730000	2,122,523.01	707,758.96	0.26
G01767105	ALKERMES PLC COMMON STOCK USD.01							
		118,376.000	Local 27.252600	3,226,053.78	27.050000	3,202,070.80	-23,982.98	0.40
			Base 27.252600	3,226,053.78	27.050000	3,202,070.80	-23,982.98	0.40
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD.001							
		306,521.000	Local 7.145935	2,190,379.17	4.890000	1,498,887.69	-691,491.48	0.19
			Base 7.145935	2,190,379.17	4.890000	1,498,887.69	-691,491.48	0.19

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	38,531.000	Local		30.639270	1,180,561.72	81.130000	3,126,020.03	1,945,458.31	0.39
		Base		30.639270	1,180,561.72	81.130000	3,126,020.03	1,945,458.31	0.39
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01								
	119,203.000	Local		11.726200	1,397,798.22	10.520000	1,254,015.56	-143,782.66	0.16
		Base		11.726200	1,397,798.22	10.520000	1,254,015.56	-143,782.66	0.16
G3323L100	FABRINET COMMON STOCK USD.01								
	25,753.000	Local		46.868221	1,206,997.29	213.510000	5,498,523.03	4,291,525.74	0.68
		Base		46.868221	1,206,997.29	213.510000	5,498,523.03	4,291,525.74	0.68
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
	23,877.000	Local		31.249123	746,135.31	24.580000	586,896.66	-159,238.65	0.07
		Base		31.249123	746,135.31	24.580000	586,896.66	-159,238.65	0.07
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
	20,826.000	Local		27.505402	572,827.50	36.200000	753,901.20	181,073.70	0.09
		Base		27.505402	572,827.50	36.200000	753,901.20	181,073.70	0.09
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
	15,953.000	Local		38.366955	612,068.03	25.660000	409,353.98	-202,714.05	0.05
		Base		38.366955	612,068.03	25.660000	409,353.98	-202,714.05	0.05
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
	6,307.000	Local		112.537003	709,770.88	84.580000	533,446.06	-176,324.82	0.07
		Base		112.537003	709,770.88	84.580000	533,446.06	-176,324.82	0.07
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	31,817.000	Local		27.695191	881,177.88	99.480000	3,165,155.16	2,283,977.28	0.39
		Base		27.695191	881,177.88	99.480000	3,165,155.16	2,283,977.28	0.39
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
	64,144.000	Local		12.041609	772,396.94	11.800000	756,899.20	-15,497.74	0.09
		Base		12.041609	772,396.94	11.800000	756,899.20	-15,497.74	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
	36,802.000	Local		22.418144	825,032.52	19.650000	723,159.30	-101,873.22	0.09
		Base		22.418144	825,032.52	19.650000	723,159.30	-101,873.22	0.09

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Books Open

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G9059U107	TRINSEO PLC COMMON STOCK	24,692.000	Local	41.692722	1,029,476.68	6.030000	148,892.76	-880,583.92	0.02
			Base	41.692722	1,029,476.68	6.030000	148,892.76	-880,583.92	0.02
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01	24,179.000	Local	13.157785	318,142.08	37.440000	905,261.76	587,119.68	0.11
			Base	13.157785	318,142.08	37.440000	905,261.76	587,119.68	0.11
US DOLLAR Total		27,872,400.000	Local		651,035,874.44		798,994,117.82	147,958,243.38	99.16
			Base		651,035,874.44		798,994,117.82	147,958,243.38	99.16
EQUITY Total		27,872,400.000	Base		651,035,874.44		798,994,117.82	147,958,243.38	99.16

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		34,641,510.480	Base	657,804,984.92		805,763,228.30	147,958,243.38	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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
		165,000.000	Local	1.000000	165,000.00	1.000000	165,000.00	0.01
			Base	1.000000	165,000.00	1.000000	165,000.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	165,000.000	Local	165,000.00		165,000.00	0.00	0.01
		Base	165,000.00		165,000.00	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	165,000.000	Base	165,000.00		165,000.00	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

15963TBL2	CHARIOT FNDG LLC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.717639	9,971,763.89	99.717639	9,971,763.89	0.34
			Base	99.717639	9,971,763.89	99.717639	9,971,763.89	0.34

4499929H1	ILA FINANCIAL SQUARE GOVT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		64,011,301.710	Local	100.000000	64,011,301.71	100.000000	64,011,301.71	2.21
			Base	100.000000	64,011,301.71	100.000000	64,011,301.71	2.21

4820P2CT0	JUPITER SECT CO LLC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.179583	9,917,958.33	99.179583	9,917,958.30	0.34
			Base	99.179583	9,917,958.33	99.179583	9,917,958.30	0.34

49271JC13	KEURIG DR PEPPER	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.554528	9,955,452.78	99.554528	9,955,452.80	0.34
			Base	99.554528	9,955,452.78	99.554528	9,955,452.80	0.34

84262LBL3	SOUTHERN COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.709195	9,970,919.45	99.709195	9,970,919.50	0.34
			Base	99.709195	9,970,919.45	99.709195	9,970,919.50	0.34

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797HH3	TREASURY BILL 05/24 0.00000				5.196000	02 May 2024			
		10,000,000.000	Local	98.686567	9,868,656.67	98.685176	9,868,517.60	-139.07	0.34
			Base	98.686567	9,868,656.67	98.685176	9,868,517.60	-139.07	0.34
US DOLLAR Total									
		114,011,301.710	Local		113,696,052.83		113,695,913.80	-139.03	3.92
			Base		113,696,052.83		113,695,913.80	-139.03	3.92
CASH EQUIVALENT Total									
		114,011,301.710	Base		113,696,052.83		113,695,913.80	-139.03	3.92

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	107.850000	30,545,492.70	-5,749,507.27	1.05
			Base	128.150355	36,294,999.97	107.850000	30,545,492.70	-5,749,507.27	1.05
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		177,300.000	Local	26.344842	4,670,940.41	25.570000	4,533,561.00	-137,379.41	0.16
			Base	26.344842	4,670,940.41	25.570000	4,533,561.00	-137,379.41	0.16
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
		622,165.000	Local	29.576310	18,401,344.62	28.490000	17,725,480.85	-675,863.77	0.61
			Base	29.576310	18,401,344.62	28.490000	17,725,480.85	-675,863.77	0.61
US DOLLAR Total									
		1,082,687.000	Local		59,367,285.00		52,804,534.55	-6,562,750.45	1.82
			Base		59,367,285.00		52,804,534.55	-6,562,750.45	1.82
EQUITY Total									
		1,082,687.000	Base		59,367,285.00		52,804,534.55	-6,562,750.45	1.82

FIXED INCOME

& Issue has redenominated but Local is not converted
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Holdings

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US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.959094	7,496,932.03	92.442624	6,933,196.80	-563,735.23	0.24
		Base	99.959094	7,496,932.03	92.442624	6,933,196.80	-563,735.23	0.24
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.846627	6,989,263.91	102.057831	7,144,048.17	154,784.26	0.25
		Base	99.846627	6,989,263.91	102.057831	7,144,048.17	154,784.26	0.25
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.117914	10,217,033.10	97.806892	9,981,193.33	-235,839.77	0.34
		Base	100.117914	10,217,033.10	97.806892	9,981,193.33	-235,839.77	0.34
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	95.091082	9,568,064.67	-480,617.27	0.33
		Base	99.867640	10,048,681.94	95.091082	9,568,064.67	-480,617.27	0.33
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.699644	9,969,964.37	81.858375	8,185,837.50	-1,784,126.87	0.28
		Base	99.699644	9,969,964.37	81.858375	8,185,837.50	-1,784,126.87	0.28
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.994453	9,999,445.31	92.640716	9,264,071.60	-735,373.71	0.32
		Base	99.994453	9,999,445.31	92.640716	9,264,071.60	-735,373.71	0.32
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	100.068583	5,003,429.17	99.831934	4,991,596.70	-11,832.47	0.17
		Base	100.068583	5,003,429.17	99.831934	4,991,596.70	-11,832.47	0.17
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.969750	9,996,974.99	94.216666	9,421,666.60	-575,308.39	0.32
		Base	99.969750	9,996,974.99	94.216666	9,421,666.60	-575,308.39	0.32
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.986546	9,998,654.55	98.640265	9,864,026.50	-134,628.05	0.34
		Base	99.986546	9,998,654.55	98.640265	9,864,026.50	-134,628.05	0.34
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.656102	9,965,610.22	103.061229	10,306,122.90	340,512.68	0.36

Holdings

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STATE OF ARIZONA
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STATE STREET

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		Base	99.656102	9,965,610.22	103.061229	10,306,122.90	340,512.68	0.36
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.827140	4,991,357.00	128.108918	6,405,445.90	1,414,088.90	0.22
		Base	99.827140	4,991,357.00	128.108918	6,405,445.90	1,414,088.90	0.22
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				6.010678	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	99.235345	13,892,948.30	-107,051.70	0.48
		Base	100.000000	14,000,000.00	99.235345	13,892,948.30	-107,051.70	0.48
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	108.220549	5,411,027.45	411,027.45	0.19
		Base	100.000000	5,000,000.00	108.220549	5,411,027.45	411,027.45	0.19
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	97.931989	9,793,198.90	98.501410	9,850,141.00	56,942.10	0.34
Original Face:	10,000,000.000	Base	97.931989	9,793,198.90	98.501410	9,850,141.00	56,942.10	0.34
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.969403	2,999,082.09	105.847918	3,175,437.54	176,355.45	0.11
		Base	99.969403	2,999,082.09	105.847918	3,175,437.54	176,355.45	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.801593	7,455,568.22	88.483291	6,676,949.14	-778,619.08	0.23
		Base	98.801593	7,455,568.22	88.483291	6,676,949.14	-778,619.08	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.933652	4,996,682.59	92.891969	4,644,598.45	-352,084.14	0.16
		Base	99.933652	4,996,682.59	92.891969	4,644,598.45	-352,084.14	0.16
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	0.16
		Base	99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	0.16
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.133329	9,913,332.91	97.710990	9,771,099.00	-142,233.91	0.34
		Base	99.133329	9,913,332.91	97.710990	9,771,099.00	-142,233.91	0.34
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998355	9,999,835.49	97.048814	9,704,881.40	-294,954.09	0.33

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STATE STREET

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		Base	99.998355	9,999,835.49	97.048814	9,704,881.40	-294,954.09	0.33
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.916562	4,995,828.09	98.166183	4,908,309.15	-87,518.94	0.17
		Base	99.916562	4,995,828.09	98.166183	4,908,309.15	-87,518.94	0.17
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	92.184524	13,827,678.60	-1,172,321.40	0.48
		Base	100.000000	15,000,000.00	92.184524	13,827,678.60	-1,172,321.40	0.48
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	99.234944	9,923,494.41	98.704787	9,870,478.70	-53,015.71	0.34
		Base	99.234944	9,923,494.41	98.704787	9,870,478.70	-53,015.71	0.34
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	104.871424	11,011,499.55	97.499184	10,237,414.32	-774,085.23	0.35
		Base	104.871424	11,011,499.55	97.499184	10,237,414.32	-774,085.23	0.35
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.800997	5,040,049.84	96.636880	4,831,844.00	-208,205.84	0.17
		Base	100.800997	5,040,049.84	96.636880	4,831,844.00	-208,205.84	0.17
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	100.002743	10,000,274.30	274.30	0.34
		Base	100.000000	10,000,000.00	100.002743	10,000,274.30	274.30	0.34
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	25,000,000.000	Local	99.980076	24,995,019.04	99.223877	24,805,969.25	-189,049.79	0.85
		Base	99.980076	24,995,019.04	99.223877	24,805,969.25	-189,049.79	0.85
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	98.650045	7,398,753.38	-101,246.62	0.25
		Base	100.000000	7,500,000.00	98.650045	7,398,753.38	-101,246.62	0.25
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.850272	2,995,508.15	101.774207	3,053,226.21	57,718.06	0.11
		Base	99.850272	2,995,508.15	101.774207	3,053,226.21	57,718.06	0.11
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.980103	2,999,403.08	97.363428	2,920,902.84	-78,500.24	0.10

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		Base	99.980103	2,999,403.08	97.363428	2,920,902.84	-78,500.24	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.951308	9,995,130.80	88.223788	8,822,378.80	-1,172,752.00	0.30
		Base	99.951308	9,995,130.80	88.223788	8,822,378.80	-1,172,752.00	0.30
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	100.090915	30,027,274.50	27,274.50	1.03
		Base	100.000000	30,000,000.00	100.090915	30,027,274.50	27,274.50	1.03
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	114.287064	5,714,353.20	100.580977	5,029,048.85	-685,304.35	0.17
		Base	114.287064	5,714,353.20	100.580977	5,029,048.85	-685,304.35	0.17
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	100.090559	5,004,527.95	4,527.95	0.17
		Base	100.000000	5,000,000.00	100.090559	5,004,527.95	4,527.95	0.17
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	10,037,595.300	Local	91.219590	9,156,253.29	92.202410	9,254,904.77	98,651.48	0.32
Original Face:	10,000,000.000	Base	91.219590	9,156,253.29	92.202410	9,254,904.77	98,651.48	0.32
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,765,758.060	Local	95.231884	7,395,477.71	94.415020	7,332,042.03	-63,435.68	0.25
Original Face:	8,035,647.000	Base	95.231884	7,395,477.71	94.415020	7,332,042.03	-63,435.68	0.25
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	10,807,495.590	Local	95.691319	10,341,835.12	86.352980	9,332,594.51	-1,009,240.61	0.32
Original Face:	15,000,000.000	Base	95.691319	10,341,835.12	86.352980	9,332,594.51	-1,009,240.61	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,520,898.500	Local	98.191029	8,366,757.93	90.095090	7,676,911.17	-689,846.76	0.26
Original Face:	10,000,000.000	Base	98.191029	8,366,757.93	90.095090	7,676,911.17	-689,846.76	0.26
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	9,703,607.630	Local	91.220981	8,851,726.10	87.590050	8,499,394.77	-352,331.33	0.29
Original Face:	11,200,000.000	Base	91.220981	8,851,726.10	87.590050	8,499,394.77	-352,331.33	0.29
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	101.936359	3,363,899.85	98.215530	3,241,112.49	-122,787.36	0.11

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Original Face:		3,300,000.000	Base	101.936359	3,363,899.85	98.215530	3,241,112.49	-122,787.36	0.11
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029			
		10,000,000.000	Local	99.988086	9,998,808.60	102.001160	10,200,116.00	201,307.40	0.35
Original Face:		10,000,000.000	Base	99.988086	9,998,808.60	102.001160	10,200,116.00	201,307.40	0.35
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	0.34
			Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local	99.651726	2,989,551.78	76.918996	2,307,569.88	-681,981.90	0.08
			Base	99.651726	2,989,551.78	76.918996	2,307,569.88	-681,981.90	0.08
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	96.827435	9,682,743.50	-317,256.50	0.33
			Base	100.000000	10,000,000.00	96.827435	9,682,743.50	-317,256.50	0.33
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	104.818787	10,481,878.65	94.935114	9,493,511.40	-988,367.25	0.33
			Base	104.818787	10,481,878.65	94.935114	9,493,511.40	-988,367.25	0.33
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.217640	14 May 2029			
		10,000,000.000	Local	101.138145	10,113,814.50	100.769400	10,076,940.00	-36,874.50	0.35
Original Face:		10,000,000.000	Base	101.138145	10,113,814.50	100.769400	10,076,940.00	-36,874.50	0.35
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.961725	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	96.180433	14,427,064.95	-572,935.05	0.50
			Base	100.000000	15,000,000.00	96.180433	14,427,064.95	-572,935.05	0.50
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	99.724875	9,972,487.50	-27,512.50	0.34
			Base	100.000000	10,000,000.00	99.724875	9,972,487.50	-27,512.50	0.34
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	98.783291	4,939,164.55	-60,835.45	0.17
			Base	100.000000	5,000,000.00	98.783291	4,939,164.55	-60,835.45	0.17
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.178691	5,108,934.53	97.768610	4,888,430.50	-220,504.03	0.17

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	5,000,000.000	Base	102.178691	5,108,934.53	97.768610	4,888,430.50	-220,504.03	0.17	
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026			
	10,000,000.000	Local	99.876646	9,987,664.64	101.105674	10,110,567.40	122,902.76	0.35	
		Base	99.876646	9,987,664.64	101.105674	10,110,567.40	122,902.76	0.35	
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
	10,000,000.000	Local	99.820150	9,982,015.03	107.558564	10,755,856.40	773,841.37	0.37	
		Base	99.820150	9,982,015.03	107.558564	10,755,856.40	773,841.37	0.37	
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
	6,000,000.000	Local	99.883027	5,992,981.60	99.869485	5,992,169.10	-812.50	0.21	
		Base	99.883027	5,992,981.60	99.869485	5,992,169.10	-812.50	0.21	
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033			
	5,000,000.000	Local	99.347267	4,967,363.35	99.200903	4,960,045.15	-7,318.20	0.17	
		Base	99.347267	4,967,363.35	99.200903	4,960,045.15	-7,318.20	0.17	
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024			
	8,393,000.000	Local	100.051863	8,397,352.90	99.722763	8,369,731.50	-27,621.40	0.29	
		Base	100.051863	8,397,352.90	99.722763	8,369,731.50	-27,621.40	0.29	
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026			
	5,000,000.000	Local	99.980732	4,999,036.59	92.900368	4,645,018.40	-354,018.19	0.16	
		Base	99.980732	4,999,036.59	92.900368	4,645,018.40	-354,018.19	0.16	
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030			
	13,000,000.000	Local	99.798984	12,973,867.90	87.050862	11,316,612.06	-1,657,255.84	0.39	
		Base	99.798984	12,973,867.90	87.050862	11,316,612.06	-1,657,255.84	0.39	
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026			
	5,000,000.000	Local	90.590551	4,529,527.54	91.144094	4,557,204.70	27,677.16	0.16	
		Base	90.590551	4,529,527.54	91.144094	4,557,204.70	27,677.16	0.16	
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	95.249835	4,762,491.75	-237,508.25	0.16	
		Base	100.000000	5,000,000.00	95.249835	4,762,491.75	-237,508.25	0.16	
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032			
	22,397.400	Local	100.100279	22,419.86	103.060269	23,082.82	662.96	0.00	

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STATE OF ARIZONA
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As of: January 31, 2024

View Date: February 1, 2024

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Original Face:	5,000,000.000	Base	100.100279	22,419.86	103.060269	23,082.82	662.96	0.00	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
	1,094,363.700	Local	91.246953	998,573.53	90.888504	994,650.80	-3,922.73	0.03	
Original Face:	10,000,000.000	Base	91.246953	998,573.53	90.888504	994,650.80	-3,922.73	0.03	
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026			
	98,129.920	Local	100.725722	98,842.07	99.739159	97,873.96	-968.11	0.00	
Original Face:	5,085,000.000	Base	100.725722	98,842.07	99.739159	97,873.96	-968.11	0.00	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
	715,110.850	Local	102.037753	729,683.04	98.751906	706,185.59	-23,497.45	0.02	
Original Face:	5,000,000.000	Base	102.037753	729,683.04	98.751906	706,185.59	-23,497.45	0.02	
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047			
	707,933.550	Local	105.996057	750,381.65	98.820029	699,580.14	-50,801.51	0.02	
Original Face:	5,000,000.000	Base	105.996057	750,381.65	98.820029	699,580.14	-50,801.51	0.02	
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033			
	1,214,731.210	Local	102.175188	1,241,153.90	94.356131	1,146,173.37	-94,980.53	0.04	
Original Face:	7,000,000.000	Base	102.175188	1,241,153.90	94.356131	1,146,173.37	-94,980.53	0.04	
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036			
	865,798.100	Local	100.669251	871,592.46	93.188509	806,824.34	-64,768.12	0.03	
Original Face:	3,550,000.000	Base	100.669251	871,592.46	93.188509	806,824.34	-64,768.12	0.03	
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037			
	864,967.100	Local	102.383777	885,585.99	95.330284	824,575.59	-61,010.40	0.03	
Original Face:	5,000,000.000	Base	102.383777	885,585.99	95.330284	824,575.59	-61,010.40	0.03	
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039			
	485,675.900	Local	103.493974	502,645.29	103.080628	500,637.77	-2,007.52	0.02	
Original Face:	10,300,000.000	Base	103.493974	502,645.29	103.080628	500,637.77	-2,007.52	0.02	
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033			
	250,531.020	Local	99.750111	249,904.97	101.197988	253,532.35	3,627.38	0.01	
Original Face:	14,598,876.000	Base	99.750111	249,904.97	101.197988	253,532.35	3,627.38	0.01	
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033			
	252,334.580	Local	99.743408	251,687.11	101.198413	255,358.59	3,671.48	0.01	

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Holdings

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As of: January 31, 2024

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Original Face:	11,774,977.000	Base	99.743408		251,687.11	101.198413	255,358.59	3,671.48	0.01	
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033			
	133,859.240	Local	99.703248		133,462.01	101.198545	135,463.60	2,001.59	0.00	
Original Face:	3,598,890.000	Base	99.703248		133,462.01	101.198545	135,463.60	2,001.59	0.00	
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033			
	54,904.160	Local	99.762131		54,773.56	100.313187	55,076.11	302.55	0.00	
Original Face:	6,241,535.000	Base	99.762131		54,773.56	100.313187	55,076.11	302.55	0.00	
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034			
	59,383.800	Local	100.154116		59,475.32	102.548317	60,897.09	1,421.77	0.00	
Original Face:	5,000,000.000	Base	100.154116		59,475.32	102.548317	60,897.09	1,421.77	0.00	
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034			
	143,789.500	Local	100.588353		144,635.49	103.069894	148,203.69	3,568.20	0.01	
Original Face:	5,000,000.000	Base	100.588353		144,635.49	103.069894	148,203.69	3,568.20	0.01	
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035			
	115,532.300	Local	100.400468		115,994.97	102.811856	118,780.90	2,785.93	0.00	
Original Face:	5,000,000.000	Base	100.400468		115,994.97	102.811856	118,780.90	2,785.93	0.00	
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					6.244000	01 Jan 2037			
	334,033.020	Local	102.631824		342,824.18	102.353276	341,893.74	-930.44	0.01	
Original Face:	6,000,000.000	Base	102.631824		342,824.18	102.353276	341,893.74	-930.44	0.01	
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.002000	01 Oct 2036			
	276,705.150	Local	102.580216		283,844.74	102.402863	283,354.00	-490.74	0.01	
Original Face:	5,000,000.000	Base	102.580216		283,844.74	102.402863	283,354.00	-490.74	0.01	
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031			
	1,046,303.380	Local	99.955509		1,045,837.87	96.033054	1,004,797.09	-41,040.78	0.03	
Original Face:	8,208,821.000	Base	99.955509		1,045,837.87	96.033054	1,004,797.09	-41,040.78	0.03	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027			
	13,860,000.000	Local	91.132242		12,630,928.70	90.464994	12,538,448.17	-92,480.53	0.43	
		Base	91.132242		12,630,928.70	90.464994	12,538,448.17	-92,480.53	0.43	
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026			
	10,000,000.000	Local	97.239594		9,723,959.43	92.654676	9,265,467.60	-458,491.83	0.32	

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		Base	97.239594	9,723,959.43	92.654676	9,265,467.60	-458,491.83	0.32
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
	10,000,000.000	Local	98.654147	9,865,414.65	96.429323	9,642,932.30	-222,482.35	0.33
		Base	98.654147	9,865,414.65	96.429323	9,642,932.30	-222,482.35	0.33
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	97.750211	4,887,510.55	-112,489.45	0.17
		Base	100.000000	5,000,000.00	97.750211	4,887,510.55	-112,489.45	0.17
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	9,000,000.000	Local	99.794537	8,981,508.29	99.217720	8,929,594.80	-51,913.49	0.31
		Base	99.794537	8,981,508.29	99.217720	8,929,594.80	-51,913.49	0.31
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	913,310.950	Local	102.651109	937,523.82	96.111861	877,800.15	-59,723.67	0.03
Original Face:	5,000,000.000	Base	102.651109	937,523.82	96.111861	877,800.15	-59,723.67	0.03
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,065,531.000	Local	108.488198	1,155,975.38	98.852200	1,053,300.84	-102,674.54	0.04
Original Face:	7,231,153.000	Base	108.488198	1,155,975.38	98.852200	1,053,300.84	-102,674.54	0.04
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,527,074.960	Local	99.846002	1,524,723.30	90.896637	1,388,059.78	-136,663.52	0.05
Original Face:	8,000,000.000	Base	99.846002	1,524,723.30	90.896637	1,388,059.78	-136,663.52	0.05
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	843,017.520	Local	102.372260	863,016.09	98.736363	832,364.84	-30,651.25	0.03
Original Face:	6,000,000.000	Base	102.372260	863,016.09	98.736363	832,364.84	-30,651.25	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,374,821.950	Local	100.355297	1,379,706.65	93.051254	1,279,289.06	-100,417.59	0.04
Original Face:	5,000,000.000	Base	100.355297	1,379,706.65	93.051254	1,279,289.06	-100,417.59	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	102.715850	5,135,792.49	101.004881	5,050,244.05	-85,548.44	0.17
		Base	102.715850	5,135,792.49	101.004881	5,050,244.05	-85,548.44	0.17
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	100.744740	5,037,237.01	100.086412	5,004,320.60	-32,916.41	0.17

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		Base	100.744740	5,037,237.01	100.086412	5,004,320.60	-32,916.41	0.17
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	8,980,351.830	Local	103.354939	9,281,637.18	102.561156	9,210,352.65	-71,284.53	0.32
Original Face:	10,193,893.000	Base	103.354939	9,281,637.18	102.561156	9,210,352.65	-71,284.53	0.32
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053		
	16,752,607.620	Local	103.931869	17,411,298.21	103.381036	17,319,019.31	-92,278.90	0.60
Original Face:	19,717,301.000	Base	103.931869	17,411,298.21	103.381036	17,319,019.31	-92,278.90	0.60
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	6,552,412.190	Local	98.278304	6,439,599.57	97.035198	6,358,146.14	-81,453.43	0.22
Original Face:	7,006,501.000	Base	98.278304	6,439,599.57	97.035198	6,358,146.14	-81,453.43	0.22
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	112.648437	4,776,293.74	86.741102	3,677,822.72	-1,098,471.02	0.13
		Base	112.648437	4,776,293.74	86.741102	3,677,822.72	-1,098,471.02	0.13
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	88.677379	3,547,095.15	84.124098	3,364,963.92	-182,131.23	0.12
		Base	88.677379	3,547,095.15	84.124098	3,364,963.92	-182,131.23	0.12
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	90.281721	3,159,860.25	85.692965	2,999,253.78	-160,606.47	0.10
		Base	90.281721	3,159,860.25	85.692965	2,999,253.78	-160,606.47	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	87.930343	3,315,853.24	84.092838	3,171,140.92	-144,712.32	0.11
		Base	87.930343	3,315,853.24	84.092838	3,171,140.92	-144,712.32	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	89.483923	2,805,320.98	86.193136	2,702,154.81	-103,166.17	0.09
		Base	89.483923	2,805,320.98	86.193136	2,702,154.81	-103,166.17	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	89.632625	8,066,936.21	83.666863	7,530,017.67	-536,918.54	0.26
		Base	89.632625	8,066,936.21	83.666863	7,530,017.67	-536,918.54	0.26
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.390000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.042834	10,004,283.40	4,283.40	0.34

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		Base	100.000000	10,000,000.00	100.042834	10,004,283.40	4,283.40	0.34
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	89.852345	5,147,640.82	84.128547	4,819,724.46	-327,916.36	0.17
		Base	89.852345	5,147,640.82	84.128547	4,819,724.46	-327,916.36	0.17
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	91.863842	6,522,332.81	85.490584	6,069,831.46	-452,501.35	0.21
		Base	91.863842	6,522,332.81	85.490584	6,069,831.46	-452,501.35	0.21
3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030		
	10,000,000.000	Local	99.774233	9,977,423.30	99.188599	9,918,859.90	-58,563.40	0.34
		Base	99.774233	9,977,423.30	99.188599	9,918,859.90	-58,563.40	0.34
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	100.011064	20,002,212.80	2,212.80	0.69
		Base	100.000000	20,000,000.00	100.011064	20,002,212.80	2,212.80	0.69
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030		
	10,000,000.000	Local	99.907891	9,990,789.05	100.009700	10,000,970.00	10,180.95	0.34
		Base	99.907891	9,990,789.05	100.009700	10,000,970.00	10,180.95	0.34
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.557667	4,977,883.33	101.488137	5,074,406.85	96,523.52	0.17
		Base	99.557667	4,977,883.33	101.488137	5,074,406.85	96,523.52	0.17
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	12,248,596.580	Local	102.014678	12,495,366.37	101.563901	12,440,152.50	-55,213.87	0.43
Original Face:	12,845,689.000	Base	102.014678	12,495,366.37	101.563901	12,440,152.50	-55,213.87	0.43
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.998002	9,999,800.20	-199.80	0.34
		Base	100.000000	10,000,000.00	99.998002	9,999,800.20	-199.80	0.34
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	125.382687	6,269,134.37	114.716912	5,735,845.60	-533,288.77	0.20
		Base	125.382687	6,269,134.37	114.716912	5,735,845.60	-533,288.77	0.20
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.873196	4,993,659.80	93.516330	4,675,816.50	-317,843.30	0.16

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Holdings

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FUND: ATZ6



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As of: January 31, 2024

View Date: February 1, 2024

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		Base	99.873196	4,993,659.80	93.516330	4,675,816.50	-317,843.30	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.638096	25 Mar 2052		
		216,258.690 Local	107.801721	233,130.59	103.749510	224,367.33	-8,763.26	0.01
Original Face:		4,261,779.000 Base	107.801721	233,130.59	103.749510	224,367.33	-8,763.26	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
		385,465.050 Local	102.593836	395,463.38	97.549940	376,020.92	-19,442.46	0.01
Original Face:		5,000,000.000 Base	102.593836	395,463.38	97.549940	376,020.92	-19,442.46	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
		3,093,996.900 Local	98.594818	3,050,520.62	90.672890	2,805,416.41	-245,104.21	0.10
Original Face:		30,000,000.000 Base	98.594818	3,050,520.62	90.672890	2,805,416.41	-245,104.21	0.10
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
		368,267.600 Local	100.825096	371,306.16	95.592040	352,034.51	-19,271.65	0.01
Original Face:		5,000,000.000 Base	100.825096	371,306.16	95.592040	352,034.51	-19,271.65	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
		863,139.420 Local	99.938238	862,606.33	91.990330	794,004.80	-68,601.53	0.03
Original Face:		6,000,000.000 Base	99.938238	862,606.33	91.990330	794,004.80	-68,601.53	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
		708,894.900 Local	99.430461	704,857.47	93.906950	665,701.58	-39,155.89	0.02
Original Face:		5,000,000.000 Base	99.430461	704,857.47	93.906950	665,701.58	-39,155.89	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
		510,389.580 Local	100.688590	513,904.07	91.253600	465,748.87	-48,155.20	0.02
Original Face:		6,000,000.000 Base	100.688590	513,904.07	91.253600	465,748.87	-48,155.20	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				5.809120	25 Apr 2038		
		736,866.050 Local	99.889889	736,054.68	98.377530	724,910.62	-11,144.06	0.02
Original Face:		5,000,000.000 Base	99.889889	736,054.68	98.377530	724,910.62	-11,144.06	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
		203,326.500 Local	104.858806	213,205.74	97.330600	197,898.90	-15,306.84	0.01
Original Face:		5,000,000.000 Base	104.858806	213,205.74	97.330600	197,898.90	-15,306.84	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
		656,361.930 Local	95.226291	625,029.12	98.697420	647,812.29	22,783.17	0.02

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STATE OF ARIZONA
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As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	3,651,802.000	Base	95.226291	625,029.12	98.697420	647,812.29	22,783.17	0.02	
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
	99,057.980	Local	101.050940	100,099.02	98.937120	98,005.11	-2,093.91	0.00	
Original Face:	8,500,000.000	Base	101.050940	100,099.02	98.937120	98,005.11	-2,093.91	0.00	
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
	49,022.750	Local	102.212789	50,107.52	98.577630	48,325.47	-1,782.05	0.00	
Original Face:	5,000,000.000	Base	102.212789	50,107.52	98.577630	48,325.47	-1,782.05	0.00	
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
	325,167.600	Local	101.632801	330,476.94	97.348420	316,545.52	-13,931.42	0.01	
Original Face:	5,000,000.000	Base	101.632801	330,476.94	97.348420	316,545.52	-13,931.42	0.01	
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
	287,065.550	Local	101.307255	290,818.23	97.662490	280,355.36	-10,462.87	0.01	
Original Face:	5,000,000.000	Base	101.307255	290,818.23	97.662490	280,355.36	-10,462.87	0.01	
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
	428,596.140	Local	101.526773	435,139.83	97.376010	417,349.82	-17,790.01	0.01	
Original Face:	6,000,000.000	Base	101.526773	435,139.83	97.376010	417,349.82	-17,790.01	0.01	
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
	1,059,410.460	Local	87.855215	930,747.34	100.000000	1,059,410.46	128,663.12	0.04	
Original Face:	6,000,000.000	Base	87.855215	930,747.34	100.000000	1,059,410.46	128,663.12	0.04	
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2					3.056000	25 Jun 2024		
	3,722,107.320	Local	99.323150	3,696,914.24	99.042170	3,686,455.86	-10,458.38	0.13	
Original Face:	12,500,000.000	Base	99.323150	3,696,914.24	99.042170	3,686,455.86	-10,458.38	0.13	
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
	10,116,706.020	Local	101.588771	10,277,437.29	96.790240	9,791,984.04	-485,453.25	0.34	
Original Face:	10,692,273.000	Base	101.588771	10,277,437.29	96.790240	9,791,984.04	-485,453.25	0.34	
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
	991,551.850	Local	106.392166	1,054,933.49	92.900800	921,159.60	-133,773.89	0.03	
Original Face:	4,600,000.000	Base	106.392166	1,054,933.49	92.900800	921,159.60	-133,773.89	0.03	
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
	2,391,231.680	Local	101.683769	2,431,494.50	98.259550	2,349,613.49	-81,881.01	0.08	

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As of: January 31, 2024

View Date: February 1, 2024

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Original Face:	6,976,000.000	Base	101.683769	2,431,494.50	98.259550	2,349,613.49	-81,881.01	0.08	
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
	1,073,373.300	Local	100.798453	1,081,943.68	94.388940	1,013,145.68	-68,798.00	0.03	
Original Face:	6,000,000.000	Base	100.798453	1,081,943.68	94.388940	1,013,145.68	-68,798.00	0.03	
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	1,085,614.800	Local	101.130863	1,097,891.62	90.035220	977,435.67	-120,455.95	0.03	
Original Face:	6,000,000.000	Base	101.130863	1,097,891.62	90.035220	977,435.67	-120,455.95	0.03	
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
	1,809,358.000	Local	99.193053	1,794,757.44	90.035220	1,629,059.46	-165,697.98	0.06	
Original Face:	10,000,000.000	Base	99.193053	1,794,757.44	90.035220	1,629,059.46	-165,697.98	0.06	
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
	904,679.000	Local	99.882194	903,613.23	90.035220	814,529.73	-89,083.50	0.03	
Original Face:	5,000,000.000	Base	99.882194	903,613.23	90.035220	814,529.73	-89,083.50	0.03	
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
	3,666,006.750	Local	103.542180	3,795,863.31	88.613880	3,248,590.82	-547,272.49	0.11	
Original Face:	5,000,000.000	Base	103.542180	3,795,863.31	88.613880	3,248,590.82	-547,272.49	0.11	
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
	5,131,458.220	Local	103.801968	5,326,554.60	88.625760	4,547,793.85	-778,760.75	0.16	
Original Face:	7,000,000.000	Base	103.801968	5,326,554.60	88.625760	4,547,793.85	-778,760.75	0.16	
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
	2,798,618.000	Local	100.394194	2,809,649.98	73.506670	2,057,170.90	-752,479.08	0.07	
Original Face:	5,000,000.000	Base	100.394194	2,809,649.98	73.506670	2,057,170.90	-752,479.08	0.07	
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
	4,380,000.210	Local	100.589268	4,405,810.17	92.580500	4,055,026.09	-350,784.08	0.14	
Original Face:	5,173,000.000	Base	100.589268	4,405,810.17	92.580500	4,055,026.09	-350,784.08	0.14	
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033			
	5,337,587.280	Local	102.149771	5,452,333.21	97.418360	5,199,789.99	-252,543.22	0.18	
Original Face:	6,075,000.000	Base	102.149771	5,452,333.21	97.418360	5,199,789.99	-252,543.22	0.18	
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053			
	4,492,186.510	Local	99.921631	4,488,666.05	96.855110	4,350,912.19	-137,753.86	0.15	

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View Date: February 1, 2024

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Original Face:	4,330,819.000	Base	99.921631	4,488,666.05	96.855110	4,350,912.19	-137,753.86	0.15	
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
	10,248,041.430	Local	98.665295	10,111,260.29	101.143820	10,365,260.58	254,000.29	0.36	
Original Face:	11,000,000.000	Base	98.665295	10,111,260.29	101.143820	10,365,260.58	254,000.29	0.36	
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
	5,080,406.440	Local	100.404990	5,100,981.56	103.720670	5,269,431.60	168,450.04	0.18	
Original Face:	5,482,000.000	Base	100.404990	5,100,981.56	103.720670	5,269,431.60	168,450.04	0.18	
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
	92,569.340	Local	99.908523	92,484.66	101.052781	93,543.89	1,059.23	0.00	
Original Face:	6,625,000.000	Base	99.908523	92,484.66	101.052781	93,543.89	1,059.23	0.00	
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	95,690.760	Local	99.956328	95,648.97	102.925021	98,489.73	2,840.76	0.00	
Original Face:	6,000,000.000	Base	99.956328	95,648.97	102.925021	98,489.73	2,840.76	0.00	
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
	170,596.020	Local	103.266518	176,168.57	98.539480	168,104.43	-8,064.14	0.01	
Original Face:	7,703,000.000	Base	103.266518	176,168.57	98.539480	168,104.43	-8,064.14	0.01	
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
	408,248.800	Local	102.467400	418,321.93	96.903710	395,608.23	-22,713.70	0.01	
Original Face:	10,000,000.000	Base	102.467400	418,321.93	96.903710	395,608.23	-22,713.70	0.01	
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
	657,925.970	Local	102.065310	671,514.18	89.173840	586,697.85	-84,816.33	0.02	
Original Face:	13,000,000.000	Base	102.065310	671,514.18	89.173840	586,697.85	-84,816.33	0.02	
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
	97,414.920	Local	100.293199	97,700.54	97.044010	94,535.34	-3,165.20	0.00	
Original Face:	3,000,000.000	Base	100.293199	97,700.54	97.044010	94,535.34	-3,165.20	0.00	
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
	147,446.370	Local	102.485243	151,110.77	98.046040	144,565.33	-6,545.44	0.00	
Original Face:	12,500,000.000	Base	102.485243	151,110.77	98.046040	144,565.33	-6,545.44	0.00	
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
	459,634.100	Local	105.295149	483,972.41	96.376630	442,979.86	-40,992.55	0.02	

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Original Face:	5,000,000.000	Base		105.295149	483,972.41	96.376630	442,979.86	-40,992.55	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
	1,299,239.920	Local		100.994234	1,312,157.40	98.293420	1,277,067.35	-35,090.05	0.04
Original Face:	8,000,000.000	Base		100.994234	1,312,157.40	98.293420	1,277,067.35	-35,090.05	0.04
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
	641,639.050	Local		101.803704	653,212.32	90.838830	582,857.41	-70,354.91	0.02
Original Face:	5,000,000.000	Base		101.803704	653,212.32	90.838830	582,857.41	-70,354.91	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
	117,274.300	Local		103.086294	120,893.73	98.036920	114,972.11	-5,921.62	0.00
Original Face:	5,000,000.000	Base		103.086294	120,893.73	98.036920	114,972.11	-5,921.62	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
	680,144.100	Local		100.533344	683,771.61	94.610890	643,490.39	-40,281.22	0.02
Original Face:	5,000,000.000	Base		100.533344	683,771.61	94.610890	643,490.39	-40,281.22	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
	773,808.800	Local		102.458709	792,834.51	95.332820	737,693.75	-55,140.76	0.03
Original Face:	5,000,000.000	Base		102.458709	792,834.51	95.332820	737,693.75	-55,140.76	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
	134,833.850	Local		100.322582	135,268.80	99.742270	134,486.34	-782.46	0.00
Original Face:	6,280,000.000	Base		100.322582	135,268.80	99.742270	134,486.34	-782.46	0.00
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
	618,603.850	Local		103.750292	641,803.30	96.607390	597,617.03	-44,186.27	0.02
Original Face:	5,000,000.000	Base		103.750292	641,803.30	96.607390	597,617.03	-44,186.27	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
	14,236.860	Local		100.570631	14,318.10	99.310530	14,138.70	-179.40	0.00
Original Face:	1,000,000.000	Base		100.570631	14,318.10	99.310530	14,138.70	-179.40	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
	1,680,868.600	Local		102.148522	1,716,982.43	95.443320	1,604,276.80	-112,705.63	0.06
Original Face:	10,000,000.000	Base		102.148522	1,716,982.43	95.443320	1,604,276.80	-112,705.63	0.06
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
	247,868.400	Local		101.130176	250,669.75	98.356500	243,794.68	-6,875.07	0.01

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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Original Face:	5,000,000.000	Base	101.130176		250,669.75	98.356500	243,794.68	-6,875.07	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
	1,784,977.000	Local	99.114236		1,769,166.32	91.094260	1,626,011.59	-143,154.73	0.06
Original Face:	1,784,977.000	Base	99.114236		1,769,166.32	91.094260	1,626,011.59	-143,154.73	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
	922,296.420	Local	100.559885		927,460.22	97.714350	901,215.95	-26,244.27	0.03
Original Face:	5,183,921.000	Base	100.559885		927,460.22	97.714350	901,215.95	-26,244.27	0.03
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
	274,519.550	Local	100.680731		276,388.29	96.935290	266,106.32	-10,281.97	0.01
Original Face:	5,000,000.000	Base	100.680731		276,388.29	96.935290	266,106.32	-10,281.97	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
	1,072,215.930	Local	101.803577		1,091,554.17	98.639680	1,057,630.36	-33,923.81	0.04
Original Face:	3,000,000.000	Base	101.803577		1,091,554.17	98.639680	1,057,630.36	-33,923.81	0.04
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
	689,821.780	Local	101.280667		698,656.10	97.412950	671,975.75	-26,680.35	0.02
Original Face:	2,579,263.000	Base	101.280667		698,656.10	97.412950	671,975.75	-26,680.35	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
	144,858.150	Local	102.409606		148,348.66	98.419900	142,569.25	-5,779.41	0.00
Original Face:	5,000,000.000	Base	102.409606		148,348.66	98.419900	142,569.25	-5,779.41	0.00
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
	6,367,257.800	Local	82.310359		5,240,912.76	89.270610	5,684,089.88	443,177.12	0.20
Original Face:	5,000,000.000	Base	82.310359		5,240,912.76	89.270610	5,684,089.88	443,177.12	0.20
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
	10,000,000.000	Local	99.900987		9,990,098.68	93.685304	9,368,530.40	-621,568.28	0.32
		Base	99.900987		9,990,098.68	93.685304	9,368,530.40	-621,568.28	0.32
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
	1,904,864.710	Local	97.120674		1,850,017.45	97.192680	1,851,389.06	1,371.61	0.06
Original Face:	3,867,000.000	Base	97.120674		1,850,017.45	97.192680	1,851,389.06	1,371.61	0.06
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
	1,776,146.950	Local	100.546264		1,785,849.41	89.013930	1,581,018.20	-204,831.21	0.05

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Holdings

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View Date: February 1, 2024

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	Original Face:	5,000,000.000	Base	100.546264	1,785,849.41	89.013930	1,581,018.20	-204,831.21	0.05	
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031			
		3,508,321.320	Local	99.600535	3,494,306.81	94.717510	3,322,994.60	-171,312.21	0.11	
	Original Face:	6,000,000.000	Base	99.600535	3,494,306.81	94.717510	3,322,994.60	-171,312.21	0.11	
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047			
		1,530,655.500	Local	111.152651	1,701,364.17	103.314860	1,581,394.59	-119,969.58	0.05	
	Original Face:	10,000,000.000	Base	111.152651	1,701,364.17	103.314860	1,581,394.59	-119,969.58	0.05	
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029			
		1,375,491.870	Local	102.757791	1,413,425.06	99.227040	1,364,859.87	-48,565.19	0.05	
	Original Face:	11,739,000.000	Base	102.757791	1,413,425.06	99.227040	1,364,859.87	-48,565.19	0.05	
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040			
		1,776,434.550	Local	101.997705	1,811,922.48	93.639770	1,663,449.23	-148,473.25	0.06	
	Original Face:	5,000,000.000	Base	101.997705	1,811,922.48	93.639770	1,663,449.23	-148,473.25	0.06	
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051			
		8,509,353.700	Local	102.653778	8,735,173.04	84.683670	7,206,033.01	-1,529,140.03	0.25	
	Original Face:	10,000,000.000	Base	102.653778	8,735,173.04	84.683670	7,206,033.01	-1,529,140.03	0.25	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.544070	25 Oct 2026			
		3,658,579.320	Local	99.667971	3,646,431.76	98.981000	3,621,298.40	-25,133.36	0.12	
	Original Face:	6,000,000.000	Base	99.667971	3,646,431.76	98.981000	3,621,298.40	-25,133.36	0.12	
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052			
		8,985,639.200	Local	97.428263	8,754,552.15	95.964260	8,623,002.16	-131,549.99	0.30	
	Original Face:	10,000,000.000	Base	97.428263	8,754,552.15	95.964260	8,623,002.16	-131,549.99	0.30	
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039			
		7,008,500.850	Local	100.147727	7,018,854.27	98.583240	6,909,207.21	-109,647.06	0.24	
	Original Face:	10,963,000.000	Base	100.147727	7,018,854.27	98.583240	6,909,207.21	-109,647.06	0.24	
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042			
		8,740,863.800	Local	100.143269	8,753,386.79	100.012560	8,741,961.65	-11,425.14	0.30	
	Original Face:	10,000,000.000	Base	100.143269	8,753,386.79	100.012560	8,741,961.65	-11,425.14	0.30	
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041			
		960,882.200	Local	103.319438	992,778.09	96.335780	925,673.36	-67,104.73	0.03	

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Original Face:	10,000,000.000	Base	103.319438	992,778.09	96.335780	925,673.36	-67,104.73	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	267,188.040	Local	100.916905	269,637.90	97.476182	260,444.70	-9,193.20	0.01
Original Face:	7,000,000.000	Base	100.916905	269,637.90	97.476182	260,444.70	-9,193.20	0.01
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				5.622000	01 Nov 2035		
	262,567.050	Local	102.454504	269,011.77	100.689096	264,376.39	-4,635.38	0.01
Original Face:	5,000,000.000	Base	102.454504	269,011.77	100.689096	264,376.39	-4,635.38	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,415,471.800	Local	104.638008	1,481,121.49	99.575023	1,409,456.37	-71,665.12	0.05
Original Face:	20,000,000.000	Base	104.638008	1,481,121.49	99.575023	1,409,456.37	-71,665.12	0.05
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				5.572000	01 May 2036		
	301,302.100	Local	102.590045	309,105.96	102.252449	308,088.78	-1,017.18	0.01
Original Face:	5,000,000.000	Base	102.590045	309,105.96	102.252449	308,088.78	-1,017.18	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				5.777000	01 Oct 2037		
	104,814.000	Local	105.008119	110,063.21	99.985740	104,799.05	-5,264.16	0.00
Original Face:	4,000,000.000	Base	105.008119	110,063.21	99.985740	104,799.05	-5,264.16	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	632,841.520	Local	102.914668	651,286.75	97.825110	619,077.91	-32,208.84	0.02
Original Face:	8,000,000.000	Base	102.914668	651,286.75	97.825110	619,077.91	-32,208.84	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				6.035000	01 Aug 2037		
	57,217.650	Local	105.195058	60,190.14	98.894019	56,584.83	-3,605.31	0.00
Original Face:	5,000,000.000	Base	105.195058	60,190.14	98.894019	56,584.83	-3,605.31	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	376,918.020	Local	101.153370	381,265.28	97.011353	365,653.27	-15,612.01	0.01
Original Face:	6,000,000.000	Base	101.153370	381,265.28	97.011353	365,653.27	-15,612.01	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	266,420.300	Local	101.309195	269,908.26	98.322339	261,950.67	-7,957.59	0.01
Original Face:	10,000,000.000	Base	101.309195	269,908.26	98.322339	261,950.67	-7,957.59	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	820,834.440	Local	103.250898	847,518.93	96.138297	789,136.25	-58,382.68	0.03

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Original Face:	6,000,000.000	Base	103.250898		847,518.93	96.138297	789,136.25	-58,382.68	0.03
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
	1,515,214.550	Local	104.216894		1,579,109.54	93.342125	1,414,333.46	-164,776.08	0.05
Original Face:	6,750,000.000	Base	104.216894		1,579,109.54	93.342125	1,414,333.46	-164,776.08	0.05
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
	889,153.930	Local	102.338835		909,949.77	96.412642	857,256.80	-52,692.97	0.03
Original Face:	7,000,000.000	Base	102.338835		909,949.77	96.412642	857,256.80	-52,692.97	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
	5,617,000.000	Local	99.897403		5,611,237.14	95.679420	5,374,313.02	-236,924.12	0.19
Original Face:	5,617,000.000	Base	99.897403		5,611,237.14	95.679420	5,374,313.02	-236,924.12	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
	1,011,703.900	Local	100.856934		1,020,373.53	93.491571	945,857.87	-74,515.66	0.03
Original Face:	5,948,304.000	Base	100.856934		1,020,373.53	93.491571	945,857.87	-74,515.66	0.03
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
	1,394,435.720	Local	101.679546		1,417,855.91	93.380566	1,302,131.97	-115,723.94	0.04
Original Face:	7,922,201.000	Base	101.679546		1,417,855.91	93.380566	1,302,131.97	-115,723.94	0.04
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
	893,557.200	Local	101.594478		907,804.77	96.506319	862,339.16	-45,465.61	0.03
Original Face:	6,000,000.000	Base	101.594478		907,804.77	96.506319	862,339.16	-45,465.61	0.03
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
	2,120,815.950	Local	103.217679		2,189,057.01	97.726769	2,072,604.90	-116,452.11	0.07
Original Face:	11,523,254.000	Base	103.217679		2,189,057.01	97.726769	2,072,604.90	-116,452.11	0.07
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2					7.000000	25 Mar 2044		
	2,458,281.690	Local	114.485650		2,814,379.76	98.590110	2,423,622.62	-390,757.14	0.08
Original Face:	41,000,000.000	Base	114.485650		2,814,379.76	98.590110	2,423,622.62	-390,757.14	0.08
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
	76,573.400	Local	101.102328		77,417.49	103.702330	79,408.40	1,990.91	0.00
Original Face:	5,000,000.000	Base	101.102328		77,417.49	103.702330	79,408.40	1,990.91	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271002	25 Oct 2032		
	287,068.860	Local	106.113241		304,618.07	99.763180	286,389.02	-18,229.05	0.01

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Original Face:	5,855,000.000	Base	106.113241		304,618.07	99.763180	286,389.02	-18,229.05	0.01	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.009504	25 Sep 2039			
	190,519.900	Local	103.937641		198,021.89	101.473760	193,327.71	-4,694.18	0.01	
Original Face:	5,000,000.000	Base	103.937641		198,021.89	101.473760	193,327.71	-4,694.18	0.01	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.583068	25 Aug 2039			
	583,689.800	Local	102.110871		596,010.74	100.335220	585,646.44	-10,364.30	0.02	
Original Face:	10,000,000.000	Base	102.110871		596,010.74	100.335220	585,646.44	-10,364.30	0.02	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031			
	1,658,121.030	Local	101.598564		1,684,627.15	98.420810	1,631,936.15	-52,691.00	0.06	
Original Face:	8,609,641.000	Base	101.598564		1,684,627.15	98.420810	1,631,936.15	-52,691.00	0.06	
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026			
	566,996.900	Local	99.844927		566,117.64	97.890900	555,038.37	-11,079.27	0.02	
Original Face:	5,000,000.000	Base	99.844927		566,117.64	97.890900	555,038.37	-11,079.27	0.02	
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.995232	25 Oct 2040			
	411,255.450	Local	106.628180		438,514.20	102.485060	421,475.39	-17,038.81	0.01	
Original Face:	5,000,000.000	Base	106.628180		438,514.20	102.485060	421,475.39	-17,038.81	0.01	
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034			
	542,308.890	Local	99.746718		540,935.32	101.377217	549,777.66	8,842.34	0.02	
Original Face:	11,959,998.000	Base	99.746718		540,935.32	101.377217	549,777.66	8,842.34	0.02	
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035			
	56,181.200	Local	99.543032		55,924.47	100.610862	56,524.39	599.92	0.00	
Original Face:	5,000,000.000	Base	99.543032		55,924.47	100.610862	56,524.39	599.92	0.00	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033			
	94,282.890	Local	100.422961		94,681.67	102.924597	97,040.28	2,358.61	0.00	
Original Face:	6,500,000.000	Base	100.422961		94,681.67	102.924597	97,040.28	2,358.61	0.00	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034			
	163,923.440	Local	100.100901		164,088.84	102.922282	168,713.75	4,624.91	0.01	
Original Face:	8,000,000.000	Base	100.100901		164,088.84	102.922282	168,713.75	4,624.91	0.01	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034			
	31,040.250	Local	100.336627		31,144.74	102.327851	31,762.82	618.08	0.00	

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Original Face:	5,457,127.000	Base	100.336627	31,144.74	102.327851	31,762.82	618.08	0.00	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034			
	218,009.600	Local	100.381006	218,840.23	102.927521	224,391.88	5,551.65	0.01	
Original Face:	5,000,000.000	Base	100.381006	218,840.23	102.927521	224,391.88	5,551.65	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034			
	321,616.310	Local	100.701115	323,871.21	102.928856	331,035.99	7,164.78	0.01	
Original Face:	10,547,657.000	Base	100.701115	323,871.21	102.928856	331,035.99	7,164.78	0.01	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034			
	239,235.680	Local	100.390314	240,169.45	102.924986	246,233.29	6,063.84	0.01	
Original Face:	17,500,000.000	Base	100.390314	240,169.45	102.924986	246,233.29	6,063.84	0.01	
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036			
	56,034.830	Local	102.528713	57,451.79	102.409415	57,384.94	-66.85	0.00	
Original Face:	9,397,749.000	Base	102.528713	57,451.79	102.409415	57,384.94	-66.85	0.00	
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6				6.000000	01 Jan 2054			
	4,303,991.000	Local	99.906141	4,299,951.33	100.568539	4,328,460.87	28,509.54	0.15	
Original Face:	4,303,991.000	Base	99.906141	4,299,951.33	100.568539	4,328,460.87	28,509.54	0.15	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046			
	3,400,931.310	Local	104.629233	3,558,368.34	96.343261	3,276,568.13	-281,800.21	0.11	
Original Face:	15,243,777.000	Base	104.629233	3,558,368.34	96.343261	3,276,568.13	-281,800.21	0.11	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036			
	524,790.520	Local	100.480899	527,314.23	90.030018	472,469.00	-54,845.23	0.02	
Original Face:	4,744,826.000	Base	100.480899	527,314.23	90.030018	472,469.00	-54,845.23	0.02	
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036			
	596,493.350	Local	100.502088	599,488.27	89.525549	534,013.95	-65,474.32	0.02	
Original Face:	4,166,154.000	Base	100.502088	599,488.27	89.525549	534,013.95	-65,474.32	0.02	
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047			
	2,061,796.200	Local	102.191623	2,106,982.99	92.656294	1,910,383.95	-196,599.04	0.07	
Original Face:	10,000,000.000	Base	102.191623	2,106,982.99	92.656294	1,910,383.95	-196,599.04	0.07	
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047			
	3,222,769.810	Local	107.061873	3,450,357.73	97.719050	3,149,260.04	-301,097.69	0.11	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	9,938,165.000	Base	107.061873	3,450,357.73	97.719050	3,149,260.04	-301,097.69	0.11
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	1,955,696.260	Local	107.056316	2,093,696.37	97.719659	1,911,099.72	-182,596.65	0.07
Original Face:	6,864,195.000	Base	107.056316	2,093,696.37	97.719659	1,911,099.72	-182,596.65	0.07
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	903,426.160	Local	104.661125	945,535.98	98.316327	888,215.42	-57,320.56	0.03
Original Face:	11,668,342.000	Base	104.661125	945,535.98	98.316327	888,215.42	-57,320.56	0.03
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	1,806,663.200	Local	99.884546	1,804,577.34	95.791403	1,730,628.03	-73,949.31	0.06
Original Face:	10,000,000.000	Base	99.884546	1,804,577.34	95.791403	1,730,628.03	-73,949.31	0.06
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	10,541,775.120	Local	105.771302	11,150,172.76	86.399291	9,108,018.96	-2,042,153.80	0.31
Original Face:	12,784,918.000	Base	105.771302	11,150,172.76	86.399291	9,108,018.96	-2,042,153.80	0.31
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052		
	4,372,337.520	Local	98.492034	4,306,404.16	97.599273	4,267,369.63	-39,034.53	0.15
Original Face:	4,455,713.000	Base	98.492034	4,306,404.16	97.599273	4,267,369.63	-39,034.53	0.15
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	11,476,672.980	Local	103.256614	11,850,423.92	102.911268	11,810,789.69	-39,634.23	0.41
Original Face:	11,591,129.000	Base	103.256614	11,850,423.92	102.911268	11,810,789.69	-39,634.23	0.41
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	4,893,898.970	Local	96.422401	4,718,814.91	94.749438	4,636,941.77	-81,873.14	0.16
Original Face:	4,949,005.000	Base	96.422401	4,718,814.91	94.749438	4,636,941.77	-81,873.14	0.16
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,018,730.340	Local	100.474741	1,023,566.67	95.262235	970,465.29	-53,101.38	0.03
Original Face:	6,000,000.000	Base	100.474741	1,023,566.67	95.262235	970,465.29	-53,101.38	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	357,553.200	Local	104.079980	372,141.30	102.933686	368,042.69	-4,098.61	0.01
Original Face:	9,100,000.000	Base	104.079980	372,141.30	102.933686	368,042.69	-4,098.61	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	89,962.900	Local	100.399976	90,322.73	98.368450	88,495.11	-1,827.62	0.00

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Original Face:	7,060,000.000	Base	100.399976		90,322.73	98.368450	88,495.11	-1,827.62	0.00	
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026			
	121,812.780	Local	101.016798		123,051.37	98.400382	119,864.24	-3,187.13	0.00	
Original Face:	6,000,000.000	Base	101.016798		123,051.37	98.400382	119,864.24	-3,187.13	0.00	
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042			
	686,670.750	Local	103.435492		710,261.27	96.324697	661,433.52	-48,827.75	0.02	
Original Face:	5,000,000.000	Base	103.435492		710,261.27	96.324697	661,433.52	-48,827.75	0.02	
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043			
	1,671,804.400	Local	102.935219		1,720,875.52	90.940489	1,520,347.10	-200,528.42	0.05	
Original Face:	7,000,000.000	Base	102.935219		1,720,875.52	90.940489	1,520,347.10	-200,528.42	0.05	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025			
	21,658.350	Local	100.194244		21,700.42	98.751545	21,387.96	-312.46	0.00	
Original Face:	7,000,000.000	Base	100.194244		21,700.42	98.751545	21,387.96	-312.46	0.00	
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031			
	406,156.970	Local	103.752382		421,397.53	97.852670	397,435.44	-23,962.09	0.01	
Original Face:	6,100,000.000	Base	103.752382		421,397.53	97.852670	397,435.44	-23,962.09	0.01	
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028			
	952,458.700	Local	100.993433		961,920.74	96.829427	922,260.30	-39,660.44	0.03	
Original Face:	9,500,000.000	Base	100.993433		961,920.74	96.829427	922,260.30	-39,660.44	0.03	
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034			
	649,865.100	Local	102.037515		663,106.20	95.959077	623,604.55	-39,501.65	0.02	
Original Face:	5,000,000.000	Base	102.037515		663,106.20	95.959077	623,604.55	-39,501.65	0.02	
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034			
	1,060,858.610	Local	102.881905		1,091,431.55	97.788817	1,037,401.08	-54,030.47	0.04	
Original Face:	7,899,440.000	Base	102.881905		1,091,431.55	97.788817	1,037,401.08	-54,030.47	0.04	
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034			
	1,178,448.480	Local	104.391522		1,230,200.31	99.536142	1,172,982.15	-57,218.16	0.04	
Original Face:	8,000,000.000	Base	104.391522		1,230,200.31	99.536142	1,172,982.15	-57,218.16	0.04	
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031			
	1,217,753.220	Local	101.535895		1,236,456.63	95.896544	1,167,783.25	-68,673.38	0.04	

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As of: January 31, 2024

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Original Face:	6,000,000.000	Base		101.535895	1,236,456.63	95.896544	1,167,783.25	-68,673.38	0.04	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032			
	886,932.350	Local		101.646303	901,533.94	95.489617	846,928.30	-54,605.64	0.03	
Original Face:	5,000,000.000	Base		101.646303	901,533.94	95.489617	846,928.30	-54,605.64	0.03	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033			
	595,031.300	Local		102.332274	608,909.06	98.604180	586,725.73	-22,183.33	0.02	
Original Face:	5,000,000.000	Base		102.332274	608,909.06	98.604180	586,725.73	-22,183.33	0.02	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					5.853000	01 Feb 2037			
	206,127.600	Local		102.348346	210,968.19	102.323605	210,917.19	-51.00	0.01	
Original Face:	5,000,000.000	Base		102.348346	210,968.19	102.323605	210,917.19	-51.00	0.01	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032			
	179,078.010	Local		104.067825	186,362.59	100.133735	179,317.50	-7,045.09	0.01	
Original Face:	3,262,241.000	Base		104.067825	186,362.59	100.133735	179,317.50	-7,045.09	0.01	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					5.501000	01 Jan 2037			
	295,092.960	Local		102.338466	301,993.61	102.246469	301,722.13	-271.48	0.01	
Original Face:	6,271,091.000	Base		102.338466	301,993.61	102.246469	301,722.13	-271.48	0.01	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025			
	122,320.440	Local		100.874163	123,389.72	98.357173	120,310.93	-3,078.79	0.00	
Original Face:	12,000,000.000	Base		100.874163	123,389.72	98.357173	120,310.93	-3,078.79	0.00	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050			
	10,000,000.000	Local		99.170532	9,917,053.20	97.524976	9,752,497.60	-164,555.60	0.34	
		Base		99.170532	9,917,053.20	97.524976	9,752,497.60	-164,555.60	0.34	
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025			
	4,000,000.000	Local		103.210367	4,128,414.68	98.503252	3,940,130.08	-188,284.60	0.14	
		Base		103.210367	4,128,414.68	98.503252	3,940,130.08	-188,284.60	0.14	
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038			
	5,000,000.000	Local		99.746506	4,987,325.32	109.416041	5,470,802.05	483,476.73	0.19	
		Base		99.746506	4,987,325.32	109.416041	5,470,802.05	483,476.73	0.19	
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053			
	5,000,000.000	Local		99.508369	4,975,418.46	102.515042	5,125,752.10	150,333.64	0.18	

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		Base	99.508369	4,975,418.46	102.515042	5,125,752.10	150,333.64	0.18
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	97.497033	3,899,881.33	94.047920	3,761,916.80	-137,964.53	0.13
Original Face:	4,000,000.000	Base	97.497033	3,899,881.33	94.047920	3,761,916.80	-137,964.53	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.924324	13,739,594.55	93.701690	12,883,982.38	-855,612.17	0.44
Original Face:	13,750,000.000	Base	99.924324	13,739,594.55	93.701690	12,883,982.38	-855,612.17	0.44
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.455340	6,239,530.22	98.131690	5,976,219.92	-263,310.30	0.21
Original Face:	6,090,000.000	Base	102.455340	6,239,530.22	98.131690	5,976,219.92	-263,310.30	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	979,367.710	Local	109.258266	1,070,040.18	104.797290	1,026,350.82	-43,689.36	0.04
Original Face:	8,707,929.000	Base	109.258266	1,070,040.18	104.797290	1,026,350.82	-43,689.36	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,347,510.150	Local	104.966224	4,563,417.23	95.425941	4,148,652.47	-414,764.76	0.14
Original Face:	11,805,572.000	Base	104.966224	4,563,417.23	95.425941	4,148,652.47	-414,764.76	0.14
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	752,049.700	Local	100.000000	752,049.70	91.212511	685,963.42	-66,086.28	0.02
Original Face:	10,000,000.000	Base	100.000000	752,049.70	91.212511	685,963.42	-66,086.28	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	6,642,077.340	Local	110.947900	7,369,245.31	95.240195	6,325,927.41	-1,043,317.90	0.22
Original Face:	9,821,806.000	Base	110.947900	7,369,245.31	95.240195	6,325,927.41	-1,043,317.90	0.22
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
	11,814,561.560	Local	106.236746	12,551,405.78	89.662022	10,593,174.79	-1,958,230.99	0.36
Original Face:	12,889,444.000	Base	106.236746	12,551,405.78	89.662022	10,593,174.79	-1,958,230.99	0.36
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
	9,041,005.900	Local	108.560197	9,814,933.85	92.463647	8,359,643.78	-1,455,290.07	0.29
Original Face:	10,000,000.000	Base	108.560197	9,814,933.85	92.463647	8,359,643.78	-1,455,290.07	0.29
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
	8,632,034.420	Local	105.914484	9,142,574.72	91.630013	7,909,534.26	-1,233,040.46	0.27

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Original Face:	10,204,176.000	Base	105.914484	9,142,574.72	91.630013	7,909,534.26	-1,233,040.46	0.27
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
	10,611,876.890	Local	108.360418	11,499,074.14	93.018909	9,871,052.11	-1,628,022.03	0.34
Original Face:	12,373,645.000	Base	108.360418	11,499,074.14	93.018909	9,871,052.11	-1,628,022.03	0.34
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	820,857.120	Local	107.437269	881,906.47	102.824003	844,038.15	-37,868.32	0.03
Original Face:	6,000,000.000	Base	107.437269	881,906.47	102.824003	844,038.15	-37,868.32	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6				6.000000	20 Aug 2053		
	10,375,507.820	Local	100.368387	10,413,729.85	101.894526	10,572,074.51	158,344.66	0.36
Original Face:	10,422,298.000	Base	100.368387	10,413,729.85	101.894526	10,572,074.51	158,344.66	0.36
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
	4,537,949.450	Local	97.892528	4,442,313.43	98.579775	4,473,500.36	31,186.93	0.15
Original Face:	5,000,000.000	Base	97.892528	4,442,313.43	98.579775	4,473,500.36	31,186.93	0.15
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	1,710,843.780	Local	104.902272	1,794,714.00	96.907841	1,657,941.77	-136,772.23	0.06
Original Face:	5,682,660.000	Base	104.902272	1,794,714.00	96.907841	1,657,941.77	-136,772.23	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	526,661.760	Local	105.128252	553,670.30	98.510949	518,819.50	-34,850.80	0.02
Original Face:	5,271,946.000	Base	105.128252	553,670.30	98.510949	518,819.50	-34,850.80	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	3,404,819.830	Local	104.941824	3,573,080.04	96.074508	3,271,163.90	-301,916.14	0.11
Original Face:	8,934,236.000	Base	104.941824	3,573,080.04	96.074508	3,271,163.90	-301,916.14	0.11
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	82,899.040	Local	100.653120	83,440.47	103.230748	85,577.30	2,136.83	0.00
Original Face:	7,000,000.000	Base	100.653120	83,440.47	103.230748	85,577.30	2,136.83	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	387,640.920	Local	101.625695	393,942.78	98.697008	382,589.99	-11,352.79	0.01
Original Face:	22,821,698.000	Base	101.625695	393,942.78	98.697008	382,589.99	-11,352.79	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	86,756.900	Local	102.218094	88,681.25	91.716684	79,570.55	-9,110.70	0.00

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Holdings

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



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As of: January 31, 2024

View Date: February 1, 2024

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Original Face:		5,000,000.000	Base	102.218094		88,681.25	91.716684	79,570.55	-9,110.70	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028				
		1,054,038.720	Local	100.591180		1,060,269.99	96.395369	1,016,044.51	-44,225.48	0.03
Original Face:		13,640,889.000	Base	100.591180		1,060,269.99	96.395369	1,016,044.51	-44,225.48	0.03
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041				
		569,924.600	Local	106.722026		608,235.08	99.936446	569,562.39	-38,672.69	0.02
Original Face:		5,000,000.000	Base	106.722026		608,235.08	99.936446	569,562.39	-38,672.69	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045				
		1,368,390.900	Local	105.397494		1,442,249.72	96.459654	1,319,945.13	-122,304.59	0.05
Original Face:		10,000,000.000	Base	105.397494		1,442,249.72	96.459654	1,319,945.13	-122,304.59	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.330000	20 Mar 2070				
		4,590,488.440	Local	106.056576		4,868,514.86	102.836940	4,720,717.84	-147,797.02	0.16
Original Face:		6,631,731.000	Base	106.056576		4,868,514.86	102.836940	4,720,717.84	-147,797.02	0.16
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				5.998000	20 Apr 2070				
		5,185,742.290	Local	111.417637		5,777,831.51	104.854690	5,437,494.00	-340,337.51	0.19
Original Face:		10,005,856.000	Base	111.417637		5,777,831.51	104.854690	5,437,494.00	-340,337.51	0.19
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050				
		3,855,783.730	Local	106.279074		4,097,891.23	91.226251	3,517,486.94	-580,404.29	0.12
Original Face:		7,538,423.000	Base	106.279074		4,097,891.23	91.226251	3,517,486.94	-580,404.29	0.12
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				6.328000	20 May 2070				
		4,991,011.100	Local	110.036565		5,491,937.19	103.640910	5,172,729.32	-319,207.87	0.18
Original Face:		10,000,000.000	Base	110.036565		5,491,937.19	103.640910	5,172,729.32	-319,207.87	0.18
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				7.585000	20 Oct 2070				
		4,964,512.500	Local	108.190943		5,371,152.90	102.117638	5,069,642.90	-301,510.00	0.17
Original Face:		10,000,000.000	Base	108.190943		5,371,152.90	102.117638	5,069,642.90	-301,510.00	0.17
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.562000	20 Jan 2071				
		3,068,366.160	Local	111.963749		3,435,457.78	98.313750	3,016,625.84	-418,831.94	0.10
Original Face:		6,168,892.000	Base	111.963749		3,435,457.78	98.313750	3,016,625.84	-418,831.94	0.10
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.549000	20 Aug 2071				
		5,338,862.000	Local	109.251123		5,832,766.70	98.549146	5,261,402.91	-571,363.79	0.18

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Holdings

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View Date: February 1, 2024

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Original Face:	10,000,000.000	Base	109.251123		5,832,766.70	98.549146	5,261,402.91	-571,363.79	0.18	
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.869000	20 Feb 2072			
	9,920,730.700	Local	107.609104		10,675,609.40	103.264842	10,244,626.88	-430,982.52	0.35	
Original Face:	10,000,000.000	Base	107.609104		10,675,609.40	103.264842	10,244,626.88	-430,982.52	0.35	
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.578000	20 Oct 2067			
	10,772,941.490	Local	102.220022		11,012,103.14	98.488670	10,610,126.79	-401,976.35	0.37	
Original Face:	18,000,000.000	Base	102.220022		11,012,103.14	98.488670	10,610,126.79	-401,976.35	0.37	
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.493000	20 Nov 2073			
	5,700,318.230	Local	96.487461		5,500,092.33	98.784063	5,631,005.95	130,913.62	0.19	
Original Face:	5,709,398.000	Base	96.487461		5,500,092.33	98.784063	5,631,005.95	130,913.62	0.19	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034			
	72,991.180	Local	100.623363		73,446.18	103.232222	75,350.42	1,904.24	0.00	
Original Face:	7,322,535.000	Base	100.623363		73,446.18	103.232222	75,350.42	1,904.24	0.00	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039			
	378,161.080	Local	104.159783		393,891.76	102.050737	385,916.17	-7,975.59	0.01	
Original Face:	8,800,000.000	Base	104.159783		393,891.76	102.050737	385,916.17	-7,975.59	0.01	
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028			
	5,000,000.000	Local	99.890884		4,994,544.21	100.126585	5,006,329.25	11,785.04	0.17	
		Base	99.890884		4,994,544.21	100.126585	5,006,329.25	11,785.04	0.17	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					6.166374	10 Sep 2027			
	10,000,000.000	Local	99.711384		9,971,138.39	98.771762	9,877,176.20	-93,962.19	0.34	
		Base	99.711384		9,971,138.39	98.771762	9,877,176.20	-93,962.19	0.34	
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	90.340348	9,034,034.80	-965,965.20	0.31	
		Base	100.000000		10,000,000.00	90.340348	9,034,034.80	-965,965.20	0.31	
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	90.282582	9,028,258.20	-971,741.80	0.31	
		Base	100.000000		10,000,000.00	90.282582	9,028,258.20	-971,741.80	0.31	
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	97.150389	9,715,038.90	-284,961.10	0.33	

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Holdings

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View Date: February 1, 2024

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		Base	100.000000	10,000,000.00	97.150389	9,715,038.90	-284,961.10	0.33
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	99.902044	24,975,511.00	-24,489.00	0.86
		Base	100.000000	25,000,000.00	99.902044	24,975,511.00	-24,489.00	0.86
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	354,736.880	Local	105.336615	373,667.82	95.192980	337,684.61	-35,983.21	0.01
Original Face:	2,500,000.000	Base	105.336615	373,667.82	95.192980	337,684.61	-35,983.21	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,228,870.800	Local	105.167290	2,344,043.01	93.923400	2,093,431.24	-250,611.77	0.07
Original Face:	8,000,000.000	Base	105.167290	2,344,043.01	93.923400	2,093,431.24	-250,611.77	0.07
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				4.127910	20 Apr 2067		
	5,081,748.580	Local	103.276272	5,248,240.47	100.136010	5,088,660.27	-159,580.20	0.18
Original Face:	10,000,000.000	Base	103.276272	5,248,240.47	100.136010	5,088,660.27	-159,580.20	0.18
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	182,749.710	Local	102.848415	187,955.18	94.557690	172,803.90	-15,151.28	0.01
Original Face:	10,000,000.000	Base	102.848415	187,955.18	94.557690	172,803.90	-15,151.28	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				6.508820	20 Dec 2066		
	5,207,762.910	Local	100.945148	5,256,983.97	99.921650	5,203,682.63	-53,301.34	0.18
Original Face:	10,000,000.000	Base	100.945148	5,256,983.97	99.921650	5,203,682.63	-53,301.34	0.18
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.675480	20 Aug 2034		
	369,591.150	Local	105.234955	388,939.08	102.343650	378,253.07	-10,686.01	0.01
Original Face:	5,000,000.000	Base	105.234955	388,939.08	102.343650	378,253.07	-10,686.01	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.899300	20 Apr 2037		
	718,651.980	Local	106.400625	764,650.20	103.442080	743,388.56	-21,261.64	0.03
Original Face:	10,000,000.000	Base	106.400625	764,650.20	103.442080	743,388.56	-21,261.64	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	95,759.890	Local	101.003134	96,720.49	97.662360	93,521.37	-3,199.12	0.00
Original Face:	6,500,000.000	Base	101.003134	96,720.49	97.662360	93,521.37	-3,199.12	0.00
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	44,370.960	Local	100.233531	44,474.58	99.409150	44,108.79	-365.79	0.00

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Holdings

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Original Face:	12,000,000.000	Base	100.233531		44,474.58	99.409150	44,108.79	-365.79	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	4,384,277.010	Local	96.739332	4,241,320.29		94.206350	4,130,267.35	-111,052.94	0.14
Original Face:	5,429,000.000	Base	96.739332	4,241,320.29		94.206350	4,130,267.35	-111,052.94	0.14
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
	1,326,002.580	Local	101.468892	1,345,480.13		95.250460	1,263,023.56	-82,456.57	0.04
Original Face:	3,000,000.000	Base	101.468892	1,345,480.13		95.250460	1,263,023.56	-82,456.57	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
	1,342,275.680	Local	95.603098	1,283,257.13		88.497530	1,187,880.82	-95,376.31	0.04
Original Face:	2,000,000.000	Base	95.603098	1,283,257.13		88.497530	1,187,880.82	-95,376.31	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.060550	20 Nov 2042		
	1,195,025.050	Local	111.458233	1,331,953.80		99.448420	1,188,433.53	-143,520.27	0.04
Original Face:	5,010,613.000	Base	111.458233	1,331,953.80		99.448420	1,188,433.53	-143,520.27	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,254,416.920	Local	101.254769	3,295,252.32		94.596664	3,078,569.84	-216,682.48	0.11
Original Face:	6,068,715.000	Base	101.254769	3,295,252.32		94.596664	3,078,569.84	-216,682.48	0.11
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	5,978,609.260	Local	101.765804	6,084,179.79		97.167527	5,809,266.77	-274,913.02	0.20
Original Face:	23,575,000.000	Base	101.765804	6,084,179.79		97.167527	5,809,266.77	-274,913.02	0.20
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
	4,269,049.130	Local	102.241341	4,364,733.09		97.398050	4,157,970.61	-206,762.48	0.14
Original Face:	19,739,472.000	Base	102.241341	4,364,733.09		97.398050	4,157,970.61	-206,762.48	0.14
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					6.460350	20 Aug 2069		
	5,183,791.280	Local	102.554422	5,316,207.16		99.163890	5,140,449.08	-175,758.08	0.18
Original Face:	10,000,000.000	Base	102.554422	5,316,207.16		99.163890	5,140,449.08	-175,758.08	0.18
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	2,303,774.020	Local	101.872424	2,346,910.44		97.172480	2,238,634.35	-108,276.09	0.08
Original Face:	10,000,000.000	Base	101.872424	2,346,910.44		97.172480	2,238,634.35	-108,276.09	0.08
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	4,203,674.620	Local	100.248812	4,214,133.87		96.450590	4,054,468.97	-159,664.90	0.14

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Holdings

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Original Face:	11,000,000.000	Base	100.248812	4,214,133.87	96.450590	4,054,468.97	-159,664.90	0.14
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.414410	20 Jul 2070		
	13,743,623.940	Local	116.506387	16,012,199.75	90.207993	12,397,847.32	-3,614,352.43	0.43
Original Face:	13,083,197.000	Base	116.506387	16,012,199.75	90.207993	12,397,847.32	-3,614,352.43	0.43
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.460350	20 Aug 2070		
	3,027,959.280	Local	103.574243	3,136,185.91	100.718160	3,049,704.87	-86,481.04	0.11
Original Face:	5,000,000.000	Base	103.574243	3,136,185.91	100.718160	3,049,704.87	-86,481.04	0.11
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.610350	20 Aug 2070		
	3,028,730.160	Local	104.566328	3,167,031.91	101.301220	3,068,140.60	-98,891.31	0.11
Original Face:	5,000,000.000	Base	104.566328	3,167,031.91	101.301220	3,068,140.60	-98,891.31	0.11
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				6.510350	20 Sep 2070		
	6,575,808.470	Local	104.350107	6,861,863.20	99.535060	6,545,234.91	-316,628.29	0.23
Original Face:	10,000,000.000	Base	104.350107	6,861,863.20	99.535060	6,545,234.91	-316,628.29	0.23
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.627760	20 Jun 2048		
	2,423,225.820	Local	105.671955	2,560,670.10	101.105120	2,450,005.37	-110,664.73	0.08
Original Face:	10,000,000.000	Base	105.671955	2,560,670.10	101.105120	2,450,005.37	-110,664.73	0.08
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.486280	20 Feb 2049		
	2,239,857.510	Local	104.084894	2,331,353.31	96.459080	2,160,545.95	-170,807.36	0.07
Original Face:	10,000,000.000	Base	104.084894	2,331,353.31	96.459080	2,160,545.95	-170,807.36	0.07
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	772,689.300	Local	101.634868	785,321.75	89.583290	692,200.50	-93,121.25	0.02
Original Face:	10,000,000.000	Base	101.634868	785,321.75	89.583290	692,200.50	-93,121.25	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.631220	20 Jun 2034		
	545,504.640	Local	103.530161	564,761.83	101.752400	555,064.06	-9,697.77	0.02
Original Face:	6,317,173.000	Base	103.530161	564,761.83	101.752400	555,064.06	-9,697.77	0.02
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.702960	20 Dec 2041		
	1,398,794.000	Local	104.139545	1,456,697.71	99.489370	1,391,651.34	-65,046.37	0.05
Original Face:	11,457,930.000	Base	104.139545	1,456,697.71	99.489370	1,391,651.34	-65,046.37	0.05
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.493760	20 Jan 2050		
	3,480,671.680	Local	112.052787	3,900,189.64	101.246260	3,524,049.90	-376,139.74	0.12

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	8,141,884.000	Base	112.052787	3,900,189.64	101.246260	3,524,049.90	-376,139.74	0.12
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	5,064,616.450	Local	100.301488	5,079,885.65	79.443280	4,023,497.43	-1,056,388.22	0.14
Original Face:	10,000,000.000	Base	100.301488	5,079,885.65	79.443280	4,023,497.43	-1,056,388.22	0.14
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	5,635,255.860	Local	102.447199	5,773,161.77	82.536220	4,651,127.17	-1,122,034.60	0.16
Original Face:	10,000,000.000	Base	102.447199	5,773,161.77	82.536220	4,651,127.17	-1,122,034.60	0.16
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
	7,714,094.110	Local	104.722298	8,078,376.65	105.098700	8,107,412.63	29,035.98	0.28
Original Face:	10,000,000.000	Base	104.722298	8,078,376.65	105.098700	8,107,412.63	29,035.98	0.28
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ				5.000000	20 Jun 2048		
	9,470,884.340	Local	99.092512	9,384,937.21	100.221880	9,491,898.34	106,961.13	0.33
Original Face:	10,000,000.000	Base	99.092512	9,384,937.21	100.221880	9,491,898.34	106,961.13	0.33
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063		
	8,976,903.920	Local	100.683756	9,038,284.03	99.962190	8,973,509.75	-64,774.28	0.31
Original Face:	9,550,638.000	Base	100.683756	9,038,284.03	99.962190	8,973,509.75	-64,774.28	0.31
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	18,934,222.340	Local	102.766194	19,457,979.75	102.159370	19,343,082.26	-114,897.49	0.67
Original Face:	20,000,000.000	Base	102.766194	19,457,979.75	102.159370	19,343,082.26	-114,897.49	0.67
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047		
	5,403,616.250	Local	97.892489	5,289,734.46	98.602790	5,328,116.38	38,381.92	0.18
Original Face:	6,000,000.000	Base	97.892489	5,289,734.46	98.602790	5,328,116.38	38,381.92	0.18
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,424,711.980	Local	98.237209	4,346,713.54	98.728060	4,368,432.30	21,718.76	0.15
Original Face:	5,000,000.000	Base	98.237209	4,346,713.54	98.728060	4,368,432.30	21,718.76	0.15
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049		
	9,581,109.930	Local	101.421811	9,717,335.21	102.670870	9,837,008.92	119,673.71	0.34
Original Face:	10,000,000.000	Base	101.421811	9,717,335.21	102.670870	9,837,008.92	119,673.71	0.34
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	9,606,903.160	Local	100.611412	9,665,640.96	102.619100	9,858,517.56	192,876.60	0.34

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Original Face:	10,000,000.000	Base	100.611412	9,665,640.96	102.619100	9,858,517.56	192,876.60	0.34
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042		
	9,506,646.230	Local	99.877023	9,494,955.25	100.352870	9,540,192.33	45,237.08	0.33
Original Face:	10,000,000.000	Base	99.877023	9,494,955.25	100.352870	9,540,192.33	45,237.08	0.33
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
	9,846,876.690	Local	99.830051	9,830,142.03	101.531820	9,997,713.12	167,571.09	0.34
Original Face:	10,000,000.000	Base	99.830051	9,830,142.03	101.531820	9,997,713.12	167,571.09	0.34
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	9,602,104.770	Local	99.602661	9,563,951.82	101.462790	9,742,563.40	178,611.58	0.34
Original Face:	10,000,000.000	Base	99.602661	9,563,951.82	101.462790	9,742,563.40	178,611.58	0.34
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063		
	10,822,840.910	Local	93.765875	10,148,131.43	94.050930	10,178,982.53	30,851.10	0.35
Original Face:	10,966,749.000	Base	93.765875	10,148,131.43	94.050930	10,178,982.53	30,851.10	0.35
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	19,209,016.870	Local	99.852733	19,180,728.33	102.284770	19,647,898.72	467,170.39	0.68
Original Face:	20,000,000.000	Base	99.852733	19,180,728.33	102.284770	19,647,898.72	467,170.39	0.68
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034		
	4,832,594.830	Local	101.699955	4,914,746.76	102.831580	4,969,433.62	54,686.86	0.17
Original Face:	5,000,000.000	Base	101.699955	4,914,746.76	102.831580	4,969,433.62	54,686.86	0.17
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	9,634,017.340	Local	99.976724	9,631,774.91	101.867560	9,813,938.39	182,163.48	0.34
Original Face:	10,000,000.000	Base	99.976724	9,631,774.91	101.867560	9,813,938.39	182,163.48	0.34
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC				6.000000	20 Sep 2049		
	9,952,838.550	Local	99.482678	9,901,350.36	102.706030	10,222,165.35	320,814.99	0.35
Original Face:	10,000,000.000	Base	99.482678	9,901,350.36	102.706030	10,222,165.35	320,814.99	0.35
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD				6.000000	20 Mar 2051		
	10,301,804.780	Local	99.813216	10,282,562.62	102.601480	10,569,804.17	287,241.55	0.36
Original Face:	10,394,000.000	Base	99.813216	10,282,562.62	102.601480	10,569,804.17	287,241.55	0.36
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB				6.500000	20 Dec 2049		
	4,186,437.180	Local	101.075271	4,231,452.73	103.391130	4,328,404.71	96,951.98	0.15

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Original Face:	4,199,126.000	Base	101.075271		4,231,452.73	103.391130	4,328,404.71	96,951.98	0.15	
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053			
	9,921,103.540	Local	101.484580		10,068,390.24	104.908990	10,408,129.52	339,739.28	0.36	
Original Face:	10,000,000.000	Base	101.484580		10,068,390.24	104.908990	10,408,129.52	339,739.28	0.36	
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045			
	9,861,114.570	Local	99.833327		9,844,678.76	101.245210	9,983,906.15	139,227.39	0.34	
Original Face:	10,000,000.000	Base	99.833327		9,844,678.76	101.245210	9,983,906.15	139,227.39	0.34	
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA					6.500000	20 Apr 2050			
	9,949,652.210	Local	100.932771		10,042,459.68	104.062030	10,353,810.07	311,350.39	0.36	
Original Face:	10,000,000.000	Base	100.932771		10,042,459.68	104.062030	10,353,810.07	311,350.39	0.36	
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053			
	3,060,676.950	Local	99.969423		3,059,741.08	105.229360	3,220,730.77	160,989.69	0.11	
Original Face:	3,000,221.000	Base	99.969423		3,059,741.08	105.229360	3,220,730.77	160,989.69	0.11	
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044			
	9,973,843.310	Local	98.722114		9,846,388.92	100.263570	10,000,131.37	153,742.45	0.34	
Original Face:	10,000,000.000	Base	98.722114		9,846,388.92	100.263570	10,000,131.37	153,742.45	0.34	
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053			
	9,991,800.220	Local	97.158680		9,707,901.16	97.425620	9,734,573.31	26,672.15	0.34	
Original Face:	10,000,000.000	Base	97.158680		9,707,901.16	97.425620	9,734,573.31	26,672.15	0.34	
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5					6.500000	10 Mar 2028			
	20,000,000.000	Local	99.730900		19,946,179.93	103.103547	20,620,709.40	674,529.47	0.71	
		Base	99.730900		19,946,179.93	103.103547	20,620,709.40	674,529.47	0.71	
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025			
	5,000,000.000	Local	99.953901		4,997,695.05	97.907453	4,895,372.65	-102,322.40	0.17	
		Base	99.953901		4,997,695.05	97.907453	4,895,372.65	-102,322.40	0.17	
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024			
	4,000,000.000	Local	99.986554		3,999,462.14	97.708616	3,908,344.64	-91,117.50	0.13	
		Base	99.986554		3,999,462.14	97.708616	3,908,344.64	-91,117.50	0.13	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029			
	15,000,000.000	Local	99.797710		14,969,656.55	99.386105	14,907,915.75	-61,740.80	0.51	

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		Base	99.797710	14,969,656.55	99.386105	14,907,915.75	-61,740.80	0.51
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.167297	9,916,729.68	98.842016	9,884,201.60	-32,528.08	0.34
		Base	99.167297	9,916,729.68	98.842016	9,884,201.60	-32,528.08	0.34
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	108.342617	10,834,261.73	106.950071	10,695,007.10	-139,254.63	0.37
		Base	108.342617	10,834,261.73	106.950071	10,695,007.10	-139,254.63	0.37
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.450197	4,972,509.84	114.665447	5,733,272.35	760,762.51	0.20
		Base	99.450197	4,972,509.84	114.665447	5,733,272.35	760,762.51	0.20
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.946370	10 Dec 2025		
	10,000,000.000	Local	100.043101	10,004,310.10	99.946995	9,994,699.50	-9,610.60	0.34
		Base	100.043101	10,004,310.10	99.946995	9,994,699.50	-9,610.60	0.34
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.869199	4,943,459.93	106.063584	5,303,179.20	359,719.27	0.18
		Base	98.869199	4,943,459.93	106.063584	5,303,179.20	359,719.27	0.18
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.965297	9,996,529.69	89.263985	8,926,398.50	-1,070,131.19	0.31
		Base	99.965297	9,996,529.69	89.263985	8,926,398.50	-1,070,131.19	0.31
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.449138	7,458,685.32	70.442832	5,283,212.40	-2,175,472.92	0.18
		Base	99.449138	7,458,685.32	70.442832	5,283,212.40	-2,175,472.92	0.18
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.977655	4,998,882.77	96.986876	4,849,343.80	-149,538.97	0.17
		Base	99.977655	4,998,882.77	96.986876	4,849,343.80	-149,538.97	0.17
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.835731	998,357.31	101.811222	1,018,112.22	19,754.91	0.04
		Base	99.835731	998,357.31	101.811222	1,018,112.22	19,754.91	0.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.827008	9,982,700.83	90.365784	9,036,578.40	-946,122.43	0.31

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		Base	99.827008	9,982,700.83	90.365784	9,036,578.40	-946,122.43	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.869272	9,986,927.22	100.223341	10,022,334.10	35,406.88	0.35
		Base	99.869272	9,986,927.22	100.223341	10,022,334.10	35,406.88	0.35
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.556749	4,977,837.43	92.956340	4,647,817.00	-330,020.43	0.16
		Base	99.556749	4,977,837.43	92.956340	4,647,817.00	-330,020.43	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.722489	3,988,899.57	70.226346	2,809,053.84	-1,179,845.73	0.10
		Base	99.722489	3,988,899.57	70.226346	2,809,053.84	-1,179,845.73	0.10
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.687000	14,953,050.00	100.311074	15,046,661.10	93,611.10	0.52
		Base	99.687000	14,953,050.00	100.311074	15,046,661.10	93,611.10	0.52
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.918397	14,837,759.55	62.865314	9,429,797.10	-5,407,962.45	0.32
		Base	98.918397	14,837,759.55	62.865314	9,429,797.10	-5,407,962.45	0.32
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.690368	9,969,036.76	100.550233	10,055,023.30	85,986.54	0.35
		Base	99.690368	9,969,036.76	100.550233	10,055,023.30	85,986.54	0.35
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.960108	4,998,005.39	87.734600	4,386,730.00	-611,275.39	0.15
		Base	99.960108	4,998,005.39	87.734600	4,386,730.00	-611,275.39	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.940159	4,997,007.96	99.796180	4,989,809.00	-7,198.96	0.17
		Base	99.940159	4,997,007.96	99.796180	4,989,809.00	-7,198.96	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.780437	4,989,021.83	112.845764	5,642,288.20	653,266.37	0.19
		Base	99.780437	4,989,021.83	112.845764	5,642,288.20	653,266.37	0.19
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	106.923629	5,346,181.47	96.885900	4,844,295.00	-501,886.47	0.17

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		Base	106.923629	5,346,181.47	96.885900	4,844,295.00	-501,886.47	0.17	
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026			
		9,375,952.830	Local	97.488600	9,140,485.18	97.220760	9,115,372.60	-25,112.58	0.31
Original Face:		18,150,000.000	Base	97.488600	9,140,485.18	97.220760	9,115,372.60	-25,112.58	0.31
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	108.934157	10,893,415.74	105.607018	10,560,701.80	-332,713.94	0.36
			Base	108.934157	10,893,415.74	105.607018	10,560,701.80	-332,713.94	0.36
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.829554	16,471,876.39	80.563788	13,293,025.02	-3,178,851.37	0.46
			Base	99.829554	16,471,876.39	80.563788	13,293,025.02	-3,178,851.37	0.46
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		7,155,000.000	Local	100.140657	7,165,064.02	98.907089	7,076,802.22	-88,261.80	0.24
			Base	100.140657	7,165,064.02	98.907089	7,076,802.22	-88,261.80	0.24
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.933818	9,993,381.84	95.276528	9,527,652.80	-465,729.04	0.33
			Base	99.933818	9,993,381.84	95.276528	9,527,652.80	-465,729.04	0.33
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028			
		15,000,000.000	Local	99.989864	14,998,479.53	102.017259	15,302,588.85	304,109.32	0.53
			Base	99.989864	14,998,479.53	102.017259	15,302,588.85	304,109.32	0.53
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.770152	4,988,507.59	89.446393	4,472,319.65	-516,187.94	0.15
			Base	99.770152	4,988,507.59	89.446393	4,472,319.65	-516,187.94	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.770657	6,983,945.98	93.158524	6,521,096.68	-462,849.30	0.22
			Base	99.770657	6,983,945.98	93.158524	6,521,096.68	-462,849.30	0.22
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033			
		5,000,000.000	Local	99.645497	4,982,274.86	102.401422	5,120,071.10	137,796.24	0.18
			Base	99.645497	4,982,274.86	102.401422	5,120,071.10	137,796.24	0.18
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.949069	4,997,453.47	95.853755	4,792,687.75	-204,765.72	0.17

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As of: January 31, 2024

View Date: February 1, 2024

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		Base	99.949069	4,997,453.47	95.853755	4,792,687.75	-204,765.72	0.17
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.763280	4,988,164.02	86.232715	4,311,635.75	-676,528.27	0.15
		Base	99.763280	4,988,164.02	86.232715	4,311,635.75	-676,528.27	0.15
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.890406	4,994,520.31	98.593954	4,929,697.70	-64,822.61	0.17
		Base	99.890406	4,994,520.31	98.593954	4,929,697.70	-64,822.61	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.679459	9,967,945.94	107.681551	10,768,155.10	800,209.16	0.37
		Base	99.679459	9,967,945.94	107.681551	10,768,155.10	800,209.16	0.37
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.554914	4,977,745.68	100.131000	5,006,550.00	28,804.32	0.17
		Base	99.554914	4,977,745.68	100.131000	5,006,550.00	28,804.32	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.979429	9,997,942.85	93.443141	9,344,314.10	-653,628.75	0.32
		Base	99.979429	9,997,942.85	93.443141	9,344,314.10	-653,628.75	0.32
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR				6.142847	30 Mar 2025		
	15,000,000.000	Local	100.011371	15,001,705.62	100.192000	15,028,800.00	27,094.38	0.52
		Base	100.011371	15,001,705.62	100.192000	15,028,800.00	27,094.38	0.52
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.986921	19,997,384.19	99.269803	19,853,960.60	-143,423.59	0.68
		Base	99.986921	19,997,384.19	99.269803	19,853,960.60	-143,423.59	0.68
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.998612	4,999,930.59	99.859824	4,992,991.20	-6,939.39	0.17
		Base	99.998612	4,999,930.59	99.859824	4,992,991.20	-6,939.39	0.17
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	106.802719	5,340,135.96	90.919836	4,545,991.80	-794,144.16	0.16
		Base	106.802719	5,340,135.96	90.919836	4,545,991.80	-794,144.16	0.16
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	108.176896	3,245,306.88	108.122745	3,243,682.35	-1,624.53	0.11

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Holdings

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View Date: February 1, 2024

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		Base	108.176896	3,245,306.88	108.122745	3,243,682.35	-1,624.53	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.804638	19,960,927.54	84.496076	16,899,215.20	-3,061,712.34	0.58
		Base	99.804638	19,960,927.54	84.496076	16,899,215.20	-3,061,712.34	0.58
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.769984	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	100.033132	7,502,484.90	2,484.90	0.26
		Base	100.000000	7,500,000.00	100.033132	7,502,484.90	2,484.90	0.26
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.982657	7,498,699.29	93.149360	6,986,202.00	-512,497.29	0.24
		Base	99.982657	7,498,699.29	93.149360	6,986,202.00	-512,497.29	0.24
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.306219	4,965,310.95	98.161508	4,908,075.40	-57,235.55	0.17
		Base	99.306219	4,965,310.95	98.161508	4,908,075.40	-57,235.55	0.17
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.918892	14,987,833.76	86.436973	12,965,545.95	-2,022,287.81	0.45
		Base	99.918892	14,987,833.76	86.436973	12,965,545.95	-2,022,287.81	0.45
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.041764	5,002,088.22	98.793507	4,939,675.35	-62,412.87	0.17
		Base	100.041764	5,002,088.22	98.793507	4,939,675.35	-62,412.87	0.17
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.355718	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	98.962000	7,422,150.00	-77,850.00	0.26
		Base	100.000000	7,500,000.00	98.962000	7,422,150.00	-77,850.00	0.26
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	98.352541	14,752,881.15	-247,118.85	0.51
		Base	100.000000	15,000,000.00	98.352541	14,752,881.15	-247,118.85	0.51
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.848000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.505288	9,950,528.80	-49,471.20	0.34
		Base	100.000000	10,000,000.00	99.505288	9,950,528.80	-49,471.20	0.34
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.992343	7,999,387.44	97.892054	7,831,364.32	-168,023.12	0.27

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		Base	99.992343	7,999,387.44	97.892054	7,831,364.32	-168,023.12	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.941070	9,994,106.98	94.411126	9,441,112.60	-552,994.38	0.33
		Base	99.941070	9,994,106.98	94.411126	9,441,112.60	-552,994.38	0.33
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.403111	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55	0.17
		Base	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55	0.17
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.927377	11,991,285.22	102.381572	12,285,788.64	294,503.42	0.42
		Base	99.927377	11,991,285.22	102.381572	12,285,788.64	294,503.42	0.42
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	105.618671	15,842,800.65	842,800.65	0.55
		Base	100.000000	15,000,000.00	105.618671	15,842,800.65	842,800.65	0.55
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.994246	6,999,597.25	98.992460	6,929,472.20	-70,125.05	0.24
		Base	99.994246	6,999,597.25	98.992460	6,929,472.20	-70,125.05	0.24
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				7.075000	25 Mar 2046		
	3,340,210.770	Local	103.298380	3,450,383.62	106.325752	3,551,504.22	101,120.60	0.12
Original Face:	6,137,472.000	Base	103.298380	3,450,383.62	106.325752	3,551,504.22	101,120.60	0.12
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				7.075000	25 Apr 2046		
	5,300,281.720	Local	103.298433	5,475,107.98	105.340485	5,583,342.47	108,234.49	0.19
Original Face:	8,000,000.000	Base	103.298433	5,475,107.98	105.340485	5,583,342.47	108,234.49	0.19
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.825000	25 Feb 2032		
	7,757,657.130	Local	105.999673	8,223,091.19	105.943292	8,218,717.35	-4,373.84	0.28
Original Face:	12,000,000.000	Base	105.999673	8,223,091.19	105.943292	8,218,717.35	-4,373.84	0.28
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.625000	25 Dec 2041		
	7,832,269.230	Local	111.814510	8,757,613.47	111.047324	8,697,525.39	-60,088.08	0.30
Original Face:	10,000,000.000	Base	111.814510	8,757,613.47	111.047324	8,697,525.39	-60,088.08	0.30
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.375000	25 Feb 2032		
	5,167,218.550	Local	110.155301	5,691,965.16	108.444778	5,603,578.69	-88,386.47	0.19

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Holdings

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Original Face:	10,000,000.000	Base	110.155301		5,691,965.16	108.444778	5,603,578.69	-88,386.47	0.19	
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					8.625000	25 Jan 2032			
	7,121,127.670	Local	107.782625		7,675,338.35	105.392072	7,505,104.00	-170,234.35	0.26	
Original Face:	10,000,000.000	Base	107.782625		7,675,338.35	105.392072	7,505,104.00	-170,234.35	0.26	
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					6.750000	25 Mar 2047			
	7,650,684.990	Local	102.583721		7,848,357.35	103.704245	7,934,085.11	85,727.76	0.27	
Original Face:	10,000,000.000	Base	102.583721		7,848,357.35	103.704245	7,934,085.11	85,727.76	0.27	
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.750000	25 May 2047			
	3,798,218.620	Local	100.000000		3,798,218.62	98.710483	3,749,239.95	-48,978.67	0.13	
Original Face:	5,000,000.000	Base	100.000000		3,798,218.62	98.710483	3,749,239.95	-48,978.67	0.13	
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					6.000000	25 Oct 2032			
	7,816,052.690	Local	99.769633		7,798,047.08	99.568539	7,782,329.47	-15,717.61	0.27	
Original Face:	10,000,000.000	Base	99.769633		7,798,047.08	99.568539	7,782,329.47	-15,717.61	0.27	
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					6.100000	25 Dec 2032			
	8,282,009.950	Local	99.969477		8,279,482.06	98.245661	8,136,715.42	-142,766.64	0.28	
Original Face:	10,000,000.000	Base	99.969477		8,279,482.06	98.245661	8,136,715.42	-142,766.64	0.28	
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					6.850000	25 Sep 2048			
	3,197,675.980	Local	102.426250		3,275,259.59	102.820362	3,287,862.02	12,602.43	0.11	
Original Face:	3,250,000.000	Base	102.426250		3,275,259.59	102.820362	3,287,862.02	12,602.43	0.11	
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					6.050000	25 Oct 2033			
	14,624,100.850	Local	100.000000		14,624,100.85	99.839337	14,600,605.33	-23,495.52	0.50	
Original Face:	15,000,000.000	Base	100.000000		14,624,100.85	99.839337	14,600,605.33	-23,495.52	0.50	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024			
	5,000,000.000	Local	100.105389		5,005,269.45	99.373100	4,968,655.00	-36,614.45	0.17	
		Base	100.105389		5,005,269.45	99.373100	4,968,655.00	-36,614.45	0.17	
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032			
	10,000,000.000	Local	99.903022		9,990,302.20	104.169744	10,416,974.40	426,672.20	0.36	
		Base	99.903022		9,990,302.20	104.169744	10,416,974.40	426,672.20	0.36	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030			
	5,000,000.000	Local	99.919990		4,995,999.51	84.990772	4,249,538.60	-746,460.91	0.15	

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		Base	99.919990	4,995,999.51	84.990772	4,249,538.60	-746,460.91	0.15
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.777989	14 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.003400	5,000,170.00	170.00	0.17
		Base	100.000000	5,000,000.00	100.003400	5,000,170.00	170.00	0.17
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	105.130384	5,256,519.22	111.269945	5,563,497.25	306,978.03	0.19
		Base	105.130384	5,256,519.22	111.269945	5,563,497.25	306,978.03	0.19
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.921000	10 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017690	10,001,769.00	1,769.00	0.34
		Base	100.000000	10,000,000.00	100.017690	10,001,769.00	1,769.00	0.34
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.980312	4,999,015.60	91.874737	4,593,736.85	-405,278.75	0.16
		Base	99.980312	4,999,015.60	91.874737	4,593,736.85	-405,278.75	0.16
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	91.574650	4,120,859.25	-379,140.75	0.14
		Base	100.000000	4,500,000.00	91.574650	4,120,859.25	-379,140.75	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.070897	2,376,683.81	87.730310	2,083,594.86	-293,088.95	0.07
		Base	100.070897	2,376,683.81	87.730310	2,083,594.86	-293,088.95	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.994029	6,999,582.03	100.028690	7,002,008.30	2,426.27	0.24
Original Face:	7,000,000.000	Base	99.994029	6,999,582.03	100.028690	7,002,008.30	2,426.27	0.24
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.856978	9,985,697.76	98.110141	9,811,014.10	-174,683.66	0.34
		Base	99.856978	9,985,697.76	98.110141	9,811,014.10	-174,683.66	0.34
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.761374	4,988,068.70	113.535060	5,676,753.00	688,684.30	0.20
		Base	99.761374	4,988,068.70	113.535060	5,676,753.00	688,684.30	0.20
912797GM3	TREASURY BILL 02/24 0.00000				0.010000	08 Feb 2024		
	10,000,000.000	Local	99.897722	9,989,772.22	99.899569	9,989,956.90	184.68	0.34

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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		Base	99.897722	9,989,772.22	99.899569	9,989,956.90	184.68	0.34
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	103.870793	5,193,539.65	102.328125	5,116,406.25	-77,133.40	0.18
		Base	103.870793	5,193,539.65	102.328125	5,116,406.25	-77,133.40	0.18
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	105.529454	13,191,181.76	103.863281	12,982,910.13	-208,271.63	0.45
		Base	105.529454	13,191,181.76	103.863281	12,982,910.13	-208,271.63	0.45
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	104.842438	13,105,304.71	103.492188	12,936,523.50	-168,781.21	0.45
		Base	104.842438	13,105,304.71	103.492188	12,936,523.50	-168,781.21	0.45
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	109.903933	21,980,786.64	106.300781	21,260,156.20	-720,630.44	0.73
		Base	109.903933	21,980,786.64	106.300781	21,260,156.20	-720,630.44	0.73
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	111.502895	13,937,861.87	106.417969	13,302,246.13	-635,615.74	0.46
		Base	111.502895	13,937,861.87	106.417969	13,302,246.13	-635,615.74	0.46
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	108.433119	16,264,967.88	107.796875	16,169,531.25	-95,436.63	0.56
		Base	108.433119	16,264,967.88	107.796875	16,169,531.25	-95,436.63	0.56
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	114.193471	17,129,020.61	107.550781	16,132,617.15	-996,403.46	0.56
		Base	114.193471	17,129,020.61	107.550781	16,132,617.15	-996,403.46	0.56
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	112.540752	25,321,669.23	106.664062	23,999,413.95	-1,322,255.28	0.83
		Base	112.540752	25,321,669.23	106.664062	23,999,413.95	-1,322,255.28	0.83
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	112.499279	19,687,373.80	105.765625	18,508,984.38	-1,178,389.42	0.64
		Base	112.499279	19,687,373.80	105.765625	18,508,984.38	-1,178,389.42	0.64
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.112614	4,255,630.68	81.417969	4,070,898.45	-184,732.23	0.14

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		Base	85.112614	4,255,630.68	81.417969	4,070,898.45	-184,732.23	0.14
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.029066	4,201,453.31	81.085938	4,054,296.90	-147,156.41	0.14
		Base	84.029066	4,201,453.31	81.085938	4,054,296.90	-147,156.41	0.14
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.097021	21,774,255.29	75.531250	18,882,812.50	-2,891,442.79	0.65
		Base	87.097021	21,774,255.29	75.531250	18,882,812.50	-2,891,442.79	0.65
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.340887	8,934,088.73	87.832031	8,783,203.10	-150,885.63	0.30
		Base	89.340887	8,934,088.73	87.832031	8,783,203.10	-150,885.63	0.30
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.347538	14,752,130.74	93.968750	14,095,312.50	-656,818.24	0.49
		Base	98.347538	14,752,130.74	93.968750	14,095,312.50	-656,818.24	0.49
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.031716	9,803,171.60	94.085938	9,408,593.80	-394,577.80	0.32
		Base	98.031716	9,803,171.60	94.085938	9,408,593.80	-394,577.80	0.32
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.404799	2,510,119.97	97.984375	2,449,609.38	-60,510.59	0.08
		Base	100.404799	2,510,119.97	97.984375	2,449,609.38	-60,510.59	0.08
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.593017	9,859,301.65	94.656250	9,465,625.00	-393,676.65	0.33
		Base	98.593017	9,859,301.65	94.656250	9,465,625.00	-393,676.65	0.33
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.944755	9,994,475.45	95.007812	9,500,781.20	-493,694.25	0.33
		Base	99.944755	9,994,475.45	95.007812	9,500,781.20	-493,694.25	0.33
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.961121	4,998,056.03	94.304688	4,715,234.40	-282,821.63	0.16
		Base	99.961121	4,998,056.03	94.304688	4,715,234.40	-282,821.63	0.16
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.737012	4,986,850.61	93.226562	4,661,328.10	-325,522.51	0.16

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		Base	99.737012	4,986,850.61	93.226562	4,661,328.10	-325,522.51	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.875581	9,987,558.06	96.785156	9,678,515.60	-309,042.46	0.33
		Base	99.875581	9,987,558.06	96.785156	9,678,515.60	-309,042.46	0.33
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.154843	9,915,484.25	95.152344	9,515,234.40	-400,249.85	0.33
		Base	99.154843	9,915,484.25	95.152344	9,515,234.40	-400,249.85	0.33
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.152765	9,915,276.51	96.257812	9,625,781.20	-289,495.31	0.33
		Base	99.152765	9,915,276.51	96.257812	9,625,781.20	-289,495.31	0.33
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	97.194673	24,298,668.32	96.796875	24,199,218.75	-99,449.57	0.83
		Base	97.194673	24,298,668.32	96.796875	24,199,218.75	-99,449.57	0.83
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.744256	4,987,212.81	99.105469	4,955,273.45	-31,939.36	0.17
		Base	99.744256	4,987,212.81	99.105469	4,955,273.45	-31,939.36	0.17
91282CFLO	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	97.810067	29,343,020.05	99.773438	29,932,031.40	589,011.35	1.03
		Base	97.810067	29,343,020.05	99.773438	29,932,031.40	589,011.35	1.03
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.242796	4,962,139.81	100.574219	5,028,710.95	66,571.14	0.17
		Base	99.242796	4,962,139.81	100.574219	5,028,710.95	66,571.14	0.17
91282CFP1	US TREASURY N/B 10/25 4.25				4.250000	15 Oct 2025		
	5,000,000.000	Local	98.761453	4,938,072.66	99.867188	4,993,359.40	55,286.74	0.17
		Base	98.761453	4,938,072.66	99.867188	4,993,359.40	55,286.74	0.17
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.905067	4,995,253.36	101.207031	5,060,351.55	65,098.19	0.17
		Base	99.905067	4,995,253.36	101.207031	5,060,351.55	65,098.19	0.17
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	10,000,000.000	Local	99.860358	9,986,035.83	100.324219	10,032,421.90	46,386.07	0.35

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View Date: February 1, 2024

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		Base	99.860358	9,986,035.83	100.324219	10,032,421.90	46,386.07	0.35
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.997707	4,999,885.34	99.464844	4,973,242.20	-26,643.14	0.17
		Base	99.997707	4,999,885.34	99.464844	4,973,242.20	-26,643.14	0.17
91282CGV7	US TREASURY N/B 04/26 3.75				3.750000	15 Apr 2026		
	10,000,000.000	Local	100.059428	10,005,942.81	99.121094	9,912,109.40	-93,833.41	0.34
		Base	100.059428	10,005,942.81	99.121094	9,912,109.40	-93,833.41	0.34
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.906904	4,995,345.18	99.007812	4,950,390.60	-44,954.58	0.17
		Base	99.906904	4,995,345.18	99.007812	4,950,390.60	-44,954.58	0.17
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	10,000,000.000	Local	98.030216	9,803,021.56	99.003906	9,900,390.60	97,369.04	0.34
		Base	98.030216	9,803,021.56	99.003906	9,900,390.60	97,369.04	0.34
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033		
	10,000,000.000	Local	103.823973	10,382,397.32	104.296875	10,429,687.50	47,290.18	0.36
		Base	103.823973	10,382,397.32	104.296875	10,429,687.50	47,290.18	0.36
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.874571	19,974,914.14	103.664895	20,732,979.00	758,064.86	0.71
		Base	99.874571	19,974,914.14	103.664895	20,732,979.00	758,064.86	0.71
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.667941	19,933,588.18	104.492599	20,898,519.80	964,931.62	0.72
		Base	99.667941	19,933,588.18	104.492599	20,898,519.80	964,931.62	0.72
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.926415	4,996,320.76	82.019956	4,100,997.80	-895,322.96	0.14
		Base	99.926415	4,996,320.76	82.019956	4,100,997.80	-895,322.96	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.134240	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.444028	15,066,604.20	66,604.20	0.52
		Base	100.000000	15,000,000.00	100.444028	15,066,604.20	66,604.20	0.52
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.999726	4,999,986.31	99.338779	4,966,938.95	-33,047.36	0.17

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		Base	99.999726	4,999,986.31	99.338779	4,966,938.95	-33,047.36	0.17
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.846367	14,976,955.09	100.911365	15,136,704.75	159,749.66	0.52
		Base	99.846367	14,976,955.09	100.911365	15,136,704.75	159,749.66	0.52
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.982235	9,998,223.50	99.500170	9,950,017.00	-48,206.50	0.34
Original Face:	10,000,000.000	Base	99.982235	9,998,223.50	99.500170	9,950,017.00	-48,206.50	0.34
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	90.784994	6,221,495.65	96.452947	6,609,920.46	388,424.81	0.23
		Base	90.784994	6,221,495.65	96.452947	6,609,920.46	388,424.81	0.23
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.152264	5,157,613.19	87.542457	4,377,122.85	-780,490.34	0.15
		Base	103.152264	5,157,613.19	87.542457	4,377,122.85	-780,490.34	0.15
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	508,901.480	Local	105.839372	538,618.13	99.748710	507,622.66	-30,995.47	0.02
Original Face:	9,250,000.000	Base	105.839372	538,618.13	99.748710	507,622.66	-30,995.47	0.02
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026		
	25,000,000.000	Local	99.977210	24,994,302.52	100.059881	25,014,970.25	20,667.73	0.86
		Base	99.977210	24,994,302.52	100.059881	25,014,970.25	20,667.73	0.86
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.970331	4,998,516.55	105.225556	5,261,277.80	262,761.25	0.18
		Base	99.970331	4,998,516.55	105.225556	5,261,277.80	262,761.25	0.18
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	5,000,000.000	Local	99.842815	4,992,140.77	98.944103	4,947,205.15	-44,935.62	0.17
		Base	99.842815	4,992,140.77	98.944103	4,947,205.15	-44,935.62	0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
	5,000,000.000	Local	99.826229	4,991,311.43	99.095999	4,954,799.95	-36,511.48	0.17
		Base	99.826229	4,991,311.43	99.095999	4,954,799.95	-36,511.48	0.17
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	97.728360	14,659,254.06	98.102427	14,715,364.05	56,109.99	0.51

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	97.728360	14,659,254.06	98.102427	14,715,364.05	56,109.99	0.51
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	92.143501	4,607,175.03	97.644008	4,882,200.40	275,025.37	0.17
		Base	92.143501	4,607,175.03	97.644008	4,882,200.40	275,025.37	0.17
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.911606	6,993,812.40	96.326703	6,742,869.21	-250,943.19	0.23
		Base	99.911606	6,993,812.40	96.326703	6,742,869.21	-250,943.19	0.23
US DOLLAR Total								
	2,805,412,393.600	Local		2,824,952,871.00		2,736,332,933.28	-88,619,937.72	94.26
Original Face:	2,286,161,359.000	Base		2,824,952,871.00		2,736,332,933.28	-88,619,937.72	94.26
FIXED INCOME Total								
	2,805,412,393.600	Base		2,824,952,871.00		2,736,332,933.28	-88,619,937.72	94.26
Original Face:	2,286,161,359.000							

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,920,671,382.310	Base	2,998,181,208.83		2,902,998,381.63	-95,182,827.20	100.00
Original Face:		2,286,161,359.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	
		28,145.770	Local	1.000000	28,145.77	1.000000	28,145.77	0.00	0.00
			Base	1.000000	28,145.77	1.000000	28,145.77	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,145.770	Local	28,145.77		28,145.77	0.00	0.00
		Base	28,145.77		28,145.77	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,145.770	Base	28,145.77		28,145.77	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2BM3	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,275,000.000	Local	99.682222	3,264,592.78	99.682222	3,264,592.78	0.00	0.48
			Base	99.682222	3,264,592.78	99.682222	3,264,592.78	0.00	0.48

02665JCM0	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	99.239139	4,961,956.94	99.239139	4,961,956.94	0.00	0.73
			Base	99.239139	4,961,956.94	99.239139	4,961,956.94	0.00	0.73

06417M4Q5	BANK OF NOVA SCOTIA	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	100.451776	5,022,588.80	22,588.80	0.73
			Base	100.000000	5,000,000.00	100.451776	5,022,588.80	22,588.80	0.73

26244HC43	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.502222	4,975,111.11	99.502222	4,975,111.11	0.00	0.73
			Base	99.502222	4,975,111.11	99.502222	4,975,111.11	0.00	0.73

26244HDK6	DUKE ENERGY CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.823500	4,941,175.00	98.769721	4,938,486.05	-2,688.95	0.72
			Base	98.823500	4,941,175.00	98.769721	4,938,486.05	-2,688.95	0.72

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30601VD32	FAIRWAY FINANCE CORP				5.630000	03 Apr 2024			
		2,000,000.000	Local	99.030389	1,980,607.78	99.058675	1,981,173.50	565.72	0.29
			Base	99.030389	1,980,607.78	99.058675	1,981,173.50	565.72	0.29
40060WD17	GTA FDG LLC DISC				5.620000	01 Apr 2024			
		1,500,000.000	Local	99.063333	1,485,950.00	99.090083	1,486,351.25	401.25	0.22
			Base	99.063333	1,485,950.00	99.090083	1,486,351.25	401.25	0.22
41282JB18	HARLEY DAVIDSON FND CP				6.070000	01 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
41282JBT7	HARLEY DAVIDSON FND CP				6.090000	27 Feb 2024			
		5,000,000.000	Local	99.560167	4,978,008.33	99.560167	4,978,008.35	0.02	0.73
			Base	99.560167	4,978,008.33	99.560167	4,978,008.35	0.02	0.73
41282JDG3	HARLEY DAVIDSON FND CP				6.080000	16 Apr 2024			
		2,500,000.000	Local	98.733333	2,468,333.33	98.760496	2,469,012.40	679.07	0.36
			Base	98.733333	2,468,333.33	98.760496	2,469,012.40	679.07	0.36
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.966366	4,998,318.30	-1,681.70	0.73
			Base	100.000000	5,000,000.00	99.966366	4,998,318.30	-1,681.70	0.73
46651VDT0	J.P. MORGAN SECURITIES				5.960000	07 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.150700	5,007,535.00	7,535.00	0.73
			Base	100.000000	5,000,000.00	100.150700	5,007,535.00	7,535.00	0.73
49271JC13	KEURIG DR PEPPER				5.540000	01 Mar 2024			
		5,000,000.000	Local	99.553722	4,977,686.11	99.553722	4,977,686.11	0.00	0.73
			Base	99.553722	4,977,686.11	99.553722	4,977,686.11	0.00	0.73
6840C2C45	ORACLE CORPORATION				5.710000	04 Mar 2024			
		5,000,000.000	Local	99.492444	4,974,622.22	99.492444	4,974,622.20	-0.02	0.73
			Base	99.492444	4,974,622.22	99.492444	4,974,622.20	-0.02	0.73
89233GCR5	TOYOTA MOTOR CREDIT				5.620000	25 Mar 2024			
		5,000,000.000	Local	99.172611	4,958,630.55	99.172611	4,958,630.55	0.00	0.73
			Base	99.172611	4,958,630.55	99.172611	4,958,630.55	0.00	0.73

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89233GFU5	TOYOTA MOTOR CREDIT					5.630000	28 Jun 2024		
	2,000,000.000	Local		97.685445	1,953,708.89	97.827552	1,956,551.04	2,842.15	0.29
		Base		97.685445	1,953,708.89	97.827552	1,956,551.04	2,842.15	0.29
91842JB16	VW CR INC					5.620000	01 Feb 2024		
	4,000,000.000	Local		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.59
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.59
91842JDB2	VW CR INC					5.610000	11 Apr 2024		
	5,000,000.000	Local		98.909167	4,945,458.33	98.894832	4,944,741.60	-716.73	0.72
		Base		98.909167	4,945,458.33	98.894832	4,944,741.60	-716.73	0.72
91842JE70	VW CR INC					5.800000	07 May 2024		
	5,000,000.000	Local		98.453333	4,922,666.67	98.491309	4,924,565.45	1,898.78	0.72
		Base		98.453333	4,922,666.67	98.491309	4,924,565.45	1,898.78	0.72
979QHR003	SOUTH STREET REPO					5.340000	01 Feb 2024		
	25,751,464.970	Local		100.000000	25,751,464.97	100.000000	25,751,464.97	0.00	3.77
		Base		100.000000	25,751,464.97	100.000000	25,751,464.97	0.00	3.77
US DOLLAR Total									
	106,026,464.970	Local			105,539,973.01		105,571,396.40	31,423.39	15.44
		Base			105,539,973.01		105,571,396.40	31,423.39	15.44
CASH EQUIVALENT Total									
	106,026,464.970	Base			105,539,973.01		105,571,396.40	31,423.39	15.44
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
	2,500,000.000	Local		99.959094	2,498,977.34	92.442624	2,311,065.60	-187,911.74	0.34
		Base		99.959094	2,498,977.34	92.442624	2,311,065.60	-187,911.74	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
	3,000,000.000	Local		99.995414	2,999,862.42	99.318451	2,979,553.53	-20,308.89	0.44
		Base		99.995414	2,999,862.42	99.318451	2,979,553.53	-20,308.89	0.44

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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		
	3,000,000.000	Local	99.928468	2,997,854.03	93.681227	2,810,436.81	-187,417.22	0.41	
		Base	99.928468	2,997,854.03	93.681227	2,810,436.81	-187,417.22	0.41	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	3,000,000.000	Local	99.969750	2,999,092.49	94.216666	2,826,499.98	-172,592.51	0.41	
		Base	99.969750	2,999,092.49	94.216666	2,826,499.98	-172,592.51	0.41	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
	4,000,000.000	Local	99.986546	3,999,461.82	98.640265	3,945,610.60	-53,851.22	0.58	
		Base	99.986546	3,999,461.82	98.640265	3,945,610.60	-53,851.22	0.58	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local	99.864428	2,995,932.83	97.055836	2,911,675.08	-84,257.75	0.43	
		Base	99.864428	2,995,932.83	97.055836	2,911,675.08	-84,257.75	0.43	
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	3,000,000.000	Local	99.996246	2,999,887.37	100.267269	3,008,018.07	8,130.70	0.44	
		Base	99.996246	2,999,887.37	100.267269	3,008,018.07	8,130.70	0.44	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local	99.968276	4,998,413.79	98.621603	4,931,080.15	-67,333.64	0.72	
		Base	99.968276	4,998,413.79	98.621603	4,931,080.15	-67,333.64	0.72	
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					6.240000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.615983	3,018,479.49	18,479.49	0.44	
		Base	100.000000	3,000,000.00	100.615983	3,018,479.49	18,479.49	0.44	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	2,000,000.000	Local	99.948434	1,998,968.67	98.497622	1,969,952.44	-29,016.23	0.29	
		Base	99.948434	1,998,968.67	98.497622	1,969,952.44	-29,016.23	0.29	
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	101.072133	5,053,606.65	53,606.65	0.74	
		Base	100.000000	5,000,000.00	101.072133	5,053,606.65	53,606.65	0.74	
02582JXX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
	2,500,000.000	Local	99.997071	2,499,926.77	100.371520	2,509,288.00	9,361.23	0.37	
	Original Face:	2,500,000.000	Base	99.997071	2,499,926.77	100.371520	2,509,288.00	9,361.23	0.37

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local		99.988080	1,999,761.59	97.692924	1,953,858.48	-45,903.11	0.29
		Base		99.988080	1,999,761.59	97.692924	1,953,858.48	-45,903.11	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	3,000,000.000	Local		99.974654	2,999,239.63	96.695400	2,900,862.00	-98,377.63	0.42
		Base		99.974654	2,999,239.63	96.695400	2,900,862.00	-98,377.63	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.230000	12 Jan 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.595433	3,017,862.99	17,862.99	0.44
		Base		100.000000	3,000,000.00	100.595433	3,017,862.99	17,862.99	0.44
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	100.017401	2,000,348.02	348.02	0.29
		Base		100.000000	2,000,000.00	100.017401	2,000,348.02	348.02	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local		99.854713	1,997,094.25	101.759169	2,035,183.38	38,089.13	0.30
		Base		99.854713	1,997,094.25	101.759169	2,035,183.38	38,089.13	0.30
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.972171	1,999,443.41	98.032538	1,960,650.76	-38,792.65	0.29
		Base		99.972171	1,999,443.41	98.032538	1,960,650.76	-38,792.65	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.954417	4,997,720.83	95.748909	4,787,445.45	-210,275.38	0.70
		Base		99.954417	4,997,720.83	95.748909	4,787,445.45	-210,275.38	0.70
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.909063	4,995,453.17	92.875639	4,643,781.95	-351,671.22	0.68
		Base		99.909063	4,995,453.17	92.875639	4,643,781.95	-351,671.22	0.68
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local		99.920083	2,997,602.50	99.031677	2,970,950.31	-26,652.19	0.43
		Base		99.920083	2,997,602.50	99.031677	2,970,950.31	-26,652.19	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local		99.898398	2,996,951.94	100.458170	3,013,745.10	16,793.16	0.44
		Base		99.898398	2,996,951.94	100.458170	3,013,745.10	16,793.16	0.44

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local		99.876607	2,996,298.21	90.951319	2,728,539.57	-267,758.64	0.40
		Base		99.876607	2,996,298.21	90.951319	2,728,539.57	-267,758.64	0.40
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local		98.550205	2,956,506.16	92.208551	2,766,256.53	-190,249.63	0.40
		Base		98.550205	2,956,506.16	92.208551	2,766,256.53	-190,249.63	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	98.264475	1,965,289.50	-34,710.50	0.29
		Base		100.000000	2,000,000.00	98.264475	1,965,289.50	-34,710.50	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	100.705582	3,021,167.46	21,167.46	0.44
		Base		100.000000	3,000,000.00	100.705582	3,021,167.46	21,167.46	0.44
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	97.019541	3,880,781.64	-119,218.36	0.57
		Base		100.000000	4,000,000.00	97.019541	3,880,781.64	-119,218.36	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	85.056000	2,551,680.00	-448,320.00	0.37
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.250000	30 Jul 2025		
	4,229,000.000	Local		100.000000	4,229,000.00	92.172330	3,897,967.84	-331,032.16	0.57
		Base		100.000000	4,229,000.00	92.172330	3,897,967.84	-331,032.16	0.57
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local		87.938430	2,638,152.89	85.921639	2,577,649.17	-60,503.72	0.38
		Base		87.938430	2,638,152.89	85.921639	2,577,649.17	-60,503.72	0.38
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local		99.980077	999,800.77	99.223877	992,238.77	-7,562.00	0.15
		Base		99.980077	999,800.77	99.223877	992,238.77	-7,562.00	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local		99.967187	999,671.87	100.014425	1,000,144.25	472.38	0.15
		Base		99.967187	999,671.87	100.014425	1,000,144.25	472.38	0.15

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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		
	2,000,000.000	Local		100.000000	2,000,000.00	98.329396	1,966,587.92	-33,412.08	0.29
		Base		100.000000	2,000,000.00	98.329396	1,966,587.92	-33,412.08	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.974521	2,999,235.63	97.854622	2,935,638.66	-63,596.97	0.43
		Base		99.974521	2,999,235.63	97.854622	2,935,638.66	-63,596.97	0.43
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.991702	2,999,751.05	98.845277	2,965,358.31	-34,392.74	0.43
		Base		99.991702	2,999,751.05	98.845277	2,965,358.31	-34,392.74	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.930000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.013887	3,000,416.61	416.61	0.44
		Base		100.000000	3,000,000.00	100.013887	3,000,416.61	416.61	0.44
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	99.153895	2,974,616.85	-25,383.15	0.44
		Base		100.000000	3,000,000.00	99.153895	2,974,616.85	-25,383.15	0.44
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		99.258607	2,402,058.30	91.910332	2,224,230.03	-177,828.27	0.33
		Base		99.258607	2,402,058.30	91.910332	2,224,230.03	-177,828.27	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.770000	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.921569	2,997,647.07	-2,352.93	0.44
		Base		100.000000	3,000,000.00	99.921569	2,997,647.07	-2,352.93	0.44
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.838000	18 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.940868	2,998,226.04	-1,773.96	0.44
		Base		100.000000	3,000,000.00	99.940868	2,998,226.04	-1,773.96	0.44
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	99.700076	1,994,001.52	-5,998.48	0.29
		Base		100.000000	2,000,000.00	99.700076	1,994,001.52	-5,998.48	0.29
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.150124	2,003,002.48	3,002.48	0.29
		Base		100.000000	2,000,000.00	100.150124	2,003,002.48	3,002.48	0.29

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Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local	99.971248	4,998,562.39	97.406725	4,870,336.25	-128,226.14	0.71
			Base	99.971248	4,998,562.39	97.406725	4,870,336.25	-128,226.14	0.71
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		3,000,000.000	Local	100.000000	2,999,999.99	100.000000	2,999,999.99	0.00	0.44
			Base	100.000000	2,999,999.99	100.000000	2,999,999.99	0.00	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		3,000,000.000	Local	99.761822	2,992,854.66	100.327493	3,009,824.79	16,970.13	0.44
			Base	99.761822	2,992,854.66	100.327493	3,009,824.79	16,970.13	0.44
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		5,000,000.000	Local	99.997519	4,999,875.95	100.537000	5,026,850.00	26,974.05	0.74
		Original Face: 5,000,000.000	Base	99.997519	4,999,875.95	100.537000	5,026,850.00	26,974.05	0.74
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
			Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.903000	2,757,090.00	-242,910.00	0.40
			Base	100.000000	3,000,000.00	91.903000	2,757,090.00	-242,910.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.930000	09 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.756443	2,962,693.29	-37,306.71	0.43
			Base	100.000000	3,000,000.00	98.756443	2,962,693.29	-37,306.71	0.43
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	98.803169	2,964,095.07	-35,904.93	0.43
			Base	100.000000	3,000,000.00	98.803169	2,964,095.07	-35,904.93	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.000000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.043339	3,001,300.17	1,300.17	0.44
			Base	100.000000	3,000,000.00	100.043339	3,001,300.17	1,300.17	0.44
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		2,000,000.000	Local	99.999902	1,999,998.04	100.000000	2,000,000.00	1.96	0.29
			Base	99.999902	1,999,998.04	100.000000	2,000,000.00	1.96	0.29

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
	2,000,000.000	Local		99.847152	1,996,943.03	99.863804	1,997,276.08	333.05	0.29
		Base		99.847152	1,996,943.03	99.863804	1,997,276.08	333.05	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local		99.971994	2,999,159.81	97.241266	2,917,237.98	-81,921.83	0.43
		Base		99.971994	2,999,159.81	97.241266	2,917,237.98	-81,921.83	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local		99.944253	2,998,327.59	98.368402	2,951,052.06	-47,275.53	0.43
		Base		99.944253	2,998,327.59	98.368402	2,951,052.06	-47,275.53	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local		99.983528	2,999,505.84	100.526540	3,015,796.20	16,290.36	0.44
		Base		99.983528	2,999,505.84	100.526540	3,015,796.20	16,290.36	0.44
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	94.269916	4,713,495.80	-286,504.20	0.69
		Base		100.000000	5,000,000.00	94.269916	4,713,495.80	-286,504.20	0.69
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	100.701167	3,021,035.01	21,035.01	0.44
		Base		100.000000	3,000,000.00	100.701167	3,021,035.01	21,035.01	0.44
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	91.457759	2,743,732.77	-256,267.23	0.40
		Base		100.000000	3,000,000.00	91.457759	2,743,732.77	-256,267.23	0.40
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	92.461034	4,623,051.70	-376,948.30	0.68
		Base		100.000000	5,000,000.00	92.461034	4,623,051.70	-376,948.30	0.68
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	99.751265	4,987,563.25	-12,436.75	0.73
		Base		100.000000	5,000,000.00	99.751265	4,987,563.25	-12,436.75	0.73
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.707000	21 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.722085	2,991,662.55	-8,337.45	0.44
		Base		100.000000	3,000,000.00	99.722085	2,991,662.55	-8,337.45	0.44

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		2,000,000.000	Local	99.986810	1,999,736.20	97.389531	1,947,790.62	-51,945.58	0.28
			Base	99.986810	1,999,736.20	97.389531	1,947,790.62	-51,945.58	0.28
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		2,000,000.000	Local	99.891305	1,997,826.09	100.133298	2,002,665.96	4,839.87	0.29
			Base	99.891305	1,997,826.09	100.133298	2,002,665.96	4,839.87	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.952699	4,997,634.94	98.034981	4,901,749.05	-95,885.89	0.72
			Base	99.952699	4,997,634.94	98.034981	4,901,749.05	-95,885.89	0.72
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		2,000,000.000	Local	99.940980	1,998,819.60	92.679558	1,853,591.16	-145,228.44	0.27
			Base	99.940980	1,998,819.60	92.679558	1,853,591.16	-145,228.44	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.323708	4,916,185.40	-83,814.60	0.72
			Base	100.000000	5,000,000.00	98.323708	4,916,185.40	-83,814.60	0.72
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		270,093.860	Local	102.710036	277,413.50	96.461418	260,536.37	-16,877.13	0.04
		Original Face: 2,090,000.000	Base	102.710036	277,413.50	96.461418	260,536.37	-16,877.13	0.04
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		635.640	Local	100.012586	635.72	99.402628	631.84	-3.88	0.00
		Original Face: 1,000,000.000	Base	100.012586	635.72	99.402628	631.84	-3.88	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024			
		151.020	Local	100.013243	151.04	99.728698	150.61	-0.43	0.00
		Original Face: 2,206,300.000	Base	100.013243	151.04	99.728698	150.61	-0.43	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		124,186.650	Local	100.494578	124,800.85	97.584951	121,187.48	-3,613.37	0.02
		Original Face: 5,000,000.000	Base	100.494578	124,800.85	97.584951	121,187.48	-3,613.37	0.02
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028			
		448,066.750	Local	100.932437	452,244.69	96.240326	431,220.90	-21,023.79	0.06
		Original Face: 5,000,000.000	Base	100.932437	452,244.69	96.240326	431,220.90	-21,023.79	0.06

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View Date: February 1, 2024

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3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		470.990	Local 100.065819	471.30	99.402628	468.18	-3.12	0.00
Original Face:		1,000,000.000	Base 100.065819	471.30	99.402628	468.18	-3.12	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		30,831.540	Local 100.278384	30,917.37	98.987170	30,519.27	-398.10	0.00
Original Face:		6,000,000.000	Base 100.278384	30,917.37	98.987170	30,519.27	-398.10	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		30,140.300	Local 100.398802	30,260.50	98.635750	29,729.11	-531.39	0.00
Original Face:		5,000,000.000	Base 100.398802	30,260.50	98.635750	29,729.11	-531.39	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		512,898.800	Local 103.024823	528,413.08	93.910293	481,664.77	-46,748.31	0.07
Original Face:		5,000,000.000	Base 103.024823	528,413.08	93.910293	481,664.77	-46,748.31	0.07
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		476,058.930	Local 102.855161	489,651.18	96.605713	459,900.12	-29,751.06	0.07
Original Face:		5,700,000.000	Base 102.855161	489,651.18	96.605713	459,900.12	-29,751.06	0.07
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		189,256.700	Local 102.692703	194,352.82	95.976079	181,641.16	-12,711.66	0.03
Original Face:		2,000,000.000	Base 102.692703	194,352.82	95.976079	181,641.16	-12,711.66	0.03
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	92.698011	2,780,940.33	-219,059.67	0.41
			Base 100.000000	3,000,000.00	92.698011	2,780,940.33	-219,059.67	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	93.305138	2,729,175.29	-195,824.71	0.40
Original Face:		3,000,000.000	Base 100.000000	2,925,000.00	93.305138	2,729,175.29	-195,824.71	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	94.983760	2,849,512.80	-150,487.20	0.42
			Base 100.000000	3,000,000.00	94.983760	2,849,512.80	-150,487.20	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	98.710412	2,961,312.36	-38,687.64	0.43
			Base 100.000000	3,000,000.00	98.710412	2,961,312.36	-38,687.64	0.43

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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	95.389691	4,292,536.10	-207,463.90	0.63
			Base	100.000000	4,500,000.00	95.389691	4,292,536.10	-207,463.90	0.63
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	99.184038	2,479,600.95	-20,399.05	0.36
			Base	100.000000	2,500,000.00	99.184038	2,479,600.95	-20,399.05	0.36
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	98.841727	2,471,043.18	-28,956.82	0.36
			Base	100.000000	2,500,000.00	98.841727	2,471,043.18	-28,956.82	0.36
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025			
		2,745,000.000	Local	99.951142	2,743,658.84	99.821698	2,740,105.61	-3,553.23	0.40
			Base	99.951142	2,743,658.84	99.821698	2,740,105.61	-3,553.23	0.40
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	99.730332	4,986,516.60	-13,483.40	0.73
			Base	100.000000	5,000,000.00	99.730332	4,986,516.60	-13,483.40	0.73
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	99.630271	4,981,513.55	-18,486.45	0.73
			Base	100.000000	5,000,000.00	99.630271	4,981,513.55	-18,486.45	0.73
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.984244	2,999,527.31	93.938806	2,818,164.18	-181,363.13	0.41
			Base	99.984244	2,999,527.31	93.938806	2,818,164.18	-181,363.13	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.985287	2,999,558.62	94.394390	2,831,831.70	-167,726.92	0.41
			Base	99.985287	2,999,558.62	94.394390	2,831,831.70	-167,726.92	0.41
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	94.798577	2,843,957.31	-156,042.69	0.42
			Base	100.000000	3,000,000.00	94.798577	2,843,957.31	-156,042.69	0.42
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	0.73
			Base	100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	0.73

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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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	99.539718	2,986,191.54	-13,808.46	0.44
			Base	100.000000	3,000,000.00	99.539718	2,986,191.54	-13,808.46	0.44
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,349,632.960	Local	101.905119	1,375,345.08	87.613639	1,182,462.55	-192,882.53	0.17
		Original Face: 2,000,000.000	Base	101.905119	1,375,345.08	87.613639	1,182,462.55	-192,882.53	0.17
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.103021	2,853,090.63	-146,909.37	0.42
			Base	100.000000	3,000,000.00	95.103021	2,853,090.63	-146,909.37	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	93.623288	4,681,164.40	-318,835.60	0.68
			Base	100.000000	5,000,000.00	93.623288	4,681,164.40	-318,835.60	0.68
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	93.038756	2,791,162.68	-208,837.32	0.41
			Base	100.000000	3,000,000.00	93.038756	2,791,162.68	-208,837.32	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.132820	1,982,656.40	-17,343.60	0.29
			Base	100.000000	2,000,000.00	99.132820	1,982,656.40	-17,343.60	0.29
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.820139	2,994,604.17	-5,395.83	0.44
			Base	100.000000	3,000,000.00	99.820139	2,994,604.17	-5,395.83	0.44
3135GAFB2	FANNIE MAE NOTES 03/24 5.33				5.330000	01 Mar 2024			
		1,940,000.000	Local	100.000000	1,940,000.00	99.988268	1,939,772.40	-227.60	0.28
			Base	100.000000	1,940,000.00	99.988268	1,939,772.40	-227.60	0.28
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,363,960.740	Local	102.293458	1,395,242.61	90.413550	1,233,205.33	-162,037.28	0.18
		Original Face: 3,000,000.000	Base	102.293458	1,395,242.61	90.413550	1,233,205.33	-162,037.28	0.18
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,418,890.970	Local	101.658719	2,459,013.58	82.842460	2,003,868.78	-455,144.80	0.29
		Original Face: 3,000,000.000	Base	101.658719	2,459,013.58	82.842460	2,003,868.78	-455,144.80	0.29

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	94.547976	2,836,439.28	-163,560.72	0.41
		Base		100.000000	3,000,000.00	94.547976	2,836,439.28	-163,560.72	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	713,477.020	Local		99.891024	712,699.50	95.702390	682,814.56	-29,884.94	0.10
Original Face:	8,190,000.000	Base		99.891024	712,699.50	95.702390	682,814.56	-29,884.94	0.10
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	1,212,269.820	Local		102.339181	1,240,627.00	89.701520	1,087,424.46	-153,202.54	0.16
Original Face:	3,000,000.000	Base		102.339181	1,240,627.00	89.701520	1,087,424.46	-153,202.54	0.16
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	110,107.510	Local		100.571569	110,736.85	96.425789	106,172.04	-4,564.81	0.02
Original Face:	1,500,000.000	Base		100.571569	110,736.85	96.425789	106,172.04	-4,564.81	0.02
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.390000	01 May 2053		
	1,869,552.440	Local		100.226296	1,873,783.17	100.942623	1,887,175.27	13,392.10	0.28
Original Face:	2,000,000.000	Base		100.226296	1,873,783.17	100.942623	1,887,175.27	13,392.10	0.28
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	21,534.740	Local		101.158500	21,784.22	99.575079	21,443.23	-340.99	0.00
Original Face:	983,845.000	Base		101.158500	21,784.22	99.575079	21,443.23	-340.99	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	549,710.720	Local		102.972103	566,048.69	96.325453	529,511.34	-36,537.35	0.08
Original Face:	5,200,000.000	Base		102.972103	566,048.69	96.325453	529,511.34	-36,537.35	0.08
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	115,024.380	Local		100.556508	115,664.50	96.878856	111,434.30	-4,230.20	0.02
Original Face:	2,680,283.000	Base		100.556508	115,664.50	96.878856	111,434.30	-4,230.20	0.02
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	998,707.650	Local		100.923556	1,007,931.27	96.527857	964,031.09	-43,900.18	0.14
Original Face:	15,000,000.000	Base		100.923556	1,007,931.27	96.527857	964,031.09	-43,900.18	0.14
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	410,585.780	Local		100.567855	412,917.31	96.110060	394,614.24	-18,303.07	0.06
Original Face:	4,200,000.000	Base		100.567855	412,917.31	96.110060	394,614.24	-18,303.07	0.06

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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								
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	1,228.180	Local	100.270319	1,231.50	100.357660	1,232.57		1.07	0.00
Original Face:	1,500,000.000	Base	100.270319	1,231.50	100.357660	1,232.57		1.07	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	9,900.950	Local	100.195133	9,920.27	98.751545	9,777.34		-142.93	0.00
Original Face:	3,200,000.000	Base	100.195133	9,920.27	98.751545	9,777.34		-142.93	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	20,313.940	Local	101.101214	20,537.64	98.033109	19,914.39		-623.25	0.00
Original Face:	765,534.000	Base	101.101214	20,537.64	98.033109	19,914.39		-623.25	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	256,203.760	Local	100.921872	258,565.63	96.528056	247,308.51		-11,257.12	0.04
Original Face:	5,157,070.000	Base	100.921872	258,565.63	96.528056	247,308.51		-11,257.12	0.04
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	11,129.550	Local	100.264162	11,158.95	99.526610	11,076.86		-82.09	0.00
Original Face:	5,000,000.000	Base	100.264162	11,158.95	99.526610	11,076.86		-82.09	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	35,817.700	Local	100.473258	35,987.21	98.848897	35,405.40		-581.81	0.01
Original Face:	5,000,000.000	Base	100.473258	35,987.21	98.848897	35,405.40		-581.81	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	124,796.260	Local	102.806751	128,298.98	96.327358	120,212.94		-8,086.04	0.02
Original Face:	2,000,000.000	Base	102.806751	128,298.98	96.327358	120,212.94		-8,086.04	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	49,291.500	Local	102.657618	50,601.48	99.575087	49,082.05		-1,519.43	0.01
Original Face:	5,000,000.000	Base	102.657618	50,601.48	99.575087	49,082.05		-1,519.43	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	749,097.480	Local	105.270952	788,582.05	99.575058	745,914.25		-42,667.80	0.11
Original Face:	14,750,000.000	Base	105.270952	788,582.05	99.575058	745,914.25		-42,667.80	0.11
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	21,163.640	Local	100.300799	21,227.30	98.015273	20,743.60		-483.70	0.00
Original Face:	2,000,000.000	Base	100.300799	21,227.30	98.015273	20,743.60		-483.70	0.00

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	93.709862	1,874,197.24	-125,802.76	0.27
			Base	100.000000	2,000,000.00	93.709862	1,874,197.24	-125,802.76	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.578000	20 Oct 2067			
		1,795,490.310	Local	102.220023	1,835,350.61	98.488670	1,768,354.53	-66,996.08	0.26
		Original Face: 3,000,000.000	Base	102.220023	1,835,350.61	98.488670	1,768,354.53	-66,996.08	0.26
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				1.250000	24 Nov 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	93.350864	2,800,525.92	-199,474.08	0.41
			Base	100.000000	3,000,000.00	93.350864	2,800,525.92	-199,474.08	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	91.962156	2,758,864.68	-241,135.32	0.40
			Base	100.000000	3,000,000.00	91.962156	2,758,864.68	-241,135.32	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	90.340348	2,710,210.44	-289,789.56	0.40
			Base	100.000000	3,000,000.00	90.340348	2,710,210.44	-289,789.56	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.977060	2,999,311.79	95.846123	2,875,383.69	-123,928.10	0.42
			Base	99.977060	2,999,311.79	95.846123	2,875,383.69	-123,928.10	0.42
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	97.037517	2,911,125.51	-88,874.49	0.43
			Base	100.000000	3,000,000.00	97.037517	2,911,125.51	-88,874.49	0.43
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	96.560538	4,828,026.90	-171,973.10	0.71
			Base	100.000000	5,000,000.00	96.560538	4,828,026.90	-171,973.10	0.71
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		122,487.820	Local	99.414668	121,770.86	98.024560	120,068.15	-1,702.71	0.02
		Original Face: 3,000,000.000	Base	99.414668	121,770.86	98.024560	120,068.15	-1,702.71	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		640,359.970	Local	102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.09
		Original Face: 3,000,000.000	Base	102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.09

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View Date: February 1, 2024

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	253,599.540	Local		100.386696	254,580.20	97.167527	246,416.40	-8,163.80	0.04	
Original Face:	1,000,000.000	Base		100.386696	254,580.20	97.167527	246,416.40	-8,163.80	0.04	
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	2,840,133.350	Local		103.095209	2,928,041.42	102.159370	2,901,462.34	-26,579.08	0.42	
Original Face:	3,000,000.000	Base		103.095209	2,928,041.42	102.159370	2,901,462.34	-26,579.08	0.42	
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG						5.500000	20 Nov 2045		
	2,880,631.430	Local		99.645098	2,870,408.00	101.462790	2,922,769.02	52,361.02	0.43	
Original Face:	3,000,000.000	Base		99.645098	2,870,408.00	101.462790	2,922,769.02	52,361.02	0.43	
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A						5.320000	15 Jun 2026		
	2,745,122.730	Local		99.998776	2,745,089.13	99.869650	2,741,544.46	-3,544.67	0.40	
Original Face:	4,500,000.000	Base		99.998776	2,745,089.13	99.869650	2,741,544.46	-3,544.67	0.40	
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125						5.125000	30 Apr 2025		
	2,000,000.000	Local		99.942313	1,998,846.25	100.544807	2,010,896.14	12,049.89	0.29	
		Base		99.942313	1,998,846.25	100.544807	2,010,896.14	12,049.89	0.29	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR						5.620000	06 Aug 2024		
	3,000,000.000	Local		100.009950	3,000,298.51	100.139133	3,004,173.99	3,875.48	0.44	
		Base		100.009950	3,000,298.51	100.139133	3,004,173.99	3,875.48	0.44	
459200KM2	IBM CORP SR UNSECURED 02/27 2.2						2.200000	09 Feb 2027		
	2,000,000.000	Local		99.991357	1,999,827.13	93.326400	1,866,528.00	-133,299.13	0.27	
		Base		99.991357	1,999,827.13	93.326400	1,866,528.00	-133,299.13	0.27	
459200KS9	IBM CORP SR UNSECURED 07/25 4						4.000000	27 Jul 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.063137	2,971,894.11	-28,105.89	0.43	
		Base		100.000000	3,000,000.00	99.063137	2,971,894.11	-28,105.89	0.43	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5						4.500000	06 Feb 2026		
	2,000,000.000	Local		99.864861	1,997,297.22	99.764925	1,995,298.50	-1,998.72	0.29	
		Base		99.864861	1,997,297.22	99.764925	1,995,298.50	-1,998.72	0.29	
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2						5.760000	17 Aug 2026		
	5,000,000.000	Local		99.994111	4,999,705.55	100.341080	5,017,054.00	17,348.45	0.73	
Original Face:	5,000,000.000	Base		99.994111	4,999,705.55	100.341080	5,017,054.00	17,348.45	0.73	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
		1,581,709.140	Local 99.986914	1,581,502.15	97.884260	1,548,244.29	-33,257.86	0.23
Original Face:		2,000,000.000	Base 99.986914	1,581,502.15	97.884260	1,548,244.29	-33,257.86	0.23
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
		4,000,000.000	Local 99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.59
Original Face:		4,000,000.000	Base 99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.59
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		2,000,000.000	Local 99.965629	1,999,312.57	94.095153	1,881,903.06	-117,409.51	0.28
			Base 99.965629	1,999,312.57	94.095153	1,881,903.06	-117,409.51	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	92.314254	1,846,285.08	-153,714.92	0.27
			Base 100.000000	2,000,000.00	92.314254	1,846,285.08	-153,714.92	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	98.604325	2,958,129.75	-41,870.25	0.43
			Base 100.000000	3,000,000.00	98.604325	2,958,129.75	-41,870.25	0.43
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	99.194240	2,975,827.20	-24,172.80	0.44
			Base 100.000000	3,000,000.00	99.194240	2,975,827.20	-24,172.80	0.44
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
		3,000,000.000	Local 99.987404	2,999,622.13	100.111418	3,003,342.54	3,720.41	0.44
			Base 99.987404	2,999,622.13	100.111418	3,003,342.54	3,720.41	0.44
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
		2,000,000.000	Local 99.967917	1,999,358.33	101.489870	2,029,797.40	30,439.07	0.30
			Base 99.967917	1,999,358.33	101.489870	2,029,797.40	30,439.07	0.30
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
		3,000,000.000	Local 99.979073	2,999,372.19	98.779013	2,963,370.39	-36,001.80	0.43
			Base 99.979073	2,999,372.19	98.779013	2,963,370.39	-36,001.80	0.43
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	99.322720	1,986,454.40	-13,545.60	0.29
			Base 100.000000	2,000,000.00	99.322720	1,986,454.40	-13,545.60	0.29

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local	99.999559	4,999,977.94	99.905027	4,995,251.35	-4,726.59	0.73	
		Base	99.999559	4,999,977.94	99.905027	4,995,251.35	-4,726.59	0.73	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local	99.978073	1,999,561.46	96.998247	1,939,964.94	-59,596.52	0.28	
		Base	99.978073	1,999,561.46	96.998247	1,939,964.94	-59,596.52	0.28	
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	3,000,000.000	Local	99.919507	2,997,585.20	101.048873	3,031,466.19	33,880.99	0.44	
		Base	99.919507	2,997,585.20	101.048873	3,031,466.19	33,880.99	0.44	
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	2,000,000.000	Local	99.865521	1,997,310.41	101.193221	2,023,864.42	26,554.01	0.30	
		Base	99.865521	1,997,310.41	101.193221	2,023,864.42	26,554.01	0.30	
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
	2,000,000.000	Local	99.967690	1,999,353.79	102.536163	2,050,723.26	51,369.47	0.30	
		Base	99.967690	1,999,353.79	102.536163	2,050,723.26	51,369.47	0.30	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.951775	2,998,553.24	96.123984	2,883,719.52	-114,833.72	0.42	
		Base	99.951775	2,998,553.24	96.123984	2,883,719.52	-114,833.72	0.42	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.930047	4,996,502.34	97.178494	4,858,924.70	-137,577.64	0.71	
		Base	99.930047	4,996,502.34	97.178494	4,858,924.70	-137,577.64	0.71	
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,000,000.000	Local	100.138452	2,002,769.04	100.841239	2,016,824.78	14,055.74	0.29	
		Base	100.138452	2,002,769.04	100.841239	2,016,824.78	14,055.74	0.29	
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					6.330000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.043482	3,001,304.46	1,304.46	0.44	
		Base	100.000000	3,000,000.00	100.043482	3,001,304.46	1,304.46	0.44	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local	99.890409	998,904.09	98.593954	985,939.54	-12,964.55	0.14	
		Base	99.890409	998,904.09	98.593954	985,939.54	-12,964.55	0.14	

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Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local		99.979429	1,999,588.57	93.443141	1,868,862.82	-130,725.75	0.27
		Base		99.979429	1,999,588.57	93.443141	1,868,862.82	-130,725.75	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	2,000,000.000	Local		99.950912	1,999,018.23	99.861575	1,997,231.50	-1,786.73	0.29
		Base		99.950912	1,999,018.23	99.861575	1,997,231.50	-1,786.73	0.29
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	3,000,000.000	Local		99.986921	2,999,607.62	99.269803	2,978,094.09	-21,513.53	0.44
		Base		99.986921	2,999,607.62	99.269803	2,978,094.09	-21,513.53	0.44
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.710000	13 Feb 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.140112	2,002,802.24	2,802.24	0.29
		Base		100.000000	2,000,000.00	100.140112	2,002,802.24	2,802.24	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.997259	2,999,917.76	95.007208	2,850,216.24	-149,701.52	0.42
		Base		99.997259	2,999,917.76	95.007208	2,850,216.24	-149,701.52	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.760000	12 Apr 2024		
	2,500,000.000	Local		100.000000	2,500,000.00	100.033132	2,500,828.30	828.30	0.37
		Base		100.000000	2,500,000.00	100.033132	2,500,828.30	828.30	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local		99.982657	1,999,653.14	93.149360	1,862,987.20	-136,665.94	0.27
		Base		99.982657	1,999,653.14	93.149360	1,862,987.20	-136,665.94	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
	3,000,000.000	Local		99.916516	2,997,495.48	102.576220	3,077,286.60	79,791.12	0.45
		Base		99.916516	2,997,495.48	102.576220	3,077,286.60	79,791.12	0.45
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					5.550000	05 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	100.000248	3,000,007.44	7.44	0.44
		Base		100.000000	3,000,000.00	100.000248	3,000,007.44	7.44	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.870000	10 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.324576	3,009,737.28	9,737.28	0.44
		Base		100.000000	3,000,000.00	100.324576	3,009,737.28	9,737.28	0.44

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Holdings

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As of: January 31, 2024

View Date: February 1, 2024

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78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					5.087000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.434000	2,953,020.00	-46,980.00	0.43	
		Base	100.000000	3,000,000.00	98.434000	2,953,020.00	-46,980.00	0.43	
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	94.434000	2,833,020.00	-166,980.00	0.41	
		Base	100.000000	3,000,000.00	94.434000	2,833,020.00	-166,980.00	0.41	
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	98.352541	4,917,627.05	-82,372.95	0.72	
		Base	100.000000	5,000,000.00	98.352541	4,917,627.05	-82,372.95	0.72	
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					3.992000	05 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.489700	1,989,794.00	-10,206.00	0.29	
		Base	100.000000	2,000,000.00	99.489700	1,989,794.00	-10,206.00	0.29	
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	99.478235	4,973,911.75	-26,088.25	0.73	
		Base	100.000000	5,000,000.00	99.478235	4,973,911.75	-26,088.25	0.73	
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5					5.500000	16 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.344421	4,967,221.05	-32,778.95	0.73	
		Base	100.000000	5,000,000.00	99.344421	4,967,221.05	-32,778.95	0.73	
78014RQU7	ROYAL BANK OF CANADA 10/26 1					7.000000	17 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.180065	5,009,003.25	9,003.25	0.73	
		Base	100.000000	5,000,000.00	100.180065	5,009,003.25	9,003.25	0.73	
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
	2,000,000.000	Local	99.969571	1,999,391.42	96.997652	1,939,953.04	-59,438.38	0.28	
		Base	99.969571	1,999,391.42	96.997652	1,939,953.04	-59,438.38	0.28	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	2,000,000.000	Local	99.992343	1,999,846.85	97.892054	1,957,841.08	-42,005.77	0.29	
		Base	99.992343	1,999,846.85	97.892054	1,957,841.08	-42,005.77	0.29	
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.360000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	99.279469	2,978,384.07	-21,615.93	0.44	
		Base	100.000000	3,000,000.00	99.279469	2,978,384.07	-21,615.93	0.44	

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8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR						5.900000	25 Jul 2032		
		1,872,336.200	Local	100.000000	1,872,336.20	99.735733	1,867,388.23	-4,947.97	0.27	
	Original Face:	2,000,000.000	Base	100.000000	1,872,336.20	99.735733	1,867,388.23	-4,947.97	0.27	
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15						5.150000	06 Oct 2025		
		2,000,000.000	Local	99.876366	1,997,527.31	100.343521	2,006,870.42	9,343.11	0.29	
			Base	99.876366	1,997,527.31	100.343521	2,006,870.42	9,343.11	0.29	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3						2.300000	24 Feb 2025		
		2,000,000.000	Local	99.951115	1,999,022.29	97.037619	1,940,752.38	-58,269.91	0.28	
			Base	99.951115	1,999,022.29	97.037619	1,940,752.38	-58,269.91	0.28	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR						5.730000	14 Feb 2024		
		2,000,000.000	Local	100.000000	2,000,000.00	100.003400	2,000,068.00	68.00	0.29	
			Base	100.000000	2,000,000.00	100.003400	2,000,068.00	68.00	0.29	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464						5.464000	13 Jan 2026		
		3,000,000.000	Local	100.000000	3,000,000.00	101.034222	3,031,026.66	31,026.66	0.44	
			Base	100.000000	3,000,000.00	101.034222	3,031,026.66	31,026.66	0.44	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR						2.750000	14 Aug 2024		
		3,000,000.000	Local	100.000000	3,000,000.00	98.170104	2,945,103.12	-54,896.88	0.43	
			Base	100.000000	3,000,000.00	98.170104	2,945,103.12	-54,896.88	0.43	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR						5.665000	04 Mar 2024		
		3,000,000.000	Local	100.000000	3,000,000.00	100.018073	3,000,542.19	542.19	0.44	
			Base	100.000000	3,000,000.00	100.018073	3,000,542.19	542.19	0.44	
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5						0.500000	20 May 2024		
		3,000,000.000	Local	99.949824	2,998,494.71	98.116746	2,943,502.38	-54,992.33	0.43	
			Base	99.949824	2,998,494.71	98.116746	2,943,502.38	-54,992.33	0.43	
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3						1.300000	30 Apr 2026		
		3,000,000.000	Local	100.000000	3,000,000.00	90.225877	2,706,776.31	-293,223.69	0.40	
			Base	100.000000	3,000,000.00	90.225877	2,706,776.31	-293,223.69	0.40	
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	100.716138	2,014,322.76	14,322.76	0.29	
			Base	100.000000	2,000,000.00	100.716138	2,014,322.76	14,322.76	0.29	

Holdings

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STATE STREET

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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	98.510180	1,970,203.60	-29,796.40	0.29
			Base	100.000000	2,000,000.00	98.510180	1,970,203.60	-29,796.40	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.545682	3,016,370.46	16,370.46	0.44
			Base	100.000000	3,000,000.00	100.545682	3,016,370.46	16,370.46	0.44
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.336216	1,986,724.32	-13,275.68	0.29
			Base	100.000000	2,000,000.00	99.336216	1,986,724.32	-13,275.68	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	101.408043	3,042,241.29	42,241.29	0.44
			Base	100.000000	3,000,000.00	101.408043	3,042,241.29	42,241.29	0.44
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		1,666,387.650	Local	99.998604	1,666,364.39	99.632370	1,660,261.51	-6,102.88	0.24
		Original Face: 5,000,000.000	Base	99.998604	1,666,364.39	99.632370	1,660,261.51	-6,102.88	0.24
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1				5.604000	15 Aug 2024			
		385,541.790	Local	100.000000	385,541.79	100.005580	385,563.30	21.51	0.06
		Original Face: 3,500,000.000	Base	100.000000	385,541.79	100.005580	385,563.30	21.51	0.06
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.986138	4,999,306.89	96.936977	4,846,848.85	-152,458.04	0.71
			Base	99.986138	4,999,306.89	96.936977	4,846,848.85	-152,458.04	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		3,000,000.000	Local	99.994197	2,999,825.91	95.890826	2,876,724.78	-123,101.13	0.42
			Base	99.994197	2,999,825.91	95.890826	2,876,724.78	-123,101.13	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		3,000,000.000	Local	99.952397	2,998,571.92	98.475402	2,954,262.06	-44,309.86	0.43
			Base	99.952397	2,998,571.92	98.475402	2,954,262.06	-44,309.86	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.928081	2,997,842.44	101.339185	3,040,175.55	42,333.11	0.44
			Base	99.928081	2,997,842.44	101.339185	3,040,175.55	42,333.11	0.44

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	2,000,000.000	Local		99.979251	1,999,585.02	99.838605	1,996,772.10	-2,812.92	0.29
		Base		99.979251	1,999,585.02	99.838605	1,996,772.10	-2,812.92	0.29
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1					5.519000	15 Jan 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.056090	5,002,804.50	2,804.50	0.73
	Original Face: 5,000,000.000	Base		100.000000	5,000,000.00	100.056090	5,002,804.50	2,804.50	0.73
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.830000	09 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.080739	2,001,614.78	1,614.78	0.29
		Base		100.000000	2,000,000.00	100.080739	2,001,614.78	1,614.78	0.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.954560	2,998,636.81	95.988700	2,879,661.00	-118,975.81	0.42
		Base		99.954560	2,998,636.81	95.988700	2,879,661.00	-118,975.81	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	101.026319	3,030,789.57	30,789.57	0.44
		Base		100.000000	3,000,000.00	101.026319	3,030,789.57	30,789.57	0.44
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
	2,750,000.000	Local		99.994842	2,749,858.15	100.235370	2,756,472.68	6,614.53	0.40
	Original Face: 2,750,000.000	Base		99.994842	2,749,858.15	100.235370	2,756,472.68	6,614.53	0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.856978	1,997,139.55	98.110141	1,962,202.82	-34,936.73	0.29
		Base		99.856978	1,997,139.55	98.110141	1,962,202.82	-34,936.73	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.990350	4,999,517.50	98.551241	4,927,562.05	-71,955.45	0.72
		Base		99.990350	4,999,517.50	98.551241	4,927,562.05	-71,955.45	0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.970651	2,999,119.54	95.700918	2,871,027.54	-128,092.00	0.42
		Base		99.970651	2,999,119.54	95.700918	2,871,027.54	-128,092.00	0.42
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local		96.530033	2,895,901.00	94.304688	2,829,140.64	-66,760.36	0.41
		Base		96.530033	2,895,901.00	94.304688	2,829,140.64	-66,760.36	0.41

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.781164	1,995,623.28	92.703125	1,854,062.50	-141,560.78	0.27
			Base	99.781164	1,995,623.28	92.703125	1,854,062.50	-141,560.78	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875	3,000,000.000	Local	94.995168	2,849,855.05	92.710938	2,781,328.14	-68,526.91	0.41
			Base	94.995168	2,849,855.05	92.710938	2,781,328.14	-68,526.91	0.41
91282CEX5	US TREASURY N/B 06/24 3	2,000,000.000	Local	99.364737	1,987,294.74	99.105469	1,982,109.38	-5,185.36	0.29
			Base	99.364737	1,987,294.74	99.105469	1,982,109.38	-5,185.36	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.997348	2,999,920.45	98.441029	2,953,230.87	-46,689.58	0.43
			Base	99.997348	2,999,920.45	98.441029	2,953,230.87	-46,689.58	0.43
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	2,000,000.000	Local	99.994672	1,999,893.44	100.915969	2,018,319.38	18,425.94	0.30
			Base	99.994672	1,999,893.44	100.915969	2,018,319.38	18,425.94	0.30
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	3,000,000.000	Local	100.000000	3,000,000.00	100.444028	3,013,320.84	13,320.84	0.44
			Base	100.000000	3,000,000.00	100.444028	3,013,320.84	13,320.84	0.44
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75	2,000,000.000	Local	99.999726	1,999,994.52	99.338779	1,986,775.58	-13,218.94	0.29
			Base	99.999726	1,999,994.52	99.338779	1,986,775.58	-13,218.94	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45	2,000,000.000	Local	99.915972	1,998,319.44	93.257558	1,865,151.16	-133,168.28	0.27
			Base	99.915972	1,998,319.44	93.257558	1,865,151.16	-133,168.28	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A	3,000,000.000	Local	99.999021	2,999,970.63	99.782920	2,993,487.60	-6,483.03	0.44
		Original Face:	Base	99.999021	2,999,970.63	99.782920	2,993,487.60	-6,483.03	0.44
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65	5,000,000.000	Local	99.888228	4,994,411.41	102.554228	5,127,711.40	133,299.99	0.75
			Base	99.888228	4,994,411.41	102.554228	5,127,711.40	133,299.99	0.75

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.989870	1,999,797.40	99.050652	1,981,013.04	-18,784.36	0.29
		Base		99.989870	1,999,797.40	99.050652	1,981,013.04	-18,784.36	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	2,000,000.000	Local		99.967129	1,999,342.57	99.233156	1,984,663.12	-14,679.45	0.29
		Base		99.967129	1,999,342.57	99.233156	1,984,663.12	-14,679.45	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64	0.72
		Base		97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64	0.72
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	3,000,000.000	Local		99.993193	2,999,795.80	101.597663	3,047,929.89	48,134.09	0.45
		Base		99.993193	2,999,795.80	101.597663	3,047,929.89	48,134.09	0.45
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.370000	07 Aug 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.658000	3,019,740.00	19,740.00	0.44
		Base		100.000000	3,000,000.00	100.658000	3,019,740.00	19,740.00	0.44
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	101.436819	3,043,104.57	43,104.57	0.45
		Base		100.000000	3,000,000.00	101.436819	3,043,104.57	43,104.57	0.45
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	100.063034	3,001,891.02	1,891.02	0.44
		Base		100.000000	3,000,000.00	100.063034	3,001,891.02	1,891.02	0.44
95001KRH9	WELLS FARGO BANK NA					5.700000	15 Nov 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.438600	5,021,930.00	21,930.00	0.73
		Base		100.000000	5,000,000.00	100.438600	5,021,930.00	21,930.00	0.73
US DOLLAR Total									
	591,287,988.800	Local			590,747,970.31		578,105,459.64	-12,642,510.67	84.55
Original Face:	198,373,032.000	Base			590,747,970.31		578,105,459.64	-12,642,510.67	84.55
FIXED INCOME Total									
	591,287,988.800	Base			590,747,970.31		578,105,459.64	-12,642,510.67	84.55

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		198,373,032.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		697,342,599.540	Base	696,316,089.09		683,705,001.81	-12,611,087.28	100.00
Original Face:		198,373,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.02
			Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.02
US DOLLAR Total									
		49,999.990	Local		49,999.99		49,999.99	0.00	0.02
			Base		49,999.99		49,999.99	0.00	0.02
CASH Total									
		49,999.990	Base		49,999.99		49,999.99	0.00	0.02
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
912796Z28	TREASURY BILL 02/24 0.00000				5.337500	22 Feb 2024			
		5,000,000.000	Local	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00	1.99
			Base	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00	1.99
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024			
		5,000,000.000	Local	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00	1.99
			Base	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00	1.99
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.450000	21 Mar 2024			
		2,134,422.770	Local	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85
979QHR003	SOUTH STREET REPO				5.380000	01 Feb 2024			
		92,206,373.370	Local	100.000000	92,206,373.37	100.000000	92,206,373.37	0.00	36.88
			Base	100.000000	92,206,373.37	100.000000	92,206,373.37	0.00	36.88
US DOLLAR Total									
		104,340,796.140	Local		104,305,972.18		104,305,972.18	0.00	41.72
			Base		104,305,972.18		104,305,972.18	0.00	41.72

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

104,340,796.140	Base	104,305,972.18	104,305,972.18	0.00	41.72
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	254,469.700	Local	101.639661	258,642.14	97.262990	247,504.84	-11,137.30	0.10
Original Face:	5,000,000.000	Base	101.639661	258,642.14	97.262990	247,504.84	-11,137.30	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	181,152.940	Local	101.203916	183,333.87	96.693291	175,162.74	-8,171.13	0.07
Original Face:	4,372,786.000	Base	101.203916	183,333.87	96.693291	175,162.74	-8,171.13	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	238,049.050	Local	101.073195	240,603.78	96.693854	230,178.80	-10,424.98	0.09
Original Face:	5,000,000.000	Base	101.073195	240,603.78	96.693854	230,178.80	-10,424.98	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	150,886.800	Local	101.792576	153,591.56	97.956877	147,804.00	-5,787.56	0.06
Original Face:	4,169,641.000	Base	101.792576	153,591.56	97.956877	147,804.00	-5,787.56	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	159,810.800	Local	100.977694	161,373.26	89.048980	142,309.89	-19,063.37	0.06
Original Face:	2,000,000.000	Base	100.977694	161,373.26	89.048980	142,309.89	-19,063.37	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	79,648.740	Local	101.115159	80,536.95	96.500530	76,861.46	-3,675.49	0.03
Original Face:	2,910,888.000	Base	101.115159	80,536.95	96.500530	76,861.46	-3,675.49	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	306,509.710	Local	102.553371	314,336.04	100.201890	307,128.52	-7,207.52	0.12
Original Face:	9,450,000.000	Base	102.553371	314,336.04	100.201890	307,128.52	-7,207.52	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	121,099.280	Local	100.583331	121,805.69	96.472625	116,827.65	-4,978.04	0.05
Original Face:	2,500,000.000	Base	100.583331	121,805.69	96.472625	116,827.65	-4,978.04	0.05

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
		115,905.790	Local	100.591187	116,591.01	96.395369		111,727.81	-4,863.20	0.04
Original Face:		1,500,000.000	Base	100.591187	116,591.01	96.395369		111,727.81	-4,863.20	0.04
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.578000	20 Oct 2067		
		1,795,490.310	Local	102.076083	1,832,766.18	98.488670		1,768,354.53	-64,411.65	0.71
Original Face:		3,000,000.000	Base	102.076083	1,832,766.18	98.488670		1,768,354.53	-64,411.65	0.71
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
		277,526.430	Local	104.478889	289,956.53	96.275791		267,190.77	-22,765.76	0.11
Original Face:		5,872,458.000	Base	104.478889	289,956.53	96.275791		267,190.77	-22,765.76	0.11
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
		16,970.260	Local	103.588572	17,579.25	101.813595		17,278.03	-301.22	0.01
Original Face:		1,000,000.000	Base	103.588572	17,579.25	101.813595		17,278.03	-301.22	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
		38,095.140	Local	102.634404	39,098.72	102.001962		38,857.79	-240.93	0.02
Original Face:		2,000,000.000	Base	102.634404	39,098.72	102.001962		38,857.79	-240.93	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						6.160000	20 Sep 2063		
		156,002.090	Local	100.394918	156,618.17	99.911250		155,863.64	-754.53	0.06
Original Face:		1,500,000.000	Base	100.394918	156,618.17	99.911250		155,863.64	-754.53	0.06
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						6.110000	20 Feb 2064		
		192,603.330	Local	100.348535	193,274.62	99.864500		192,342.35	-932.27	0.08
Original Face:		1,530,000.000	Base	100.348535	193,274.62	99.864500		192,342.35	-932.27	0.08
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						5.280000	20 Jun 2067		
		499,975.830	Local	101.881519	509,382.97	100.173530		500,843.44	-8,539.53	0.20
Original Face:		1,200,000.000	Base	101.881519	509,382.97	100.173530		500,843.44	-8,539.53	0.20
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
		791,478.030	Local	101.742623	805,270.51	91.875180		727,171.86	-78,098.65	0.29
Original Face:		4,400,000.000	Base	101.742623	805,270.51	91.875180		727,171.86	-78,098.65	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.426180	16 Mar 2048		
		131,619.070	Local	100.528199	132,314.28	90.042400		118,512.97	-13,801.31	0.05
Original Face:		1,000,000.000	Base	100.528199	132,314.28	90.042400		118,512.97	-13,801.31	0.05

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		48,184.430	Local 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.02
Original Face:		1,000,000.000	Base 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		200,048.930	Local 100.644362	201,337.97	88.342830	176,728.89	-24,609.08	0.07
Original Face:		1,000,000.000	Base 100.644362	201,337.97	88.342830	176,728.89	-24,609.08	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		31,054.130	Local 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.01
Original Face:		1,000,000.000	Base 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		989,885.040	Local 100.773660	997,543.38	96.434280	954,588.51	-42,954.87	0.38
Original Face:		4,000,000.000	Base 100.773660	997,543.38	96.434280	954,588.51	-42,954.87	0.38
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		640,359.970	Local 102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.25
Original Face:		3,000,000.000	Base 102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		507,199.090	Local 100.325775	508,851.42	97.167527	492,832.81	-16,018.61	0.20
Original Face:		2,000,000.000	Base 100.325775	508,851.42	97.167527	492,832.81	-16,018.61	0.20
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		292,817.420	Local 100.063497	293,003.35	97.551270	285,647.11	-7,356.24	0.11
Original Face:		2,000,000.000	Base 100.063497	293,003.35	97.551270	285,647.11	-7,356.24	0.11
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.750000	20 Apr 2071		
		805,056.040	Local 107.392811	864,572.31	98.138330	790,068.55	-74,503.76	0.32
Original Face:		1,978,780.000	Base 107.392811	864,572.31	98.138330	790,068.55	-74,503.76	0.32
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		818,351.980	Local 102.014344	834,836.40	78.414800	641,709.07	-193,127.33	0.26
Original Face:		2,000,000.000	Base 102.014344	834,836.40	78.414800	641,709.07	-193,127.33	0.26
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,303,837.780	Local 101.293684	2,333,642.16	79.590210	1,833,629.33	-500,012.83	0.73
Original Face:		3,185,000.000	Base 101.293684	2,333,642.16	79.590210	1,833,629.33	-500,012.83	0.73

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
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38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA						1.500000	20 Feb 2051		
	1,060,163.600	Local		102.141768	1,082,869.85	79.626230	844,168.31		-238,701.54	0.34
Original Face:	2,000,000.000	Base		102.141768	1,082,869.85	79.626230	844,168.31		-238,701.54	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT						2.460000	20 Jun 2036		
	1,117,931.580	Local		103.669924	1,158,958.82	91.413900	1,021,944.86		-137,013.96	0.41
Original Face:	2,000,000.000	Base		103.669924	1,158,958.82	91.413900	1,021,944.86		-137,013.96	0.41
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA						2.000000	20 Jun 2051		
	2,434,375.100	Local		102.634360	2,498,505.31	87.620870	2,133,020.64		-365,484.67	0.85
Original Face:	3,000,000.000	Base		102.634360	2,498,505.31	87.620870	2,133,020.64		-365,484.67	0.85
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA						4.560000	20 Dec 2071		
	1,733,358.510	Local		100.949083	1,749,809.52	98.721040	1,711,189.55		-38,619.97	0.68
Original Face:	3,000,000.000	Base		100.949083	1,749,809.52	98.721040	1,711,189.55		-38,619.97	0.68
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	3,786,844.470	Local		103.095209	3,904,055.23	102.159370	3,868,616.45		-35,438.78	1.55
Original Face:	4,000,000.000	Base		103.095209	3,904,055.23	102.159370	3,868,616.45		-35,438.78	1.55
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG						5.500000	20 Nov 2045		
	2,708,579.000	Local		99.645098	2,698,966.19	101.462790	2,748,199.82		49,233.63	1.10
Original Face:	2,820,818.000	Base		99.645098	2,698,966.19	101.462790	2,748,199.82		49,233.63	1.10
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR						5.420000	20 Jan 2027		
	2,499,999.990	Local		100.000000	2,500,000.00	100.000000	2,500,000.00		0.00	1.00
Original Face:	5,000,000.000	Base		100.000000	2,500,000.00	100.000000	2,500,000.00		0.00	1.00
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						5.470000	15 Sep 2026		
	2,520,833.330	Local		100.000000	2,520,833.33	100.000000	2,520,833.33		0.00	1.01
Original Face:	5,500,000.000	Base		100.000000	2,520,833.33	100.000000	2,520,833.33		0.00	1.01
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75						1.750000	15 Nov 2024		
	2,000,000.000	Local		99.979126	1,999,582.52	97.368758	1,947,375.16		-52,207.36	0.78
		Base		99.979126	1,999,582.52	97.368758	1,947,375.16		-52,207.36	0.78
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR						5.900000	25 Jul 2032		
	3,157,915.000	Local		100.000000	3,157,915.00	99.735733	3,149,569.67		-8,345.33	1.26
Original Face:	3,373,235.000	Base		100.000000	3,157,915.00	99.735733	3,149,569.67		-8,345.33	1.26

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ST OF AZ POOL 700 LGIP MD FF&C

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 102.208890	3,066,266.69	97.779280	2,933,378.40	-132,888.29	1.17
			Base 102.208890	3,066,266.69	97.779280	2,933,378.40	-132,888.29	1.17
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,900,000.000	Local 102.310161	3,990,096.28	96.290449	3,755,327.51	-234,768.77	1.50
			Base 102.310161	3,990,096.28	96.290449	3,755,327.51	-234,768.77	1.50
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 102.336602	1,868,865.89	96.853332	1,768,730.69	-100,135.20	0.71
Original Face:		2,000,000.000	Base 102.336602	1,868,865.89	96.853332	1,768,730.69	-100,135.20	0.71
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 102.019443	2,856,544.40	98.127077	2,747,558.16	-108,986.24	1.10
			Base 102.019443	2,856,544.40	98.127077	2,747,558.16	-108,986.24	1.10
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 102.561771	3,076,853.14	95.111650	2,853,349.50	-223,503.64	1.14
			Base 102.561771	3,076,853.14	95.111650	2,853,349.50	-223,503.64	1.14
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		2,500,000.000	Local 101.850598	2,546,264.95	97.908472	2,447,711.80	-98,553.15	0.98
			Base 101.850598	2,546,264.95	97.908472	2,447,711.80	-98,553.15	0.98
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		1,700,000.000	Local 105.864566	1,799,697.63	105.955783	1,801,248.31	1,550.68	0.72
			Base 105.864566	1,799,697.63	105.955783	1,801,248.31	1,550.68	0.72
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
		5,000,000.000	Local 98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	1.98
			Base 98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	1.98
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024		
		2,000,000.000	Local 98.180024	1,963,600.48	98.131073	1,962,621.46	-979.02	0.78
			Base 98.180024	1,963,600.48	98.131073	1,962,621.46	-979.02	0.78
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
		5,000,000.000	Local 99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	1.99
			Base 99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	1.99

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View Date: February 1, 2024

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912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024			
	5,000,000.000	Local	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36		1.99
		Base	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36		1.99
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024			
	5,000,000.000	Local	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60		1.98
		Base	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60		1.98
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
	2,000,000.000	Local	99.212492	1,984,249.83	98.140625	1,962,812.50	-21,437.33		0.79
		Base	99.212492	1,984,249.83	98.140625	1,962,812.50	-21,437.33		0.79
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
	2,000,000.000	Local	99.283081	1,985,661.62	98.070312	1,961,406.24	-24,255.38		0.78
		Base	99.283081	1,985,661.62	98.070312	1,961,406.24	-24,255.38		0.78
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
	2,000,000.000	Local	100.538391	2,010,767.81	98.601562	1,972,031.24	-38,736.57		0.79
		Base	100.538391	2,010,767.81	98.601562	1,972,031.24	-38,736.57		0.79
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024			
	2,000,000.000	Local	99.926872	1,998,537.44	99.901763	1,998,035.26	-502.18		0.80
		Base	99.926872	1,998,537.44	99.901763	1,998,035.26	-502.18		0.80
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023			
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02		0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02		0.00
912828WJ5	US TREASURY N/B 05/24 2.5				2.500000	15 May 2024			
	5,000,000.000	Local	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76		1.98
		Base	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76		1.98
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024			
	2,000,000.000	Local	97.624585	1,952,491.70	97.808594	1,956,171.88	3,680.18		0.78
		Base	97.624585	1,952,491.70	97.808594	1,956,171.88	3,680.18		0.78
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024			
	2,000,000.000	Local	98.582445	1,971,648.89	97.328125	1,946,562.50	-25,086.39		0.78
		Base	98.582445	1,971,648.89	97.328125	1,946,562.50	-25,086.39		0.78

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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91282ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
	2,000,000.000	Local		99.958354	1,999,167.07	94.980469	1,899,609.38	-99,557.69	0.76
		Base		99.958354	1,999,167.07	94.980469	1,899,609.38	-99,557.69	0.76
91282ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	2,000,000.000	Local		99.788970	1,995,779.39	94.554688	1,891,093.76	-104,685.63	0.76
		Base		99.788970	1,995,779.39	94.554688	1,891,093.76	-104,685.63	0.76
91282ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	4,000,000.000	Local		98.228016	3,929,120.62	94.304688	3,772,187.52	-156,933.10	1.51
		Base		98.228016	3,929,120.62	94.304688	3,772,187.52	-156,933.10	1.51
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.763693	1,995,273.86	93.738281	1,874,765.62	-120,508.24	0.75
		Base		99.763693	1,995,273.86	93.738281	1,874,765.62	-120,508.24	0.75
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.917924	1,998,358.47	93.496094	1,869,921.88	-128,436.59	0.75
		Base		99.917924	1,998,358.47	93.496094	1,869,921.88	-128,436.59	0.75
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.650051	1,993,001.01	93.226562	1,864,531.24	-128,469.77	0.75
		Base		99.650051	1,993,001.01	93.226562	1,864,531.24	-128,469.77	0.75
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.909874	1,998,197.47	93.195312	1,863,906.24	-134,291.23	0.75
		Base		99.909874	1,998,197.47	93.195312	1,863,906.24	-134,291.23	0.75
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local		99.820978	1,996,419.55	92.964844	1,859,296.88	-137,122.67	0.74
		Base		99.820978	1,996,419.55	92.964844	1,859,296.88	-137,122.67	0.74
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local		99.840100	1,996,801.99	92.695312	1,853,906.24	-142,895.75	0.74
		Base		99.840100	1,996,801.99	92.695312	1,853,906.24	-142,895.75	0.74

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	2,000,000.000	Local	99.996547	1,999,930.94	99.804526	1,996,090.52	-3,840.42	0.80
			Base	99.996547	1,999,930.94	99.804526	1,996,090.52	-3,840.42	0.80
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.833511	1,996,670.21	92.703125	1,854,062.50	-142,607.71	0.74
			Base	99.833511	1,996,670.21	92.703125	1,854,062.50	-142,607.71	0.74
91282CBR1	US TREASURY N/B 03/24 0.25	2,000,000.000	Local	99.988497	1,999,769.93	99.406674	1,988,133.48	-11,636.45	0.80
			Base	99.988497	1,999,769.93	99.406674	1,988,133.48	-11,636.45	0.80
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.631845	1,992,636.90	93.039062	1,860,781.24	-131,855.66	0.74
			Base	99.631845	1,992,636.90	93.039062	1,860,781.24	-131,855.66	0.74
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.592669	1,971,853.37	98.199219	1,963,984.38	-7,868.99	0.79
			Base	98.592669	1,971,853.37	98.199219	1,963,984.38	-7,868.99	0.79
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.953765	1,999,075.30	97.187500	1,943,750.00	-55,325.30	0.78
			Base	99.953765	1,999,075.30	97.187500	1,943,750.00	-55,325.30	0.78
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.292077	1,945,841.53	96.785156	1,935,703.12	-10,138.41	0.77
			Base	97.292077	1,945,841.53	96.785156	1,935,703.12	-10,138.41	0.77
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.980243	1,999,604.85	99.492188	1,989,843.76	-9,761.09	0.80
			Base	99.980243	1,999,604.85	99.492188	1,989,843.76	-9,761.09	0.80
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.583403	3,983,336.11	99.304688	3,972,187.52	-11,148.59	1.59
			Base	99.583403	3,983,336.11	99.304688	3,972,187.52	-11,148.59	1.59
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.996279	1,999,925.57	99.964292	1,999,285.84	-639.73	0.80
			Base	99.996279	1,999,925.57	99.964292	1,999,285.84	-639.73	0.80

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024			
		5,000,000.000	Local	99.642147	4,982,107.37	99.093750	4,954,687.50	-27,419.87	1.98
			Base	99.642147	4,982,107.37	99.093750	4,954,687.50	-27,419.87	1.98
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		3,000,000.000	Local	99.777940	2,993,338.21	99.105469	2,973,164.07	-20,174.14	1.19
			Base	99.777940	2,993,338.21	99.105469	2,973,164.07	-20,174.14	1.19
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		2,000,000.000	Local	99.316173	1,986,323.45	98.953125	1,979,062.50	-7,260.95	0.79
			Base	99.316173	1,986,323.45	98.953125	1,979,062.50	-7,260.95	0.79
91282CFD8	US TREASURY FRN 07/24 VAR				5.331933	31 Jul 2024			
		3,000,000.000	Local	100.001991	3,000,059.73	99.947735	2,998,432.05	-1,627.68	1.20
			Base	100.001991	3,000,059.73	99.947735	2,998,432.05	-1,627.68	1.20
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.956577	1,999,131.53	98.925781	1,978,515.62	-20,615.91	0.79
			Base	99.956577	1,999,131.53	98.925781	1,978,515.62	-20,615.91	0.79
US DOLLAR Total		149,890,283.670	Local		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
Original Face:		112,263,606.000	Base		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
FIXED INCOME Total		149,890,283.670	Base		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
Original Face:		112,263,606.000							

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		254,281,079.800	Base	254,636,954.05		250,022,935.94	-4,614,018.11	100.00
Original Face:		112,263,606.000						

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.230652	31 Dec 2030		
	19,351,094.290	Local	100.000000	19,351,094.29	100.000000	19,351,094.29	0.00	0.65
		Base	100.000000	19,351,094.29	100.000000	19,351,094.29	0.00	0.65

US DOLLAR Total	19,351,094.290	Local		19,351,094.29		19,351,094.29	0.00	0.65
		Base		19,351,094.29		19,351,094.29	0.00	0.65

CASH EQUIVALENT Total

	19,351,094.290	Base		19,351,094.29		19,351,094.29	0.00	0.65
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
	38,414.000	Local	23.116922	888,013.44	84.340000	3,239,836.76	2,351,823.32	0.11
		Base	23.116922	888,013.44	84.340000	3,239,836.76	2,351,823.32	0.11

00130H105	AES CORP COMMON STOCK USD.01							
	48,371.000	Local	19.798856	957,690.47	16.680000	806,828.28	-150,862.19	0.03
		Base	19.798856	957,690.47	16.680000	806,828.28	-150,862.19	0.03

00206R102	AT+T INC COMMON STOCK USD1.0							
	516,485.000	Local	25.534445	13,188,157.91	17.690000	9,136,619.65	-4,051,538.26	0.31
		Base	25.534445	13,188,157.91	17.690000	9,136,619.65	-4,051,538.26	0.31

002824100	ABBOTT LABORATORIES COMMON STOCK							
	125,354.000	Local	38.896174	4,875,791.03	113.150000	14,183,805.10	9,308,014.07	0.47
		Base	38.896174	4,875,791.03	113.150000	14,183,805.10	9,308,014.07	0.47

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	127,534.000	Local	52.233973	6,661,607.52	164.400000	20,966,589.60	14,304,982.08	0.70
		Base	52.233973	6,661,607.52	164.400000	20,966,589.60	14,304,982.08	0.70

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724F101	ADOBE INC COMMON STOCK USD.0001	32,889.000	Local 86.464555	2,843,732.74	617.780000	20,318,166.42	17,474,433.68	0.68
			Base 86.464555	2,843,732.74	617.780000	20,318,166.42	17,474,433.68	0.68
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01	116,709.000	Local 29.667515	3,462,466.04	167.690000	19,570,932.21	16,108,466.17	0.65
			Base 29.667515	3,462,466.04	167.690000	19,570,932.21	16,108,466.17	0.65
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	21,136.000	Local 41.141535	869,567.48	130.100000	2,749,793.60	1,880,226.12	0.09
			Base 41.141535	869,567.48	130.100000	2,749,793.60	1,880,226.12	0.09
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001	31,403.000	Local 132.956006	4,175,217.45	144.140000	4,526,428.42	351,210.97	0.15
			Base 132.956006	4,175,217.45	144.140000	4,526,428.42	351,210.97	0.15
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	16,048.000	Local 100.841436	1,618,303.36	255.710000	4,103,634.08	2,485,330.72	0.14
			Base 100.841436	1,618,303.36	255.710000	4,103,634.08	2,485,330.72	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	10,896.000	Local 51.559388	561,791.09	123.230000	1,342,714.08	780,922.99	0.04
			Base 51.559388	561,791.09	123.230000	1,342,714.08	780,922.99	0.04
012653101	ALBEMARLE CORP COMMON STOCK USD.01	8,478.000	Local 102.542481	869,355.15	114.740000	972,765.72	103,410.57	0.03
			Base 102.542481	869,355.15	114.740000	972,765.72	103,410.57	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	11,297.000	Local 136.481052	1,541,826.45	120.900000	1,365,807.30	-176,019.15	0.05
			Base 136.481052	1,541,826.45	120.900000	1,365,807.30	-176,019.15	0.05
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	5,145.000	Local 187.666793	965,545.65	267.320000	1,375,361.40	409,815.75	0.05
			Base 187.666793	965,545.65	267.320000	1,375,361.40	409,815.75	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	18,432.000	Local 42.935179	791,381.22	48.660000	896,901.12	105,519.90	0.03
			Base 42.935179	791,381.22	48.660000	896,901.12	105,519.90	0.03

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		18,903.000	Local 48.293590	912,893.73	155.250000	2,934,690.75	2,021,797.02	0.10
			Base 48.293590	912,893.73	155.250000	2,934,690.75	2,021,797.02	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	31.000000	2,635,000.00	581,899.00	0.09
			Base 24.154129	2,053,101.00	31.000000	2,635,000.00	581,899.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		359,787.000	Local 26.218309	9,433,006.90	141.800000	51,017,796.60	41,584,789.70	1.71
			Base 26.218309	9,433,006.90	141.800000	51,017,796.60	41,584,789.70	1.71
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		427,489.000	Local 27.147376	11,605,204.79	140.100000	59,891,208.90	48,286,004.11	2.00
			Base 27.147376	11,605,204.79	140.100000	59,891,208.90	48,286,004.11	2.00
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		127,759.000	Local 22.441143	2,867,058.04	40.120000	5,125,691.08	2,258,633.04	0.17
			Base 22.441143	2,867,058.04	40.120000	5,125,691.08	2,258,633.04	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		656,904.000	Local 34.542299	22,690,974.23	155.200000	101,951,500.80	79,260,526.57	3.41
			Base 34.542299	22,690,974.23	155.200000	101,951,500.80	79,260,526.57	3.41
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,993.000	Local 48.927711	929,284.01	69.570000	1,321,343.01	392,059.00	0.04
			Base 48.927711	929,284.01	69.570000	1,321,343.01	392,059.00	0.04
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		47,208.000	Local 20.143403	950,929.77	14.230000	671,769.84	-279,159.93	0.02
			Base 20.143403	950,929.77	14.230000	671,769.84	-279,159.93	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,986.000	Local 48.930254	1,858,664.63	78.140000	2,968,226.04	1,109,561.41	0.10
			Base 48.930254	1,858,664.63	78.140000	2,968,226.04	1,109,561.41	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		41,587.000	Local 55.143099	2,293,236.05	200.740000	8,348,174.38	6,054,938.33	0.28
			Base 55.143099	2,293,236.05	200.740000	8,348,174.38	6,054,938.33	0.28

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		50,713.000	Local 99.084318	5,024,863.00	69.510000	3,525,060.63	-1,499,802.37	0.12
			Base 99.084318	5,024,863.00	69.510000	3,525,060.63	-1,499,802.37	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,674.000	Local 93.180701	3,137,766.93	195.650000	6,588,318.10	3,450,551.17	0.22
			Base 93.180701	3,137,766.93	195.650000	6,588,318.10	3,450,551.17	0.22
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,064.000	Local 84.535573	1,188,908.30	124.020000	1,744,217.28	555,308.98	0.06
			Base 84.535573	1,188,908.30	124.020000	1,744,217.28	555,308.98	0.06
03073E105	CENCORA INC COMMON STOCK USD.01							
		12,043.000	Local 55.241066	665,268.16	232.680000	2,802,165.24	2,136,897.08	0.09
			Base 55.241066	665,268.16	232.680000	2,802,165.24	2,136,897.08	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		7,310.000	Local 58.108268	424,771.44	386.830000	2,827,727.30	2,402,955.86	0.09
			Base 58.108268	424,771.44	386.830000	2,827,727.30	2,402,955.86	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		16,671.000	Local 56.928229	949,050.51	162.050000	2,701,535.55	1,752,485.04	0.09
			Base 56.928229	949,050.51	162.050000	2,701,535.55	1,752,485.04	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
		38,658.000	Local 87.728541	3,391,409.95	314.260000	12,148,663.08	8,757,253.13	0.41
			Base 87.728541	3,391,409.95	314.260000	12,148,663.08	8,757,253.13	0.41
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		43,219.000	Local 19.077968	824,530.70	101.100000	4,369,440.90	3,544,910.20	0.15
			Base 19.077968	824,530.70	101.100000	4,369,440.90	3,544,910.20	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		35,996.000	Local 70.785229	2,547,985.12	192.360000	6,924,190.56	4,376,205.44	0.23
			Base 70.785229	2,547,985.12	192.360000	6,924,190.56	4,376,205.44	0.23
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,270.000	Local 151.463952	949,678.98	327.830000	2,055,494.10	1,105,815.12	0.07
			Base 151.463952	949,678.98	327.830000	2,055,494.10	1,105,815.12	0.07

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		16,973.000	Local 102.966153	1,747,644.52	493.440000	8,375,157.12	6,627,512.60	0.28
			Base 102.966153	1,747,644.52	493.440000	8,375,157.12	6,627,512.60	0.28
03743Q108	APA CORP COMMON STOCK USD.625							
		22,156.000	Local 61.216018	1,356,302.09	31.330000	694,147.48	-662,154.61	0.02
			Base 61.216018	1,356,302.09	31.330000	694,147.48	-662,154.61	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
		1,056,052.000	Local 18.726444	19,776,098.19	184.400000	194,735,988.80	174,959,890.61	6.51
			Base 18.726444	19,776,098.19	184.400000	194,735,988.80	174,959,890.61	6.51
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		60,428.000	Local 29.992310	1,812,375.28	164.300000	9,928,320.40	8,115,945.12	0.33
			Base 29.992310	1,812,375.28	164.300000	9,928,320.40	8,115,945.12	0.33
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		38,529.000	Local 29.927404	1,153,072.95	55.580000	2,141,441.82	988,368.87	0.07
			Base 29.927404	1,153,072.95	55.580000	2,141,441.82	988,368.87	0.07
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		18,202.000	Local 81.030896	1,474,924.36	258.680000	4,708,493.36	3,233,569.00	0.16
			Base 81.030896	1,474,924.36	258.680000	4,708,493.36	3,233,569.00	0.16
04621X108	ASSURANT INC COMMON STOCK USD.01							
		3,799.000	Local 75.515794	286,884.50	167.950000	638,042.05	351,157.55	0.02
			Base 75.515794	286,884.50	167.950000	638,042.05	351,157.55	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		10,726.000	Local 100.267854	1,075,473.00	113.940000	1,222,120.44	146,647.44	0.04
			Base 100.267854	1,075,473.00	113.940000	1,222,120.44	146,647.44	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		15,441.000	Local 65.941629	1,018,204.70	253.810000	3,919,080.21	2,900,875.51	0.13
			Base 65.941629	1,018,204.70	253.810000	3,919,080.21	2,900,875.51	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		29,711.000	Local 57.812231	1,717,659.20	245.780000	7,302,369.58	5,584,710.38	0.24
			Base 57.812231	1,717,659.20	245.780000	7,302,369.58	5,584,710.38	0.24

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,274.000	Local 354.193815	451,242.92	2,762.130000	3,518,953.62	3,067,710.70	0.12
			Base 354.193815	451,242.92	2,762.130000	3,518,953.62	3,067,710.70	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,259.000	Local 143.479243	1,471,953.55	179.010000	1,836,463.59	364,510.04	0.06
			Base 143.479243	1,471,953.55	179.010000	1,836,463.59	364,510.04	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,818.000	Local 63.333860	368,476.40	199.450000	1,160,400.10	791,923.70	0.04
			Base 63.333860	368,476.40	199.450000	1,160,400.10	791,923.70	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		5,088.000	Local 219.374349	1,116,176.69	249.060000	1,267,217.28	151,040.59	0.04
			Base 219.374349	1,116,176.69	249.060000	1,267,217.28	151,040.59	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		72,686.000	Local 35.945055	2,612,702.28	28.500000	2,071,551.00	-541,151.28	0.07
			Base 35.945055	2,612,702.28	28.500000	2,071,551.00	-541,151.28	0.07
058498106	BALL CORP COMMON STOCK							
		22,775.000	Local 23.797132	541,979.69	55.450000	1,262,873.75	720,894.06	0.04
			Base 23.797132	541,979.69	55.450000	1,262,873.75	720,894.06	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		497,337.000	Local 24.810438	12,339,148.81	34.010000	16,914,431.37	4,575,282.56	0.57
			Base 24.810438	12,339,148.81	34.010000	16,914,431.37	4,575,282.56	0.57
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		55,555.000	Local 37.114933	2,061,920.11	55.460000	3,081,080.30	1,019,160.19	0.10
			Base 37.114933	2,061,920.11	55.460000	3,081,080.30	1,019,160.19	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		16,425.000	Local 30.221445	496,387.24	42.660000	700,690.50	204,303.26	0.02
			Base 30.221445	496,387.24	42.660000	700,690.50	204,303.26	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		36,646.000	Local 38.873522	1,424,559.10	38.690000	1,417,833.74	-6,725.36	0.05
			Base 38.873522	1,424,559.10	38.690000	1,417,833.74	-6,725.36	0.05

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		20,957.000	Local 150.005091	3,143,656.69	238.810000	5,004,741.17	1,861,084.48	0.17
			Base 150.005091	3,143,656.69	238.810000	5,004,741.17	1,861,084.48	0.17
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		14,715.000	Local 47.503710	699,017.09	81.880000	1,204,864.20	505,847.11	0.04
			Base 47.503710	699,017.09	81.880000	1,204,864.20	505,847.11	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		131,429.000	Local 116.164235	15,267,349.21	383.740000	50,434,564.46	35,167,215.25	1.69
			Base 116.164235	15,267,349.21	383.740000	50,434,564.46	35,167,215.25	1.69
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		13,992.000	Local 38.472496	538,307.16	72.490000	1,014,280.08	475,972.92	0.03
			Base 38.472496	538,307.16	72.490000	1,014,280.08	475,972.92	0.03
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,511.000	Local 466.154626	704,359.64	320.890000	484,864.79	-219,494.85	0.02
			Base 466.154626	704,359.64	320.890000	484,864.79	-219,494.85	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,466.000	Local 117.317179	1,227,841.60	246.660000	2,581,543.56	1,353,701.96	0.09
			Base 117.317179	1,227,841.60	246.660000	2,581,543.56	1,353,701.96	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		11,424.000	Local 124.356610	1,420,649.91	70.320000	803,335.68	-617,314.23	0.03
			Base 124.356610	1,420,649.91	70.320000	803,335.68	-617,314.23	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,102.000	Local 349.292592	3,528,553.76	774.310000	7,822,079.62	4,293,525.86	0.26
			Base 349.292592	3,528,553.76	774.310000	7,822,079.62	4,293,525.86	0.26
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		51,326.000	Local 111.137994	5,704,268.68	124.450000	6,387,520.70	683,252.02	0.21
			Base 111.137994	5,704,268.68	124.450000	6,387,520.70	683,252.02	0.21
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		41,078.000	Local 97.167151	3,991,432.22	211.040000	8,669,101.12	4,677,668.90	0.29
			Base 97.167151	3,991,432.22	211.040000	8,669,101.12	4,677,668.90	0.29

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,521.000	Local 559.532606	1,410,581.70	3,507.470000	8,842,331.87	7,431,750.17	0.30
			Base 559.532606	1,410,581.70	3,507.470000	8,842,331.87	7,431,750.17	0.30
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,980.000	Local 32.576835	553,154.66	33.900000	575,622.00	22,467.34	0.02
			Base 32.576835	553,154.66	33.900000	575,622.00	22,467.34	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,429.000	Local 93.739368	977,607.87	66.500000	693,528.50	-284,079.37	0.02
			Base 93.739368	977,607.87	66.500000	693,528.50	-284,079.37	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		105,769.000	Local 22.241227	2,352,432.35	63.260000	6,690,946.94	4,338,514.59	0.22
			Base 22.241227	2,352,432.35	63.260000	6,690,946.94	4,338,514.59	0.22
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		146,982.000	Local 48.818015	7,175,369.52	48.870000	7,183,010.34	7,640.82	0.24
			Base 48.818015	7,175,369.52	48.870000	7,183,010.34	7,640.82	0.24
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,499.000	Local 119.141261	1,012,581.58	204.200000	1,735,495.80	722,914.22	0.06
			Base 119.141261	1,012,581.58	204.200000	1,735,495.80	722,914.22	0.06
11135F101	BROADCOM INC COMMON STOCK							
		31,707.000	Local 279.199181	8,852,568.44	1,180.000000	37,414,260.00	28,561,691.56	1.25
			Base 279.199181	8,852,568.44	1,180.000000	37,414,260.00	28,561,691.56	1.25
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		17,063.000	Local 57.714913	984,789.56	77.560000	1,323,406.28	338,616.72	0.04
			Base 57.714913	984,789.56	77.560000	1,323,406.28	338,616.72	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,218.000	Local 30.824065	407,432.49	54.900000	725,668.20	318,235.71	0.02
			Base 30.824065	407,432.49	54.900000	725,668.20	318,235.71	0.02
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		8,913.000	Local 164.905200	1,469,800.05	173.730000	1,548,455.49	78,655.44	0.05
			Base 164.905200	1,469,800.05	173.730000	1,548,455.49	78,655.44	0.05

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,624.000	Local 87.819199	669,533.57	183.850000	1,401,672.40	732,138.83	0.05
			Base 87.819199	669,533.57	183.850000	1,401,672.40	732,138.83	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		22,017.000	Local 32.507239	715,711.89	86.310000	1,900,287.27	1,184,575.38	0.06
			Base 32.507239	715,711.89	86.310000	1,900,287.27	1,184,575.38	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,677.000	Local 124.925653	1,208,905.54	226.720000	2,193,969.44	985,063.90	0.07
			Base 124.925653	1,208,905.54	226.720000	2,193,969.44	985,063.90	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		13,802.000	Local 31.619099	436,406.80	75.510000	1,042,189.02	605,782.22	0.03
			Base 31.619099	436,406.80	75.510000	1,042,189.02	605,782.22	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		8,426.000	Local 58.568734	493,500.15	84.090000	708,542.34	215,042.19	0.02
			Base 58.568734	493,500.15	84.090000	708,542.34	215,042.19	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01							
		21,138.000	Local 86.140629	1,820,840.61	300.950000	6,361,481.10	4,540,640.49	0.21
			Base 86.140629	1,820,840.61	300.950000	6,361,481.10	4,540,640.49	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		26,004.000	Local 109.769137	2,854,436.64	205.840000	5,352,663.36	2,498,226.72	0.18
			Base 109.769137	2,854,436.64	205.840000	5,352,663.36	2,498,226.72	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,076.000	Local 28.361975	597,756.98	57.160000	1,204,704.16	606,947.18	0.04
			Base 28.361975	597,756.98	57.160000	1,204,704.16	606,947.18	0.04
126408103	CSX CORP COMMON STOCK USD1.0							
		142,747.000	Local 7.532253	1,075,206.47	35.700000	5,096,067.90	4,020,861.43	0.17
			Base 7.532253	1,075,206.47	35.700000	5,096,067.90	4,020,861.43	0.17
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		92,780.000	Local 51.087178	4,739,868.40	74.370000	6,900,048.60	2,160,180.20	0.23
			Base 51.087178	4,739,868.40	74.370000	6,900,048.60	2,160,180.20	0.23

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Holdings

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STATE STREET

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127097103	COTERRA ENERGY INC COMMON STOCK USD.1	54,335.000	Local 20.324198	1,104,315.31	24.880000	1,351,854.80	247,539.49	0.05
			Base 20.324198	1,104,315.31	24.880000	1,351,854.80	247,539.49	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01	19,652.000	Local 49.909920	980,829.74	288.460000	5,668,815.92	4,687,986.18	0.19
			Base 49.909920	980,829.74	288.460000	5,668,815.92	4,687,986.18	0.19
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK	15,581.000	Local 85.363051	1,330,041.70	43.870000	683,538.47	-646,503.23	0.02
			Base 85.363051	1,330,041.70	43.870000	683,538.47	-646,503.23	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01	7,713.000	Local 163.716851	1,262,748.07	93.840000	723,787.92	-538,960.15	0.02
			Base 163.716851	1,262,748.07	93.840000	723,787.92	-538,960.15	0.02
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375	14,190.000	Local 39.923011	566,507.52	44.630000	633,299.70	66,792.18	0.02
			Base 39.923011	566,507.52	44.630000	633,299.70	66,792.18	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	27,511.000	Local 62.275206	1,713,253.19	135.320000	3,722,788.52	2,009,535.33	0.12
			Base 62.275206	1,713,253.19	135.320000	3,722,788.52	2,009,535.33	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK	17,804.000	Local 44.355563	789,706.44	109.190000	1,944,018.76	1,154,312.32	0.06
			Base 44.355563	789,706.44	109.190000	1,944,018.76	1,154,312.32	0.06
143130102	CARMAX INC COMMON STOCK USD.5	11,461.000	Local 32.729464	375,112.39	71.180000	815,793.98	440,681.59	0.03
			Base 32.729464	375,112.39	71.180000	815,793.98	440,681.59	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01	72,777.000	Local 24.490101	1,782,316.07	16.580000	1,206,642.66	-575,673.41	0.04
			Base 24.490101	1,782,316.07	16.580000	1,206,642.66	-575,673.41	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01	60,608.000	Local 15.559716	943,043.27	54.710000	3,315,863.68	2,372,820.41	0.11
			Base 15.559716	943,043.27	54.710000	3,315,863.68	2,372,820.41	0.11

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Holdings

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148806102	CATALENT INC COMMON STOCK USD.01							
		13,023.000	Local 86.642929	1,128,350.86	51.640000	672,507.72	-455,843.14	0.02
			Base 86.642929	1,128,350.86	51.640000	672,507.72	-455,843.14	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		36,851.000	Local 76.277302	2,810,894.84	300.310000	11,066,723.81	8,255,828.97	0.37
			Base 76.277302	2,810,894.84	300.310000	11,066,723.81	8,255,828.97	0.37
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,234.000	Local 89.280640	645,856.15	146.290000	1,058,261.86	412,405.71	0.04
			Base 89.280640	645,856.15	146.290000	1,058,261.86	412,405.71	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		38,590.000	Local 53.769115	2,074,950.16	75.310000	2,906,212.90	831,262.74	0.10
			Base 53.769115	2,074,950.16	75.310000	2,906,212.90	831,262.74	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		45,597.000	Local 21.530596	981,730.58	27.940000	1,273,980.18	292,249.60	0.04
			Base 21.530596	981,730.58	27.940000	1,273,980.18	292,249.60	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01							
		11,267.000	Local 105.872549	1,192,866.01	69.520000	783,281.84	-409,584.17	0.03
			Base 105.872549	1,192,866.01	69.520000	783,281.84	-409,584.17	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,705.000	Local 356.083028	1,319,287.62	216.280000	801,317.40	-517,970.22	0.03
			Base 356.083028	1,319,287.62	216.280000	801,317.40	-517,970.22	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		7,266.000	Local 297.005740	2,158,043.71	370.710000	2,693,578.86	535,535.15	0.09
			Base 297.005740	2,158,043.71	370.710000	2,693,578.86	535,535.15	0.09
166764100	CHEVRON CORP COMMON STOCK USD.75							
		126,817.000	Local 83.965595	10,648,264.85	147.430000	18,696,630.31	8,048,365.46	0.63
			Base 83.965595	10,648,264.85	147.430000	18,696,630.31	8,048,365.46	0.63
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,983.000	Local 495.835073	983,240.95	2,408.770000	4,776,590.91	3,793,349.96	0.16
			Base 495.835073	983,240.95	2,408.770000	4,776,590.91	3,793,349.96	0.16

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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								
	17,797.000	Local	50.194864	893,317.99	99.850000	1,777,030.45	883,712.46	0.06	
		Base	50.194864	893,317.99	99.850000	1,777,030.45	883,712.46	0.06	
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	11,334.000	Local	54.564745	618,436.82	110.800000	1,255,807.20	637,370.38	0.04	
		Base	54.564745	618,436.82	110.800000	1,255,807.20	637,370.38	0.04	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	292,593.000	Local	30.579826	8,947,443.03	50.180000	14,682,316.74	5,734,873.71	0.49	
		Base	30.579826	8,947,443.03	50.180000	14,682,316.74	5,734,873.71	0.49	
172908105	CINTAS CORP COMMON STOCK								
	6,253.000	Local	95.245007	595,567.03	604.570000	3,780,376.21	3,184,809.18	0.13	
		Base	95.245007	595,567.03	604.570000	3,780,376.21	3,184,809.18	0.13	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	138,250.000	Local	78.036492	10,788,544.96	56.170000	7,765,502.50	-3,023,042.46	0.26	
		Base	78.036492	10,788,544.96	56.170000	7,765,502.50	-3,023,042.46	0.26	
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
	33,678.000	Local	24.917671	839,177.32	32.700000	1,101,270.60	262,093.28	0.04	
		Base	24.917671	839,177.32	32.700000	1,101,270.60	262,093.28	0.04	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	8,957.000	Local	76.378045	684,118.15	145.250000	1,301,004.25	616,886.10	0.04	
		Base	76.378045	684,118.15	145.250000	1,301,004.25	616,886.10	0.04	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	281,074.000	Local	33.289298	9,356,756.13	59.490000	16,721,092.26	7,364,336.13	0.56	
		Base	33.289298	9,356,756.13	59.490000	16,721,092.26	7,364,336.13	0.56	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	36,220.000	Local	29.993447	1,086,362.66	77.120000	2,793,286.40	1,706,923.74	0.09	
		Base	29.993447	1,086,362.66	77.120000	2,793,286.40	1,706,923.74	0.09	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	59,477.000	Local	40.731298	2,422,575.41	84.200000	5,007,963.40	2,585,387.99	0.17	
		Base	40.731298	2,422,575.41	84.200000	5,007,963.40	2,585,387.99	0.17	

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		290,071.000	Local 18.636952	5,406,039.43	46.540000	13,499,904.34	8,093,864.91	0.45
			Base 18.636952	5,406,039.43	46.540000	13,499,904.34	8,093,864.91	0.45
200340107	COMERICA INC COMMON STOCK USD5.0							
		9,525.000	Local 47.731907	454,646.41	52.580000	500,824.50	46,178.09	0.02
			Base 47.731907	454,646.41	52.580000	500,824.50	46,178.09	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		34,526.000	Local 23.664002	817,023.34	29.150000	1,006,432.90	189,409.56	0.03
			Base 23.664002	817,023.34	29.150000	1,006,432.90	189,409.56	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		85,773.000	Local 50.227580	4,308,170.20	111.870000	9,595,425.51	5,287,255.31	0.32
			Base 50.227580	4,308,170.20	111.870000	9,595,425.51	5,287,255.31	0.32
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		24,937.000	Local 58.416858	1,456,741.18	90.900000	2,266,773.30	810,032.12	0.08
			Base 58.416858	1,456,741.18	90.900000	2,266,773.30	810,032.12	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		11,674.000	Local 70.330051	821,033.01	245.080000	2,861,063.92	2,040,030.91	0.10
			Base 70.330051	821,033.01	245.080000	2,861,063.92	2,040,030.91	0.10
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		23,072.000	Local 38.048853	877,863.13	122.000000	2,814,784.00	1,936,920.87	0.09
			Base 38.048853	877,863.13	122.000000	2,814,784.00	1,936,920.87	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,577.000	Local 210.691717	753,644.27	373.030000	1,334,328.31	580,684.04	0.04
			Base 210.691717	753,644.27	373.030000	1,334,328.31	580,684.04	0.04
217204106	COPART INC COMMON STOCK							
		63,116.000	Local 20.960291	1,322,929.71	48.040000	3,032,092.64	1,709,162.93	0.10
			Base 20.960291	1,322,929.71	48.040000	3,032,092.64	1,709,162.93	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		55,466.000	Local 23.880029	1,324,529.71	32.490000	1,802,090.34	477,560.63	0.06
			Base 23.880029	1,324,529.71	32.490000	1,802,090.34	477,560.63	0.06

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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22052L104	CORTEVA INC COMMON STOCK USD.01		50,907.000	Local 23.945270	1,218,981.87	45.480000	2,315,250.36	1,096,268.49	0.08
				Base 23.945270	1,218,981.87	45.480000	2,315,250.36	1,096,268.49	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		31,982.000	Local 117.323912	3,752,253.34	694.880000	22,223,652.16	18,471,398.82	0.74
				Base 117.323912	3,752,253.34	694.880000	22,223,652.16	18,471,398.82	0.74
22160N109	COSTAR GROUP INC COMMON STOCK USD.01		29,499.000	Local 70.585301	2,082,195.80	83.480000	2,462,576.52	380,380.72	0.08
				Base 70.585301	2,082,195.80	83.480000	2,462,576.52	380,380.72	0.08
22822V101	CROWN CASTLE INC REIT USD.01		31,350.000	Local 85.330199	2,675,101.75	108.250000	3,393,637.50	718,535.75	0.11
				Base 85.330199	2,675,101.75	108.250000	3,393,637.50	718,535.75	0.11
231021106	CUMMINS INC COMMON STOCK USD2.5		10,239.000	Local 73.242313	749,928.04	239.300000	2,450,192.70	1,700,264.66	0.08
				Base 73.242313	749,928.04	239.300000	2,450,192.70	1,700,264.66	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01		21,770.000	Local 33.509508	729,501.99	142.910000	3,111,150.70	2,381,648.71	0.10
				Base 33.509508	729,501.99	142.910000	3,111,150.70	2,381,648.71	0.10
233331107	DTE ENERGY COMPANY COMMON STOCK		14,894.000	Local 59.754141	889,978.18	105.420000	1,570,125.48	680,147.30	0.05
				Base 59.754141	889,978.18	105.420000	1,570,125.48	680,147.30	0.05
235851102	DANAHER CORP COMMON STOCK USD.01		47,505.000	Local 64.948964	3,085,400.53	239.910000	11,396,924.55	8,311,524.02	0.38
				Base 64.948964	3,085,400.53	239.910000	11,396,924.55	8,311,524.02	0.38
237194105	DARDEN RESTAURANTS INC COMMON STOCK		8,691.000	Local 45.211293	392,931.35	162.580000	1,412,982.78	1,020,051.43	0.05
				Base 45.211293	392,931.35	162.580000	1,412,982.78	1,020,051.43	0.05
23918K108	DAVITA INC COMMON STOCK USD.001		3,891.000	Local 42.541737	165,529.90	108.160000	420,850.56	255,320.66	0.01
				Base 42.541737	165,529.90	108.160000	420,850.56	255,320.66	0.01

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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244199105	DEERE + CO COMMON STOCK USD1.0							
		19,348.000	Local 85.619027	1,656,556.94	393.580000	7,614,985.84	5,958,428.90	0.25
			Base 85.619027	1,656,556.94	393.580000	7,614,985.84	5,958,428.90	0.25
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,481.000	Local 25.830039	1,200,606.05	39.140000	1,819,266.34	618,660.29	0.06
			Base 25.830039	1,200,606.05	39.140000	1,819,266.34	618,660.29	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		15,303.000	Local 45.537968	696,867.53	34.750000	531,779.25	-165,088.28	0.02
			Base 45.537968	696,867.53	34.750000	531,779.25	-165,088.28	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		46,282.000	Local 38.742245	1,793,068.57	42.020000	1,944,769.64	151,701.07	0.07
			Base 38.742245	1,793,068.57	42.020000	1,944,769.64	151,701.07	0.07
252131107	DEXCOM INC COMMON STOCK USD.001							
		27,910.000	Local 99.850262	2,786,820.80	121.350000	3,386,878.50	600,057.70	0.11
			Base 99.850262	2,786,820.80	121.350000	3,386,878.50	600,057.70	0.11
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		12,929.000	Local 108.933750	1,408,404.46	153.740000	1,987,704.46	579,300.00	0.07
			Base 108.933750	1,408,404.46	153.740000	1,987,704.46	579,300.00	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,876.000	Local 109.523161	2,395,928.67	140.460000	3,072,702.96	676,774.29	0.10
			Base 109.523161	2,395,928.67	140.460000	3,072,702.96	676,774.29	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		178,772.000	Local 59.010854	10,549,488.43	96.050000	17,171,050.60	6,621,562.17	0.57
			Base 59.010854	10,549,488.43	96.050000	17,171,050.60	6,621,562.17	0.57
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		18,063.000	Local 29.444702	531,859.66	105.520000	1,906,007.76	1,374,148.10	0.06
			Base 29.444702	531,859.66	105.520000	1,906,007.76	1,374,148.10	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		15,853.000	Local 69.563252	1,102,786.23	132.070000	2,093,705.71	990,919.48	0.07
			Base 69.563252	1,102,786.23	132.070000	2,093,705.71	990,919.48	0.07

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Holdings

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STATE OF ARIZONA

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STATE STREET

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View Date: February 1, 2024

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256746108	DOLLAR TREE INC COMMON STOCK USD.01								
	15,098.000	Local	57.891774	874,050.00	130.620000	1,972,100.76	1,098,050.76	0.07	
		Base	57.891774	874,050.00	130.620000	1,972,100.76	1,098,050.76	0.07	
25746U109	DOMINION ENERGY INC COMMON STOCK								
	60,485.000	Local	54.866438	3,318,596.53	45.720000	2,765,374.20	-553,222.33	0.09	
		Base	54.866438	3,318,596.53	45.720000	2,765,374.20	-553,222.33	0.09	
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
	2,520.000	Local	378.367052	953,484.97	426.220000	1,074,074.40	120,589.43	0.04	
		Base	378.367052	953,484.97	426.220000	1,074,074.40	120,589.43	0.04	
260003108	DOVER CORP COMMON STOCK USD1.0								
	10,105.000	Local	45.478222	459,557.43	149.780000	1,513,526.90	1,053,969.47	0.05	
		Base	45.478222	459,557.43	149.780000	1,513,526.90	1,053,969.47	0.05	
260557103	DOW INC COMMON STOCK USD.01								
	50,666.000	Local	37.988422	1,924,721.38	53.600000	2,715,697.60	790,976.22	0.09	
		Base	37.988422	1,924,721.38	53.600000	2,715,697.60	790,976.22	0.09	
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	55,673.000	Local	63.529315	3,536,867.55	95.830000	5,335,143.59	1,798,276.04	0.18	
		Base	63.529315	3,536,867.55	95.830000	5,335,143.59	1,798,276.04	0.18	
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
	31,065.000	Local	53.653250	1,666,738.20	61.800000	1,919,817.00	253,078.80	0.06	
		Base	53.653250	1,666,738.20	61.800000	1,919,817.00	253,078.80	0.06	
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	42,124.000	Local	50.159530	2,112,920.06	113.790000	4,793,289.96	2,680,369.90	0.16	
		Base	50.159530	2,112,920.06	113.790000	4,793,289.96	2,680,369.90	0.16	
26884L109	EQT CORP COMMON STOCK								
	29,712.000	Local	41.426313	1,230,858.60	35.400000	1,051,804.80	-179,053.80	0.04	
		Base	41.426313	1,230,858.60	35.400000	1,051,804.80	-179,053.80	0.04	
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	8,565.000	Local	41.718194	357,316.33	83.550000	715,605.75	358,289.42	0.02	
		Base	41.718194	357,316.33	83.550000	715,605.75	358,289.42	0.02	

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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278642103	EBAY INC COMMON STOCK USD.001							
		37,491.000	Local 19.462664	729,674.72	41.070000	1,539,755.37	810,080.65	0.05
			Base 19.462664	729,674.72	41.070000	1,539,755.37	810,080.65	0.05
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,331.000	Local 71.484304	1,310,378.78	198.220000	3,633,570.82	2,323,192.04	0.12
			Base 71.484304	1,310,378.78	198.220000	3,633,570.82	2,323,192.04	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		27,688.000	Local 44.164124	1,222,816.27	67.480000	1,868,386.24	645,569.97	0.06
			Base 44.164124	1,222,816.27	67.480000	1,868,386.24	645,569.97	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,811.000	Local 26.824768	1,175,219.90	78.470000	3,437,849.17	2,262,629.27	0.11
			Base 26.824768	1,175,219.90	78.470000	3,437,849.17	2,262,629.27	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		17,681.000	Local 48.405521	855,858.02	137.580000	2,432,551.98	1,576,693.96	0.08
			Base 48.405521	855,858.02	137.580000	2,432,551.98	1,576,693.96	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,182.000	Local 44.128367	1,817,294.42	91.730000	3,777,624.86	1,960,330.44	0.13
			Base 44.128367	1,817,294.42	91.730000	3,777,624.86	1,960,330.44	0.13
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,863.000	Local 196.301554	1,936,122.23	104.130000	1,027,034.19	-909,088.04	0.03
			Base 196.301554	1,936,122.23	104.130000	1,027,034.19	-909,088.04	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,276.000	Local 73.788612	1,127,194.84	99.760000	1,523,933.76	396,738.92	0.05
			Base 73.788612	1,127,194.84	99.760000	1,523,933.76	396,738.92	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,168.000	Local 638.775449	2,662,416.07	278.110000	1,159,162.48	-1,503,253.59	0.04
			Base 638.775449	2,662,416.07	278.110000	1,159,162.48	-1,503,253.59	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,900.000	Local 120.260175	1,070,315.56	244.340000	2,174,626.00	1,104,310.44	0.07
			Base 120.260175	1,070,315.56	244.340000	2,174,626.00	1,104,310.44	0.07

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Holdings

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STATE STREET

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View Date: February 1, 2024

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29444U700	EQUINIX INC REIT USD.001		6,781.000	Local	363.335599	2,463,778.70	829.770000	5,626,670.37	3,162,891.67	0.19
		Base		363.335599	2,463,778.70	829.770000	5,626,670.37	3,162,891.67	0.19	
29476L107	EQUITY RESIDENTIAL REIT USD.01		24,960.000	Local	49.674675	1,239,879.88	60.190000	1,502,342.40	262,462.52	0.05
		Base		49.674675	1,239,879.88	60.190000	1,502,342.40	262,462.52	0.05	
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001		4,637.000	Local	195.062463	904,504.64	233.270000	1,081,672.99	177,168.35	0.04
		Base		195.062463	904,504.64	233.270000	1,081,672.99	177,168.35	0.04	
29786A106	ETSY INC COMMON STOCK USD.001		8,650.000	Local	122.000338	1,055,302.92	66.560000	575,744.00	-479,558.92	0.02
		Base		122.000338	1,055,302.92	66.560000	575,744.00	-479,558.92	0.02	
30034W106	EVERGY INC COMMON STOCK		16,594.000	Local	55.260227	916,988.21	50.770000	842,477.38	-74,510.83	0.03
		Base		55.260227	916,988.21	50.770000	842,477.38	-74,510.83	0.03	
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0		25,233.000	Local	43.213675	1,090,410.67	54.220000	1,368,133.26	277,722.59	0.05
		Base		43.213675	1,090,410.67	54.220000	1,368,133.26	277,722.59	0.05	
30161N101	EXELON CORP COMMON STOCK		71,905.000	Local	30.647292	2,203,693.50	34.810000	2,503,013.05	299,319.55	0.08
		Base		30.647292	2,203,693.50	34.810000	2,503,013.05	299,319.55	0.08	
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001		9,631.000	Local	84.618612	814,961.85	148.330000	1,428,566.23	613,604.38	0.05
		Base		84.618612	814,961.85	148.330000	1,428,566.23	613,604.38	0.05	
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		10,503.000	Local	50.689615	532,393.03	126.330000	1,326,843.99	794,450.96	0.04
		Base		50.689615	532,393.03	126.330000	1,326,843.99	794,450.96	0.04	
30225T102	EXTRA SPACE STORAGE INC REIT USD.01		15,262.000	Local	108.681945	1,658,703.84	144.440000	2,204,443.28	545,739.44	0.07
		Base		108.681945	1,658,703.84	144.440000	2,204,443.28	545,739.44	0.07	

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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30231G102	EXXON MOBIL CORP COMMON STOCK							
		289,352.000	Local 61.318559	17,742,647.77	102.810000	29,748,279.12	12,005,631.35	0.99
			Base 61.318559	17,742,647.77	102.810000	29,748,279.12	12,005,631.35	0.99
302491303	FMC CORP COMMON STOCK USD.1							
		9,012.000	Local 37.421305	337,240.80	56.200000	506,474.40	169,233.60	0.02
			Base 37.421305	337,240.80	56.200000	506,474.40	169,233.60	0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		160,335.000	Local 115.845450	18,574,080.24	390.140000	62,553,096.90	43,979,016.66	2.09
			Base 115.845450	18,574,080.24	390.140000	62,553,096.90	43,979,016.66	2.09
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,745.000	Local 477.130146	1,309,722.25	475.920000	1,306,400.40	-3,321.85	0.04
			Base 477.130146	1,309,722.25	475.920000	1,306,400.40	-3,321.85	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		1,786.000	Local 681.858583	1,217,799.43	1,198.830000	2,141,110.38	923,310.95	0.07
			Base 681.858583	1,217,799.43	1,198.830000	2,141,110.38	923,310.95	0.07
311900104	FASTENAL CO COMMON STOCK USD.01							
		41,277.000	Local 19.976899	824,586.45	68.230000	2,816,329.71	1,991,743.26	0.09
			Base 19.976899	824,586.45	68.230000	2,816,329.71	1,991,743.26	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,306.000	Local 139.732527	741,420.79	101.730000	539,779.38	-201,641.41	0.02
			Base 139.732527	741,420.79	101.730000	539,779.38	-201,641.41	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		16,709.000	Local 99.622504	1,664,592.42	241.290000	4,031,714.61	2,367,122.19	0.13
			Base 99.622504	1,664,592.42	241.290000	4,031,714.61	2,367,122.19	0.13
315616102	F5 INC COMMON STOCK							
		4,312.000	Local 132.892630	573,033.02	183.700000	792,114.40	219,081.38	0.03
			Base 132.892630	573,033.02	183.700000	792,114.40	219,081.38	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		42,799.000	Local 86.701943	3,710,756.44	62.260000	2,664,665.74	-1,046,090.70	0.09
			Base 86.701943	3,710,756.44	62.260000	2,664,665.74	-1,046,090.70	0.09

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
		49,193.000	Local 25.302660	1,244,713.77	34.240000	1,684,368.32	439,654.55	0.06
			Base 25.302660	1,244,713.77	34.240000	1,684,368.32	439,654.55	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,718.000	Local 159.147376	1,228,299.45	146.300000	1,129,143.40	-99,156.05	0.04
			Base 159.147376	1,228,299.45	146.300000	1,129,143.40	-99,156.05	0.04
337738108	FISERV INC COMMON STOCK USD.01							
		43,355.000	Local 57.359068	2,486,802.39	141.870000	6,150,773.85	3,663,971.46	0.21
			Base 57.359068	2,486,802.39	141.870000	6,150,773.85	3,663,971.46	0.21
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		37,304.000	Local 43.500542	1,622,744.22	36.680000	1,368,310.72	-254,433.50	0.05
			Base 43.500542	1,622,744.22	36.680000	1,368,310.72	-254,433.50	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,216.000	Local 214.819189	1,120,496.89	289.930000	1,512,274.88	391,777.99	0.05
			Base 214.819189	1,120,496.89	289.930000	1,512,274.88	391,777.99	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		284,036.000	Local 12.126427	3,444,341.82	11.720000	3,328,901.92	-115,439.90	0.11
			Base 12.126427	3,444,341.82	11.720000	3,328,901.92	-115,439.90	0.11
34959E109	FORTINET INC COMMON STOCK USD.001							
		46,041.000	Local 20.261522	932,860.75	64.490000	2,969,184.09	2,036,323.34	0.10
			Base 20.261522	932,860.75	64.490000	2,969,184.09	2,036,323.34	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,386.000	Local 30.279711	768,680.74	78.180000	1,984,677.48	1,215,996.74	0.07
			Base 30.279711	768,680.74	78.180000	1,984,677.48	1,215,996.74	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		17,859.000	Local 40.268757	719,159.73	32.300000	576,845.70	-142,314.03	0.02
			Base 40.268757	719,159.73	32.300000	576,845.70	-142,314.03	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		9,530.000	Local 39.975376	380,965.33	30.010000	285,995.30	-94,970.03	0.01
			Base 39.975376	380,965.33	30.010000	285,995.30	-94,970.03	0.01

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,365.000	Local 25.657228	522,509.44	26.630000	542,319.95	19,810.51	0.02
			Base 25.657228	522,509.44	26.630000	542,319.95	19,810.51	0.02
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		103,583.000	Local 24.477867	2,535,490.91	39.690000	4,111,209.27	1,575,718.36	0.14
			Base 24.477867	2,535,490.91	39.690000	4,111,209.27	1,575,718.36	0.14
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
		28,280.000	Local 148.226532	4,191,846.33	73.360000	2,074,620.80	-2,117,225.53	0.07
			Base 148.226532	4,191,846.33	73.360000	2,074,620.80	-2,117,225.53	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,595.000	Local 73.358453	1,144,025.07	232.160000	3,620,535.20	2,476,510.13	0.12
			Base 73.358453	1,144,025.07	232.160000	3,620,535.20	2,476,510.13	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,631.000	Local 125.331147	705,739.69	457.440000	2,575,844.64	1,870,104.95	0.09
			Base 125.331147	705,739.69	457.440000	2,575,844.64	1,870,104.95	0.09
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,438.000	Local 296.840671	1,317,378.90	113.670000	504,467.46	-812,911.44	0.02
			Base 296.840671	1,317,378.90	113.670000	504,467.46	-812,911.44	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,362.000	Local 81.399577	1,331,859.88	264.990000	4,335,766.38	3,003,906.50	0.14
			Base 81.399577	1,331,859.88	264.990000	4,335,766.38	3,003,906.50	0.14
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		78,620.000	Local 171.426744	13,477,570.65	132.420000	10,410,860.40	-3,066,710.25	0.35
			Base 171.426744	13,477,570.65	132.420000	10,410,860.40	-3,066,710.25	0.35
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		41,989.000	Local 34.361051	1,442,786.19	64.910000	2,725,505.99	1,282,719.80	0.09
			Base 34.361051	1,442,786.19	64.910000	2,725,505.99	1,282,719.80	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		98,925.000	Local 38.074088	3,766,479.17	38.800000	3,838,290.00	71,810.83	0.13
			Base 38.074088	3,766,479.17	38.800000	3,838,290.00	71,810.83	0.13

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
	10,128.000	Local	52.025097	526,910.18	140.230000	1,420,249.44	893,339.26	0.05	
		Base	52.025097	526,910.18	140.230000	1,420,249.44	893,339.26	0.05	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	90,009.000	Local	29.271005	2,634,653.92	78.260000	7,044,104.34	4,409,450.42	0.24	
		Base	29.271005	2,634,653.92	78.260000	7,044,104.34	4,409,450.42	0.24	
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
	18,809.000	Local	110.312286	2,074,863.79	133.230000	2,505,923.07	431,059.28	0.08	
		Base	110.312286	2,074,863.79	133.230000	2,505,923.07	431,059.28	0.08	
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
	6,187.000	Local	29.907521	185,037.83	122.820000	759,887.34	574,849.51	0.03	
		Base	29.907521	185,037.83	122.820000	759,887.34	574,849.51	0.03	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	23,557.000	Local	146.474973	3,450,510.95	384.010000	9,046,123.57	5,595,612.62	0.30	
		Base	146.474973	3,450,510.95	384.010000	9,046,123.57	5,595,612.62	0.30	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	3,191.000	Local	165.858442	529,254.29	895.640000	2,857,987.24	2,328,732.95	0.10	
		Base	165.858442	529,254.29	895.640000	2,857,987.24	2,328,732.95	0.10	
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	14,308.000	Local	85.273497	1,220,093.19	304.900000	4,362,509.20	3,142,416.01	0.15	
		Base	85.273497	1,220,093.19	304.900000	4,362,509.20	3,142,416.01	0.15	
40434L105	HP INC COMMON STOCK USD.01								
	62,821.000	Local	16.782058	1,054,265.67	28.710000	1,803,590.91	749,325.24	0.06	
		Base	16.782058	1,054,265.67	28.710000	1,803,590.91	749,325.24	0.06	
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	64,655.000	Local	31.055173	2,007,872.19	35.650000	2,304,950.75	297,078.56	0.08	
		Base	31.055173	2,007,872.19	35.650000	2,304,950.75	297,078.56	0.08	
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
	21,727.000	Local	45.968674	998,761.39	86.960000	1,889,379.92	890,618.53	0.06	
		Base	45.968674	998,761.39	86.960000	1,889,379.92	890,618.53	0.06	

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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418056107	HASBRO INC COMMON STOCK USD.5							
		9,421.000	Local 47.358049	446,160.18	48.950000	461,157.95	14,997.77	0.02
			Base 47.358049	446,160.18	48.950000	461,157.95	14,997.77	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		39,519.000	Local 33.735510	1,333,193.61	18.500000	731,101.50	-602,092.11	0.02
			Base 33.735510	1,333,193.61	18.500000	731,101.50	-602,092.11	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,261.000	Local 130.570259	686,930.13	165.830000	872,431.63	185,501.50	0.03
			Base 130.570259	686,930.13	165.830000	872,431.63	185,501.50	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		10,826.000	Local 78.706616	852,077.82	193.540000	2,095,264.04	1,243,186.22	0.07
			Base 78.706616	852,077.82	193.540000	2,095,264.04	1,243,186.22	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
		19,968.000	Local 57.191263	1,141,995.13	140.530000	2,806,103.04	1,664,107.91	0.09
			Base 57.191263	1,141,995.13	140.530000	2,806,103.04	1,664,107.91	0.09
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		92,669.000	Local 11.265646	1,043,976.19	15.290000	1,416,909.01	372,932.82	0.05
			Base 11.265646	1,043,976.19	15.290000	1,416,909.01	372,932.82	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		18,525.000	Local 75.648610	1,401,390.50	190.960000	3,537,534.00	2,136,143.50	0.12
			Base 75.648610	1,401,390.50	190.960000	3,537,534.00	2,136,143.50	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01							
		17,694.000	Local 41.341072	731,488.93	74.440000	1,317,141.36	585,652.43	0.04
			Base 41.341072	731,488.93	74.440000	1,317,141.36	585,652.43	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		72,241.000	Local 70.191192	5,070,681.91	352.960000	25,498,183.36	20,427,501.45	0.85
			Base 70.191192	5,070,681.91	352.960000	25,498,183.36	20,427,501.45	0.85
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		47,622.000	Local 61.471990	2,927,419.09	202.260000	9,632,025.72	6,704,606.63	0.32
			Base 61.471990	2,927,419.09	202.260000	9,632,025.72	6,704,606.63	0.32

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: February 1, 2024

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440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		20,921.000	Local 18.476106	386,538.62	30.370000	635,370.77	248,832.15	0.02
			Base 18.476106	386,538.62	30.370000	635,370.77	248,832.15	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		50,958.000	Local 18.346648	934,908.48	19.220000	979,412.76	44,504.28	0.03
			Base 18.346648	934,908.48	19.220000	979,412.76	44,504.28	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		28,256.000	Local 34.281415	968,655.65	56.260000	1,589,682.56	621,026.91	0.05
			Base 34.281415	968,655.65	56.260000	1,589,682.56	621,026.91	0.05
443510607	HUBBELL INC COMMON STOCK USD.01							
		3,875.000	Local 283.355267	1,098,001.66	335.570000	1,300,333.75	202,332.09	0.04
			Base 283.355267	1,098,001.66	335.570000	1,300,333.75	202,332.09	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
		8,893.000	Local 100.907816	897,373.21	378.060000	3,362,087.58	2,464,714.37	0.11
			Base 100.907816	897,373.21	378.060000	3,362,087.58	2,464,714.37	0.11
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,886.000	Local 91.931419	541,108.33	200.980000	1,182,968.28	641,859.95	0.04
			Base 91.931419	541,108.33	200.980000	1,182,968.28	641,859.95	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		104,603.000	Local 11.720400	1,225,989.00	12.730000	1,331,596.19	105,607.19	0.04
			Base 11.720400	1,225,989.00	12.730000	1,331,596.19	105,607.19	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,870.000	Local 224.261937	643,631.76	258.920000	743,100.40	99,468.64	0.02
			Base 224.261937	643,631.76	258.920000	743,100.40	99,468.64	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,462.000	Local 163.122777	890,976.61	211.500000	1,155,213.00	264,236.39	0.04
			Base 163.122777	890,976.61	211.500000	1,155,213.00	264,236.39	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,002.000	Local 156.599147	939,908.08	515.080000	3,091,510.16	2,151,602.08	0.10
			Base 156.599147	939,908.08	515.080000	3,091,510.16	2,151,602.08	0.10

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	19,779.000	Local 63.795571	1,261,812.60	260.900000	5,160,341.10	3,898,528.50	0.17
			Base 63.795571	1,261,812.60	260.900000	5,160,341.10	3,898,528.50	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01	11,470.000	Local 209.712874	2,405,406.66	143.010000	1,640,324.70	-765,081.96	0.05
			Base 209.712874	2,405,406.66	143.010000	1,640,324.70	-765,081.96	0.05
45337C102	INCYTE CORP COMMON STOCK USD.001	13,437.000	Local 121.407736	1,631,355.75	58.770000	789,692.49	-841,663.26	0.03
			Base 121.407736	1,631,355.75	58.770000	789,692.49	-841,663.26	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	29,240.000	Local 23.704022	693,105.60	79.860000	2,335,106.40	1,642,000.80	0.08
			Base 23.704022	693,105.60	79.860000	2,335,106.40	1,642,000.80	0.08
45784P101	INSULET CORP COMMON STOCK USD.001	5,044.000	Local 309.468247	1,560,957.84	190.870000	962,748.28	-598,209.56	0.03
			Base 309.468247	1,560,957.84	190.870000	962,748.28	-598,209.56	0.03
458140100	INTEL CORP COMMON STOCK USD.001	304,544.000	Local 31.444734	9,576,305.03	43.080000	13,119,755.52	3,543,450.49	0.44
			Base 31.444734	9,576,305.03	43.080000	13,119,755.52	3,543,450.49	0.44
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	41,345.000	Local 42.647296	1,763,252.47	127.330000	5,264,458.85	3,501,206.38	0.18
			Base 42.647296	1,763,252.47	127.330000	5,264,458.85	3,501,206.38	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	65,959.000	Local 116.385941	7,676,700.31	183.660000	12,114,029.94	4,437,329.63	0.40
			Base 116.385941	7,676,700.31	183.660000	12,114,029.94	4,437,329.63	0.40
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	18,441.000	Local 107.885383	1,989,514.35	80.680000	1,487,819.88	-501,694.47	0.05
			Base 107.885383	1,989,514.35	80.680000	1,487,819.88	-501,694.47	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	24,995.000	Local 33.894242	847,186.57	35.830000	895,570.85	48,384.28	0.03
			Base 33.894242	847,186.57	35.830000	895,570.85	48,384.28	0.03

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	27,667.000	Local 19.219093	531,734.64	32.990000	912,734.33	380,999.69	0.03
			Base 19.219093	531,734.64	32.990000	912,734.33	380,999.69	0.03
461202103	INTUIT INC COMMON STOCK USD.01	20,244.000	Local 130.028082	2,632,288.49	631.330000	12,780,644.52	10,148,356.03	0.43
			Base 130.028082	2,632,288.49	631.330000	12,780,644.52	10,148,356.03	0.43
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	25,432.000	Local 76.591758	1,947,881.58	378.220000	9,618,891.04	7,671,009.46	0.32
			Base 76.591758	1,947,881.58	378.220000	9,618,891.04	7,671,009.46	0.32
46187W107	INVITATION HOMES INC REIT USD.01	41,553.000	Local 35.694607	1,483,218.00	32.930000	1,368,340.29	-114,877.71	0.05
			Base 35.694607	1,483,218.00	32.930000	1,368,340.29	-114,877.71	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	13,228.000	Local 116.650694	1,543,055.38	208.230000	2,754,466.44	1,211,411.06	0.09
			Base 116.650694	1,543,055.38	208.230000	2,754,466.44	1,211,411.06	0.09
46284V101	IRON MOUNTAIN INC REIT USD.01	21,092.000	Local 32.649301	688,639.05	67.520000	1,424,131.84	735,492.79	0.05
			Base 32.649301	688,639.05	67.520000	1,424,131.84	735,492.79	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	208,834.000	Local 73.052378	15,255,820.29	174.360000	36,412,296.24	21,156,475.95	1.22
			Base 73.052378	15,255,820.29	174.360000	36,412,296.24	21,156,475.95	1.22
466313103	JABIL INC COMMON STOCK USD.001	9,242.000	Local 131.277901	1,213,270.36	125.290000	1,157,930.18	-55,340.18	0.04
			Base 131.277901	1,213,270.36	125.290000	1,157,930.18	-55,340.18	0.04
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,096.000	Local 81.956224	745,473.81	134.770000	1,225,867.92	480,394.11	0.04
			Base 81.956224	745,473.81	134.770000	1,225,867.92	480,394.11	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	173,891.000	Local 75.745914	13,171,532.71	158.900000	27,631,279.90	14,459,747.19	0.92
			Base 75.745914	13,171,532.71	158.900000	27,631,279.90	14,459,747.19	0.92

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		23,034.000	21.408593	493,125.54	36.960000	851,336.64	358,211.10	0.03
			21.408593	493,125.54	36.960000	851,336.64	358,211.10	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		9,820.000	75.556773	741,967.51	594.040000	5,833,472.80	5,091,505.29	0.20
			75.556773	741,967.51	594.040000	5,833,472.80	5,091,505.29	0.20
487836108	KELLANOVA COMMON STOCK USD.25							
		19,051.000	46.499672	885,865.26	54.760000	1,043,232.76	157,367.50	0.03
			46.499672	885,865.26	54.760000	1,043,232.76	157,367.50	0.03
49177J102	KENVUE INC COMMON STOCK							
		124,498.000	23.035924	2,867,926.46	20.760000	2,584,578.48	-283,347.98	0.09
			23.035924	2,867,926.46	20.760000	2,584,578.48	-283,347.98	0.09
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		72,726.000	35.127844	2,554,707.55	31.440000	2,286,505.44	-268,202.11	0.08
			35.127844	2,554,707.55	31.440000	2,286,505.44	-268,202.11	0.08
493267108	KEYCORP COMMON STOCK USD1.0							
		67,631.000	14.009332	947,465.15	14.530000	982,678.43	35,213.28	0.03
			14.009332	947,465.15	14.530000	982,678.43	35,213.28	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,828.000	68.436405	877,902.20	153.260000	1,966,019.28	1,088,117.08	0.07
			68.436405	877,902.20	153.260000	1,966,019.28	1,088,117.08	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		24,412.000	72.436480	1,768,319.36	120.970000	2,953,119.64	1,184,800.28	0.10
			72.436480	1,768,319.36	120.970000	2,953,119.64	1,184,800.28	0.10
49446R109	KIMCO REALTY CORP REIT USD.01							
		48,036.000	22.380497	1,075,069.53	20.200000	970,327.20	-104,742.33	0.03
			22.380497	1,075,069.53	20.200000	970,327.20	-104,742.33	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		139,690.000	32.014540	4,472,111.12	16.920000	2,363,554.80	-2,108,556.32	0.08
			32.014540	4,472,111.12	16.920000	2,363,554.80	-2,108,556.32	0.08

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	57,590.000	Local		33.418303	1,924,560.06	37.130000	2,138,316.70	213,756.64	0.07
		Base		33.418303	1,924,560.06	37.130000	2,138,316.70	213,756.64	0.07
501044101	KROGER CO COMMON STOCK USD1.0								
	47,803.000	Local		17.710018	846,592.01	46.140000	2,205,630.42	1,359,038.41	0.07
		Base		17.710018	846,592.01	46.140000	2,205,630.42	1,359,038.41	0.07
501889208	LKQ CORP COMMON STOCK USD.01								
	19,330.000	Local		33.558084	648,677.76	46.670000	902,131.10	253,453.34	0.03
		Base		33.558084	648,677.76	46.670000	902,131.10	253,453.34	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	13,726.000	Local		80.179721	1,100,546.85	208.420000	2,860,772.92	1,760,226.07	0.10
		Base		80.179721	1,100,546.85	208.420000	2,860,772.92	1,760,226.07	0.10
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
	6,133.000	Local		78.659221	482,417.00	222.300000	1,363,365.90	880,948.90	0.05
		Base		78.659221	482,417.00	222.300000	1,363,365.90	880,948.90	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	9,521.000	Local		84.342847	803,028.25	825.170000	7,856,443.57	7,053,415.32	0.26
		Base		84.342847	803,028.25	825.170000	7,856,443.57	7,053,415.32	0.26
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	10,469.000	Local		76.176165	797,488.27	102.440000	1,072,444.36	274,956.09	0.04
		Base		76.176165	797,488.27	102.440000	1,072,444.36	274,956.09	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
	26,666.000	Local		52.730184	1,406,103.08	48.920000	1,304,500.72	-101,602.36	0.04
		Base		52.730184	1,406,103.08	48.920000	1,304,500.72	-101,602.36	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	16,780.000	Local		73.792455	1,238,237.39	131.990000	2,214,792.20	976,554.81	0.07
		Base		73.792455	1,238,237.39	131.990000	2,214,792.20	976,554.81	0.07
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
	9,932.000	Local		86.451048	858,631.81	110.470000	1,097,188.04	238,556.23	0.04
		Base		86.451048	858,631.81	110.470000	1,097,188.04	238,556.23	0.04

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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526057104	LENNAR CORP A COMMON STOCK USD.1		18,070.000	Local	55.783686	1,008,011.21	149.850000	2,707,789.50	1,699,778.29	0.09
				Base	55.783686	1,008,011.21	149.850000	2,707,789.50	1,699,778.29	0.09
532457108	ELI LILLY + CO COMMON STOCK		57,602.000	Local	88.591761	5,103,062.62	645.610000	37,188,427.22	32,085,364.60	1.24
				Base	88.591761	5,103,062.62	645.610000	37,188,427.22	32,085,364.60	1.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01		10,249.000	Local	73.900566	757,406.90	88.850000	910,623.65	153,216.75	0.03
				Base	73.900566	757,406.90	88.850000	910,623.65	153,216.75	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		15,951.000	Local	117.558993	1,875,183.50	429.410000	6,849,518.91	4,974,335.41	0.23
				Base	117.558993	1,875,183.50	429.410000	6,849,518.91	4,974,335.41	0.23
540424108	LOEWS CORP COMMON STOCK USD.01		13,224.000	Local	33.082536	437,483.46	72.860000	963,500.64	526,017.18	0.03
				Base	33.082536	437,483.46	72.860000	963,500.64	526,017.18	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5		41,689.000	Local	39.386922	1,642,001.40	212.840000	8,873,086.76	7,231,085.36	0.30
				Base	39.386922	1,642,001.40	212.840000	8,873,086.76	7,231,085.36	0.30
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005		8,319.000	Local	399.697383	3,325,082.53	453.820000	3,775,328.58	450,246.05	0.13
				Base	399.697383	3,325,082.53	453.820000	3,775,328.58	450,246.05	0.13
55261F104	M + T BANK CORP COMMON STOCK USD.5		11,988.000	Local	115.508352	1,384,714.12	138.100000	1,655,542.80	270,828.68	0.06
				Base	115.508352	1,384,714.12	138.100000	1,655,542.80	270,828.68	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		19,740.000	Local	32.364119	638,867.70	43.370000	856,123.80	217,256.10	0.03
				Base	32.364119	638,867.70	43.370000	856,123.80	217,256.10	0.03
55354G100	MSCI INC COMMON STOCK USD.01		5,714.000	Local	189.229326	1,081,256.37	598.620000	3,420,514.68	2,339,258.31	0.11
				Base	189.229326	1,081,256.37	598.620000	3,420,514.68	2,339,258.31	0.11

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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565849106	MARATHON OIL CORP COMMON STOCK USD1.0		42,276.000	Local 17.451304	737,771.31	22.850000	966,006.60	228,235.29	0.03
				Base 17.451304	737,771.31	22.850000	966,006.60	228,235.29	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01		47,937.000	Local 35.073290	1,681,308.28	165.600000	7,938,367.20	6,257,058.92	0.27
				Base 35.073290	1,681,308.28	165.600000	7,938,367.20	6,257,058.92	0.27
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003		2,738.000	Local 327.100581	895,601.39	225.510000	617,446.38	-278,155.01	0.02
				Base 327.100581	895,601.39	225.510000	617,446.38	-278,155.01	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0		35,618.000	Local 51.049300	1,818,273.97	193.840000	6,904,193.12	5,085,919.15	0.23
				Base 51.049300	1,818,273.97	193.840000	6,904,193.12	5,085,919.15	0.23
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		17,821.000	Local 54.131292	964,673.75	239.730000	4,272,228.33	3,307,554.58	0.14
				Base 54.131292	964,673.75	239.730000	4,272,228.33	3,307,554.58	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		4,465.000	Local 157.899200	705,019.93	508.420000	2,270,095.30	1,565,075.37	0.08
				Base 157.899200	705,019.93	508.420000	2,270,095.30	1,565,075.37	0.08
574599106	MASCO CORP COMMON STOCK USD1.0		16,217.000	Local 23.130008	375,099.34	67.290000	1,091,241.93	716,142.59	0.04
				Base 23.130008	375,099.34	67.290000	1,091,241.93	716,142.59	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001		59,818.000	Local 69.476031	4,155,917.23	449.230000	26,872,040.14	22,716,122.91	0.90
				Base 69.476031	4,155,917.23	449.230000	26,872,040.14	22,716,122.91	0.90
57667L107	MATCH GROUP INC COMMON STOCK USD.001		19,635.000	Local 145.349358	2,853,934.65	38.380000	753,591.30	-2,100,343.35	0.03
				Base 145.349358	2,853,934.65	38.380000	753,591.30	-2,100,343.35	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK		18,152.000	Local 32.033277	581,468.05	68.160000	1,237,240.32	655,772.27	0.04
				Base 32.033277	581,468.05	68.160000	1,237,240.32	655,772.27	0.04

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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580135101	MCDONALD S CORP COMMON STOCK USD.01	52,396.000	Local 72.660611	3,807,125.40	292.720000	15,337,357.12	11,530,231.72	0.51
			Base 72.660611	3,807,125.40	292.720000	15,337,357.12	11,530,231.72	0.51
58155Q103	MCKESSON CORP COMMON STOCK USD.01	9,612.000	Local 80.554254	774,287.49	499.890000	4,804,942.68	4,030,655.19	0.16
			Base 80.554254	774,287.49	499.890000	4,804,942.68	4,030,655.19	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	183,047.000	Local 51.138845	9,360,812.09	120.780000	22,108,416.66	12,747,604.57	0.74
			Base 51.138845	9,360,812.09	120.780000	22,108,416.66	12,747,604.57	0.74
59156R108	METLIFE INC COMMON STOCK USD.01	44,914.000	Local 37.732434	1,694,714.53	69.320000	3,113,438.48	1,418,723.95	0.10
			Base 37.732434	1,694,714.53	69.320000	3,113,438.48	1,418,723.95	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,567.000	Local 477.771698	748,668.25	1,197.190000	1,875,996.73	1,127,328.48	0.06
			Base 477.771698	748,668.25	1,197.190000	1,875,996.73	1,127,328.48	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	536,872.000	Local 62.585667	33,600,492.20	397.580000	213,449,569.76	179,849,077.56	7.14
			Base 62.585667	33,600,492.20	397.580000	213,449,569.76	179,849,077.56	7.14
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	39,083.000	Local 30.246231	1,182,113.46	85.180000	3,329,089.94	2,146,976.48	0.11
			Base 30.246231	1,182,113.46	85.180000	3,329,089.94	2,146,976.48	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	79,316.000	Local 26.421703	2,095,663.76	85.750000	6,801,347.00	4,705,683.24	0.23
			Base 26.421703	2,095,663.76	85.750000	6,801,347.00	4,705,683.24	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	8,429.000	Local 99.883357	841,916.82	126.380000	1,065,257.02	223,340.20	0.04
			Base 99.883357	841,916.82	126.380000	1,065,257.02	223,340.20	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001	23,961.000	Local 298.834545	7,160,374.54	101.050000	2,421,259.05	-4,739,115.49	0.08
			Base 298.834545	7,160,374.54	101.050000	2,421,259.05	-4,739,115.49	0.08

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		3,819.000	Local 87.547300	334,343.14	104.250000	398,130.75	63,787.61	0.01
			Base 87.547300	334,343.14	104.250000	398,130.75	63,787.61	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		4,212.000	Local 311.990981	1,314,106.01	356.440000	1,501,325.28	187,219.27	0.05
			Base 311.990981	1,314,106.01	356.440000	1,501,325.28	187,219.27	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		13,376.000	Local 51.856678	693,634.92	61.790000	826,503.04	132,868.12	0.03
			Base 51.856678	693,634.92	61.790000	826,503.04	132,868.12	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		98,271.000	Local 22.484126	2,209,537.56	75.270000	7,396,858.17	5,187,320.61	0.25
			Base 22.484126	2,209,537.56	75.270000	7,396,858.17	5,187,320.61	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,460.000	Local 375.054769	1,297,689.50	602.720000	2,085,411.20	787,721.70	0.07
			Base 375.054769	1,297,689.50	602.720000	2,085,411.20	787,721.70	0.07
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		53,362.000	Local 18.729677	999,453.00	55.020000	2,935,977.24	1,936,524.24	0.10
			Base 18.729677	999,453.00	55.020000	2,935,977.24	1,936,524.24	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,369.000	Local 71.777099	816,033.84	392.040000	4,457,102.76	3,641,068.92	0.15
			Base 71.777099	816,033.84	392.040000	4,457,102.76	3,641,068.92	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		91,292.000	Local 40.300078	3,679,074.74	87.240000	7,964,314.08	4,285,239.34	0.27
			Base 40.300078	3,679,074.74	87.240000	7,964,314.08	4,285,239.34	0.27
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		23,610.000	Local 46.330513	1,093,863.42	30.710000	725,063.10	-368,800.32	0.02
			Base 46.330513	1,093,863.42	30.710000	725,063.10	-368,800.32	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		11,989.000	Local 94.414525	1,131,935.74	319.500000	3,830,485.50	2,698,549.76	0.13
			Base 94.414525	1,131,935.74	319.500000	3,830,485.50	2,698,549.76	0.13

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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629377508	NRG ENERGY INC COMMON STOCK USD.01							
		16,309.000	Local 25.960692	423,392.92	53.040000	865,029.36	441,636.44	0.03
			Base 25.960692	423,392.92	53.040000	865,029.36	441,636.44	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		230.000	Local 3,861.132565	888,060.49	7,075.290000	1,627,316.70	739,256.21	0.05
			Base 3,861.132565	888,060.49	7,075.290000	1,627,316.70	739,256.21	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		24,589.000	Local 16.544127	406,803.55	57.770000	1,420,506.53	1,013,702.98	0.05
			Base 16.544127	406,803.55	57.770000	1,420,506.53	1,013,702.98	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		15,083.000	Local 38.796068	585,161.10	87.200000	1,315,237.60	730,076.50	0.04
			Base 38.796068	585,161.10	87.200000	1,315,237.60	730,076.50	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		31,616.000	Local 90.016392	2,845,958.26	564.110000	17,834,901.76	14,988,943.50	0.60
			Base 90.016392	2,845,958.26	564.110000	17,834,901.76	14,988,943.50	0.60
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		83,250.000	Local 38.487831	3,204,111.97	34.510000	2,872,957.50	-331,154.47	0.10
			Base 38.487831	3,204,111.97	34.510000	2,872,957.50	-331,154.47	0.10
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,492.000	Local 12.922065	355,253.40	24.640000	677,402.88	322,149.48	0.02
			Base 12.922065	355,253.40	24.640000	677,402.88	322,149.48	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,294.000	Local 14.009420	116,194.13	25.570000	212,077.58	95,883.45	0.01
			Base 14.009420	116,194.13	25.570000	212,077.58	95,883.45	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		148,205.000	Local 26.137114	3,873,651.01	58.630000	8,689,259.15	4,815,608.14	0.29
			Base 26.137114	3,873,651.01	58.630000	8,689,259.15	4,815,608.14	0.29
654106103	NIKE INC CL B COMMON STOCK							
		88,418.000	Local 30.193106	2,669,614.03	101.530000	8,977,079.54	6,307,465.51	0.30
			Base 30.193106	2,669,614.03	101.530000	8,977,079.54	6,307,465.51	0.30

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Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65473P105	NISOURCE INC COMMON STOCK USD.01							
		29,852.000	Local 14.881121	444,231.21	25.970000	775,256.44	331,025.23	0.03
			Base 14.881121	444,231.21	25.970000	775,256.44	331,025.23	0.03
655663102	NORDSON CORP COMMON STOCK							
		3,912.000	Local 232.465266	909,404.12	251.720000	984,728.64	75,324.52	0.03
			Base 232.465266	909,404.12	251.720000	984,728.64	75,324.52	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		16,336.000	Local 63.876320	1,043,483.57	235.240000	3,842,880.64	2,799,397.07	0.13
			Base 63.876320	1,043,483.57	235.240000	3,842,880.64	2,799,397.07	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		14,955.000	Local 65.329297	976,999.64	79.640000	1,191,016.20	214,016.56	0.04
			Base 65.329297	976,999.64	79.640000	1,191,016.20	214,016.56	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,240.000	Local 94.718844	969,920.96	446.760000	4,574,822.40	3,604,901.44	0.15
			Base 94.718844	969,920.96	446.760000	4,574,822.40	3,604,901.44	0.15
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
		40,728.000	Local 26.959551	1,098,008.59	23.480000	956,293.44	-141,715.15	0.03
			Base 26.959551	1,098,008.59	23.480000	956,293.44	-141,715.15	0.03
670346105	NUCOR CORP COMMON STOCK USD.4							
		17,759.000	Local 41.302903	733,498.25	186.930000	3,319,689.87	2,586,191.62	0.11
			Base 41.302903	733,498.25	186.930000	3,319,689.87	2,586,191.62	0.11
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		178,422.000	Local 33.432913	5,965,167.12	615.270000	109,777,703.94	103,812,536.82	3.67
			Base 33.432913	5,965,167.12	615.270000	109,777,703.94	103,812,536.82	3.67
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,274.000	Local 113.397620	484,661.43	1,023.050000	4,372,515.70	3,887,854.27	0.15
			Base 113.397620	484,661.43	1,023.050000	4,372,515.70	3,887,854.27	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		47,696.000	Local 43.869214	2,092,386.02	57.570000	2,745,858.72	653,472.70	0.09
			Base 43.869214	2,092,386.02	57.570000	2,745,858.72	653,472.70	0.09

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27	9,176.000	4.950000	45,421.20	35.680000	327,399.68	281,978.48	0.01
			4.950000	45,421.20	35.680000	327,399.68	281,978.48	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	6,464.000	134.960582	872,385.20	391.020000	2,527,553.28	1,655,168.08	0.08
			134.960582	872,385.20	391.020000	2,527,553.28	1,655,168.08	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15	14,297.000	46.593724	666,150.47	90.380000	1,292,162.86	626,012.39	0.04
			46.593724	666,150.47	90.380000	1,292,162.86	626,012.39	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01	31,112.000	51.528199	1,603,145.32	71.130000	2,212,996.56	609,851.24	0.07
			51.528199	1,603,145.32	71.130000	2,212,996.56	609,851.24	0.07
682680103	ONEOK INC COMMON STOCK USD.01	42,081.000	46.456323	1,954,928.53	68.250000	2,872,028.25	917,099.72	0.10
			46.456323	1,954,928.53	68.250000	2,872,028.25	917,099.72	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01	114,770.000	30.468096	3,496,823.40	111.700000	12,819,809.00	9,322,985.60	0.43
			30.468096	3,496,823.40	111.700000	12,819,809.00	9,322,985.60	0.43
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01	29,563.000	39.291378	1,161,571.02	88.440000	2,614,551.72	1,452,980.70	0.09
			39.291378	1,161,571.02	88.440000	2,614,551.72	1,452,980.70	0.09
69331C108	P G + E CORP COMMON STOCK	154,114.000	15.518962	2,391,689.27	16.870000	2,599,903.18	208,213.91	0.09
			15.518962	2,391,689.27	16.870000	2,599,903.18	208,213.91	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	28,774.000	89.029100	2,561,723.32	151.210000	4,350,916.54	1,789,193.22	0.15
			89.029100	2,561,723.32	151.210000	4,350,916.54	1,789,193.22	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666	17,033.000	49.050811	835,482.46	141.040000	2,402,334.32	1,566,851.86	0.08
			49.050811	835,482.46	141.040000	2,402,334.32	1,566,851.86	0.08

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Holdings

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STATE OF ARIZONA

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View Date: February 1, 2024

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69351T106	PPL CORP COMMON STOCK USD.01		53,247.000	26.857316	1,430,071.53	26.200000	1,395,071.40	-35,000.13	0.05
		Local		26.857316	1,430,071.53	26.200000	1,395,071.40	-35,000.13	0.05
69370C100	PTC INC COMMON STOCK USD.01		8,584.000	130.801721	1,122,801.97	180.650000	1,550,699.60	427,897.63	0.05
		Local		130.801721	1,122,801.97	180.650000	1,550,699.60	427,897.63	0.05
693718108	PACCAR INC COMMON STOCK USD1.0		37,784.000	25.848613	976,664.00	100.390000	3,793,135.76	2,816,471.76	0.13
		Local		25.848613	976,664.00	100.390000	3,793,135.76	2,816,471.76	0.13
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		6,475.000	112.110559	725,915.87	165.880000	1,074,073.00	348,157.13	0.04
		Local		112.110559	725,915.87	165.880000	1,074,073.00	348,157.13	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		22,451.000	242.885500	5,453,022.35	338.510000	7,599,888.01	2,146,865.66	0.25
		Local		242.885500	5,453,022.35	338.510000	7,599,888.01	2,146,865.66	0.25
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5		9,280.000	83.581691	775,638.09	464.500000	4,310,560.00	3,534,921.91	0.14
		Local		83.581691	775,638.09	464.500000	4,310,560.00	3,534,921.91	0.14
704326107	PAYCHEX INC COMMON STOCK USD.01		23,223.000	43.888833	1,019,230.36	121.730000	2,826,935.79	1,807,705.43	0.09
		Local		43.888833	1,019,230.36	121.730000	2,826,935.79	1,807,705.43	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01		3,543.000	314.655679	1,114,825.07	190.240000	674,020.32	-440,804.75	0.02
		Local		314.655679	1,114,825.07	190.240000	674,020.32	-440,804.75	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK		77,880.000	38.438835	2,993,616.45	61.350000	4,777,938.00	1,784,321.55	0.16
		Local		38.438835	2,993,616.45	61.350000	4,777,938.00	1,784,321.55	0.16
713448108	PEPSICO INC COMMON STOCK USD.017		99,314.000	68.799093	6,832,713.17	168.530000	16,737,388.42	9,904,675.25	0.56
		Local		68.799093	6,832,713.17	168.530000	16,737,388.42	9,904,675.25	0.56

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STATE OF ARIZONA

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View Date: February 1, 2024

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714046109	REVVITY INC COMMON STOCK USD1.0							
		8,915.000	Local 61.851841	551,409.16	107.180000	955,509.70	404,100.54	0.03
			Base 61.851841	551,409.16	107.180000	955,509.70	404,100.54	0.03
717081103	PFIZER INC COMMON STOCK USD.05							
		407,871.000	Local 29.359641	11,974,946.06	27.080000	11,045,146.68	-929,799.38	0.37
			Base 29.359641	11,974,946.06	27.080000	11,045,146.68	-929,799.38	0.37
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		112,139.000	Local 48.540602	5,443,294.61	90.850000	10,187,828.15	4,744,533.54	0.34
			Base 48.540602	5,443,294.61	90.850000	10,187,828.15	4,744,533.54	0.34
718546104	PHILLIPS 66 COMMON STOCK							
		31,781.000	Local 45.439473	1,444,111.89	144.310000	4,586,316.11	3,142,204.22	0.15
			Base 45.439473	1,444,111.89	144.310000	4,586,316.11	3,142,204.22	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,191.000	Local 49.719745	407,254.43	68.900000	564,359.90	157,105.47	0.02
			Base 49.719745	407,254.43	68.900000	564,359.90	157,105.47	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		16,853.000	Local 126.046458	2,124,260.96	229.830000	3,873,324.99	1,749,064.03	0.13
			Base 126.046458	2,124,260.96	229.830000	3,873,324.99	1,749,064.03	0.13
73278L105	POOL CORP COMMON STOCK USD.001							
		2,794.000	Local 346.057001	966,883.26	371.250000	1,037,272.50	70,389.24	0.03
			Base 346.057001	966,883.26	371.250000	1,037,272.50	70,389.24	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		16,143.000	Local 55.032750	888,393.69	108.450000	1,750,708.35	862,314.66	0.06
			Base 55.032750	888,393.69	108.450000	1,750,708.35	862,314.66	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		15,845.000	Local 35.674204	565,257.77	79.100000	1,253,339.50	688,081.73	0.04
			Base 35.674204	565,257.77	79.100000	1,253,339.50	688,081.73	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		170,251.000	Local 66.398698	11,304,444.70	157.140000	26,753,242.14	15,448,797.44	0.89
			Base 66.398698	11,304,444.70	157.140000	26,753,242.14	15,448,797.44	0.89

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		42,261.000	Local 31.515989	1,331,897.23	178.250000	7,533,023.25	6,201,126.02	0.25
			Base 31.515989	1,331,897.23	178.250000	7,533,023.25	6,201,126.02	0.25
74340W103	PROLOGIS INC REIT USD.01							
		66,744.000	Local 62.567265	4,175,989.56	126.690000	8,455,797.36	4,279,807.80	0.28
			Base 62.567265	4,175,989.56	126.690000	8,455,797.36	4,279,807.80	0.28
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		26,077.000	Local 54.253893	1,414,778.77	104.930000	2,736,259.61	1,321,480.84	0.09
			Base 54.253893	1,414,778.77	104.930000	2,736,259.61	1,321,480.84	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		35,996.000	Local 34.370964	1,237,217.23	57.990000	2,087,408.04	850,190.81	0.07
			Base 34.370964	1,237,217.23	57.990000	2,087,408.04	850,190.81	0.07
74460D109	PUBLIC STORAGE REIT USD.1							
		11,432.000	Local 137.437428	1,571,184.68	283.190000	3,237,428.08	1,666,243.40	0.11
			Base 137.437428	1,571,184.68	283.190000	3,237,428.08	1,666,243.40	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		15,574.000	Local 22.121741	344,524.00	104.560000	1,628,417.44	1,283,893.44	0.05
			Base 22.121741	344,524.00	104.560000	1,628,417.44	1,283,893.44	0.05
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,032.000	Local 83.671520	588,378.13	99.740000	701,371.68	112,993.55	0.02
			Base 83.671520	588,378.13	99.740000	701,371.68	112,993.55	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		80,398.000	Local 56.345885	4,530,096.49	148.510000	11,939,906.98	7,409,810.49	0.40
			Base 56.345885	4,530,096.49	148.510000	11,939,906.98	7,409,810.49	0.40
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,494.000	Local 38.273569	401,642.83	194.050000	2,036,360.70	1,634,717.87	0.07
			Base 38.273569	401,642.83	194.050000	2,036,360.70	1,634,717.87	0.07
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,121.000	Local 57.620665	467,937.42	128.430000	1,042,980.03	575,042.61	0.03
			Base 57.620665	467,937.42	128.430000	1,042,980.03	575,042.61	0.03

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: February 1, 2024

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		2,872.000	Local 96.503001	277,156.62	143.670000	412,620.24	135,463.62	0.01
			Base 96.503001	277,156.62	143.670000	412,620.24	135,463.62	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		13,575.000	Local 57.241246	777,049.92	110.180000	1,495,693.50	718,643.58	0.05
			Base 57.241246	777,049.92	110.180000	1,495,693.50	718,643.58	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
		103,868.000	Local 37.391671	3,883,798.06	91.120000	9,464,452.16	5,580,654.10	0.32
			Base 37.391671	3,883,798.06	91.120000	9,464,452.16	5,580,654.10	0.32
756109104	REALTY INCOME CORP REIT USD1.0							
		60,063.000	Local 60.156140	3,613,158.23	54.390000	3,266,826.57	-346,331.66	0.11
			Base 60.156140	3,613,158.23	54.390000	3,266,826.57	-346,331.66	0.11
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,867.000	Local 65.924904	782,330.84	62.670000	743,704.89	-38,625.95	0.02
			Base 65.924904	782,330.84	62.670000	743,704.89	-38,625.95	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,738.000	Local 386.234360	2,988,681.48	942.780000	7,295,231.64	4,306,550.16	0.24
			Base 386.234360	2,988,681.48	942.780000	7,295,231.64	4,306,550.16	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		67,184.000	Local 13.414583	901,245.36	18.670000	1,254,325.28	353,079.92	0.04
			Base 13.414583	901,245.36	18.670000	1,254,325.28	353,079.92	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		14,774.000	Local 35.523903	524,830.14	171.120000	2,528,126.88	2,003,296.74	0.08
			Base 35.523903	524,830.14	171.120000	2,528,126.88	2,003,296.74	0.08
761152107	RESMED INC COMMON STOCK USD.004							
		10,625.000	Local 97.939085	1,040,602.78	190.200000	2,020,875.00	980,272.22	0.07
			Base 97.939085	1,040,602.78	190.200000	2,020,875.00	980,272.22	0.07
770323103	ROBERT HALF INC COMMON STOCK USD.001							
		7,650.000	Local 35.502607	271,594.94	79.540000	608,481.00	336,886.06	0.02
			Base 35.502607	271,594.94	79.540000	608,481.00	336,886.06	0.02

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View Date: February 1, 2024

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,284.000	Local 69.271283	573,843.31	253.280000	2,098,171.52	1,524,328.21	0.07
			Base 69.271283	573,843.31	253.280000	2,098,171.52	1,524,328.21	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0							
		20,280.000	Local 29.703621	602,389.44	43.310000	878,326.80	275,937.36	0.03
			Base 29.703621	602,389.44	43.310000	878,326.80	275,937.36	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,716.000	Local 133.553704	1,030,500.38	537.000000	4,143,492.00	3,112,991.62	0.14
			Base 133.553704	1,030,500.38	537.000000	4,143,492.00	3,112,991.62	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
		24,462.000	Local 24.637958	602,693.73	140.280000	3,431,529.36	2,828,835.63	0.11
			Base 24.637958	602,693.73	140.280000	3,431,529.36	2,828,835.63	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		23,405.000	Local 123.048840	2,879,958.10	448.350000	10,493,631.75	7,613,673.65	0.35
			Base 123.048840	2,879,958.10	448.350000	10,493,631.75	7,613,673.65	0.35
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,794.000	Local 171.706613	1,338,281.34	223.860000	1,744,764.84	406,483.50	0.06
			Base 171.706613	1,338,281.34	223.860000	1,744,764.84	406,483.50	0.06
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		24,957.000	Local 406.708068	10,150,213.25	482.880000	12,051,236.16	1,901,022.91	0.40
			Base 406.708068	10,150,213.25	482.880000	12,051,236.16	1,901,022.91	0.40
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		70,286.000	Local 94.049974	6,610,396.45	281.090000	19,756,691.74	13,146,295.29	0.66
			Base 94.049974	6,610,396.45	281.090000	19,756,691.74	13,146,295.29	0.66
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		9,433.000	Local 56.284450	530,931.22	74.840000	705,965.72	175,034.50	0.02
			Base 56.284450	530,931.22	74.840000	705,965.72	175,034.50	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		103,185.000	Local 76.083972	7,850,724.69	48.700000	5,025,109.50	-2,825,615.19	0.17
			Base 76.083972	7,850,724.69	48.700000	5,025,109.50	-2,825,615.19	0.17

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	107,501.000	Local	31.464969	3,382,515.62	62.920000	6,763,962.92	3,381,447.30	0.23	
		Base	31.464969	3,382,515.62	62.920000	6,763,962.92	3,381,447.30	0.23	
816851109	SEMPRA COMMON STOCK								
	45,460.000	Local	40.247930	1,829,670.88	71.560000	3,253,117.60	1,423,446.72	0.11	
		Base	40.247930	1,829,670.88	71.560000	3,253,117.60	1,423,446.72	0.11	
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	14,808.000	Local	330.595202	4,895,453.75	765.400000	11,334,043.20	6,438,589.45	0.38	
		Base	330.595202	4,895,453.75	765.400000	11,334,043.20	6,438,589.45	0.38	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	17,011.000	Local	54.617385	929,096.33	304.380000	5,177,808.18	4,248,711.85	0.17	
		Base	54.617385	929,096.33	304.380000	5,177,808.18	4,248,711.85	0.17	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	23,566.000	Local	88.401186	2,083,262.36	138.610000	3,266,483.26	1,183,220.90	0.11	
		Base	88.401186	2,083,262.36	138.610000	3,266,483.26	1,183,220.90	0.11	
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
	11,514.000	Local	94.532166	1,088,443.36	104.460000	1,202,752.44	114,309.08	0.04	
		Base	94.532166	1,088,443.36	104.460000	1,202,752.44	114,309.08	0.04	
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
	8,873.000	Local	54.058520	479,661.25	77.610000	688,633.53	208,972.28	0.02	
		Base	54.058520	479,661.25	77.610000	688,633.53	208,972.28	0.02	
832696405	JM SMUCKER CO/THE COMMON STOCK								
	7,666.000	Local	74.344249	569,923.01	131.550000	1,008,462.30	438,539.29	0.03	
		Base	74.344249	569,923.01	131.550000	1,008,462.30	438,539.29	0.03	
833034101	SNAP ON INC COMMON STOCK USD1.0								
	3,813.000	Local	65.908676	251,309.78	289.930000	1,105,503.09	854,193.31	0.04	
		Base	65.908676	251,309.78	289.930000	1,105,503.09	854,193.31	0.04	
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	78,782.000	Local	40.448582	3,186,620.22	69.520000	5,476,924.64	2,290,304.42	0.18	
		Base	40.448582	3,186,620.22	69.520000	5,476,924.64	2,290,304.42	0.18	

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		43,060.000	Local 20.921529	900,881.05	29.890000	1,287,063.40	386,182.35	0.04
			Base 20.921529	900,881.05	29.890000	1,287,063.40	386,182.35	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,074.000	Local 71.327607	789,881.92	93.300000	1,033,204.20	243,322.28	0.03
			Base 71.327607	789,881.92	93.300000	1,033,204.20	243,322.28	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		82,537.000	Local 25.059587	2,068,343.11	93.030000	7,678,417.11	5,610,074.00	0.26
			Base 25.059587	2,068,343.11	93.030000	7,678,417.11	5,610,074.00	0.26
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		22,291.000	Local 57.110243	1,273,044.43	73.870000	1,646,636.17	373,591.74	0.06
			Base 57.110243	1,273,044.43	73.870000	1,646,636.17	373,591.74	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		10,988.000	Local 101.873239	1,119,383.15	120.690000	1,326,141.72	206,758.57	0.04
			Base 101.873239	1,119,383.15	120.690000	1,326,141.72	206,758.57	0.04
863667101	STRYKER CORP COMMON STOCK USD.1							
		24,423.000	Local 91.379796	2,231,768.76	335.480000	8,193,428.04	5,961,659.28	0.27
			Base 91.379796	2,231,768.76	335.480000	8,193,428.04	5,961,659.28	0.27
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		10,986.000	Local 97.033261	1,066,007.40	533.350000	5,859,383.10	4,793,375.70	0.20
			Base 97.033261	1,066,007.40	533.350000	5,859,383.10	4,793,375.70	0.20
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		29,892.000	Local 32.659452	976,256.34	38.870000	1,161,902.04	185,645.70	0.04
			Base 32.659452	976,256.34	38.870000	1,161,902.04	185,645.70	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
		36,422.000	Local 38.238986	1,392,740.36	80.930000	2,947,632.46	1,554,892.10	0.10
			Base 38.238986	1,392,740.36	80.930000	2,947,632.46	1,554,892.10	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		82,644.000	Local 16.183484	1,337,467.85	94.910000	7,843,742.04	6,506,274.19	0.26
			Base 16.183484	1,337,467.85	94.910000	7,843,742.04	6,506,274.19	0.26

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Holdings

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872590104	T MOBILE US INC COMMON STOCK USD.0001							
		36,757.000	Local 93.989489	3,454,771.65	161.230000	5,926,331.11	2,471,559.46	0.20
			Base 93.989489	3,454,771.65	161.230000	5,926,331.11	2,471,559.46	0.20
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		11,424.000	Local 114.915266	1,312,792.00	164.930000	1,884,160.32	571,368.32	0.06
			Base 114.915266	1,312,792.00	164.930000	1,884,160.32	571,368.32	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		16,556.000	Local 32.345914	535,518.95	38.790000	642,207.24	106,688.29	0.02
			Base 32.345914	535,518.95	38.790000	642,207.24	106,688.29	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		33,345.000	Local 58.405132	1,947,519.12	139.080000	4,637,622.60	2,690,103.48	0.16
			Base 58.405132	1,947,519.12	139.080000	4,637,622.60	2,690,103.48	0.16
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		16,107.000	Local 68.479711	1,103,002.71	84.960000	1,368,450.72	265,448.01	0.05
			Base 68.479711	1,103,002.71	84.960000	1,368,450.72	265,448.01	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,408.000	Local 345.204255	1,176,456.10	418.470000	1,426,145.76	249,689.66	0.05
			Base 345.204255	1,176,456.10	418.470000	1,426,145.76	249,689.66	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,395.000	Local 276.135897	937,481.37	242.830000	824,407.85	-113,073.52	0.03
			Base 276.135897	937,481.37	242.830000	824,407.85	-113,073.52	0.03
880770102	TERADYNE INC COMMON STOCK USD.125							
		11,044.000	Local 82.531872	911,481.99	96.590000	1,066,739.96	155,257.97	0.04
			Base 82.531872	911,481.99	96.590000	1,066,739.96	155,257.97	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
		199,778.000	Local 230.204517	45,989,797.95	187.290000	37,416,421.62	-8,573,376.33	1.25
			Base 230.204517	45,989,797.95	187.290000	37,416,421.62	-8,573,376.33	1.25
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		65,604.000	Local 52.897441	3,470,283.73	160.120000	10,504,512.48	7,034,228.75	0.35
			Base 52.897441	3,470,283.73	160.120000	10,504,512.48	7,034,228.75	0.35

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883203101	TEXTRON INC COMMON STOCK USD.125							
		14,159.000	Local 34.729245	491,731.38	84.710000	1,199,408.89	707,677.51	0.04
			Base 34.729245	491,731.38	84.710000	1,199,408.89	707,677.51	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		27,909.000	Local 134.233905	3,746,334.06	538.980000	15,042,392.82	11,296,058.76	0.50
			Base 134.233905	3,746,334.06	538.980000	15,042,392.82	11,296,058.76	0.50
88579Y101	3M CO COMMON STOCK USD.01							
		39,896.000	Local 85.040352	3,392,769.88	94.350000	3,764,187.60	371,417.72	0.13
			Base 85.040352	3,392,769.88	94.350000	3,764,187.60	371,417.72	0.13
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		7,810.000	Local 81.225370	634,370.14	224.600000	1,754,126.00	1,119,755.86	0.06
			Base 81.225370	634,370.14	224.600000	1,754,126.00	1,119,755.86	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,995.000	Local 361.796748	1,445,378.01	1,092.680000	4,365,256.60	2,919,878.59	0.15
			Base 361.796748	1,445,378.01	1,092.680000	4,365,256.60	2,919,878.59	0.15
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		16,499.000	Local 56.845829	937,899.34	211.360000	3,487,228.64	2,549,329.30	0.12
			Base 56.845829	937,899.34	211.360000	3,487,228.64	2,549,329.30	0.12
896239100	TRIMBLE INC COMMON STOCK USD.001							
		17,969.000	Local 68.022544	1,222,297.10	50.860000	913,903.34	-308,393.76	0.03
			Base 68.022544	1,222,297.10	50.860000	913,903.34	-308,393.76	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		96,338.000	Local 34.644456	3,337,577.58	37.060000	3,570,286.28	232,708.70	0.12
			Base 34.644456	3,337,577.58	37.060000	3,570,286.28	232,708.70	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,040.000	Local 342.292967	1,040,570.62	422.750000	1,285,160.00	244,589.38	0.04
			Base 342.292967	1,040,570.62	422.750000	1,285,160.00	244,589.38	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		20,604.000	Local 30.528083	629,000.62	54.760000	1,128,275.04	499,274.42	0.04
			Base 30.528083	629,000.62	54.760000	1,128,275.04	499,274.42	0.04

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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902653104	UDR INC REIT USD.01							
		21,860.000	Local 39.337253	859,912.34	36.020000	787,397.20	-72,515.14	0.03
			Base 39.337253	859,912.34	36.020000	787,397.20	-72,515.14	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		112,471.000	Local 29.680064	3,338,146.53	41.540000	4,672,045.34	1,333,898.81	0.16
			Base 29.680064	3,338,146.53	41.540000	4,672,045.34	1,333,898.81	0.16
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		148,650.000	Local 61.773048	9,182,563.63	65.270000	9,702,385.50	519,821.87	0.32
			Base 61.773048	9,182,563.63	65.270000	9,702,385.50	519,821.87	0.32
90384S303	ULTA BEAUTY INC COMMON STOCK							
		3,557.000	Local 221.226916	786,904.14	502.050000	1,785,791.85	998,887.71	0.06
			Base 221.226916	786,904.14	502.050000	1,785,791.85	998,887.71	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		44,034.000	Local 47.736246	2,102,017.86	243.930000	10,741,213.62	8,639,195.76	0.36
			Base 47.736246	2,102,017.86	243.930000	10,741,213.62	8,639,195.76	0.36
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		23,692.000	Local 51.091360	1,210,456.51	41.380000	980,374.96	-230,081.55	0.03
			Base 51.091360	1,210,456.51	41.380000	980,374.96	-230,081.55	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		52,245.000	Local 86.900152	4,540,098.44	141.900000	7,413,565.50	2,873,467.06	0.25
			Base 86.900152	4,540,098.44	141.900000	7,413,565.50	2,873,467.06	0.25
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		4,897.000	Local 128.942589	631,431.86	625.400000	3,062,583.80	2,431,151.94	0.10
			Base 128.942589	631,431.86	625.400000	3,062,583.80	2,431,151.94	0.10
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		66,813.000	Local 93.224669	6,228,619.84	511.740000	34,190,884.62	27,962,264.78	1.14
			Base 93.224669	6,228,619.84	511.740000	34,190,884.62	27,962,264.78	1.14
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		4,407.000	Local 114.930324	506,497.94	158.810000	699,875.67	193,377.73	0.02
			Base 114.930324	506,497.94	158.810000	699,875.67	193,377.73	0.02

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Holdings

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Base Currency: USD - US DOLLAR

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918204108	VF CORP COMMON STOCK							
		23,878.000	Local 30.777308	734,900.55	16.460000	393,031.88	-341,868.67	0.01
			Base 30.777308	734,900.55	16.460000	393,031.88	-341,868.67	0.01
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		24,593.000	Local 38.189856	939,203.12	138.900000	3,415,967.70	2,476,764.58	0.11
			Base 38.189856	939,203.12	138.900000	3,415,967.70	2,476,764.58	0.11
92276F100	VENTAS INC REIT USD.25							
		29,067.000	Local 45.642638	1,326,694.57	46.390000	1,348,418.13	21,723.56	0.05
			Base 45.642638	1,326,694.57	46.390000	1,348,418.13	21,723.56	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		22,000.000	Local 370.388168	8,148,539.70	443.820000	9,764,040.00	1,615,500.30	0.33
			Base 370.388168	8,148,539.70	443.820000	9,764,040.00	1,615,500.30	0.33
92338C103	VERALTO CORP COMMON STOCK USD.01							
		15,835.000	Local 24.637336	390,132.22	76.690000	1,214,386.15	824,253.93	0.04
			Base 24.637336	390,132.22	76.690000	1,214,386.15	824,253.93	0.04
92343E102	VERISIGN INC COMMON STOCK USD.001							
		6,417.000	Local 73.532627	471,858.87	198.880000	1,276,212.96	804,354.09	0.04
			Base 73.532627	471,858.87	198.880000	1,276,212.96	804,354.09	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		303,685.000	Local 44.205324	13,424,493.95	42.350000	12,861,059.75	-563,434.20	0.43
			Base 44.205324	13,424,493.95	42.350000	12,861,059.75	-563,434.20	0.43
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		10,477.000	Local 95.106753	996,433.45	241.530000	2,530,509.81	1,534,076.36	0.08
			Base 95.106753	996,433.45	241.530000	2,530,509.81	1,534,076.36	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		18,614.000	Local 113.471121	2,112,151.44	433.380000	8,066,935.32	5,954,783.88	0.27
			Base 113.471121	2,112,151.44	433.380000	8,066,935.32	5,954,783.88	0.27
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		34,850.000	Local 47.648810	1,660,561.02	14.590000	508,461.50	-1,152,099.52	0.02
			Base 47.648810	1,660,561.02	14.590000	508,461.50	-1,152,099.52	0.02

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Holdings

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View Date: February 1, 2024

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92556V106	VIATRIS INC COMMON STOCK	125,710.000	Local 14.852504	1,867,108.28	11.770000	1,479,606.70	-387,501.58	0.05
			Base 14.852504	1,867,108.28	11.770000	1,479,606.70	-387,501.58	0.05
925652109	VICI PROPERTIES INC REIT USD.01	74,729.000	Local 30.094839	2,248,957.19	30.120000	2,250,837.48	1,880.29	0.08
			Base 30.094839	2,248,957.19	30.120000	2,250,837.48	1,880.29	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	115,144.000	Local 48.529573	5,587,889.11	273.260000	31,464,249.44	25,876,360.33	1.05
			Base 48.529573	5,587,889.11	273.260000	31,464,249.44	25,876,360.33	1.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,599.000	Local 73.181142	702,465.78	226.010000	2,169,469.99	1,467,004.21	0.07
			Base 73.181142	702,465.78	226.010000	2,169,469.99	1,467,004.21	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,786.000	Local 45.305753	1,032,336.88	80.760000	1,840,197.36	807,860.48	0.06
			Base 45.305753	1,032,336.88	80.760000	1,840,197.36	807,860.48	0.06
929740108	WABTEC CORP COMMON STOCK USD.01	12,941.000	Local 74.299035	961,503.81	131.570000	1,702,647.37	741,143.56	0.06
			Base 74.299035	961,503.81	131.570000	1,702,647.37	741,143.56	0.06
931142103	WALMART INC COMMON STOCK USD.1	103,046.000	Local 69.858201	7,198,608.20	165.250000	17,028,351.50	9,829,743.30	0.57
			Base 69.858201	7,198,608.20	165.250000	17,028,351.50	9,829,743.30	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	51,796.000	Local 41.531102	2,151,144.97	22.570000	1,169,035.72	-982,109.25	0.04
			Base 41.531102	2,151,144.97	22.570000	1,169,035.72	-982,109.25	0.04
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	160,297.000	Local 29.612266	4,746,757.38	10.020000	1,606,175.94	-3,140,581.44	0.05
			Base 29.612266	4,746,757.38	10.020000	1,606,175.94	-3,140,581.44	0.05
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	26,477.000	Local 43.981630	1,164,501.62	185.630000	4,914,925.51	3,750,423.89	0.16
			Base 43.981630	1,164,501.62	185.630000	4,914,925.51	3,750,423.89	0.16

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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941848103	WATERS CORP COMMON STOCK USD.01							
		4,271.000	Local 79.695659	340,380.16	317.710000	1,356,939.41	1,016,559.25	0.05
			Base 79.695659	340,380.16	317.710000	1,356,939.41	1,016,559.25	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		262,333.000	Local 37.691136	9,887,628.78	50.180000	13,163,869.94	3,276,241.16	0.44
			Base 37.691136	9,887,628.78	50.180000	13,163,869.94	3,276,241.16	0.44
95040Q104	WELLTOWER INC REIT USD1.0							
		39,980.000	Local 64.674997	2,585,706.37	86.510000	3,458,669.80	872,963.43	0.12
			Base 64.674997	2,585,706.37	86.510000	3,458,669.80	872,963.43	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,344.000	Local 219.292464	1,171,898.93	373.030000	1,993,472.32	821,573.39	0.07
			Base 219.292464	1,171,898.93	373.030000	1,993,472.32	821,573.39	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,421.000	Local 42.675475	999,502.31	57.250000	1,340,852.25	341,349.94	0.04
			Base 42.675475	999,502.31	57.250000	1,340,852.25	341,349.94	0.04
96145D105	WESTROCK CO COMMON STOCK							
		18,520.000	Local 43.332362	802,515.35	40.260000	745,615.20	-56,900.15	0.02
			Base 43.332362	802,515.35	40.260000	745,615.20	-56,900.15	0.02
962166104	WEYERHAEUSER CO REIT USD1.25							
		52,732.000	Local 28.297749	1,492,196.90	32.770000	1,728,027.64	235,830.74	0.06
			Base 28.297749	1,492,196.90	32.770000	1,728,027.64	235,830.74	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		3,962.000	Local 100.459500	398,020.54	109.520000	433,918.24	35,897.70	0.01
			Base 100.459500	398,020.54	109.520000	433,918.24	35,897.70	0.01
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		87,875.000	Local 28.313082	2,488,012.05	34.660000	3,045,747.50	557,735.45	0.10
			Base 28.313082	2,488,012.05	34.660000	3,045,747.50	557,735.45	0.10
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		6,935.000	Local 90.360711	626,651.53	94.430000	654,872.05	28,220.52	0.02
			Base 90.360711	626,651.53	94.430000	654,872.05	28,220.52	0.02

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98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,860.000	Local 32.983947	1,314,740.14	59.870000	2,386,418.20	1,071,678.06	0.08
			Base 32.983947	1,314,740.14	59.870000	2,386,418.20	1,071,678.06	0.08
98419M100	XYLEM INC COMMON STOCK							
		17,414.000	Local 52.335526	911,370.85	112.440000	1,958,030.16	1,046,659.31	0.07
			Base 52.335526	911,370.85	112.440000	1,958,030.16	1,046,659.31	0.07
988498101	YUM BRANDS INC COMMON STOCK							
		20,248.000	Local 33.718344	682,729.02	129.490000	2,621,913.52	1,939,184.50	0.09
			Base 33.718344	682,729.02	129.490000	2,621,913.52	1,939,184.50	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,710.000	Local 260.111609	965,014.07	239.550000	888,730.50	-76,283.57	0.03
			Base 260.111609	965,014.07	239.550000	888,730.50	-76,283.57	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,096.000	Local 78.008842	1,177,621.48	125.600000	1,896,057.60	718,436.12	0.06
			Base 78.008842	1,177,621.48	125.600000	1,896,057.60	718,436.12	0.06
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		10,702.000	Local 38.065848	407,380.70	41.900000	448,413.80	41,033.10	0.01
			Base 38.065848	407,380.70	41.900000	448,413.80	41,033.10	0.01
98978V103	ZOETIS INC COMMON STOCK USD.01							
		33,165.000	Local 50.814998	1,685,279.42	187.810000	6,228,718.65	4,543,439.23	0.21
			Base 50.814998	1,685,279.42	187.810000	6,228,718.65	4,543,439.23	0.21
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,342.000	Local 40.672135	257,942.68	123.890000	785,710.38	527,767.70	0.03
			Base 40.672135	257,942.68	123.890000	785,710.38	527,767.70	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		104,405.000	Local 11.092194	1,158,080.53	9.430000	984,539.15	-173,541.38	0.03
			Base 11.092194	1,158,080.53	9.430000	984,539.15	-173,541.38	0.03
G0403H108	AON PLC CLASS A COMMON STOCK							
		14,463.000	Local 63.630121	920,282.44	298.430000	4,316,193.09	3,395,910.65	0.14
			Base 63.630121	920,282.44	298.430000	4,316,193.09	3,395,910.65	0.14

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G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	26,956.000	Local 57.258693	1,543,465.33	82.430000	2,221,983.08	678,517.75	0.07
			Base 57.258693	1,543,465.33	82.430000	2,221,983.08	678,517.75	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	45,336.000	Local 95.873829	4,346,535.90	363.880000	16,496,863.68	12,150,327.78	0.55
			Base 95.873829	4,346,535.90	363.880000	16,496,863.68	12,150,327.78	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01	28,843.000	Local 49.200857	1,419,100.31	246.080000	7,097,685.44	5,678,585.13	0.24
			Base 49.200857	1,419,100.31	246.080000	7,097,685.44	5,678,585.13	0.24
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01	3,136.000	Local 264.670922	830,008.01	384.970000	1,207,265.92	377,257.91	0.04
			Base 264.670922	830,008.01	384.970000	1,207,265.92	377,257.91	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2	32,473.000	Local 20.706118	672,389.76	15.830000	514,047.59	-158,342.17	0.02
			Base 20.706118	672,389.76	15.830000	514,047.59	-158,342.17	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	35,733.000	Local 38.509938	1,376,075.63	52.690000	1,882,771.77	506,696.14	0.06
			Base 38.509938	1,376,075.63	52.690000	1,882,771.77	506,696.14	0.06
G54950103	LINDE PLC COMMON STOCK	35,027.000	Local 171.282988	5,999,529.21	404.830000	14,179,980.41	8,180,451.20	0.47
			Base 171.282988	5,999,529.21	404.830000	14,179,980.41	8,180,451.20	0.47
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	96,112.000	Local 78.591092	7,553,547.01	87.540000	8,413,644.48	860,097.47	0.28
			Base 78.591092	7,553,547.01	87.540000	8,413,644.48	860,097.47	0.28
G6095L109	APTIV PLC COMMON STOCK USD.01	20,433.000	Local 47.865516	978,036.09	81.330000	1,661,815.89	683,779.80	0.06
			Base 47.865516	978,036.09	81.330000	1,661,815.89	683,779.80	0.06
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	30,731.000	Local 37.047681	1,138,512.30	17.800000	547,011.80	-591,500.50	0.02
			Base 37.047681	1,138,512.30	17.800000	547,011.80	-591,500.50	0.02

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Books Open

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		14,052.000	Local 36.579759	514,018.78	85.680000	1,203,975.36	689,956.58	0.04
			Base 36.579759	514,018.78	85.680000	1,203,975.36	689,956.58	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		11,940.000	Local 30.015658	358,386.96	73.170000	873,649.80	515,262.84	0.03
			Base 30.015658	358,386.96	73.170000	873,649.80	515,262.84	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,136.000	Local 162.810029	1,161,812.37	218.950000	1,562,427.20	400,614.83	0.05
			Base 162.810029	1,161,812.37	218.950000	1,562,427.20	400,614.83	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		16,499.000	Local 41.418634	683,366.05	252.050000	4,158,572.95	3,475,206.90	0.14
			Base 41.418634	683,366.05	252.050000	4,158,572.95	3,475,206.90	0.14
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		7,460.000	Local 136.501958	1,018,304.61	246.300000	1,837,398.00	819,093.39	0.06
			Base 136.501958	1,018,304.61	246.300000	1,837,398.00	819,093.39	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01							
		21,380.000	Local 100.646329	2,151,818.51	88.090000	1,883,364.20	-268,454.31	0.06
			Base 100.646329	2,151,818.51	88.090000	1,883,364.20	-268,454.31	0.06
H1467J104	CHUBB LTD COMMON STOCK							
		29,471.000	Local 90.070625	2,654,471.38	245.000000	7,220,395.00	4,565,923.62	0.24
			Base 90.070625	2,654,471.38	245.000000	7,220,395.00	4,565,923.62	0.24
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,057.000	Local 60.801292	672,279.89	119.490000	1,321,200.93	648,921.04	0.04
			Base 60.801292	672,279.89	119.490000	1,321,200.93	648,921.04	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		22,450.000	Local 45.469462	1,020,789.42	142.190000	3,192,165.50	2,171,376.08	0.11
			Base 45.469462	1,020,789.42	142.190000	3,192,165.50	2,171,376.08	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		18,510.000	Local 60.275310	1,115,695.98	94.120000	1,742,161.20	626,465.22	0.06
			Base 60.275310	1,115,695.98	94.120000	1,742,161.20	626,465.22	0.06

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	18,620.000	Local 194.324570	3,618,323.50	210.570000	3,920,813.40	302,489.90	0.13
			Base 194.324570	3,618,323.50	210.570000	3,920,813.40	302,489.90	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	17,028.000	Local 80.271311	1,366,859.88	127.500000	2,171,070.00	804,210.12	0.07
			Base 80.271311	1,366,859.88	127.500000	2,171,070.00	804,210.12	0.07
US DOLLAR Total		23,310,260.000	Local	1,189,524,121.08		2,972,066,715.96	1,782,542,594.88	99.35
			Base	1,189,524,121.08		2,972,066,715.96	1,782,542,594.88	99.35
EQUITY Total		23,310,260.000	Base	1,189,524,121.08		2,972,066,715.96	1,782,542,594.88	99.35

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		42,661,354.290	Base	1,208,875,215.37		2,991,417,810.25	1,782,542,594.88	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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
		49,999.990	Local 1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
			Base 1.000000	49,999.99	1.000000	49,999.99	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Local	49,999.99		49,999.99	0.00	0.00
		Base	49,999.99		49,999.99	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Base	49,999.99		49,999.99	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796Y45	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local 97.937917	39,175,166.66	97.956972	39,182,788.80	7,622.14	1.41
			Base 97.937917	39,175,166.66	97.956972	39,182,788.80	7,622.14	1.41

912796Z28	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local 99.688733	39,875,493.33	99.688733	39,875,493.20	-0.13	1.43
			Base 99.688733	39,875,493.33	99.688733	39,875,493.20	-0.13	1.43

912797FH5	TREASURY BILL 05/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local 98.516875	39,406,750.00	98.489677	39,395,870.80	-10,879.20	1.41
			Base 98.516875	39,406,750.00	98.489677	39,395,870.80	-10,879.20	1.41

912797FS1	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local 98.108075	24,527,018.75	98.131073	24,532,768.25	5,749.50	0.88
			Base 98.108075	24,527,018.75	98.131073	24,532,768.25	5,749.50	0.88

912797GM3	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local 99.897819	39,959,127.78	99.897819	39,959,127.60	-0.18	1.43
			Base 99.897819	39,959,127.78	99.897819	39,959,127.60	-0.18	1.43

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GZ4	TREASURY BILL 04/24 0.00000				5.237500	04 Apr 2024		
	35,000,000.000	Local	99.083437	34,679,203.12	99.084867	34,679,703.45	500.33	1.24
		Base	99.083437	34,679,203.12	99.084867	34,679,703.45	500.33	1.24
912797HP5	TREASURY BILL 11/24 0.00000				4.543800	29 Nov 2024		
	90,000,000.000	Local	96.041008	86,436,907.53	96.141810	86,527,629.00	90,721.47	3.10
		Base	96.041008	86,436,907.53	96.141810	86,527,629.00	90,721.47	3.10
912797HQ3	TREASURY BILL 05/24 0.00000				5.121000	09 May 2024		
	40,000,000.000	Local	98.605950	39,442,380.00	98.594789	39,437,915.60	-4,464.40	1.41
		Base	98.605950	39,442,380.00	98.594789	39,437,915.60	-4,464.40	1.41
912797HR1	TREASURY BILL 05/24 0.00000				5.135000	23 May 2024		
	25,000,000.000	Local	98.402444	24,600,611.11	98.397778	24,599,444.50	-1,166.61	0.88
		Base	98.402444	24,600,611.11	98.397778	24,599,444.50	-1,166.61	0.88
912797JU2	TREASURY BILL 08/24 0.00000				4.981000	01 Aug 2024		
	75,000,000.000	Local	97.481289	73,110,966.39	97.494467	73,120,850.25	9,883.86	2.62
		Base	97.481289	73,110,966.39	97.494467	73,120,850.25	9,883.86	2.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	29 Feb 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.38
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.38
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.59
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.59
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	01 Feb 2024		
	268,801,767.800	Local	100.000000	268,801,767.80	100.000000	268,801,767.80	0.00	9.64
		Base	100.000000	268,801,767.80	100.000000	268,801,767.80	0.00	9.64
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	01 Feb 2024		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.35
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.35
US DOLLAR Total								
	1,368,801,767.800	Local		1,360,015,392.47		1,360,113,359.25	97,966.78	48.80
		Base		1,360,015,392.47		1,360,113,359.25	97,966.78	48.80

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Books Closed

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

	1,368,801,767.800	Base		1,360,015,392.47		1,360,113,359.25	97,966.78	48.80
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	54,946,645.440	Local	1.000000	54,946,645.44	1.000000	54,946,645.44	0.00	1.97
		Base	1.000000	54,946,645.44	1.000000	54,946,645.44	0.00	1.97

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	106,482,819.040	Local	1.000000	106,482,819.04	1.000000	106,482,819.04	0.00	3.82
		Base	1.000000	106,482,819.04	1.000000	106,482,819.04	0.00	3.82

US DOLLAR Total								
	161,429,464.480	Local		161,429,464.48		161,429,464.48	0.00	5.79
		Base		161,429,464.48		161,429,464.48	0.00	5.79

EQUITY Total

	161,429,464.480	Base		161,429,464.48		161,429,464.48	0.00	5.79
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	398,125.350	Local	102.253795	407,098.28	100.447907	399,908.58	-7,189.70	0.01
Original Face:	15,000,000.000	Base	102.253795	407,098.28	100.447907	399,908.58	-7,189.70	0.01

36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				3.625000	20 Jul 2047		
	382,992.250	Local	100.319536	384,216.05	99.680042	381,766.84	-2,449.21	0.01
Original Face:	5,000,000.000	Base	100.319536	384,216.05	99.680042	381,766.84	-2,449.21	0.01

3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	1,477,901.810	Local	99.907074	1,476,528.45	97.300106	1,438,000.03	-38,528.42	0.05
Original Face:	10,000,000.000	Base	99.907074	1,476,528.45	97.300106	1,438,000.03	-38,528.42	0.05

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Holdings

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		227,529.350	Local 104.246472	237,191.32	98.104540	223,216.62	-13,974.70	0.01
Original Face:		17,600,000.000	Base 104.246472	237,191.32	98.104540	223,216.62	-13,974.70	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		874,083.500	Local 104.201466	910,807.82	97.443290	851,735.72	-59,072.10	0.03
Original Face:		50,000,000.000	Base 104.201466	910,807.82	97.443290	851,735.72	-59,072.10	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.850000	20 Jun 2042		
		432,241.600	Local 100.051420	432,463.86	98.235110	424,613.01	-7,850.85	0.02
Original Face:		10,000,000.000	Base 100.051420	432,463.86	98.235110	424,613.01	-7,850.85	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		4,207,909.160	Local 101.900425	4,287,877.31	91.659370	3,856,943.03	-430,934.28	0.14
Original Face:		41,570,000.000	Base 101.900425	4,287,877.31	91.659370	3,856,943.03	-430,934.28	0.14
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.750000	16 Jun 2037		
		700,013.490	Local 100.137224	700,974.08	99.094080	693,671.93	-7,302.15	0.02
Original Face:		32,313,742.000	Base 100.137224	700,974.08	99.094080	693,671.93	-7,302.15	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		23,039.880	Local 99.819400	22,998.27	94.580150	21,791.15	-1,207.12	0.00
Original Face:		8,021,011.000	Base 99.819400	22,998.27	94.580150	21,791.15	-1,207.12	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		7,890.710	Local 99.715235	7,868.24	94.634140	7,467.31	-400.93	0.00
Original Face:		2,750,000.000	Base 99.715235	7,868.24	94.634140	7,467.31	-400.93	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		348,190.920	Local 104.953929	365,440.05	100.012510	348,234.48	-17,205.57	0.01
Original Face:		10,300,000.000	Base 104.953929	365,440.05	100.012510	348,234.48	-17,205.57	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		188,962.530	Local 104.275620	197,041.85	97.445870	184,136.18	-12,905.67	0.01
Original Face:		7,350,000.000	Base 104.275620	197,041.85	97.445870	184,136.18	-12,905.67	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		20,050.650	Local 100.657485	20,182.48	98.956160	19,841.35	-341.13	0.00
Original Face:		5,000,000.000	Base 100.657485	20,182.48	98.956160	19,841.35	-341.13	0.00

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STATE OF ARIZONA

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STATE STREET

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		347,972.110	Local 99.858655	347,480.27	95.249860	331,442.95	-16,037.32	0.01
Original Face:		10,815,142.000	Base 99.858655	347,480.27	95.249860	331,442.95	-16,037.32	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		179,666.000	Local 101.835055	182,962.97	97.651600	175,446.72	-7,516.25	0.01
Original Face:		5,648,629.000	Base 101.835055	182,962.97	97.651600	175,446.72	-7,516.25	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.750000	20 Nov 2042		
		4,686,363.260	Local 100.000000	4,686,363.26	97.183730	4,554,382.62	-131,980.64	0.16
Original Face:		25,333,333.000	Base 100.000000	4,686,363.26	97.183730	4,554,382.62	-131,980.64	0.16
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.800000	16 Nov 2041		
		1,191,813.250	Local 100.113952	1,193,171.35	98.440110	1,173,222.27	-19,949.08	0.04
Original Face:		10,000,000.000	Base 100.113952	1,193,171.35	98.440110	1,173,222.27	-19,949.08	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		336,174.890	Local 103.559543	348,141.18	97.083910	326,371.73	-21,769.45	0.01
Original Face:		10,359,452.000	Base 103.559543	348,141.18	97.083910	326,371.73	-21,769.45	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.800000	16 Dec 2041		
		2,280,337.890	Local 100.114159	2,282,941.10	98.179940	2,238,834.37	-44,106.73	0.08
Original Face:		12,911,372.000	Base 100.114159	2,282,941.10	98.179940	2,238,834.37	-44,106.73	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,246,741.570	Local 95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.04
Original Face:		10,000,000.000	Base 95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		258,243.000	Local 100.771397	260,235.08	98.439260	254,212.50	-6,022.58	0.01
Original Face:		25,000,000.000	Base 100.771397	260,235.08	98.439260	254,212.50	-6,022.58	0.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,053,727.180	Local 100.139911	1,055,201.46	90.594470	954,618.55	-100,582.91	0.03
Original Face:		10,000,000.000	Base 100.139911	1,055,201.46	90.594470	954,618.55	-100,582.91	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,053,727.180	Local 100.670096	1,060,788.16	91.811950	967,447.47	-93,340.69	0.03
Original Face:		10,000,000.000	Base 100.670096	1,060,788.16	91.811950	967,447.47	-93,340.69	0.03

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ST OF AZ POOL 2 ST AGCY FF&C

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FUND: ATZA



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,046,764.290	Local 101.445561	1,061,895.91	91.467570	957,449.86	-104,446.05	0.03
Original Face:		18,249,312.000	Base 101.445561	1,061,895.91	91.467570	957,449.86	-104,446.05	0.03
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,157,803.400	Local 99.999998	1,157,803.38	84.627200	979,816.60	-177,986.78	0.04
Original Face:		10,000,000.000	Base 99.999998	1,157,803.38	84.627200	979,816.60	-177,986.78	0.04
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,157,803.400	Local 101.308882	1,172,957.68	86.438430	1,000,787.08	-172,170.60	0.04
Original Face:		10,000,000.000	Base 101.308882	1,172,957.68	86.438430	1,000,787.08	-172,170.60	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,232,287.170	Local 101.427567	1,249,878.89	91.039760	1,121,871.28	-128,007.61	0.04
Original Face:		10,000,000.000	Base 101.427567	1,249,878.89	91.039760	1,121,871.28	-128,007.61	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,692,712.980	Local 95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.08
Original Face:		10,000,000.000	Base 95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		3,103,126.120	Local 99.450488	3,086,074.07	87.967930	2,729,755.81	-356,318.26	0.10
Original Face:		15,000,000.000	Base 99.450488	3,086,074.07	87.967930	2,729,755.81	-356,318.26	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		48,184.430	Local 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.00
Original Face:		1,000,000.000	Base 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		400,097.850	Local 100.644352	402,675.89	88.342830	353,457.76	-49,218.13	0.01
Original Face:		2,000,000.000	Base 100.644352	402,675.89	88.342830	353,457.76	-49,218.13	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		31,054.130	Local 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.00
Original Face:		1,000,000.000	Base 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		181,353.000	Local 100.911840	183,006.65	87.692000	159,032.07	-23,974.58	0.01
Original Face:		5,000,000.000	Base 100.911840	183,006.65	87.692000	159,032.07	-23,974.58	0.01

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		699,763.500	Local 97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.02
Original Face:		5,000,000.000	Base 97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,032,571.800	Local 100.701499	1,039,815.28	86.424020	892,390.06	-147,425.22	0.03
Original Face:		20,000,000.000	Base 100.701499	1,039,815.28	86.424020	892,390.06	-147,425.22	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		491,727.300	Local 100.193518	492,678.88	85.514900	420,500.11	-72,178.77	0.02
Original Face:		10,000,000.000	Base 100.193518	492,678.88	85.514900	420,500.11	-72,178.77	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,458,115.860	Local 96.285147	1,403,949.00	84.680950	1,234,746.36	-169,202.64	0.04
Original Face:		4,000,000.000	Base 96.285147	1,403,949.00	84.680950	1,234,746.36	-169,202.64	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,945,049.950	Local 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.06
Original Face:		5,000,000.000	Base 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		135,728.440	Local 99.914602	135,612.53	96.600570	131,114.45	-4,498.08	0.00
Original Face:		10,000,000.000	Base 99.914602	135,612.53	96.600570	131,114.45	-4,498.08	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		732,043.540	Local 100.077605	732,611.64	97.551270	714,117.77	-18,493.87	0.03
Original Face:		5,000,000.000	Base 100.077605	732,611.64	97.551270	714,117.77	-18,493.87	0.03
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		306,536.800	Local 100.000000	306,536.80	93.960170	288,022.50	-18,514.30	0.01
Original Face:		10,000,000.000	Base 100.000000	306,536.80	93.960170	288,022.50	-18,514.30	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036		
		4,471,726.260	Local 103.669924	4,635,835.22	91.413900	4,087,779.37	-548,055.85	0.15
Original Face:		8,000,000.000	Base 103.669924	4,635,835.22	91.413900	4,087,779.37	-548,055.85	0.15
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				5.470000	15 Mar 2030		
		15,625,000.000	Local 100.000000	15,625,000.00	100.000000	15,625,000.00	0.00	0.56
Original Face:		25,000,000.000	Base 100.000000	15,625,000.00	100.000000	15,625,000.00	0.00	0.56

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
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6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.420000	20 Jan 2027		
		7,499,999.850	Local 100.000000	7,499,999.86	100.000000	7,499,999.86	0.00	0.27
Original Face:		15,000,000.000	Base 100.000000	7,499,999.86	100.000000	7,499,999.86	0.00	0.27
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.470000	15 Sep 2026		
		916,666.670	Local 100.000000	916,666.67	100.000000	916,666.67	0.00	0.03
Original Face:		2,000,000.000	Base 100.000000	916,666.67	100.000000	916,666.67	0.00	0.03
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.979126	2,999,373.77	97.368758	2,921,062.74	-78,311.03	0.10
			Base 99.979126	2,999,373.77	97.368758	2,921,062.74	-78,311.03	0.10
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		480,236.860	Local 103.198711	495,598.25	98.477530	472,925.40	-22,672.85	0.02
Original Face:		28,600,000.000	Base 103.198711	495,598.25	98.477530	472,925.40	-22,672.85	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				9.575000	25 Jan 2025		
		15,099.040	Local 96.869072	14,626.30	98.932739	14,937.89	311.59	0.00
Original Face:		10,243,765.000	Base 96.869072	14,626.30	98.932739	14,937.89	311.59	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				9.891000	25 Jan 2029		
		643,223.640	Local 105.654312	679,593.51	102.869306	661,679.69	-17,913.82	0.02
Original Face:		5,000,000.000	Base 105.654312	679,593.51	102.869306	661,679.69	-17,913.82	0.02
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		2,000,000.000	Local 98.671204	1,973,424.08	98.598977	1,971,979.54	-1,444.54	0.07
			Base 98.671204	1,973,424.08	98.598977	1,971,979.54	-1,444.54	0.07
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		4,000,000.000	Local 94.681339	3,787,253.56	95.213144	3,808,525.76	21,272.20	0.14
			Base 94.681339	3,787,253.56	95.213144	3,808,525.76	21,272.20	0.14
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 102.208890	2,759,640.02	97.779280	2,640,040.56	-119,599.46	0.09
			Base 102.208890	2,759,640.02	97.779280	2,640,040.56	-119,599.46	0.09
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,000,000.000	Local 102.310230	3,069,306.91	96.290449	2,888,713.47	-180,593.44	0.10
			Base 102.310230	3,069,306.91	96.290449	2,888,713.47	-180,593.44	0.10

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View Date: February 1, 2024

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90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,104,531.470	Local 102.336628	3,177,072.82	96.853332	3,006,842.17	-170,230.65	0.11
Original Face:		3,400,000.000	Base 102.336628	3,177,072.82	96.853332	3,006,842.17	-170,230.65	0.11
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		7,000,000.000	Local 102.561772	7,179,324.01	95.111650	6,657,815.50	-521,508.51	0.24
			Base 102.561772	7,179,324.01	95.111650	6,657,815.50	-521,508.51	0.24
912828XT2	US TREASURY N/B 05/24 2				2.000000	31 May 2024		
		25,000,000.000	Local 99.095330	24,773,832.40	98.933594	24,733,398.50	-40,433.90	0.89
			Base 99.095330	24,773,832.40	98.933594	24,733,398.50	-40,433.90	0.89
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
		25,000,000.000	Local 96.975605	24,243,901.26	96.335938	24,083,984.50	-159,916.76	0.86
			Base 96.975605	24,243,901.26	96.335938	24,083,984.50	-159,916.76	0.86
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		20,000,000.000	Local 99.003031	19,800,606.27	94.554688	18,910,937.60	-889,668.67	0.68
			Base 99.003031	19,800,606.27	94.554688	18,910,937.60	-889,668.67	0.68
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		15,000,000.000	Local 95.972681	14,395,902.16	94.011719	14,101,757.85	-294,144.31	0.51
			Base 95.972681	14,395,902.16	94.011719	14,101,757.85	-294,144.31	0.51
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
		10,000,000.000	Local 98.824730	9,882,473.00	93.738281	9,373,828.10	-508,644.90	0.34
			Base 98.824730	9,882,473.00	93.738281	9,373,828.10	-508,644.90	0.34
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		20,000,000.000	Local 99.315579	19,863,115.71	92.703125	18,540,625.00	-1,322,490.71	0.67
			Base 99.315579	19,863,115.71	92.703125	18,540,625.00	-1,322,490.71	0.67
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
		10,000,000.000	Local 99.958116	9,995,811.61	96.839844	9,683,984.40	-311,827.21	0.35
			Base 99.958116	9,995,811.61	96.839844	9,683,984.40	-311,827.21	0.35
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
		25,000,000.000	Local 97.092522	24,273,130.43	96.671875	24,167,968.75	-105,161.68	0.87
			Base 97.092522	24,273,130.43	96.671875	24,167,968.75	-105,161.68	0.87

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

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STATE STREET

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View Date: February 1, 2024

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91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.872784	19,974,556.82	96.785156	19,357,031.20	-617,525.62	0.69
		Base		99.872784	19,974,556.82	96.785156	19,357,031.20	-617,525.62	0.69
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.950486	9,995,048.61	99.698696	9,969,869.60	-25,179.01	0.36
		Base		99.950486	9,995,048.61	99.698696	9,969,869.60	-25,179.01	0.36
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.719771	9,971,977.11	96.894531	9,689,453.10	-282,524.01	0.35
		Base		99.719771	9,971,977.11	96.894531	9,689,453.10	-282,524.01	0.35
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.972042	74,979,031.71	99.492188	74,619,141.00	-359,890.71	2.68
		Base		99.972042	74,979,031.71	99.492188	74,619,141.00	-359,890.71	2.68
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local		98.216794	24,554,198.45	97.722656	24,430,664.00	-123,534.45	0.88
		Base		98.216794	24,554,198.45	97.722656	24,430,664.00	-123,534.45	0.88
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.960604	44,982,271.95	99.304688	44,687,109.60	-295,162.35	1.60
		Base		99.960604	44,982,271.95	99.304688	44,687,109.60	-295,162.35	1.60
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.108550	90,097,695.15	97.816406	88,034,765.40	-2,062,929.75	3.16
		Base		100.108550	90,097,695.15	97.816406	88,034,765.40	-2,062,929.75	3.16
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		99.774102	19,954,820.39	99.093750	19,818,750.00	-136,070.39	0.71
		Base		99.774102	19,954,820.39	99.093750	19,818,750.00	-136,070.39	0.71
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		99.234953	24,808,738.21	97.902344	24,475,586.00	-333,152.21	0.88
		Base		99.234953	24,808,738.21	97.902344	24,475,586.00	-333,152.21	0.88
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	50,000,000.000	Local		99.937092	49,968,546.17	99.105469	49,552,734.50	-415,811.67	1.78
		Base		99.937092	49,968,546.17	99.105469	49,552,734.50	-415,811.67	1.78

& 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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFA4	US TREASURY N/B 07/24 3	225,000,000.000	Local	99.554734	223,998,152.15	98.953125	222,644,531.25	-1,353,620.90	7.99
			Base	99.554734	223,998,152.15	98.953125	222,644,531.25	-1,353,620.90	7.99
91282CFG1	US TREASURY N/B 08/24 3.25	70,000,000.000	Local	99.733589	69,813,512.08	98.925781	69,248,046.70	-565,465.38	2.48
			Base	99.733589	69,813,512.08	98.925781	69,248,046.70	-565,465.38	2.48
91282CFQ9	US TREASURY N/B 10/24 4.375	50,000,000.000	Local	99.946467	49,973,233.62	99.593750	49,796,875.00	-176,358.62	1.79
			Base	99.946467	49,973,233.62	99.593750	49,796,875.00	-176,358.62	1.79
91282CFX4	US TREASURY N/B 11/24 4.5	25,000,000.000	Local	100.206542	25,051,635.54	99.703125	24,925,781.25	-125,854.29	0.89
			Base	100.206542	25,051,635.54	99.703125	24,925,781.25	-125,854.29	0.89
91282CGG0	US TREASURY N/B 01/25 4.125	25,000,000.000	Local	99.950012	24,987,503.06	99.464844	24,866,211.00	-121,292.06	0.89
			Base	99.950012	24,987,503.06	99.464844	24,866,211.00	-121,292.06	0.89
91282CGN5	US TREASURY N/B 02/25 4.625	25,000,000.000	Local	100.626583	25,156,645.80	99.964844	24,991,211.00	-165,434.80	0.90
			Base	100.626583	25,156,645.80	99.964844	24,991,211.00	-165,434.80	0.90
91282CGU9	US TREASURY N/B 03/25 3.875	25,000,000.000	Local	99.809230	24,952,307.54	99.175781	24,793,945.25	-158,362.29	0.89
			Base	99.809230	24,952,307.54	99.175781	24,793,945.25	-158,362.29	0.89
91282CGX3	US TREASURY N/B 04/25 3.875	20,000,000.000	Local	99.737493	19,947,498.65	99.179688	19,835,937.60	-111,561.05	0.71
			Base	99.737493	19,947,498.65	99.179688	19,835,937.60	-111,561.05	0.71
91282CHL8	US TREASURY N/B 06/25 4.625	25,000,000.000	Local	99.373565	24,843,391.32	100.246094	25,061,523.50	218,132.18	0.90
			Base	99.373565	24,843,391.32	100.246094	25,061,523.50	218,132.18	0.90
91282CHN4	US TREASURY N/B 07/25 4.75	25,000,000.000	Local	99.603463	24,900,865.81	100.476562	25,119,140.50	218,274.69	0.90
			Base	99.603463	24,900,865.81	100.476562	25,119,140.50	218,274.69	0.90

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025			
		50,000,000.000	Local	99.841532	49,920,766.12	100.921875	50,460,937.50	540,171.38	1.81
			Base	99.841532	49,920,766.12	100.921875	50,460,937.50	540,171.38	1.81
91282CJB8	US TREASURY N/B 09/25 5				5.000000	30 Sep 2025			
		60,000,000.000	Local	99.804810	59,882,886.19	101.023438	60,614,062.80	731,176.61	2.17
			Base	99.804810	59,882,886.19	101.023438	60,614,062.80	731,176.61	2.17
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026			
		20,000,000.000	Local	99.012796	19,802,559.22	101.421875	20,284,375.00	481,815.78	0.73
			Base	99.012796	19,802,559.22	101.421875	20,284,375.00	481,815.78	0.73
91282CJS1	US TREASURY N/B 12/25 4.25				4.250000	31 Dec 2025			
		25,000,000.000	Local	99.856354	24,964,088.57	99.988281	24,997,070.25	32,981.68	0.90
			Base	99.856354	24,964,088.57	99.988281	24,997,070.25	32,981.68	0.90
US DOLLAR Total									
		1,284,232,905.280	Local		1,279,221,600.54		1,265,591,873.08	-13,629,727.46	45.41
Original Face:		593,465,758.000	Base		1,279,221,600.54		1,265,591,873.08	-13,629,727.46	45.41
FIXED INCOME Total									
		1,284,232,905.280	Base		1,279,221,600.54		1,265,591,873.08	-13,629,727.46	45.41
Original Face:		593,465,758.000							

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,814,514,137.550	Base	2,800,716,457.48		2,787,184,696.80	-13,531,760.68	100.00
Original Face:		593,465,758.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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							
		-352,244.270	Local	1.000000	-352,244.27	1.000000	-352,244.27	0.01
			Base	1.000000	-352,244.27	1.000000	-352,244.27	0.01

US DOLLAR Total		-352,244.270	Local		-352,244.27		-352,244.27	0.01
			Base		-352,244.27		-352,244.27	0.01

CASH Total		-352,244.270	Base		-352,244.27		-352,244.27	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2C18	AT&T INC				5.440000	01 Mar 2024		
		25,000,000.000	Local	99.561778	24,890,444.44	99.561778	24,890,444.50	0.40
			Base	99.561778	24,890,444.44	99.561778	24,890,444.50	0.40

00915SB19	AIR PRODUCTS + CHEMI				5.370000	01 Feb 2024		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.24
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.24

00915SBM3	AIR PRODUCTS + CHEMI				5.350000	21 Feb 2024		
		25,000,000.000	Local	99.702778	24,925,694.45	99.702778	24,925,694.50	0.41
			Base	99.702778	24,925,694.45	99.702778	24,925,694.50	0.41

02665JC57	AMERICAN HONDA FINAN				5.670000	05 Mar 2024		
		25,000,000.000	Local	99.480250	24,870,062.50	99.480250	24,870,062.50	0.40
			Base	99.480250	24,870,062.50	99.480250	24,870,062.50	0.40

0347M2BL9	ANGLESEA FDG PLC + ANG				5.350000	20 Feb 2024		
		25,000,000.000	Local	99.717639	24,929,409.72	99.717639	24,929,409.75	0.41
			Base	99.717639	24,929,409.72	99.717639	24,929,409.75	0.41

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
07010JC82	BASIN ELEC PWR COOP	15,000,000.000	Local	99.461000	14,919,150.00	99.461000	14,919,150.00	0.00	0.24
			Base	99.461000	14,919,150.00	99.461000	14,919,150.00	0.00	0.24
07010JCE9	BASIN ELEC PWR COOP	10,000,000.000	Local	99.371167	9,937,116.67	99.371167	9,937,116.70	0.03	0.16
			Base	99.371167	9,937,116.67	99.371167	9,937,116.70	0.03	0.16
08465RB26	BERKSHIRE HATHAWAY ENE	25,000,000.000	Local	99.984556	24,996,138.89	99.984556	24,996,139.00	0.11	0.41
			Base	99.984556	24,996,138.89	99.984556	24,996,139.00	0.11	0.41
08465RB83	BERKSHIRE HATHAWAY ENE	20,000,000.000	Local	99.893056	19,978,611.11	99.893056	19,978,611.20	0.09	0.32
			Base	99.893056	19,978,611.11	99.893056	19,978,611.20	0.09	0.32
08465RB91	BERKSHIRE HATHAWAY ENE	22,500,000.000	Local	99.877778	22,472,500.00	99.877778	22,472,500.05	0.05	0.37
			Base	99.877778	22,472,500.00	99.877778	22,472,500.05	0.05	0.37
13608ABP0	CANADIAN IMPERIAL BK	25,000,000.000	Local	99.674889	24,918,722.22	99.674889	24,918,722.25	0.03	0.40
			Base	99.674889	24,918,722.22	99.674889	24,918,722.25	0.03	0.40
138994009	CANTOR FITZGERALD REPO REPO	220,000,000.000	Local	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	3.57
			Base	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	3.57
138994009	CANTOR FITZGERALD REPO REPO	95,000,000.000	Local	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	1.54
			Base	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	1.54
138994009	CANTOR FITZGERALD REPO REPO	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
19121AGB1	COCA COLA COMPANY	10,000,000.000	Local	97.652083	9,765,208.33	97.692400	9,769,240.00	4,031.67	0.16
			Base	97.652083	9,765,208.33	97.692400	9,769,240.00	4,031.67	0.16

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19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		15,000,000.000	Local	97.564583	14,634,687.50	97.614400	14,642,160.00	7,472.50	0.24
			Base	97.564583	14,634,687.50	97.614400	14,642,160.00	7,472.50	0.24
22599G006	CREDIT AGRICOLE REPO REPO				5.290000	01 Feb 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.06
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.06
24422LC19	JOHN DEERE CAPITAL C				5.420000	01 Mar 2024			
		25,000,000.000	Local	99.563389	24,890,847.22	99.563389	24,890,847.25	0.03	0.40
			Base	99.563389	24,890,847.22	99.563389	24,890,847.25	0.03	0.40
2546R2C53	WALT DISNEY CO				5.560000	05 Mar 2024			
		25,000,000.000	Local	99.490333	24,872,583.33	99.490333	24,872,583.25	-0.08	0.40
			Base	99.490333	24,872,583.33	99.490333	24,872,583.25	-0.08	0.40
2546R2CM6	WALT DISNEY CO				5.600000	21 Mar 2024			
		5,750,000.000	Local	99.237778	5,706,172.22	99.237778	5,706,172.24	0.02	0.09
			Base	99.237778	5,706,172.22	99.237778	5,706,172.24	0.02	0.09
26244HBL6	DUKE ENERGY CORP				5.600000	20 Feb 2024			
		17,000,000.000	Local	99.704444	16,949,755.56	99.704444	16,949,755.48	-0.08	0.28
			Base	99.704444	16,949,755.56	99.704444	16,949,755.48	-0.08	0.28
26244HDG5	DUKE ENERGY CORP				5.450000	16 Apr 2024			
		20,000,000.000	Local	98.864583	19,772,916.67	98.816652	19,763,330.40	-9,586.27	0.32
			Base	98.864583	19,772,916.67	98.816652	19,763,330.40	-9,586.27	0.32
30601VD32	FAIRWAY FINANCE CORP				5.630000	03 Apr 2024			
		10,000,000.000	Local	99.030389	9,903,038.89	99.058675	9,905,867.50	2,828.61	0.16
			Base	99.030389	9,903,038.89	99.058675	9,905,867.50	2,828.61	0.16
41282JBC4	HARLEY DAVIDSON FND CP				6.100000	12 Feb 2024			
		20,000,000.000	Local	99.813611	19,962,722.22	99.813611	19,962,722.20	-0.02	0.32
			Base	99.813611	19,962,722.22	99.813611	19,962,722.20	-0.02	0.32
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

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STATE OF ARIZONA

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46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.966366	14,994,954.90	-5,045.10	0.24
			Base	100.000000	15,000,000.00	99.966366	14,994,954.90	-5,045.10	0.24
46651VDT0	J.P. MORGAN SECURITIES				5.960000	07 Jun 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	100.150700	25,037,675.00	37,675.00	0.41
			Base	100.000000	25,000,000.00	100.150700	25,037,675.00	37,675.00	0.41
46651VED4	J.P. MORGAN SECURITIES				6.000000	15 Oct 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.399474	50,199,737.00	199,737.00	0.82
			Base	100.000000	50,000,000.00	100.399474	50,199,737.00	199,737.00	0.82
47816FFE6	JOHNSON + JOHNSON				5.140000	14 Jun 2024			
		25,000,000.000	Local	98.086778	24,521,694.45	98.081875	24,520,468.75	-1,225.70	0.40
			Base	98.086778	24,521,694.45	98.081875	24,520,468.75	-1,225.70	0.40
53245PBF4	ELI LILLY + COMPANY				5.360000	15 Feb 2024			
		25,000,000.000	Local	99.791556	24,947,888.89	99.791556	24,947,889.00	0.11	0.41
			Base	99.791556	24,947,888.89	99.791556	24,947,889.00	0.11	0.41
58013LBL9	MCDONALD S CORPORATI				5.510000	20 Feb 2024			
		25,000,000.000	Local	99.709194	24,927,298.61	99.709194	24,927,298.50	-0.11	0.41
			Base	99.709194	24,927,298.61	99.709194	24,927,298.50	-0.11	0.41
58013LBV7	MCDONALD S CORPORATI				5.510000	29 Feb 2024			
		17,060,000.000	Local	99.571444	16,986,888.42	99.571444	16,986,888.35	-0.07	0.28
			Base	99.571444	16,986,888.42	99.571444	16,986,888.35	-0.07	0.28
63743CBL6	NATL RURAL UTIL COOP				5.480000	20 Feb 2024			
		25,000,000.000	Local	99.710778	24,927,694.44	99.710778	24,927,694.50	0.06	0.41
			Base	99.710778	24,927,694.44	99.710778	24,927,694.50	0.06	0.41
6840C2C60	ORACLE CORPORATION				5.630000	06 Mar 2024			
		20,000,000.000	Local	99.468278	19,893,655.55	99.468278	19,893,655.60	0.05	0.32
			Base	99.468278	19,893,655.55	99.468278	19,893,655.60	0.05	0.32
6840C2DJ1	ORACLE CORPORATION				5.480000	18 Apr 2024			
		19,000,000.000	Local	98.827889	18,777,298.89	98.826967	18,777,123.73	-175.16	0.31
			Base	98.827889	18,777,298.89	98.826967	18,777,123.73	-175.16	0.31

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STATE OF ARIZONA

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STATE STREET

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71708EEW1	PFIZER INC				5.380000	30 May 2024		
	20,000,000.000	Local	98.221611	19,644,322.22	98.250000	19,650,000.00	5,677.78	0.32
		Base	98.221611	19,644,322.22	98.250000	19,650,000.00	5,677.78	0.32
912796Z28	TREASURY BILL 02/24 0.00000				4.810000	22 Feb 2024		
	40,000,000.000	Local	99.719417	39,887,766.67	99.719417	39,887,766.80	0.13	0.65
		Base	99.719417	39,887,766.67	99.719417	39,887,766.80	0.13	0.65
912797GB7	TREASURY BILL 07/24 0.00000				5.050000	11 Jul 2024		
	40,000,000.000	Local	97.741528	39,096,611.11	97.765678	39,106,271.20	9,660.09	0.64
		Base	97.741528	39,096,611.11	97.765678	39,106,271.20	9,660.09	0.64
912797GK7	TREASURY BILL 08/24 0.00000				5.051000	08 Aug 2024		
	40,000,000.000	Local	97.348225	38,939,290.00	97.453619	38,981,447.60	42,157.60	0.63
		Base	97.348225	38,939,290.00	97.453619	38,981,447.60	42,157.60	0.63
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	01 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.62
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.62
926NKW009	AMHERST PIERPONT 04/15 VAR				5.280000	01 Feb 2024		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.87
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.87
926NKW009	AMHERST PIERPONT 04/15 VAR				5.360000	16 Feb 2024		
	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
926NKW009	AMHERST PIERPONT 04/15 VAR				5.360000	20 Feb 2024		
	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
979QHR003	SOUTH STREET REPO				5.340000	01 Feb 2024		
	28,042,208.760	Local	100.000000	28,042,208.76	100.000000	28,042,208.76	0.00	0.46
		Base	100.000000	28,042,208.76	100.000000	28,042,208.76	0.00	0.46
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				3.710000	01 Feb 2024		
	90,924.270	Local	100.000000	90,924.27	100.000000	90,924.27	0.00	0.00
		Base	100.000000	90,924.27	100.000000	90,924.27	0.00	0.00

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.320000	01 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.62
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.62
US DOLLAR Total								
	1,935,943,133.030	Local		1,930,479,324.22		1,930,772,532.73	293,208.51	31.37
		Base		1,930,479,324.22		1,930,772,532.73	293,208.51	31.37
CASH EQUIVALENT Total								
	1,935,943,133.030	Base		1,930,479,324.22		1,930,772,532.73	293,208.51	31.37

EQUITY

US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	74,981,740.290	Local	1.000000	74,981,740.29	1.000000	74,981,740.29	0.00	1.22
		Base	1.000000	74,981,740.29	1.000000	74,981,740.29	0.00	1.22
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	140,105,656.620	Local	1.000000	140,105,656.62	1.000000	140,105,656.62	0.00	2.28
		Base	1.000000	140,105,656.62	1.000000	140,105,656.62	0.00	2.28
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	22,136,868.340	Local	1.000000	22,136,868.34	1.000000	22,136,868.34	0.00	0.36
		Base	1.000000	22,136,868.34	1.000000	22,136,868.34	0.00	0.36
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	201,044,476.420	Local	1.000000	201,044,476.42	1.000000	201,044,476.42	0.00	3.27
		Base	1.000000	201,044,476.42	1.000000	201,044,476.42	0.00	3.27
US DOLLAR Total								
	438,268,741.670	Local		438,268,741.67		438,268,741.67	0.00	7.12
		Base		438,268,741.67		438,268,741.67	0.00	7.12
EQUITY Total								
	438,268,741.670	Base		438,268,741.67		438,268,741.67	0.00	7.12

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.995414	6,999,679.00	99.318451	6,952,291.57	-47,387.43	0.11
		Base	99.995414	6,999,679.00	99.318451	6,952,291.57	-47,387.43	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.928468	6,994,992.73	93.681227	6,557,685.89	-437,306.84	0.11
		Base	99.928468	6,994,992.73	93.681227	6,557,685.89	-437,306.84	0.11
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.986546	9,998,654.55	98.640265	9,864,026.50	-134,628.05	0.16
		Base	99.986546	9,998,654.55	98.640265	9,864,026.50	-134,628.05	0.16
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.864428	6,990,509.94	97.055836	6,793,908.52	-196,601.42	0.11
		Base	99.864428	6,990,509.94	97.055836	6,793,908.52	-196,601.42	0.11
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.996246	19,999,249.10	100.267269	20,053,453.80	54,204.70	0.33
		Base	99.996246	19,999,249.10	100.267269	20,053,453.80	54,204.70	0.33
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.918312	2,997,549.37	93.200128	2,796,003.84	-201,545.53	0.05
		Base	99.918312	2,997,549.37	93.200128	2,796,003.84	-201,545.53	0.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.968276	9,996,827.58	98.621603	9,862,160.30	-134,667.28	0.16
		Base	99.968276	9,996,827.58	98.621603	9,862,160.30	-134,667.28	0.16
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.240000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.615983	2,012,319.66	12,319.66	0.03
		Base	100.000000	2,000,000.00	100.615983	2,012,319.66	12,319.66	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				6.030000	03 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.082557	10,008,255.70	8,255.70	0.16
		Base	100.000000	10,000,000.00	100.082557	10,008,255.70	8,255.70	0.16

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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 99.948434	9,994,843.37	98.497622	9,849,762.20	-145,081.17	0.16
			Base 99.948434	9,994,843.37	98.497622	9,849,762.20	-145,081.17	0.16
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
		20,000,000.000	Local 100.000000	20,000,000.00	101.072133	20,214,426.60	214,426.60	0.33
			Base 100.000000	20,000,000.00	101.072133	20,214,426.60	214,426.60	0.33
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
		21,525,000.000	Local 96.686539	20,811,777.57	96.721130	20,819,223.23	7,445.66	0.34
Original Face:		21,525,000.000	Base 96.686539	20,811,777.57	96.721130	20,819,223.23	7,445.66	0.34
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
		6,000,000.000	Local 99.997071	5,999,824.26	100.371520	6,022,291.20	22,466.94	0.10
Original Face:		6,000,000.000	Base 99.997071	5,999,824.26	100.371520	6,022,291.20	22,466.94	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		8,000,000.000	Local 99.988080	7,999,046.37	97.692924	7,815,433.92	-183,612.45	0.13
			Base 99.988080	7,999,046.37	97.692924	7,815,433.92	-183,612.45	0.13
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
		15,000,000.000	Local 99.974654	14,996,198.14	96.695400	14,504,310.00	-491,888.14	0.24
			Base 99.974654	14,996,198.14	96.695400	14,504,310.00	-491,888.14	0.24
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.230000	12 Jan 2026		
		15,000,000.000	Local 100.000000	15,000,000.00	100.595433	15,089,314.95	89,314.95	0.25
			Base 100.000000	15,000,000.00	100.595433	15,089,314.95	89,314.95	0.25
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
		15,000,000.000	Local 99.921613	14,988,241.98	101.653021	15,247,953.15	259,711.17	0.25
			Base 99.921613	14,988,241.98	101.653021	15,247,953.15	259,711.17	0.25
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
		3,000,000.000	Local 99.721481	2,991,644.42	91.399941	2,741,998.23	-249,646.19	0.04
			Base 99.721481	2,991,644.42	91.399941	2,741,998.23	-249,646.19	0.04
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
		10,000,000.000	Local 99.746257	9,974,625.72	101.364869	10,136,486.90	161,861.18	0.16
			Base 99.746257	9,974,625.72	101.364869	10,136,486.90	161,861.18	0.16

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Holdings

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4					3.400000	01 Mar 2025		
	9,046,000.000	Local	98.271101	8,889,603.80	98.104272	8,874,512.45	-15,091.35	0.14	
		Base	98.271101	8,889,603.80	98.104272	8,874,512.45	-15,091.35	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	100.017401	13,002,262.13	2,262.13	0.21	
		Base	100.000000	13,000,000.00	100.017401	13,002,262.13	2,262.13	0.21	
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	3,000,000.000	Local	99.854713	2,995,641.38	101.759169	3,052,775.07	57,133.69	0.05	
		Base	99.854713	2,995,641.38	101.759169	3,052,775.07	57,133.69	0.05	
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.926848	9,992,684.77	94.305033	9,430,503.30	-562,181.47	0.15	
		Base	99.926848	9,992,684.77	94.305033	9,430,503.30	-562,181.47	0.15	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.909063	4,995,453.17	92.875639	4,643,781.95	-351,671.22	0.08	
		Base	99.909063	4,995,453.17	92.875639	4,643,781.95	-351,671.22	0.08	
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	100.003014	12,000,361.68	361.68	0.19	
		Base	100.000000	12,000,000.00	100.003014	12,000,361.68	361.68	0.19	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	102.429619	5,121,480.96	97.506617	4,875,330.85	-246,150.11	0.08	
		Base	102.429619	5,121,480.96	97.506617	4,875,330.85	-246,150.11	0.08	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	12,000,000.000	Local	99.920083	11,990,409.99	99.031677	11,883,801.24	-106,608.75	0.19	
		Base	99.920083	11,990,409.99	99.031677	11,883,801.24	-106,608.75	0.19	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	7,000,000.000	Local	99.898398	6,992,887.88	100.458170	7,032,071.90	39,184.02	0.11	
		Base	99.898398	6,992,887.88	100.458170	7,032,071.90	39,184.02	0.11	
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
	5,000,000.000	Local	99.909461	4,995,473.04	106.126585	5,306,329.25	310,856.21	0.09	
		Base	99.909461	4,995,473.04	106.126585	5,306,329.25	310,856.21	0.09	

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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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View Date: February 1, 2024

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06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	5,000,000.000	Local	99.885152	4,994,257.61	90.951319	4,547,565.95	-446,691.66	0.07	
		Base	99.885152	4,994,257.61	90.951319	4,547,565.95	-446,691.66	0.07	
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.500000	16 Feb 2024		
	25,000,000.000	Local	99.997945	24,999,486.30	99.715667	24,928,916.75	-70,569.55	0.41	
		Base	99.997945	24,999,486.30	99.715667	24,928,916.75	-70,569.55	0.41	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local	98.554833	5,293,380.09	90.759322	4,874,683.18	-418,696.91	0.08	
		Base	98.554833	5,293,380.09	90.759322	4,874,683.18	-418,696.91	0.08	
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local	99.953516	14,993,027.34	96.549305	14,482,395.75	-510,631.59	0.24	
		Base	99.953516	14,993,027.34	96.549305	14,482,395.75	-510,631.59	0.24	
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	97.871684	9,787,168.40	-212,831.60	0.16	
		Base	100.000000	10,000,000.00	97.871684	9,787,168.40	-212,831.60	0.16	
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	98.264475	15,722,316.00	-277,684.00	0.26	
		Base	100.000000	16,000,000.00	98.264475	15,722,316.00	-277,684.00	0.26	
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
	25,000,000.000	Local	99.920662	24,980,165.52	98.289437	24,572,359.25	-407,806.27	0.40	
		Base	99.920662	24,980,165.52	98.289437	24,572,359.25	-407,806.27	0.40	
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
	20,000,000.000	Local	99.894382	19,978,876.44	98.947950	19,789,590.00	-189,286.44	0.32	
		Base	99.894382	19,978,876.44	98.947950	19,789,590.00	-189,286.44	0.32	
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	98.881437	19,776,287.40	-223,712.60	0.32	
		Base	100.000000	20,000,000.00	98.881437	19,776,287.40	-223,712.60	0.32	
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	100.705582	10,070,558.20	70,558.20	0.16	
		Base	100.000000	10,000,000.00	100.705582	10,070,558.20	70,558.20	0.16	

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06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.165626	20,033,125.20	33,125.20	0.33	
		Base	100.000000	20,000,000.00	100.165626	20,033,125.20	33,125.20	0.33	
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	99.668955	19,933,791.00	-66,209.00	0.32	
		Base	100.000000	20,000,000.00	99.668955	19,933,791.00	-66,209.00	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	98.746250	9,874,625.00	-125,375.00	0.16	
		Base	100.000000	10,000,000.00	98.746250	9,874,625.00	-125,375.00	0.16	
06055JBR9	BANK OF AMERICA CORP SR UNSECURED 07/28 6					6.000000	21 Jul 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.547644	9,954,764.40	-45,235.60	0.16	
		Base	100.000000	10,000,000.00	99.547644	9,954,764.40	-45,235.60	0.16	
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	85.056000	8,505,600.00	-1,494,400.00	0.14	
		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.14	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.250000	30 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	92.172330	9,217,233.00	-782,767.00	0.15	
		Base	100.000000	10,000,000.00	92.172330	9,217,233.00	-782,767.00	0.15	
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	90.954116	18,190,823.20	-1,809,176.80	0.30	
		Base	100.000000	20,000,000.00	90.954116	18,190,823.20	-1,809,176.80	0.30	
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	99.383814	9,938,381.40	-61,618.60	0.16	
		Base	100.000000	10,000,000.00	99.383814	9,938,381.40	-61,618.60	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	97.925210	15,668,033.60	-331,966.40	0.25	
		Base	100.000000	16,000,000.00	97.925210	15,668,033.60	-331,966.40	0.25	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	9,000,000.000	Local	99.980076	8,998,206.85	99.223877	8,930,148.93	-68,057.92	0.15	
		Base	99.980076	8,998,206.85	99.223877	8,930,148.93	-68,057.92	0.15	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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			
		14,000,000.000	Local	99.967187	13,995,406.21	100.014425	14,002,019.50	6,613.29	0.23
			Base	99.967187	13,995,406.21	100.014425	14,002,019.50	6,613.29	0.23
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028			
		10,000,000.000	Local	99.996751	9,999,675.14	101.557366	10,155,736.60	156,061.46	0.17
			Base	99.996751	9,999,675.14	101.557366	10,155,736.60	156,061.46	0.17
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	98.329396	19,665,879.20	-334,120.80	0.32
			Base	100.000000	20,000,000.00	98.329396	19,665,879.20	-334,120.80	0.32
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	100.004283	20,000,856.60	856.60	0.33
			Base	100.000000	20,000,000.00	100.004283	20,000,856.60	856.60	0.33
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	100.171391	12,020,566.92	20,566.92	0.20
			Base	100.000000	12,000,000.00	100.171391	12,020,566.92	20,566.92	0.20
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.974521	6,998,216.47	97.854622	6,849,823.54	-148,392.93	0.11
			Base	99.974521	6,998,216.47	97.854622	6,849,823.54	-148,392.93	0.11
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.914400	6,994,008.01	92.711885	6,489,831.95	-504,176.06	0.11
			Base	99.914400	6,994,008.01	92.711885	6,489,831.95	-504,176.06	0.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		10,000,000.000	Local	99.991702	9,999,170.16	98.845277	9,884,527.70	-114,642.46	0.16
			Base	99.991702	9,999,170.16	98.845277	9,884,527.70	-114,642.46	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.977027	7,998,162.16	-1,837.84	0.13
			Base	100.000000	8,000,000.00	99.977027	7,998,162.16	-1,837.84	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.930000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.013887	10,001,388.70	1,388.70	0.16
			Base	100.000000	10,000,000.00	100.013887	10,001,388.70	1,388.70	0.16

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.153895	14,873,084.25	-126,915.75	0.24
			Base	100.000000	15,000,000.00	99.153895	14,873,084.25	-126,915.75	0.24
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.921569	14,988,235.35	-11,764.65	0.24
			Base	100.000000	15,000,000.00	99.921569	14,988,235.35	-11,764.65	0.24
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		5,000,000.000	Local	99.978702	4,998,935.10	96.639044	4,831,952.20	-166,982.90	0.08
			Base	99.978702	4,998,935.10	96.639044	4,831,952.20	-166,982.90	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026			
		10,000,000.000	Local	99.939882	9,993,988.23	99.873409	9,987,340.90	-6,647.33	0.16
			Base	99.939882	9,993,988.23	99.873409	9,987,340.90	-6,647.33	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	99.700076	7,976,006.08	-23,993.92	0.13
			Base	100.000000	8,000,000.00	99.700076	7,976,006.08	-23,993.92	0.13
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	100.150124	15,022,518.60	22,518.60	0.24
			Base	100.000000	15,000,000.00	100.150124	15,022,518.60	22,518.60	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	96.691022	24,172,755.50	-827,244.50	0.39
			Base	100.000000	25,000,000.00	96.691022	24,172,755.50	-827,244.50	0.39
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.971248	1,999,424.95	97.406725	1,948,134.50	-51,290.45	0.03
			Base	99.971248	1,999,424.95	97.406725	1,948,134.50	-51,290.45	0.03
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		17,000,000.000	Local	100.000000	16,999,999.99	100.000000	16,999,999.99	0.00	0.28
			Base	100.000000	16,999,999.99	100.000000	16,999,999.99	0.00	0.28
12189LAT8	BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4				3.400000	01 Sep 2024			
		20,000,000.000	Local	98.697210	19,739,442.09	98.886710	19,777,342.00	37,899.91	0.32
			Base	98.697210	19,739,442.09	98.886710	19,777,342.00	37,899.91	0.32

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STATE OF ARIZONA

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STATE STREET

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View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local		99.944751	1,998,895.01	98.480438	1,969,608.76	-29,286.25	0.03
		Base		99.944751	1,998,895.01	98.480438	1,969,608.76	-29,286.25	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
	12,000,000.000	Local		99.761822	11,971,418.62	100.327493	12,039,299.16	67,880.54	0.20
		Base		99.761822	11,971,418.62	100.327493	12,039,299.16	67,880.54	0.20
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
	15,000,000.000	Local		99.997519	14,999,627.85	100.537000	15,080,550.00	80,922.15	0.25
	Original Face: 15,000,000.000	Base		99.997519	14,999,627.85	100.537000	15,080,550.00	80,922.15	0.25
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	91.903000	4,595,150.00	-404,850.00	0.07
		Base		100.000000	5,000,000.00	91.903000	4,595,150.00	-404,850.00	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	92.109694	13,816,454.10	-1,183,545.90	0.22
		Base		100.000000	15,000,000.00	92.109694	13,816,454.10	-1,183,545.90	0.22
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
	15,000,000.000	Local		100.000000	15,000,000.00	99.031059	14,854,658.85	-145,341.15	0.24
		Base		100.000000	15,000,000.00	99.031059	14,854,658.85	-145,341.15	0.24
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	92.945615	9,294,561.50	-705,438.50	0.15
		Base		100.000000	10,000,000.00	92.945615	9,294,561.50	-705,438.50	0.15
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	95.595324	9,559,532.40	-440,467.60	0.16
		Base		100.000000	10,000,000.00	95.595324	9,559,532.40	-440,467.60	0.16
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	91.769891	9,176,989.10	-823,010.90	0.15
		Base		100.000000	10,000,000.00	91.769891	9,176,989.10	-823,010.90	0.15

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.930000	09 May 2025			
		40,000,000.000	Local	100.000000	40,000,000.00	98.756443	39,502,577.20	-497,422.80	0.64
			Base	100.000000	40,000,000.00	98.756443	39,502,577.20	-497,422.80	0.64
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.975970	19,795,194.00	-204,806.00	0.32
			Base	100.000000	20,000,000.00	98.975970	19,795,194.00	-204,806.00	0.32
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				7.000000	06 Oct 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	102.081626	10,208,162.60	208,162.60	0.17
			Base	100.000000	10,000,000.00	102.081626	10,208,162.60	208,162.60	0.17
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		8,000,000.000	Local	99.999902	7,999,992.18	100.000000	8,000,000.00	7.82	0.13
			Base	99.999902	7,999,992.18	100.000000	8,000,000.00	7.82	0.13
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025			
		2,000,000.000	Local	99.882909	1,997,658.18	98.402026	1,968,040.52	-29,617.66	0.03
			Base	99.882909	1,997,658.18	98.402026	1,968,040.52	-29,617.66	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025			
		3,000,000.000	Local	99.948900	2,998,467.00	100.395444	3,011,863.32	13,396.32	0.05
			Base	99.948900	2,998,467.00	100.395444	3,011,863.32	13,396.32	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		8,000,000.000	Local	99.847153	7,987,772.26	99.863804	7,989,104.32	1,332.06	0.13
			Base	99.847153	7,987,772.26	99.863804	7,989,104.32	1,332.06	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		10,000,000.000	Local	99.971994	9,997,199.36	97.241266	9,724,126.60	-273,072.76	0.16
			Base	99.971994	9,997,199.36	97.241266	9,724,126.60	-273,072.76	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		10,000,000.000	Local	99.944253	9,994,425.33	98.368402	9,836,840.20	-157,585.13	0.16
			Base	99.944253	9,994,425.33	98.368402	9,836,840.20	-157,585.13	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		10,000,000.000	Local	99.983528	9,998,352.84	100.526540	10,052,654.00	54,301.16	0.16
			Base	99.983528	9,998,352.84	100.526540	10,052,654.00	54,301.16	0.16

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161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
		7,500,000.000	Local 99.990769	7,499,307.67	98.764120	7,407,309.00	-91,998.67	0.12
Original Face:		7,500,000.000	Base 99.990769	7,499,307.67	98.764120	7,407,309.00	-91,998.67	0.12
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.080000	02 Jun 2027		
		10,000,000.000	Local 100.000000	10,000,000.00	95.828848	9,582,884.80	-417,115.20	0.16
			Base 100.000000	10,000,000.00	95.828848	9,582,884.80	-417,115.20	0.16
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.750000	30 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	96.885059	9,688,505.90	-311,494.10	0.16
			Base 100.000000	10,000,000.00	96.885059	9,688,505.90	-311,494.10	0.16
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	93.848288	4,692,414.40	-307,585.60	0.08
			Base 100.000000	5,000,000.00	93.848288	4,692,414.40	-307,585.60	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.500000	30 Jun 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	95.161993	9,516,199.30	-483,800.70	0.15
			Base 100.000000	10,000,000.00	95.161993	9,516,199.30	-483,800.70	0.15
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.150000	25 Nov 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	91.731403	13,759,710.45	-1,240,289.55	0.22
			Base 100.000000	15,000,000.00	91.731403	13,759,710.45	-1,240,289.55	0.22
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	91.457759	4,572,887.95	-427,112.05	0.07
			Base 100.000000	5,000,000.00	91.457759	4,572,887.95	-427,112.05	0.07
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.070000	22 Apr 2026		
		20,000,000.000	Local 100.053928	20,010,785.50	100.128400	20,025,680.00	14,894.50	0.33
Original Face:		20,000,000.000	Base 100.053928	20,010,785.50	100.128400	20,025,680.00	14,894.50	0.33
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.250000	31 Jul 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	92.461034	13,869,155.10	-1,130,844.90	0.23
			Base 100.000000	15,000,000.00	92.461034	13,869,155.10	-1,130,844.90	0.23
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	99.292868	9,929,286.80	-70,713.20	0.16
			Base 100.000000	10,000,000.00	99.292868	9,929,286.80	-70,713.20	0.16

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17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.707000	21 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.722085	19,944,417.00	-55,583.00	0.32
			Base	100.000000	20,000,000.00	99.722085	19,944,417.00	-55,583.00	0.32
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	98.090542	9,809,054.20	-190,945.80	0.16
			Base	100.000000	10,000,000.00	98.090542	9,809,054.20	-190,945.80	0.16
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.055850	15,008,377.50	8,377.50	0.24
		Original Face: 15,000,000.000	Base	100.000000	15,000,000.00	100.055850	15,008,377.50	8,377.50	0.24
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	100.365194	10,036,519.44	98.111525	9,811,152.50	-225,366.94	0.16
			Base	100.365194	10,036,519.44	98.111525	9,811,152.50	-225,366.94	0.16
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025			
		5,000,000.000	Local	99.952024	4,997,601.19	98.023314	4,901,165.70	-96,435.49	0.08
			Base	99.952024	4,997,601.19	98.023314	4,901,165.70	-96,435.49	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		20,700,000.000	Local	100.032566	20,706,741.26	99.611247	20,619,528.13	-87,213.13	0.34
			Base	100.032566	20,706,741.26	99.611247	20,619,528.13	-87,213.13	0.34
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		4,000,000.000	Local	99.883027	3,995,321.08	99.869485	3,994,779.40	-541.68	0.06
			Base	99.883027	3,995,321.08	99.869485	3,994,779.40	-541.68	0.06
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029			
		10,000,000.000	Local	99.890143	9,989,014.30	100.384216	10,038,421.60	49,407.30	0.16
			Base	99.890143	9,989,014.30	100.384216	10,038,421.60	49,407.30	0.16
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		15,000,000.000	Local	99.992712	14,998,906.74	99.971735	14,995,760.25	-3,146.49	0.24
			Base	99.992712	14,998,906.74	99.971735	14,995,760.25	-3,146.49	0.24
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		10,000,000.000	Local	99.985093	9,998,509.31	96.663816	9,666,381.60	-332,127.71	0.16
			Base	99.985093	9,998,509.31	96.663816	9,666,381.60	-332,127.71	0.16

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025			
		7,000,000.000	Local	99.961696	6,997,318.73	100.344279	7,024,099.53	26,780.80	0.11
			Base	99.961696	6,997,318.73	100.344279	7,024,099.53	26,780.80	0.11
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		10,000,000.000	Local	99.891305	9,989,130.47	100.133298	10,013,329.80	24,199.33	0.16
			Base	99.891305	9,989,130.47	100.133298	10,013,329.80	24,199.33	0.16
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025			
		7,000,000.000	Local	102.690013	7,188,300.93	98.291319	6,880,392.33	-307,908.60	0.11
			Base	102.690013	7,188,300.93	98.291319	6,880,392.33	-307,908.60	0.11
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027			
		7,000,000.000	Local	99.989256	6,999,247.92	100.448947	7,031,426.29	32,178.37	0.11
			Base	99.989256	6,999,247.92	100.448947	7,031,426.29	32,178.37	0.11
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	100.758186	2,015,163.72	96.481268	1,929,625.36	-85,538.36	0.03
			Base	100.758186	2,015,163.72	96.481268	1,929,625.36	-85,538.36	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.940980	4,997,049.01	92.679558	4,633,977.90	-363,071.11	0.08
			Base	99.940980	4,997,049.01	92.679558	4,633,977.90	-363,071.11	0.08
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	92.478295	9,247,829.50	-752,170.50	0.15
			Base	100.000000	10,000,000.00	92.478295	9,247,829.50	-752,170.50	0.15
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	91.815208	6,427,064.56	-572,935.44	0.10
			Base	100.000000	7,000,000.00	91.815208	6,427,064.56	-572,935.44	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	95.986549	9,598,654.90	-401,345.10	0.16
			Base	100.000000	10,000,000.00	95.986549	9,598,654.90	-401,345.10	0.16
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	95.346245	7,150,968.38	-349,031.62	0.12
			Base	100.000000	7,500,000.00	95.346245	7,150,968.38	-349,031.62	0.12

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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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	97.656476	976,564.76	-23,435.24	0.02
			Base	100.000000	1,000,000.00	97.656476	976,564.76	-23,435.24	0.02
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	99.215931	4,960,796.55	-39,203.45	0.08
			Base	100.000000	5,000,000.00	99.215931	4,960,796.55	-39,203.45	0.08
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4				4.000000	16 Sep 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	99.256015	19,851,203.00	-148,797.00	0.32
			Base	100.000000	20,000,000.00	99.256015	19,851,203.00	-148,797.00	0.32
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		16,985,000.000	Local	100.000000	16,985,000.00	99.217720	16,852,129.74	-132,870.26	0.27
			Base	100.000000	16,985,000.00	99.217720	16,852,129.74	-132,870.26	0.27
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.210822	5,010,541.11	99.845196	4,992,259.80	-18,281.31	0.08
			Base	100.210822	5,010,541.11	99.845196	4,992,259.80	-18,281.31	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	99.786483	9,978,648.30	-21,351.70	0.16
			Base	100.000000	10,000,000.00	99.786483	9,978,648.30	-21,351.70	0.16
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	99.986174	44,993,778.30	-6,221.70	0.73
			Base	100.000000	45,000,000.00	99.986174	44,993,778.30	-6,221.70	0.73
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	99.867248	9,986,724.80	-13,275.20	0.16
			Base	100.000000	10,000,000.00	99.867248	9,986,724.80	-13,275.20	0.16
3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.054738	10,005,473.80	5,473.80	0.16
			Base	100.000000	10,000,000.00	100.054738	10,005,473.80	5,473.80	0.16
3130AWUY4	FEDERAL HOME LOAN BANK BONDS 08/26 5.875				5.875000	10 Aug 2026			
		20,000,000.000	Local	99.935672	19,987,134.47	100.009799	20,001,959.80	14,825.33	0.33
			Base	99.935672	19,987,134.47	100.009799	20,001,959.80	14,825.33	0.33

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STATE OF ARIZONA

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STATE STREET

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View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
	15,000,000.000	Local		99.950219	14,992,532.85	93.741738	14,061,260.70	-931,272.15	0.23
		Base		99.950219	14,992,532.85	93.741738	14,061,260.70	-931,272.15	0.23
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	92.917695	4,645,884.75	-354,115.25	0.08
		Base		100.000000	5,000,000.00	92.917695	4,645,884.75	-354,115.25	0.08
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
	5,000,000.000	Local		99.984750	4,999,237.49	95.189463	4,759,473.15	-239,764.34	0.08
		Base		99.984750	4,999,237.49	95.189463	4,759,473.15	-239,764.34	0.08
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	94.798577	9,479,857.70	-520,142.30	0.15
		Base		100.000000	10,000,000.00	94.798577	9,479,857.70	-520,142.30	0.15
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	99.985840	24,996,460.00	-3,540.00	0.41
		Base		100.000000	25,000,000.00	99.985840	24,996,460.00	-3,540.00	0.41
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	99.328082	9,932,808.20	-67,191.80	0.16
		Base		100.000000	10,000,000.00	99.328082	9,932,808.20	-67,191.80	0.16
3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49					5.490000	06 Nov 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	100.339240	10,033,924.00	33,924.00	0.16
		Base		100.000000	10,000,000.00	100.339240	10,033,924.00	33,924.00	0.16
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5					5.000000	01 Feb 2028		
	10,000,000.000	Local		99.909872	9,990,987.17	99.206874	9,920,687.40	-70,299.77	0.16
		Base		99.909872	9,990,987.17	99.206874	9,920,687.40	-70,299.77	0.16
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.475000	06 Feb 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	0.08
		Base		100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	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	99.539718	9,953,971.80	-46,028.20	0.16
		Base		100.000000	10,000,000.00	99.539718	9,953,971.80	-46,028.20	0.16

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3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		6,748,164.800	Local	101.905118	6,876,725.27	87.613639	5,912,312.75	-964,412.52	0.10
Original Face:		10,000,000.000	Base	101.905118	6,876,725.27	87.613639	5,912,312.75	-964,412.52	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	95.103021	9,510,302.10	-489,697.90	0.15
			Base	100.000000	10,000,000.00	95.103021	9,510,302.10	-489,697.90	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	93.881946	4,694,097.30	-305,902.70	0.08
			Base	100.000000	5,000,000.00	93.881946	4,694,097.30	-305,902.70	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.750581	4,687,529.05	-312,470.95	0.08
			Base	100.000000	5,000,000.00	93.750581	4,687,529.05	-312,470.95	0.08
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.857484	9,885,748.40	-114,251.60	0.16
			Base	100.000000	10,000,000.00	98.857484	9,885,748.40	-114,251.60	0.16
3134GXM76	FREDDIE MAC NOTES 08/25 VAR				5.000000	25 Aug 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.857531	9,985,753.10	-14,246.90	0.16
			Base	100.000000	10,000,000.00	99.857531	9,985,753.10	-14,246.90	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	99.132820	14,869,923.00	-130,077.00	0.24
			Base	100.000000	15,000,000.00	99.132820	14,869,923.00	-130,077.00	0.24
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.201738	19,840,347.60	-159,652.40	0.32
			Base	100.000000	20,000,000.00	99.201738	19,840,347.60	-159,652.40	0.32
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.736248	9,973,624.80	-26,375.20	0.16
			Base	100.000000	10,000,000.00	99.736248	9,973,624.80	-26,375.20	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	99.548468	19,909,693.60	-90,306.40	0.32
			Base	100.000000	20,000,000.00	99.548468	19,909,693.60	-90,306.40	0.32

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3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.820139	6,987,409.73	-12,590.27	0.11
			Base	100.000000	7,000,000.00	99.820139	6,987,409.73	-12,590.27	0.11
3134H1DE0	FREDDIE MAC NOTES 09/28 6				6.000000	28 Sep 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	100.032796	10,003,279.60	3,279.60	0.16
			Base	100.000000	10,000,000.00	100.032796	10,003,279.60	3,279.60	0.16
3135GAEU1	FANNIE MAE NOTES 02/24 5.125				5.125000	09 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.996137	9,999,613.70	-386.30	0.16
			Base	100.000000	10,000,000.00	99.996137	9,999,613.70	-386.30	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		313,068.910	Local	101.235230	316,936.03	90.790000	284,235.26	-32,700.77	0.00
		Original Face: 5,677,376.000	Base	101.235230	316,936.03	90.790000	284,235.26	-32,700.77	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		412,520.690	Local	101.145518	417,246.19	87.851960	362,407.51	-54,838.68	0.01
		Original Face: 5,677,376.000	Base	101.145518	417,246.19	87.851960	362,407.51	-54,838.68	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		427,817.400	Local	100.657781	430,631.50	93.822390	401,388.51	-29,242.99	0.01
		Original Face: 6,713,909.000	Base	100.657781	430,631.50	93.822390	401,388.51	-29,242.99	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		396,070.430	Local	99.869594	395,553.93	94.192030	373,066.78	-22,487.15	0.01
		Original Face: 5,677,376.000	Base	99.869594	395,553.93	94.192030	373,066.78	-22,487.15	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		694,001.320	Local	101.255708	702,715.95	91.919620	637,923.38	-64,792.57	0.01
		Original Face: 6,995,663.000	Base	101.255708	702,715.95	91.919620	637,923.38	-64,792.57	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		396,070.430	Local	100.126202	396,570.28	94.575620	374,586.06	-21,984.22	0.01
		Original Face: 5,677,376.000	Base	100.126202	396,570.28	94.575620	374,586.06	-21,984.22	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		631,271.130	Local	100.573060	634,888.69	89.314050	563,813.81	-71,074.88	0.01
		Original Face: 11,354,753.000	Base	100.573060	634,888.69	89.314050	563,813.81	-71,074.88	0.01

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		249,717.500	Local	98.846965	246,838.17	93.235840	232,826.21	-14,011.96	0.00
Original Face:		2,000,000.000	Base	98.846965	246,838.17	93.235840	232,826.21	-14,011.96	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		755,409.800	Local	101.299513	765,226.45	87.851960	663,642.32	-101,584.13	0.01
Original Face:		8,516,065.000	Base	101.299513	765,226.45	87.851960	663,642.32	-101,584.13	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		290,111.080	Local	99.936204	289,926.00	95.304570	276,489.12	-13,436.88	0.00
Original Face:		5,677,376.000	Base	99.936204	289,926.00	95.304570	276,489.12	-13,436.88	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		643,058.500	Local	99.095524	637,242.19	93.584520	601,803.21	-35,438.98	0.01
Original Face:		6,060,416.000	Base	99.095524	637,242.19	93.584520	601,803.21	-35,438.98	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		4,330,308.570	Local	99.767623	4,320,245.91	74.690670	3,234,336.48	-1,085,909.43	0.05
Original Face:		7,000,000.000	Base	99.767623	4,320,245.91	74.690670	3,234,336.48	-1,085,909.43	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	94.655177	9,465,517.70	-534,482.30	0.15
			Base	100.000000	10,000,000.00	94.655177	9,465,517.70	-534,482.30	0.15
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.990556	9,999,055.58	94.258921	9,425,892.10	-573,163.48	0.15
			Base	99.990556	9,999,055.58	94.258921	9,425,892.10	-573,163.48	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		61,181.290	Local	98.589454	60,318.30	96.193890	58,852.66	-1,465.64	0.00
Original Face:		2,838,688.000	Base	98.589454	60,318.30	96.193890	58,852.66	-1,465.64	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		16,516.720	Local	101.164275	16,709.02	98.445080	16,259.90	-449.12	0.00
Original Face:		500,000.000	Base	101.164275	16,709.02	98.445080	16,259.90	-449.12	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		115,084.510	Local	99.981587	115,063.32	95.372870	109,759.40	-5,303.92	0.00
Original Face:		2,838,688.000	Base	99.981587	115,063.32	95.372870	109,759.40	-5,303.92	0.00

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View Date: February 1, 2024

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3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		89,306.090	Local	99.963340	89,273.35	96.287670	85,990.75	-3,282.60	0.00
Original Face:		3,247,459.000	Base	99.963340	89,273.35	96.287670	85,990.75	-3,282.60	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		214,405.360	Local	100.091252	214,601.01	97.258820	208,528.12	-6,072.89	0.00
Original Face:		5,677,376.000	Base	100.091252	214,601.01	97.258820	208,528.12	-6,072.89	0.00
3137AXM23	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		540,880.200	Local	100.033610	541,061.99	94.674290	512,074.49	-28,987.50	0.01
Original Face:		7,380,589.000	Base	100.033610	541,061.99	94.674290	512,074.49	-28,987.50	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		1,138,644.040	Local	101.058406	1,150,695.52	89.557190	1,019,737.61	-130,957.91	0.02
Original Face:		5,677,376.000	Base	101.058406	1,150,695.52	89.557190	1,019,737.61	-130,957.91	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		650,309.670	Local	100.019904	650,439.11	91.460710	594,777.84	-55,661.27	0.01
Original Face:		5,677,376.000	Base	100.019904	650,439.11	91.460710	594,777.84	-55,661.27	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		1,625,774.350	Local	100.617121	1,635,807.35	92.052150	1,496,560.24	-139,247.11	0.02
Original Face:		14,193,441.000	Base	100.617121	1,635,807.35	92.052150	1,496,560.24	-139,247.11	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		137,145.250	Local	100.393976	137,685.57	98.693450	135,353.38	-2,332.19	0.00
Original Face:		14,193,441.000	Base	100.393976	137,685.57	98.693450	135,353.38	-2,332.19	0.00
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
		388,809.230	Local	99.911556	388,465.35	91.475110	355,663.67	-32,801.68	0.01
Original Face:		3,250,000.000	Base	99.911556	388,465.35	91.475110	355,663.67	-32,801.68	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		1,168,455.880	Local	99.920828	1,167,530.79	89.320050	1,043,665.38	-123,865.41	0.02
Original Face:		8,516,065.000	Base	99.920828	1,167,530.79	89.320050	1,043,665.38	-123,865.41	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
		200,043.970	Local	98.498745	197,040.80	94.378400	188,798.30	-8,242.50	0.00
Original Face:		2,500,000.000	Base	98.498745	197,040.80	94.378400	188,798.30	-8,242.50	0.00

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3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051		
	4,145,858.450	Local	100.161422	4,152,550.77	83.002760	3,441,176.94	-711,373.83	0.06
Original Face:	5,000,000.000	Base	100.161422	4,152,550.77	83.002760	3,441,176.94	-711,373.83	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	250,656.000	Local	100.840048	252,761.63	97.368270	244,059.41	-8,702.22	0.00
Original Face:	44,567,405.000	Base	100.840048	252,761.63	97.368270	244,059.41	-8,702.22	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	6,472.290	Local	103.487483	6,698.01	99.647240	6,449.46	-248.55	0.00
Original Face:	1,000,000.000	Base	103.487483	6,698.01	99.647240	6,449.46	-248.55	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	404,012.570	Local	105.068402	424,489.55	98.654430	398,576.30	-25,913.25	0.01
Original Face:	24,898,134.000	Base	105.068402	424,489.55	98.654430	398,576.30	-25,913.25	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	113,044.460	Local	104.061835	117,636.14	97.571560	110,299.24	-7,336.90	0.00
Original Face:	8,516,065.000	Base	104.061835	117,636.14	97.571560	110,299.24	-7,336.90	0.00
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033		
	5,000,000.000	Local	95.475175	4,773,758.75	92.900540	4,645,027.00	-128,731.75	0.08
Original Face:	5,000,000.000	Base	95.475175	4,773,758.75	92.900540	4,645,027.00	-128,731.75	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	92.413095	18,482,619.00	-1,517,381.00	0.30
		Base	100.000000	20,000,000.00	92.413095	18,482,619.00	-1,517,381.00	0.30
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	91.666428	9,166,642.80	-833,357.20	0.15
		Base	100.000000	10,000,000.00	91.666428	9,166,642.80	-833,357.20	0.15
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.986892	4,949,344.60	-50,655.40	0.08
		Base	100.000000	5,000,000.00	98.986892	4,949,344.60	-50,655.40	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	91.962156	9,196,215.60	-803,784.40	0.15
		Base	100.000000	10,000,000.00	91.962156	9,196,215.60	-803,784.40	0.15

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38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	92.053651	9,205,365.10	-794,634.90	0.15
			Base 100.000000	10,000,000.00	92.053651	9,205,365.10	-794,634.90	0.15
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		31,638.240	Local 104.332289	33,008.90	97.549430	30,862.92	-2,145.98	0.00
Original Face:		877,500.000	Base 104.332289	33,008.90	97.549430	30,862.92	-2,145.98	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		525,724.060	Local 99.039559	520,674.79	86.398580	454,218.12	-66,456.67	0.01
Original Face:		3,000,000.000	Base 99.039559	520,674.79	86.398580	454,218.12	-66,456.67	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,246,741.570	Local 95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.02
Original Face:		10,000,000.000	Base 95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,105,728.090	Local 101.711123	1,124,648.46	91.811950	1,015,190.52	-109,457.94	0.02
Original Face:		10,493,495.000	Base 101.711123	1,124,648.46	91.811950	1,015,190.52	-109,457.94	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,945,049.950	Local 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.03
Original Face:		5,000,000.000	Base 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		67,864.220	Local 99.914609	67,806.27	96.600570	65,557.22	-2,249.05	0.00
Original Face:		5,000,000.000	Base 99.914609	67,806.27	96.600570	65,557.22	-2,249.05	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		320,787.460	Local 100.601891	322,718.25	87.677460	281,258.30	-41,459.95	0.00
Original Face:		5,000,000.000	Base 100.601891	322,718.25	87.677460	281,258.30	-41,459.95	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		2,650,408.990	Local 102.095949	2,705,960.21	79.626230	2,110,420.76	-595,539.45	0.03
Original Face:		5,000,000.000	Base 102.095949	2,705,960.21	79.626230	2,110,420.76	-595,539.45	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		6,253,000.000	Local 99.909596	6,247,347.02	97.907453	6,122,153.04	-125,193.98	0.10
			Base 99.909596	6,247,347.02	97.907453	6,122,153.04	-125,193.98	0.10

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427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.986553	999,865.53	97.708616	977,086.16	-22,779.37	0.02
		Base		99.986553	999,865.53	97.708616	977,086.16	-22,779.37	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local		99.950761	1,999,015.22	94.909147	1,898,182.94	-100,832.28	0.03
		Base		99.950761	1,999,015.22	94.909147	1,898,182.94	-100,832.28	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
	5,000,000.000	Local		99.876457	4,993,822.85	99.683560	4,984,178.00	-9,644.85	0.08
		Base		99.876457	4,993,822.85	99.683560	4,984,178.00	-9,644.85	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	5,000,000.000	Local		99.979991	4,998,999.56	99.144458	4,957,222.90	-41,776.66	0.08
		Base		99.979991	4,998,999.56	99.144458	4,957,222.90	-41,776.66	0.08
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
	8,000,000.000	Local		99.942312	7,995,384.99	100.544807	8,043,584.56	48,199.57	0.13
		Base		99.942312	7,995,384.99	100.544807	8,043,584.56	48,199.57	0.13
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.997359	2,999,920.76	95.808708	2,874,261.24	-125,659.52	0.05
		Base		99.997359	2,999,920.76	95.808708	2,874,261.24	-125,659.52	0.05
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7					4.699000	05 Feb 2026		
	25,000,000.000	Local		99.876000	24,969,000.00	100.006973	25,001,743.25	32,743.25	0.41
		Base		99.876000	24,969,000.00	100.006973	25,001,743.25	32,743.25	0.41
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.599000	05 Feb 2027		
	10,000,000.000	Local		99.842000	9,984,200.00	99.981251	9,998,125.10	13,925.10	0.16
		Base		99.842000	9,984,200.00	99.981251	9,998,125.10	13,925.10	0.16
458140BD1	INTEL CORP SR UNSECURED 05/24 2.875					2.875000	11 May 2024		
	25,000,000.000	Local		99.308196	24,827,049.06	99.252189	24,813,047.25	-14,001.81	0.40
		Base		99.308196	24,827,049.06	99.252189	24,813,047.25	-14,001.81	0.40
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	22,000,000.000	Local		99.638854	21,920,547.94	99.303676	21,846,808.72	-73,739.22	0.35
		Base		99.638854	21,920,547.94	99.303676	21,846,808.72	-73,739.22	0.35

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459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.991357	1,999,827.13	93.326400	1,866,528.00	-133,299.13	0.03
			Base	99.991357	1,999,827.13	93.326400	1,866,528.00	-133,299.13	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	99.063137	19,812,627.40	-187,372.60	0.32
			Base	100.000000	20,000,000.00	99.063137	19,812,627.40	-187,372.60	0.32
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		20,000,000.000	Local	99.864861	19,972,972.14	99.764925	19,952,985.00	-19,987.14	0.32
			Base	99.864861	19,972,972.14	99.764925	19,952,985.00	-19,987.14	0.32
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15				5.150000	05 Feb 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	100.197523	5,009,876.15	9,876.15	0.08
			Base	100.000000	5,000,000.00	100.197523	5,009,876.15	9,876.15	0.08
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026			
		5,850,000.000	Local	97.925405	5,728,636.20	97.167114	5,684,276.17	-44,360.03	0.09
			Base	97.925405	5,728,636.20	97.167114	5,684,276.17	-44,360.03	0.09
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025			
		5,000,000.000	Local	99.750007	4,987,500.36	99.221229	4,961,061.45	-26,438.91	0.08
			Base	99.750007	4,987,500.36	99.221229	4,961,061.45	-26,438.91	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	100.056081	20,011,216.20	11,216.20	0.33
			Base	100.000000	20,000,000.00	100.056081	20,011,216.20	11,216.20	0.33
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR				5.040000	23 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.432515	5,021,625.75	21,625.75	0.08
			Base	100.000000	5,000,000.00	100.432515	5,021,625.75	21,625.75	0.08
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
		17,000,000.000	Local	99.994111	16,998,998.87	100.341080	17,057,983.60	58,984.73	0.28
		Original Face:	17,000,000.000	Base	99.994111	16,998,998.87	100.341080	17,057,983.60	58,984.73

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026			
		2,372,563.710	Local	99.986915	2,372,253.25	97.884260	2,322,366.43	-49,886.82	0.04
Original Face:		3,000,000.000	Base	99.986915	2,372,253.25	97.884260	2,322,366.43	-49,886.82	0.04
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		4,000,000.000	Local	99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.07
Original Face:		4,000,000.000	Base	99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.07
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2				3.730000	16 Jun 2025			
		1,988,680.900	Local	99.989410	1,988,470.30	99.755230	1,983,813.21	-4,657.09	0.03
Original Face:		8,500,000.000	Base	99.989410	1,988,470.30	99.755230	1,983,813.21	-4,657.09	0.03
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.965629	4,998,281.44	94.095153	4,704,757.65	-293,523.79	0.08
			Base	99.965629	4,998,281.44	94.095153	4,704,757.65	-293,523.79	0.08
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	101.279617	10,127,961.70	127,961.70	0.16
			Base	100.000000	10,000,000.00	101.279617	10,127,961.70	127,961.70	0.16
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	92.314254	4,615,712.70	-384,287.30	0.08
			Base	100.000000	5,000,000.00	92.314254	4,615,712.70	-384,287.30	0.08
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	98.446754	4,922,337.70	-77,662.30	0.08
			Base	100.000000	5,000,000.00	98.446754	4,922,337.70	-77,662.30	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	98.604325	4,930,216.25	-69,783.75	0.08
			Base	100.000000	5,000,000.00	98.604325	4,930,216.25	-69,783.75	0.08
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	99.194240	19,838,848.00	-161,152.00	0.32
			Base	100.000000	20,000,000.00	99.194240	19,838,848.00	-161,152.00	0.32
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	99.941052	9,994,105.20	-5,894.80	0.16
			Base	100.000000	10,000,000.00	99.941052	9,994,105.20	-5,894.80	0.16

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR					5.150000	20 Aug 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.579435	9,957,943.50	-42,056.50	0.16
		Base		100.000000	10,000,000.00	99.579435	9,957,943.50	-42,056.50	0.16
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6					6.000000	29 Aug 2028		
	15,000,000.000	Local		99.583381	14,937,507.12	100.194320	15,029,148.00	91,640.88	0.24
		Base		99.583381	14,937,507.12	100.194320	15,029,148.00	91,640.88	0.24
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	3,000,000.000	Local		99.943834	2,998,315.02	98.008055	2,940,241.65	-58,073.37	0.05
		Base		99.943834	2,998,315.02	98.008055	2,940,241.65	-58,073.37	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	10,000,000.000	Local		99.883536	9,988,353.61	99.997214	9,999,721.40	11,367.79	0.16
		Base		99.883536	9,988,353.61	99.997214	9,999,721.40	11,367.79	0.16
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	2,000,000.000	Local		99.831946	1,996,638.91	100.500706	2,010,014.12	13,375.21	0.03
		Base		99.831946	1,996,638.91	100.500706	2,010,014.12	13,375.21	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	5,000,000.000	Local		99.986277	4,999,313.85	99.374432	4,968,721.60	-30,592.25	0.08
		Base		99.986277	4,999,313.85	99.374432	4,968,721.60	-30,592.25	0.08
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	2,000,000.000	Local		99.987405	1,999,748.09	100.111418	2,002,228.36	2,480.27	0.03
		Base		99.987405	1,999,748.09	100.111418	2,002,228.36	2,480.27	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	20,000,000.000	Local		99.882108	19,976,421.57	98.664329	19,732,865.80	-243,555.77	0.32
		Base		99.882108	19,976,421.57	98.664329	19,732,865.80	-243,555.77	0.32
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local		99.980796	2,999,423.87	99.641091	2,989,232.73	-10,191.14	0.05
		Base		99.980796	2,999,423.87	99.641091	2,989,232.73	-10,191.14	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
	5,000,000.000	Local		99.892524	4,994,626.22	92.303140	4,615,157.00	-379,469.22	0.07
		Base		99.892524	4,994,626.22	92.303140	4,615,157.00	-379,469.22	0.07

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Holdings

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STATE OF ARIZONA

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STATE STREET

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View Date: February 1, 2024

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58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	10,000,000.000	Local		99.977162	9,997,716.17	97.945239	9,794,523.90	-203,192.27	0.16
		Base		99.977162	9,997,716.17	97.945239	9,794,523.90	-203,192.27	0.16
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
	18,000,000.000	Local		99.967916	17,994,224.95	101.489870	18,268,176.60	273,951.65	0.30
		Base		99.967916	17,994,224.95	101.489870	18,268,176.60	273,951.65	0.30
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
	4,250,000.000	Local		99.973916	4,248,891.44	91.872861	3,904,596.59	-344,294.85	0.06
		Base		99.973916	4,248,891.44	91.872861	3,904,596.59	-344,294.85	0.06
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125					2.125000	17 Mar 2024		
	12,806,000.000	Local		99.632555	12,758,945.03	99.542005	12,747,349.16	-11,595.87	0.21
		Base		99.632555	12,758,945.03	99.542005	12,747,349.16	-11,595.87	0.21
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
	4,000,000.000	Local		99.966696	3,998,667.82	97.004352	3,880,174.08	-118,493.74	0.06
		Base		99.966696	3,998,667.82	97.004352	3,880,174.08	-118,493.74	0.06
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
	5,000,000.000	Local		99.824032	4,991,201.59	98.923080	4,946,154.00	-45,047.59	0.08
		Base		99.824032	4,991,201.59	98.923080	4,946,154.00	-45,047.59	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	93.719712	18,743,942.40	-1,256,057.60	0.30
		Base		100.000000	20,000,000.00	93.719712	18,743,942.40	-1,256,057.60	0.30
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	99.322720	19,864,544.00	-135,456.00	0.32
		Base		100.000000	20,000,000.00	99.322720	19,864,544.00	-135,456.00	0.32
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6					6.000000	29 Jun 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	100.050993	10,005,099.30	5,099.30	0.16
		Base		100.000000	10,000,000.00	100.050993	10,005,099.30	5,099.30	0.16
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	10,000,000.000	Local		99.999559	9,999,955.88	99.905027	9,990,502.70	-9,453.18	0.16
		Base		99.999559	9,999,955.88	99.905027	9,990,502.70	-9,453.18	0.16

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63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
	15,000,000.000	Local	99.885232	14,982,784.85	91.757026	13,763,553.90	-1,219,230.95	0.22	
		Base	99.885232	14,982,784.85	91.757026	13,763,553.90	-1,219,230.95	0.22	
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	5,000,000.000	Local	99.978073	4,998,903.63	96.998247	4,849,912.35	-148,991.28	0.08	
		Base	99.978073	4,998,903.63	96.998247	4,849,912.35	-148,991.28	0.08	
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
	5,000,000.000	Local	99.987408	4,999,370.38	98.079507	4,903,975.35	-95,395.03	0.08	
		Base	99.987408	4,999,370.38	98.079507	4,903,975.35	-95,395.03	0.08	
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	7,000,000.000	Local	99.919506	6,994,365.45	101.048873	7,073,421.11	79,055.66	0.11	
		Base	99.919506	6,994,365.45	101.048873	7,073,421.11	79,055.66	0.11	
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	10,000,000.000	Local	99.865520	9,986,552.02	101.193221	10,119,322.10	132,770.08	0.16	
		Base	99.865520	9,986,552.02	101.193221	10,119,322.10	132,770.08	0.16	
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
	5,000,000.000	Local	99.950426	4,997,521.29	99.519624	4,975,981.20	-21,540.09	0.08	
		Base	99.950426	4,997,521.29	99.519624	4,975,981.20	-21,540.09	0.08	
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
	8,000,000.000	Local	99.967690	7,997,415.17	102.536163	8,202,893.04	205,477.87	0.13	
		Base	99.967690	7,997,415.17	102.536163	8,202,893.04	205,477.87	0.13	
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
	7,000,000.000	Local	99.976224	6,998,335.70	101.497408	7,104,818.56	106,482.86	0.12	
		Base	99.976224	6,998,335.70	101.497408	7,104,818.56	106,482.86	0.12	
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	3,000,000.000	Local	100.138452	3,004,153.56	100.841239	3,025,237.17	21,083.61	0.05	
		Base	100.138452	3,004,153.56	100.841239	3,025,237.17	21,083.61	0.05	
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					6.330000	21 Mar 2024		
	9,000,000.000	Local	100.000000	9,000,000.00	100.043482	9,003,913.38	3,913.38	0.15	
		Base	100.000000	9,000,000.00	100.043482	9,003,913.38	3,913.38	0.15	

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65339KCF5	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/24 4.2				4.200000	20 Jun 2024			
		25,000,000.000	Local	99.421003	24,855,250.87	99.472272	24,868,068.00	12,817.13	0.40
			Base	99.421003	24,855,250.87	99.472272	24,868,068.00	12,817.13	0.40
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025			
		5,000,000.000	Local	99.988043	4,999,402.16	99.128746	4,956,437.30	-42,964.86	0.08
			Base	99.988043	4,999,402.16	99.128746	4,956,437.30	-42,964.86	0.08
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95				4.950000	29 Jan 2026			
		15,000,000.000	Local	99.955060	14,993,258.96	100.033658	15,005,048.70	11,789.74	0.24
			Base	99.955060	14,993,258.96	100.033658	15,005,048.70	11,789.74	0.24
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028			
		5,000,000.000	Local	99.855191	4,992,759.55	101.962015	5,098,100.75	105,341.20	0.08
			Base	99.855191	4,992,759.55	101.962015	5,098,100.75	105,341.20	0.08
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024			
		7,000,000.000	Local	99.999704	6,999,979.29	99.478596	6,963,501.72	-36,477.57	0.11
			Base	99.999704	6,999,979.29	99.478596	6,963,501.72	-36,477.57	0.11
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025			
		4,455,000.000	Local	105.567932	4,703,051.35	98.540860	4,389,995.31	-313,056.04	0.07
			Base	105.567932	4,703,051.35	98.540860	4,389,995.31	-313,056.04	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.890406	4,994,520.31	98.593954	4,929,697.70	-64,822.61	0.08
			Base	99.890406	4,994,520.31	98.593954	4,929,697.70	-64,822.61	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		8,000,000.000	Local	99.979429	7,998,354.28	93.443141	7,475,451.28	-522,903.00	0.12
			Base	99.979429	7,998,354.28	93.443141	7,475,451.28	-522,903.00	0.12
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025			
		5,000,000.000	Local	99.920045	4,996,002.27	101.500686	5,075,034.30	79,032.03	0.08
			Base	99.920045	4,996,002.27	101.500686	5,075,034.30	79,032.03	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024			
		10,000,000.000	Local	98.607515	9,860,751.49	96.864451	9,686,445.10	-174,306.39	0.16
			Base	98.607515	9,860,751.49	96.864451	9,686,445.10	-174,306.39	0.16

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	12,000,000.000	Local		99.950912	11,994,109.39	99.861575	11,983,389.00	-10,720.39	0.19
		Base		99.950912	11,994,109.39	99.861575	11,983,389.00	-10,720.39	0.19
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	12,000,000.000	Local		99.986921	11,998,430.51	99.269803	11,912,376.36	-86,054.15	0.19
		Base		99.986921	11,998,430.51	99.269803	11,912,376.36	-86,054.15	0.19
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.710000	13 Feb 2026		
	15,000,000.000	Local		100.000000	15,000,000.00	100.140112	15,021,016.80	21,016.80	0.24
		Base		100.000000	15,000,000.00	100.140112	15,021,016.80	21,016.80	0.24
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
	4,753,000.000	Local		100.813633	4,791,671.99	99.413023	4,725,100.98	-66,571.01	0.08
		Base		100.813633	4,791,671.99	99.413023	4,725,100.98	-66,571.01	0.08
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	12,000,000.000	Local		99.997259	11,999,671.05	95.007208	11,400,864.96	-598,806.09	0.19
		Base		99.997259	11,999,671.05	95.007208	11,400,864.96	-598,806.09	0.19
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.760000	12 Apr 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.033132	5,001,656.60	1,656.60	0.08
		Base		100.000000	5,000,000.00	100.033132	5,001,656.60	1,656.60	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
	15,000,000.000	Local		99.943575	14,991,536.25	93.671060	14,050,659.00	-940,877.25	0.23
		Base		99.943575	14,991,536.25	93.671060	14,050,659.00	-940,877.25	0.23
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	5,500,000.000	Local		99.982657	5,499,046.14	93.149360	5,123,214.80	-375,831.34	0.08
		Base		99.982657	5,499,046.14	93.149360	5,123,214.80	-375,831.34	0.08
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
	4,000,000.000	Local		99.916334	3,996,653.37	99.600051	3,984,002.04	-12,651.33	0.06
		Base		99.916334	3,996,653.37	99.600051	3,984,002.04	-12,651.33	0.06
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
	5,000,000.000	Local		99.916516	4,995,825.80	102.576220	5,128,811.00	132,985.20	0.08
		Base		99.916516	4,995,825.80	102.576220	5,128,811.00	132,985.20	0.08

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					5.550000	05 Mar 2024		
	7,000,000.000	Local		100.000000	7,000,000.00	100.000248	7,000,017.36	17.36	0.11
		Base		100.000000	7,000,000.00	100.000248	7,000,017.36	17.36	0.11
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.870000	10 Mar 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	100.324576	15,048,686.40	48,686.40	0.24
		Base		100.000000	15,000,000.00	100.324576	15,048,686.40	48,686.40	0.24
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					5.087000	27 Mar 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	98.434000	9,843,400.00	-156,600.00	0.16
		Base		100.000000	10,000,000.00	98.434000	9,843,400.00	-156,600.00	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	91.599710	4,579,985.50	-420,014.50	0.07
		Base		100.000000	5,000,000.00	91.599710	4,579,985.50	-420,014.50	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	98.352541	9,835,254.10	-164,745.90	0.16
		Base		100.000000	10,000,000.00	98.352541	9,835,254.10	-164,745.90	0.16
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR					3.992000	05 Aug 2024		
	15,000,000.000	Local		100.000000	15,000,000.00	99.489700	14,923,455.00	-76,545.00	0.24
		Base		100.000000	15,000,000.00	99.489700	14,923,455.00	-76,545.00	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	98.751533	24,687,883.25	-312,116.75	0.40
		Base		100.000000	25,000,000.00	98.751533	24,687,883.25	-312,116.75	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	99.850143	24,962,535.75	-37,464.25	0.41
		Base		100.000000	25,000,000.00	99.850143	24,962,535.75	-37,464.25	0.41
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	99.478235	19,895,647.00	-104,353.00	0.32
		Base		100.000000	20,000,000.00	99.478235	19,895,647.00	-104,353.00	0.32
78014RQU7	ROYAL BANK OF CANADA 10/26 1					7.000000	17 Oct 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	100.180065	10,018,006.50	18,006.50	0.16
		Base		100.000000	10,000,000.00	100.180065	10,018,006.50	18,006.50	0.16

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
	15,000,000.000	Local		99.969571	14,995,435.66	96.997652	14,549,647.80	-445,787.86	0.24
		Base		99.969571	14,995,435.66	96.997652	14,549,647.80	-445,787.86	0.24
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					6.160000	25 Jan 2029		
	566,189.940	Local		100.000000	566,189.94	95.348410	539,853.11	-26,336.83	0.01
	Original Face: 2,838,688.000	Base		100.000000	566,189.94	95.348410	539,853.11	-26,336.83	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	5,000,000.000	Local		99.992343	4,999,617.15	97.892054	4,894,602.70	-105,014.45	0.08
		Base		99.992343	4,999,617.15	97.892054	4,894,602.70	-105,014.45	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
	5,000,000.000	Local		99.931808	4,996,590.39	93.341014	4,667,050.70	-329,539.69	0.08
		Base		99.931808	4,996,590.39	93.341014	4,667,050.70	-329,539.69	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.360000	03 Mar 2027		
	10,000,000.000	Local		100.000000	10,000,000.00	99.279469	9,927,946.90	-72,053.10	0.16
		Base		100.000000	10,000,000.00	99.279469	9,927,946.90	-72,053.10	0.16
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
	3,000,000.000	Local		99.994247	2,999,827.40	98.992460	2,969,773.80	-30,053.60	0.05
		Base		99.994247	2,999,827.40	98.992460	2,969,773.80	-30,053.60	0.05
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
	5,000,000.000	Local		100.105389	5,005,269.45	99.373100	4,968,655.00	-36,614.45	0.08
		Base		100.105389	5,005,269.45	99.373100	4,968,655.00	-36,614.45	0.08
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
	8,000,000.000	Local		99.876366	7,990,109.25	100.343521	8,027,481.68	37,372.43	0.13
		Base		99.876366	7,990,109.25	100.343521	8,027,481.68	37,372.43	0.13
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
	5,000,000.000	Local		99.894813	4,994,740.63	103.107445	5,155,372.25	160,631.62	0.08
		Base		99.894813	4,994,740.63	103.107445	5,155,372.25	160,631.62	0.08
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	8,000,000.000	Local		99.951115	7,996,089.17	97.037619	7,763,009.52	-233,079.65	0.13
		Base		99.951115	7,996,089.17	97.037619	7,763,009.52	-233,079.65	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					5.730000	14 Feb 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.003400	3,000,102.00	102.00	0.05	
		Base	100.000000	3,000,000.00	100.003400	3,000,102.00	102.00	0.05	
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
	7,000,000.000	Local	99.915887	6,994,112.07	100.266673	7,018,667.11	24,555.04	0.11	
		Base	99.915887	6,994,112.07	100.266673	7,018,667.11	24,555.04	0.11	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.936309	4,996,815.46	94.974951	4,748,747.55	-248,067.91	0.08	
		Base	99.936309	4,996,815.46	94.974951	4,748,747.55	-248,067.91	0.08	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	101.034222	10,103,422.20	103,422.20	0.16	
		Base	100.000000	10,000,000.00	101.034222	10,103,422.20	103,422.20	0.16	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	101.257642	3,724,256.09	99.256700	3,650,661.43	-73,594.66	0.06	
		Base	101.257642	3,724,256.09	99.256700	3,650,661.43	-73,594.66	0.06	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	10,000,000.000	Local	100.043956	10,004,395.64	97.094971	9,709,497.10	-294,898.54	0.16	
		Base	100.043956	10,004,395.64	97.094971	9,709,497.10	-294,898.54	0.16	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	21,515,000.000	Local	101.507814	21,839,406.15	98.598977	21,213,569.90	-625,836.25	0.34	
		Base	101.507814	21,839,406.15	98.598977	21,213,569.90	-625,836.25	0.34	
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
	12,000,000.000	Local	99.313924	11,917,670.82	99.630487	11,955,658.44	37,987.62	0.19	
		Base	99.313924	11,917,670.82	99.630487	11,955,658.44	37,987.62	0.19	
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
	4,000,000.000	Local	99.968747	3,998,749.86	101.782023	4,071,280.92	72,531.06	0.07	
		Base	99.968747	3,998,749.86	101.782023	4,071,280.92	72,531.06	0.07	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.170104	9,817,010.40	-182,989.60	0.16	
		Base	100.000000	10,000,000.00	98.170104	9,817,010.40	-182,989.60	0.16	

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89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.665000	04 Mar 2024			
		11,000,000.000	Local	100.000000	11,000,000.00	100.018073	11,001,988.03	1,988.03	0.18
			Base	100.000000	11,000,000.00	100.018073	11,001,988.03	1,988.03	0.18
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	91.642897	9,164,289.70	-835,710.30	0.15
			Base	100.000000	10,000,000.00	91.642897	9,164,289.70	-835,710.30	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	95.665108	16,263,068.36	-736,931.64	0.26
			Base	100.000000	17,000,000.00	95.665108	16,263,068.36	-736,931.64	0.26
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	99.998402	14,999,760.30	-239.70	0.24
			Base	100.000000	15,000,000.00	99.998402	14,999,760.30	-239.70	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	98.510180	25,612,646.80	-387,353.20	0.42
			Base	100.000000	26,000,000.00	98.510180	25,612,646.80	-387,353.20	0.42
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	100.545682	25,136,420.50	136,420.50	0.41
			Base	100.000000	25,000,000.00	100.545682	25,136,420.50	136,420.50	0.41
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		18,000,000.000	Local	100.000000	18,000,000.00	99.336216	17,880,518.88	-119,481.12	0.29
			Base	100.000000	18,000,000.00	99.336216	17,880,518.88	-119,481.12	0.29
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	100.841113	20,168,222.60	168,222.60	0.33
			Base	100.000000	20,000,000.00	100.841113	20,168,222.60	168,222.60	0.33
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	101.408043	20,281,608.60	281,608.60	0.33
			Base	100.000000	20,000,000.00	101.408043	20,281,608.60	281,608.60	0.33
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.986138	9,998,613.79	96.936977	9,693,697.70	-304,916.09	0.16
			Base	99.986138	9,998,613.79	96.936977	9,693,697.70	-304,916.09	0.16

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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	92.661975	4,633,098.75	-366,901.25	0.08
		Base		100.000000	5,000,000.00	92.661975	4,633,098.75	-366,901.25	0.08
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	92.434318	4,621,715.90	-378,284.10	0.08
		Base		100.000000	5,000,000.00	92.434318	4,621,715.90	-378,284.10	0.08
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					5.600000	13 Sep 2024		
	7,000,000.000	Local		100.000000	7,000,000.00	100.007362	7,000,515.34	515.34	0.11
		Base		100.000000	7,000,000.00	100.007362	7,000,515.34	515.34	0.11
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	10,000,000.000	Local		99.994197	9,999,419.69	95.890826	9,589,082.60	-410,337.09	0.16
		Base		99.994197	9,999,419.69	95.890826	9,589,082.60	-410,337.09	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	10,000,000.000	Local		99.952397	9,995,239.71	98.475402	9,847,540.20	-147,699.51	0.16
		Base		99.952397	9,995,239.71	98.475402	9,847,540.20	-147,699.51	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	20,000,000.000	Local		99.928081	19,985,616.22	101.339185	20,267,837.00	282,220.78	0.33
		Base		99.928081	19,985,616.22	101.339185	20,267,837.00	282,220.78	0.33
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	15,000,000.000	Local		99.979251	14,996,887.64	99.838605	14,975,790.75	-21,096.89	0.24
		Base		99.979251	14,996,887.64	99.838605	14,975,790.75	-21,096.89	0.24
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR					6.830000	09 Mar 2026		
	23,000,000.000	Local		100.000000	23,000,000.00	100.080739	23,018,569.97	18,569.97	0.37
		Base		100.000000	23,000,000.00	100.080739	23,018,569.97	18,569.97	0.37
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local		99.954561	1,999,091.21	95.988700	1,919,774.00	-79,317.21	0.03
		Base		99.954561	1,999,091.21	95.988700	1,919,774.00	-79,317.21	0.03
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.710000	09 Jun 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	99.163648	14,874,547.20	-125,452.80	0.24
		Base		100.000000	15,000,000.00	99.163648	14,874,547.20	-125,452.80	0.24

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR					4.260000	28 Jul 2026		
	7,000,000.000	Local		100.000000	7,000,000.00	98.537726	6,897,640.82	-102,359.18	0.11
		Base		100.000000	7,000,000.00	98.537726	6,897,640.82	-102,359.18	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	101.026319	12,123,158.28	123,158.28	0.20
		Base		100.000000	12,000,000.00	101.026319	12,123,158.28	123,158.28	0.20
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
	5,000,000.000	Local		99.994843	4,999,742.15	100.235370	5,011,768.50	12,026.35	0.08
	Original Face: 5,000,000.000	Base		99.994843	4,999,742.15	100.235370	5,011,768.50	12,026.35	0.08
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5					0.500000	01 May 2024		
	4,025,000.000	Local		98.923668	3,981,677.65	98.794995	3,976,498.55	-5,179.10	0.06
		Base		98.923668	3,981,677.65	98.794995	3,976,498.55	-5,179.10	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	11,000,000.000	Local		99.856978	10,984,267.54	98.110141	10,792,115.51	-192,152.03	0.18
		Base		99.856978	10,984,267.54	98.110141	10,792,115.51	-192,152.03	0.18
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
	3,000,000.000	Local		99.953819	2,998,614.56	100.399235	3,011,977.05	13,362.49	0.05
		Base		99.953819	2,998,614.56	100.399235	3,011,977.05	13,362.49	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local		99.990350	1,999,807.00	98.551241	1,971,024.82	-28,782.18	0.03
		Base		99.990350	1,999,807.00	98.551241	1,971,024.82	-28,782.18	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		99.390031	19,878,006.19	92.703125	18,540,625.00	-1,337,381.19	0.30
		Base		99.390031	19,878,006.19	92.703125	18,540,625.00	-1,337,381.19	0.30
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	15,000,000.000	Local		99.973859	14,996,078.79	99.492188	14,923,828.20	-72,250.59	0.24
		Base		99.973859	14,996,078.79	99.492188	14,923,828.20	-72,250.59	0.24
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local		99.712671	24,928,167.83	97.722656	24,430,664.00	-497,503.83	0.40
		Base		99.712671	24,928,167.83	97.722656	24,430,664.00	-497,503.83	0.40

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	80,000,000.000	Local		99.143093	79,314,474.30	99.105469	79,284,375.20	-30,099.10	1.29
		Base		99.143093	79,314,474.30	99.105469	79,284,375.20	-30,099.10	1.29
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	165,000,000.000	Local		99.410942	164,028,054.87	98.953125	163,272,656.25	-755,398.62	2.65
		Base		99.410942	164,028,054.87	98.953125	163,272,656.25	-755,398.62	2.65
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	10,000,000.000	Local		100.778147	10,077,814.66	98.731982	9,873,198.20	-204,616.46	0.16
		Base		100.778147	10,077,814.66	98.731982	9,873,198.20	-204,616.46	0.16
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
	10,000,000.000	Local		100.109745	10,010,974.52	99.911360	9,991,136.00	-19,838.52	0.16
		Base		100.109745	10,010,974.52	99.911360	9,991,136.00	-19,838.52	0.16
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	8,018,000.000	Local		100.474679	8,056,059.79	98.441029	7,893,001.71	-163,058.08	0.13
		Base		100.474679	8,056,059.79	98.441029	7,893,001.71	-163,058.08	0.13
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
	7,000,000.000	Local		99.963329	6,997,433.03	97.912322	6,853,862.54	-143,570.49	0.11
		Base		99.963329	6,997,433.03	97.912322	6,853,862.54	-143,570.49	0.11
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	5,000,000.000	Local		99.994672	4,999,733.60	100.915969	5,045,798.45	46,064.85	0.08
		Base		99.994672	4,999,733.60	100.915969	5,045,798.45	46,064.85	0.08
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
	12,000,000.000	Local		100.000000	12,000,000.00	100.444028	12,053,283.36	53,283.36	0.20
		Base		100.000000	12,000,000.00	100.444028	12,053,283.36	53,283.36	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	3,000,000.000	Local		99.999726	2,999,991.78	99.338779	2,980,163.37	-19,828.41	0.05
		Base		99.999726	2,999,991.78	99.338779	2,980,163.37	-19,828.41	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	8,000,000.000	Local		100.222529	8,017,802.31	93.257558	7,460,604.64	-557,197.67	0.12
		Base		100.222529	8,017,802.31	93.257558	7,460,604.64	-557,197.67	0.12

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Holdings

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
	15,000,000.000	Local	99.999021	14,999,853.15	99.782920	14,967,438.00	-32,415.15	0.24	
Original Face:	15,000,000.000	Base	99.999021	14,999,853.15	99.782920	14,967,438.00	-32,415.15	0.24	
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A					5.160000	20 Jun 2029		
	19,000,000.000	Local	99.990996	18,998,289.24	101.033640	19,196,391.60	198,102.36	0.31	
Original Face:	19,000,000.000	Base	99.990996	18,998,289.24	101.033640	19,196,391.60	198,102.36	0.31	
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
	6,735,000.000	Local	98.024905	6,601,977.33	95.888454	6,458,087.38	-143,889.95	0.10	
		Base	98.024905	6,601,977.33	95.888454	6,458,087.38	-143,889.95	0.10	
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
	8,630,000.000	Local	99.625966	8,597,720.86	98.257373	8,479,611.29	-118,109.57	0.14	
		Base	99.625966	8,597,720.86	98.257373	8,479,611.29	-118,109.57	0.14	
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
	15,000,000.000	Local	99.888228	14,983,234.22	102.554228	15,383,134.20	399,899.98	0.25	
		Base	99.888228	14,983,234.22	102.554228	15,383,134.20	399,899.98	0.25	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.608496	996,084.96	-3,915.04	0.02	
		Base	100.000000	1,000,000.00	99.608496	996,084.96	-3,915.04	0.02	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local	100.324644	4,901,862.12	99.050652	4,839,614.86	-62,247.26	0.08	
		Base	100.324644	4,901,862.12	99.050652	4,839,614.86	-62,247.26	0.08	
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local	99.899556	4,994,977.82	92.203332	4,610,166.60	-384,811.22	0.07	
		Base	99.899556	4,994,977.82	92.203332	4,610,166.60	-384,811.22	0.07	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	6,000,000.000	Local	99.967126	5,998,027.58	99.233156	5,953,989.36	-44,038.22	0.10	
		Base	99.967126	5,998,027.58	99.233156	5,953,989.36	-44,038.22	0.10	
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local	99.938781	4,996,939.06	93.287391	4,664,369.55	-332,569.51	0.08	
		Base	99.938781	4,996,939.06	93.287391	4,664,369.55	-332,569.51	0.08	

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94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	10,000,000.000	Local		97.413054	9,741,305.42	98.102427	9,810,242.70	68,937.28	0.16
		Base		97.413054	9,741,305.42	98.102427	9,810,242.70	68,937.28	0.16
94974BGA2	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3					3.300000	09 Sep 2024		
	15,000,000.000	Local		98.398685	14,759,802.76	98.768076	14,815,211.40	55,408.64	0.24
		Base		98.398685	14,759,802.76	98.768076	14,815,211.40	55,408.64	0.24
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
	10,000,000.000	Local		99.688303	9,968,830.33	97.851016	9,785,101.60	-183,728.73	0.16
		Base		99.688303	9,968,830.33	97.851016	9,785,101.60	-183,728.73	0.16
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55					5.550000	01 Aug 2025		
	5,000,000.000	Local		100.896809	5,044,840.44	101.042711	5,052,135.55	7,295.11	0.08
		Base		100.896809	5,044,840.44	101.042711	5,052,135.55	7,295.11	0.08
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	10,000,000.000	Local		99.993194	9,999,319.35	101.597663	10,159,766.30	160,446.95	0.17
		Base		99.993194	9,999,319.35	101.597663	10,159,766.30	160,446.95	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.370000	07 Aug 2026		
	15,000,000.000	Local		100.000000	15,000,000.00	100.658000	15,098,700.00	98,700.00	0.25
		Base		100.000000	15,000,000.00	100.658000	15,098,700.00	98,700.00	0.25
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	12,000,000.000	Local		100.000000	12,000,000.00	101.436819	12,172,418.28	172,418.28	0.20
		Base		100.000000	12,000,000.00	101.436819	12,172,418.28	172,418.28	0.20
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	98.464912	6,892,543.84	-107,456.16	0.11
		Base		100.000000	7,000,000.00	98.464912	6,892,543.84	-107,456.16	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	98.285345	9,828,534.50	-171,465.50	0.16
		Base		100.000000	10,000,000.00	98.285345	9,828,534.50	-171,465.50	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	98.586968	9,858,696.80	-141,303.20	0.16
		Base		100.000000	10,000,000.00	98.586968	9,858,696.80	-141,303.20	0.16

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95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
	20,000,000.000	Local		100.000000	20,000,000.00	98.188504	19,637,700.80	-362,299.20	0.32
		Base		100.000000	20,000,000.00	98.188504	19,637,700.80	-362,299.20	0.32
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	97.997334	9,799,733.40	-200,266.60	0.16
		Base		100.000000	10,000,000.00	97.997334	9,799,733.40	-200,266.60	0.16
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	98.237520	9,823,752.00	-176,248.00	0.16
		Base		100.000000	10,000,000.00	98.237520	9,823,752.00	-176,248.00	0.16
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	100.063034	5,003,151.70	3,151.70	0.08
		Base		100.000000	5,000,000.00	100.063034	5,003,151.70	3,151.70	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	100.483356	18,087,004.08	87,004.08	0.29
		Base		100.000000	18,000,000.00	100.483356	18,087,004.08	87,004.08	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	99.277051	19,855,410.20	-144,589.80	0.32
		Base		100.000000	20,000,000.00	99.277051	19,855,410.20	-144,589.80	0.32
95001KRH9	WELLS FARGO BANK NA					5.700000	15 Nov 2024		
	15,000,000.000	Local		100.000000	15,000,000.00	100.438600	15,065,790.00	65,790.00	0.24
		Base		100.000000	15,000,000.00	100.438600	15,065,790.00	65,790.00	0.24
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35					5.350000	10 Nov 2025		
	5,000,000.000	Local		99.986598	4,999,329.89	101.000031	5,050,001.55	50,671.66	0.08
		Base		99.986598	4,999,329.89	101.000031	5,050,001.55	50,671.66	0.08
US DOLLAR Total									
	3,847,356,568.020	Local			3,843,197,787.66		3,784,701,199.11	-58,496,588.55	61.50
Original Face:	456,234,472.000	Base			3,843,197,787.66		3,784,701,199.11	-58,496,588.55	61.50
FIXED INCOME Total									
	3,847,356,568.020	Base			3,843,197,787.66		3,784,701,199.11	-58,496,588.55	61.50

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

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		456,234,472.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		6,221,216,198.450	Base	6,211,593,609.28		6,153,390,229.24	-58,203,380.04	100.00
Original Face:		456,234,472.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	
		-70,731.850	Local	1.000000	-70,731.85	1.000000	-70,731.85	0.00	0.06
			Base	1.000000	-70,731.85	1.000000	-70,731.85	0.00	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-70,731.850	Local	-70,731.85		-70,731.85	0.00	0.06
		Base	-70,731.85		-70,731.85	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-70,731.850	Base	-70,731.85		-70,731.85	0.00	0.06

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		870,885.460	Local	100.000000	870,885.46	5.230982	31 Dec 2030	870,885.46	0.00	0.74
			Base	100.000000	870,885.46	100.000000		870,885.46	0.00	0.74

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	870,885.460	Local	870,885.46		870,885.46	0.00	0.74
		Base	870,885.46		870,885.46	0.00	0.74

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	870,885.460	Base	870,885.46		870,885.46	0.00	0.74

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

02008DAB5	ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		195,416.030	Local	99.921050	195,261.75	5.290000	16 Jun 2025	195,295.44	33.69	0.17
Original Face:		620,000.000	Base	99.921050	195,261.75	99.938290		195,295.44	33.69	0.17

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	99.427210	546,849.66	-3,150.34	0.46	
		Base	100.000000	550,000.00	99.427210	546,849.66	-3,150.34	0.46	
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	600,000.000	Local	99.996243	599,977.46	100.267269	601,603.61	1,626.15	0.51	
		Base	99.996243	599,977.46	100.267269	601,603.61	1,626.15	0.51	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	1,200,000.000	Local	97.863013	1,174,356.16	98.497622	1,181,971.46	7,615.30	1.00	
		Base	97.863013	1,174,356.16	98.497622	1,181,971.46	7,615.30	1.00	
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local	99.995701	794,965.82	96.721130	768,932.98	-26,032.84	0.65	
	Original Face: 795,000.000	Base	99.995701	794,965.82	96.721130	768,932.98	-26,032.84	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	98.145180	760,625.15	-14,203.42	0.65	
	Original Face: 775,000.000	Base	99.977880	774,828.57	98.145180	760,625.15	-14,203.42	0.65	
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
	465,000.000	Local	99.749049	463,833.08	100.190241	465,884.62	2,051.54	0.40	
		Base	99.749049	463,833.08	100.190241	465,884.62	2,051.54	0.40	
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local	100.728802	654,737.21	99.429701	646,293.06	-8,444.15	0.55	
		Base	100.728802	654,737.21	99.429701	646,293.06	-8,444.15	0.55	
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	100.003014	1,500,045.21	45.21	1.28	
		Base	100.000000	1,500,000.00	100.003014	1,500,045.21	45.21	1.28	
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
	300,000.000	Local	99.997040	299,991.12	100.127810	300,383.43	392.31	0.26	
	Original Face: 300,000.000	Base	99.997040	299,991.12	100.127810	300,383.43	392.31	0.26	
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	777,319.640	Local	98.422555	765,057.85	98.456240	765,319.69	261.84	0.65	
	Original Face: 850,000.000	Base	98.422555	765,057.85	98.456240	765,319.69	261.84	0.65	

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	96.536162	965,361.62	-34,638.38	0.82	
		Base	100.000000	1,000,000.00	96.536162	965,361.62	-34,638.38	0.82	
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.640000	02 Apr 2026		
	550,000.000	Local	100.222973	551,226.35	100.572244	553,147.34	1,920.99	0.47	
		Base	100.222973	551,226.35	100.572244	553,147.34	1,920.99	0.47	
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	100.090329	750,677.47	677.47	0.64	
		Base	100.000000	750,000.00	100.090329	750,677.47	677.47	0.64	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.570000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.977027	999,770.27	-229.73	0.85	
		Base	100.000000	1,000,000.00	99.977027	999,770.27	-229.73	0.85	
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	101.203402	1,113,237.42	13,237.42	0.95	
		Base	100.000000	1,100,000.00	101.203402	1,113,237.42	13,237.42	0.95	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local	99.985552	593,914.18	98.849237	587,164.47	-6,749.71	0.50	
		Base	99.985552	593,914.18	98.849237	587,164.47	-6,749.71	0.50	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	102,320.700	Local	99.990794	102,311.28	98.505640	100,791.66	-1,519.62	0.09	
	Original Face: 305,000.000	Base	99.990794	102,311.28	98.505640	100,791.66	-1,519.62	0.09	
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.390000	15 Aug 2025		
	29,133.890	Local	100.000000	29,133.89	99.858410	29,092.64	-41.25	0.02	
	Original Face: 325,000.000	Base	100.000000	29,133.89	99.858410	29,092.64	-41.25	0.02	
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
	119,206.520	Local	99.997550	119,203.60	99.591050	118,719.02	-484.58	0.10	
	Original Face: 410,000.000	Base	99.997550	119,203.60	99.591050	118,719.02	-484.58	0.10	
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
	203,597.300	Local	99.999867	203,597.03	99.904930	203,403.74	-193.29	0.17	
	Original Face: 425,000.000	Base	99.999867	203,597.03	99.904930	203,403.74	-193.29	0.17	

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2				5.340000	15 Sep 2026		
		918,510.810	Local 99.995709	918,471.40	99.931420	917,880.90	-590.50	0.78
Original Face:		1,000,000.000	Base 99.995709	918,471.40	99.931420	917,880.90	-590.50	0.78
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				6.660000	09 May 2025		
		500,000.000	Local 100.008116	500,040.58	100.081190	500,405.95	365.37	0.43
			Base 100.008116	500,040.58	100.081190	500,405.95	365.37	0.43
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027		
		1,000,000.000	Local 99.990734	999,907.34	100.320970	1,003,209.70	3,302.36	0.85
Original Face:		1,000,000.000	Base 99.990734	999,907.34	100.320970	1,003,209.70	3,302.36	0.85
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
		93,965.820	Local 99.999053	93,964.93	99.564030	93,556.16	-408.77	0.08
Original Face:		320,000.000	Base 99.999053	93,964.93	99.564030	93,556.16	-408.77	0.08
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3				4.870000	15 Feb 2028		
		1,000,000.000	Local 99.973175	999,731.75	100.058610	1,000,586.10	854.35	0.85
Original Face:		1,000,000.000	Base 99.973175	999,731.75	100.058610	1,000,586.10	854.35	0.85
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
		67,357.780	Local 99.999599	67,357.51	99.759510	67,195.79	-161.72	0.06
Original Face:		635,000.000	Base 99.999599	67,357.51	99.759510	67,195.79	-161.72	0.06
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
		500,000.000	Local 99.971988	499,859.94	97.241266	486,206.33	-13,653.61	0.41
			Base 99.971988	499,859.94	97.241266	486,206.33	-13,653.61	0.41
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4				5.400000	10 Mar 2025		
		750,000.000	Local 99.988139	749,911.04	100.731211	755,484.08	5,573.04	0.64
			Base 99.988139	749,911.04	100.731211	755,484.08	5,573.04	0.64
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
		1,200,000.000	Local 99.894243	1,198,730.91	100.422765	1,205,073.18	6,342.27	1.02
			Base 99.894243	1,198,730.91	100.422765	1,205,073.18	6,342.27	1.02
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A				4.620000	16 Jan 2029		
		650,000.000	Local 99.984771	649,901.01	100.517410	653,363.17	3,462.16	0.56
Original Face:		650,000.000	Base 99.984771	649,901.01	100.517410	653,363.17	3,462.16	0.56

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45				3.450000	01 May 2025			
		1,330,000.000	Local	99.146457	1,318,647.88	98.186072	1,305,874.76	-12,773.12	1.11
			Base	99.146457	1,318,647.88	98.186072	1,305,874.76	-12,773.12	1.11
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				5.979000	01 May 2025			
		500,000.000	Local	100.000000	500,000.00	99.941000	499,705.00	-295.00	0.42
			Base	100.000000	500,000.00	99.941000	499,705.00	-295.00	0.42
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR				0.981000	01 May 2025			
		600,000.000	Local	99.417763	596,506.58	98.668409	592,010.45	-4,496.13	0.50
			Base	99.417763	596,506.58	98.668409	592,010.45	-4,496.13	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				6.004000	25 Jan 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	99.790000	1,097,690.00	-2,310.00	0.93
			Base	100.000000	1,100,000.00	99.790000	1,097,690.00	-2,310.00	0.93
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2				5.190000	15 Jul 2027			
		790,000.000	Local	99.992925	789,944.11	100.138640	791,095.26	1,151.15	0.67
		Original Face: 790,000.000	Base	99.992925	789,944.11	100.138640	791,095.26	1,151.15	0.67
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027			
		1,200,000.000	Local	96.353690	1,156,244.28	96.600775	1,159,209.30	2,965.02	0.99
			Base	96.353690	1,156,244.28	96.600775	1,159,209.30	2,965.02	0.99
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024			
		500,000.000	Local	100.859284	504,296.42	98.988578	494,942.89	-9,353.53	0.42
			Base	100.859284	504,296.42	98.988578	494,942.89	-9,353.53	0.42
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45				0.450000	07 Jun 2024			
		190,000.000	Local	99.985474	189,972.40	98.373836	186,910.29	-3,062.11	0.16
			Base	99.985474	189,972.40	98.373836	186,910.29	-3,062.11	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		425,000.000	Local	99.985096	424,936.66	96.663816	410,821.22	-14,115.44	0.35
			Base	99.985096	424,936.66	96.663816	410,821.22	-14,115.44	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8				4.800000	09 Jan 2026			
		700,000.000	Local	99.968904	699,782.33	100.531582	703,721.07	3,938.74	0.60
			Base	99.968904	699,782.33	100.531582	703,721.07	3,938.74	0.60

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1				0.580000	15 Sep 2026			
		600,000.000	Local	99.978590	599,871.54	97.159720	582,958.32	-16,913.22	0.50
Original Face:		600,000.000	Base	99.978590	599,871.54	97.159720	582,958.32	-16,913.22	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A				3.320000	15 May 2027			
		465,000.000	Local	99.996370	464,983.12	98.082890	456,085.44	-8,897.68	0.39
Original Face:		465,000.000	Base	99.996370	464,983.12	98.082890	456,085.44	-8,897.68	0.39
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A				5.030000	15 Oct 2027			
		325,000.000	Local	99.992218	324,974.71	100.480590	326,561.92	1,587.21	0.28
Original Face:		325,000.000	Base	99.992218	324,974.71	100.480590	326,561.92	1,587.21	0.28
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A				4.930000	15 Jun 2028			
		700,000.000	Local	99.989091	699,923.64	100.824050	705,768.35	5,844.71	0.60
Original Face:		700,000.000	Base	99.989091	699,923.64	100.824050	705,768.35	5,844.71	0.60
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		500,000.000	Local	100.289952	501,449.76	98.034981	490,174.91	-11,274.85	0.42
			Base	100.289952	501,449.76	98.034981	490,174.91	-11,274.85	0.42
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3				3.000000	13 Feb 2026			
		1,150,000.000	Local	95.197228	1,094,768.12	96.929196	1,114,685.75	19,917.63	0.95
			Base	95.197228	1,094,768.12	96.929196	1,114,685.75	19,917.63	0.95
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028			
		493,376.010	Local	101.068656	498,648.50	96.241134	474,830.67	-23,817.83	0.40
Original Face:		3,600,000.000	Base	101.068656	498,648.50	96.241134	474,830.67	-23,817.83	0.40
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026			
		500,000.000	Local	99.916922	499,584.61	93.147101	465,735.51	-33,849.10	0.40
			Base	99.916922	499,584.61	93.147101	465,735.51	-33,849.10	0.40
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875				4.875000	14 Jun 2024			
		1,000,000.000	Local	100.035591	1,000,355.91	99.897597	998,975.97	-1,379.94	0.85
			Base	100.035591	1,000,355.91	99.897597	998,975.97	-1,379.94	0.85
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024			
		900,000.000	Local	99.999742	899,997.68	99.986378	899,877.40	-120.28	0.76
			Base	99.999742	899,997.68	99.986378	899,877.40	-120.28	0.76

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
	1,200,000.000	Local		99.421787	1,193,061.44	101.165515	1,213,986.18	20,924.74	1.03
		Base		99.421787	1,193,061.44	101.165515	1,213,986.18	20,924.74	1.03
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
	1,000,000.000	Local		99.988611	999,886.11	98.146729	981,467.29	-18,418.82	0.83
		Base		99.988611	999,886.11	98.146729	981,467.29	-18,418.82	0.83
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
	1,005,000.000	Local		99.929185	1,004,288.31	96.693718	971,771.87	-32,516.44	0.83
		Base		99.929185	1,004,288.31	96.693718	971,771.87	-32,516.44	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	99.624767	996,247.67	-3,752.33	0.85
		Base		100.000000	1,000,000.00	99.624767	996,247.67	-3,752.33	0.85
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75					4.750000	08 Feb 2024		
	1,050,000.000	Local		99.999241	1,049,992.03	99.989325	1,049,887.91	-104.12	0.89
		Base		99.999241	1,049,992.03	99.989325	1,049,887.91	-104.12	0.89
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	1,100,000.000	Local		99.223518	1,091,458.70	99.132820	1,090,461.02	-997.68	0.93
		Base		99.223518	1,091,458.70	99.132820	1,090,461.02	-997.68	0.93
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125					5.125000	27 Jan 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	99.947907	1,099,426.98	-573.02	0.93
		Base		100.000000	1,100,000.00	99.947907	1,099,426.98	-573.02	0.93
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	99.836713	1,098,203.84	-1,796.16	0.93
		Base		100.000000	1,100,000.00	99.836713	1,098,203.84	-1,796.16	0.93
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
	900,000.000	Local		99.891166	899,020.49	99.823160	898,408.44	-612.05	0.76
		Base		99.891166	899,020.49	99.823160	898,408.44	-612.05	0.76
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	94.228893	942,288.93	-57,711.07	0.80
		Base		100.000000	1,000,000.00	94.228893	942,288.93	-57,711.07	0.80

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3135G06Y4	FANNIE MAE NOTES 02/26 5.2				5.200000	17 Feb 2026		
		1,100,000.000	Local 100.000000	1,100,000.00	100.033869	1,100,372.56	372.56	0.94
			Base 100.000000	1,100,000.00	100.033869	1,100,372.56	372.56	0.94
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2				3.241000	25 Sep 2024		
		2,300,000.000	Local 98.643713	2,268,805.41	98.666570	2,269,331.11	525.70	1.93
Original Face:		2,300,000.000	Base 98.643713	2,268,805.41	98.666570	2,269,331.11	525.70	1.93
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2				3.330000	25 May 2025		
		1,100,000.000	Local 98.588907	1,084,477.98	98.046820	1,078,515.02	-5,962.96	0.92
Original Face:		1,100,000.000	Base 98.588907	1,084,477.98	98.046820	1,078,515.02	-5,962.96	0.92
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2				3.136000	25 Oct 2024		
		750,000.000	Local 98.353545	737,651.59	98.513240	738,849.30	1,197.71	0.63
Original Face:		750,000.000	Base 98.353545	737,651.59	98.513240	738,849.30	1,197.71	0.63
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR				5.852000	27 Oct 2025		
		600,000.000	Local 100.000000	600,000.00	100.140454	600,842.72	842.72	0.51
			Base 100.000000	600,000.00	100.140454	600,842.72	842.72	0.51
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A				5.800000	16 Nov 2026		
		670,000.000	Local 99.998385	669,989.18	100.135050	670,904.84	915.66	0.57
Original Face:		670,000.000	Base 99.998385	669,989.18	100.135050	670,904.84	915.66	0.57
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A				5.140000	15 Mar 2026		
		751,050.550	Local 99.859824	749,997.76	99.809720	749,621.45	-376.31	0.64
Original Face:		1,090,000.000	Base 99.859824	749,997.76	99.809720	749,621.45	-376.31	0.64
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A				5.680000	15 Sep 2026		
		445,000.000	Local 99.991955	444,964.20	100.408510	446,817.87	1,853.67	0.38
Original Face:		445,000.000	Base 99.991955	444,964.20	100.408510	446,817.87	1,853.67	0.38
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2				0.730000	15 Sep 2024		
		0.010	Local 100.000000	0.01	100.000000	0.01	0.00	0.00
Original Face:		695,000.000	Base 100.000000	0.01	100.000000	0.01	0.00	0.00
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025		
		210,683.160	Local 99.580669	209,799.70	98.780830	208,114.57	-1,685.13	0.18
Original Face:		1,070,000.000	Base 99.580669	209,799.70	98.780830	208,114.57	-1,685.13	0.18

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
	11,518.270	Local	99.994357	11,517.62	99.899380	11,506.68	-10.94	0.01	
Original Face:	450,000.000	Base	99.994357	11,517.62	99.899380	11,506.68	-10.94	0.01	
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
	81,840.190	Local	99.999585	81,839.85	99.880370	81,742.28	-97.57	0.07	
Original Face:	465,000.000	Base	99.999585	81,839.85	99.880370	81,742.28	-97.57	0.07	
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
	680,000.000	Local	99.128674	674,074.98	99.367650	675,700.02	1,625.04	0.57	
Original Face:	680,000.000	Base	99.128674	674,074.98	99.367650	675,700.02	1,625.04	0.57	
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
	405,048.040	Local	97.023454	392,991.60	96.785200	392,026.56	-965.04	0.33	
Original Face:	600,000.000	Base	97.023454	392,991.60	96.785200	392,026.56	-965.04	0.33	
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
	179,994.240	Local	99.997250	179,989.29	99.804730	179,642.77	-346.52	0.15	
Original Face:	240,000.000	Base	99.997250	179,989.29	99.804730	179,642.77	-346.52	0.15	
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
	5,523.610	Local	99.997103	5,523.45	99.853020	5,515.49	-7.96	0.00	
Original Face:	340,000.000	Base	99.997103	5,523.45	99.853020	5,515.49	-7.96	0.00	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	31,803.170	Local	99.994246	31,801.34	98.806650	31,423.65	-377.69	0.03	
Original Face:	185,000.000	Base	99.994246	31,801.34	98.806650	31,423.65	-377.69	0.03	
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
	1,200,000.000	Local	99.987850	1,199,854.20	99.827040	1,197,924.48	-1,929.72	1.02	
Original Face:	1,200,000.000	Base	99.987850	1,199,854.20	99.827040	1,197,924.48	-1,929.72	1.02	
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
	250,000.000	Local	100.000000	250,000.00	99.998385	249,995.96	-4.04	0.21	
		Base	100.000000	250,000.00	99.998385	249,995.96	-4.04	0.21	
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
	550,000.000	Local	100.430644	552,368.54	100.473620	552,604.91	236.37	0.47	
Original Face:	550,000.000	Base	100.430644	552,368.54	100.473620	552,604.91	236.37	0.47	

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Holdings

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

FUND: ATZD



STATE STREET

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View Date: February 1, 2024

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38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625						3.625000	20 Feb 2024		
	500,000.000	Local		100.000002	500,000.01	99.892819	499,464.10	-535.91	0.42	
		Base		100.000002	500,000.01	99.892819	499,464.10	-535.91	0.42	
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3						0.370000	15 Apr 2026		
	456,409.240	Local		98.847041	451,147.03	98.789050	450,882.35	-264.68	0.38	
	Original Face: 2,827,000.000	Base		98.847041	451,147.03	98.789050	450,882.35	-264.68	0.38	
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75						3.750000	15 Feb 2024		
	500,000.000	Local		100.000000	500,000.00	99.919605	499,598.03	-401.97	0.42	
		Base		100.000000	500,000.00	99.919605	499,598.03	-401.97	0.42	
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4						4.000000	15 Sep 2025		
	160,000.000	Local		99.979988	159,967.98	99.144458	158,631.13	-1,336.85	0.13	
		Base		99.979988	159,967.98	99.144458	158,631.13	-1,336.85	0.13	
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95						4.950000	30 Sep 2026		
	1,500,000.000	Local		99.792791	1,496,891.86	101.199453	1,517,991.80	21,099.94	1.29	
		Base		99.792791	1,496,891.86	101.199453	1,517,991.80	21,099.94	1.29	
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2						5.410000	15 Apr 2026		
	418,723.700	Local		99.996167	418,707.65	100.010180	418,766.33	58.68	0.36	
	Original Face: 425,000.000	Base		99.996167	418,707.65	100.010180	418,766.33	58.68	0.36	
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2						5.870000	22 Jun 2026		
	665,000.000	Local		99.993334	664,955.67	100.697590	669,638.97	4,683.30	0.57	
	Original Face: 665,000.000	Base		99.993334	664,955.67	100.697590	669,638.97	4,683.30	0.57	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3						0.270000	21 Apr 2025		
	39,603.850	Local		99.999444	39,603.63	99.045730	39,225.92	-377.71	0.03	
	Original Face: 300,000.000	Base		99.999444	39,603.63	99.045730	39,225.92	-377.71	0.03	
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3						0.410000	18 Nov 2025		
	264,823.360	Local		97.400739	257,939.91	97.678650	258,675.88	735.97	0.22	
	Original Face: 565,000.000	Base		97.400739	257,939.91	97.678650	258,675.88	735.97	0.22	
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2						5.220000	21 Oct 2025		
	197,069.190	Local		99.997306	197,063.88	99.854110	196,781.69	-282.19	0.17	
	Original Face: 275,000.000	Base		99.997306	197,063.88	99.854110	196,781.69	-282.19	0.17	

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US BANCORP PIPER JAFFRAY VENTURES

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43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	267,490.380	Local		99.995432	267,478.16	99.718400	266,737.13	-741.03	0.23
Original Face:	1,100,000.000	Base		99.995432	267,478.16	99.718400	266,737.13	-741.03	0.23
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local		99.777909	623,611.93	98.388776	614,929.85	-8,682.08	0.52
		Base		99.777909	623,611.93	98.388776	614,929.85	-8,682.08	0.52
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local		99.773505	548,754.28	98.449470	541,472.09	-7,282.19	0.46
		Base		99.773505	548,754.28	98.449470	541,472.09	-7,282.19	0.46
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local		99.991900	549,955.45	99.096996	545,033.48	-4,921.97	0.46
		Base		99.991900	549,955.45	99.096996	545,033.48	-4,921.97	0.46
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.500000	16 May 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	99.006521	990,065.21	-9,934.79	0.84
		Base		100.000000	1,000,000.00	99.006521	990,065.21	-9,934.79	0.84
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	252,649.150	Local		99.995892	252,638.77	99.856020	252,285.39	-353.38	0.21
Original Face:	345,000.000	Base		99.995892	252,638.77	99.856020	252,285.39	-353.38	0.21
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
	1,070,000.000	Local		99.999693	1,069,996.72	100.509730	1,075,454.11	5,457.39	0.91
Original Face:	1,070,000.000	Base		99.999693	1,069,996.72	100.509730	1,075,454.11	5,457.39	0.91
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
	382,396.140	Local		97.456852	372,671.24	97.494060	372,813.52	142.28	0.32
Original Face:	600,000.000	Base		97.456852	372,671.24	97.494060	372,813.52	142.28	0.32
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.747488	877,777.89	98.336220	865,358.74	-12,419.15	0.74
		Base		99.747488	877,777.89	98.336220	865,358.74	-12,419.15	0.74
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	99.063137	1,089,694.51	-10,305.49	0.93
		Base		100.000000	1,100,000.00	99.063137	1,089,694.51	-10,305.49	0.93

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local		99.864861	1,098,513.47	99.764925	1,097,414.18	-1,099.29	0.93
		Base		99.864861	1,098,513.47	99.764925	1,097,414.18	-1,099.29	0.93
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
	1,455,000.000	Local		99.920722	1,453,846.50	101.879515	1,482,346.94	28,500.44	1.26
		Base		99.920722	1,453,846.50	101.879515	1,482,346.94	28,500.44	1.26
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local		100.000000	215,000.00	99.774813	214,515.85	-484.15	0.18
		Base		100.000000	215,000.00	99.774813	214,515.85	-484.15	0.18
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.230000	24 Feb 2026		
	500,000.000	Local		100.000000	500,000.00	100.204000	501,020.00	1,020.00	0.43
		Base		100.000000	500,000.00	100.204000	501,020.00	1,020.00	0.43
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
	500,000.000	Local		101.463214	507,316.07	101.375080	506,875.40	-440.67	0.43
	Original Face: 500,000.000	Base		101.463214	507,316.07	101.375080	506,875.40	-440.67	0.43
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	20,683.300	Local		99.993038	20,681.86	98.387970	20,349.88	-331.98	0.02
	Original Face: 85,000.000	Base		99.993038	20,681.86	98.387970	20,349.88	-331.98	0.02
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	500,000.000	Local		99.995226	499,976.13	100.033960	500,169.80	193.67	0.43
	Original Face: 500,000.000	Base		99.995226	499,976.13	100.033960	500,169.80	193.67	0.43
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	1,200,000.000	Local		100.000000	1,200,000.00	101.279617	1,215,355.40	15,355.40	1.03
		Base		100.000000	1,200,000.00	101.279617	1,215,355.40	15,355.40	1.03
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local		100.000000	500,000.00	99.153431	495,767.16	-4,232.84	0.42
		Base		100.000000	500,000.00	99.153431	495,767.16	-4,232.84	0.42
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local		99.943834	264,851.16	98.008055	259,721.35	-5,129.81	0.22
		Base		99.943834	264,851.16	98.008055	259,721.35	-5,129.81	0.22

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	515,000.000	Local	99.883540	514,400.23	99.997214	514,985.65	585.42	0.44	
		Base	99.883540	514,400.23	99.997214	514,985.65	585.42	0.44	
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local	99.831954	194,672.31	100.500706	195,976.38	1,304.07	0.17	
		Base	99.831954	194,672.31	100.500706	195,976.38	1,304.07	0.17	
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	1,100,000.000	Local	98.650532	1,085,155.85	99.374432	1,093,118.75	7,962.90	0.93	
		Base	98.650532	1,085,155.85	99.374432	1,093,118.75	7,962.90	0.93	
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	1,200,000.000	Local	100.710655	1,208,527.86	100.111418	1,201,337.02	-7,190.84	1.02	
		Base	100.710655	1,208,527.86	100.111418	1,201,337.02	-7,190.84	1.02	
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
	1,000,000.000	Local	99.962838	999,628.38	99.774501	997,745.01	-1,883.37	0.85	
		Base	99.962838	999,628.38	99.774501	997,745.01	-1,883.37	0.85	
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local	99.983068	649,889.94	98.664329	641,318.14	-8,571.80	0.55	
		Base	99.983068	649,889.94	98.664329	641,318.14	-8,571.80	0.55	
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2					5.260000	15 Oct 2025		
	193,479.450	Local	99.998325	193,476.21	99.951060	193,384.76	-91.45	0.16	
	Original Face: 545,000.000	Base	99.998325	193,476.21	99.951060	193,384.76	-91.45	0.16	
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
	1,000,000.000	Local	99.995894	999,958.94	100.674220	1,006,742.20	6,783.26	0.86	
	Original Face: 1,000,000.000	Base	99.995894	999,958.94	100.674220	1,006,742.20	6,783.26	0.86	
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
	900,000.000	Local	99.751379	897,762.41	99.396450	894,568.05	-3,194.36	0.76	
	Original Face: 900,000.000	Base	99.751379	897,762.41	99.396450	894,568.05	-3,194.36	0.76	
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
	421,013.860	Local	97.452257	410,287.51	97.220760	409,312.87	-974.64	0.35	
	Original Face: 815,000.000	Base	97.452257	410,287.51	97.220760	409,312.87	-974.64	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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9						2.900000	07 Mar 2024		
	500,000.000	Local		100.039588	500,197.94	99.754973	498,774.87	-1,423.07	0.42	
		Base		100.039588	500,197.94	99.754973	498,774.87	-1,423.07	0.42	
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875						3.875000	29 Apr 2024		
	500,000.000	Local		100.618784	503,093.92	99.575007	497,875.04	-5,218.88	0.42	
		Base		100.618784	503,093.92	99.575007	497,875.04	-5,218.88	0.42	
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2						4.500000	15 Aug 2025		
	235,606.100	Local		99.999304	235,604.46	99.731650	234,973.85	-630.61	0.20	
	Original Face: 560,000.000	Base		99.999304	235,604.46	99.731650	234,973.85	-630.61	0.20	
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A						5.950000	15 May 2026		
	1,355,000.000	Local		99.998770	1,354,983.34	100.678440	1,364,192.86	9,209.52	1.16	
	Original Face: 1,355,000.000	Base		99.998770	1,354,983.34	100.678440	1,364,192.86	9,209.52	1.16	
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A						5.340000	17 Feb 2026		
	331,395.210	Local		99.999994	331,395.19	99.910990	331,100.24	-294.95	0.28	
	Original Face: 370,000.000	Base		99.999994	331,395.19	99.910990	331,100.24	-294.95	0.28	
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584						0.584000	14 Jun 2024		
	385,000.000	Local		100.000000	385,000.00	98.269608	378,337.99	-6,662.01	0.32	
		Base		100.000000	385,000.00	98.269608	378,337.99	-6,662.01	0.32	
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35						0.350000	02 Feb 2024		
	280,000.000	Local		99.999893	279,999.70	100.000000	280,000.00	0.30	0.24	
		Base		99.999893	279,999.70	100.000000	280,000.00	0.30	0.24	
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5						0.500000	09 Aug 2024		
	590,000.000	Local		99.990549	589,944.24	97.513030	575,326.88	-14,617.36	0.49	
		Base		99.990549	589,944.24	97.513030	575,326.88	-14,617.36	0.49	
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9						0.900000	08 Nov 2024		
	420,000.000	Local		99.998455	419,993.51	96.864451	406,830.69	-13,162.82	0.35	
		Base		99.998455	419,993.51	96.864451	406,830.69	-13,162.82	0.35	
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85						2.850000	07 Apr 2025		
	500,000.000	Local		99.989508	499,947.54	97.875724	489,378.62	-10,568.92	0.42	
		Base		99.989508	499,947.54	97.875724	489,378.62	-10,568.92	0.42	

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
	550,000.000	Local	99.995727	549,976.50	99.212463	545,668.55	-4,307.95	0.46	
		Base	99.995727	549,976.50	99.212463	545,668.55	-4,307.95	0.46	
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
	1,165,000.000	Local	99.959791	1,164,531.56	100.154772	1,166,803.09	2,271.53	0.99	
		Base	99.959791	1,164,531.56	100.154772	1,166,803.09	2,271.53	0.99	
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
	710,000.000	Local	99.974924	709,821.96	101.864015	723,234.51	13,412.55	0.61	
		Base	99.974924	709,821.96	101.864015	723,234.51	13,412.55	0.61	
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
	835,000.000	Local	99.962483	834,686.73	99.788219	833,231.63	-1,455.10	0.71	
		Base	99.962483	834,686.73	99.788219	833,231.63	-1,455.10	0.71	
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
	575,000.000	Local	97.900743	562,929.27	99.538564	572,346.74	9,417.47	0.49	
		Base	97.900743	562,929.27	99.538564	572,346.74	9,417.47	0.49	
74460WAB3	PUBLIC STORAGE OP CO COMPANY GUAR 04/24 VAR					5.780000	23 Apr 2024		
	1,380,000.000	Local	99.994678	1,379,926.56	100.010802	1,380,149.07	222.51	1.17	
		Base	99.994678	1,379,926.56	100.010802	1,380,149.07	222.51	1.17	
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.910000	25 Jul 2025		
	215,000.000	Local	100.000000	215,000.00	100.242299	215,520.94	520.94	0.18	
		Base	100.000000	215,000.00	100.242299	215,520.94	520.94	0.18	
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	99.329760	1,191,957.12	-8,042.88	1.01	
		Base	100.000000	1,200,000.00	99.329760	1,191,957.12	-8,042.88	1.01	
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	99.817432	1,197,809.18	-2,190.82	1.02	
		Base	100.000000	1,200,000.00	99.817432	1,197,809.18	-2,190.82	1.02	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local	99.992342	999,923.42	97.892054	978,920.54	-21,002.88	0.83	
		Base	99.992342	999,923.42	97.892054	978,920.54	-21,002.88	0.83	

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Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local	100.371070	602,226.42	97.968396	587,810.38	-14,416.04	0.50	
		Base	100.371070	602,226.42	97.968396	587,810.38	-14,416.04	0.50	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local	99.951123	609,701.85	97.037619	591,929.48	-17,772.37	0.50	
		Base	99.951123	609,701.85	97.037619	591,929.48	-17,772.37	0.50	
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
	1,100,000.000	Local	99.089135	1,089,980.49	98.411501	1,082,526.51	-7,453.98	0.92	
		Base	99.089135	1,089,980.49	98.411501	1,082,526.51	-7,453.98	0.92	
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local	100.103365	1,001,033.65	99.403066	994,030.66	-7,002.99	0.84	
		Base	100.103365	1,001,033.65	99.403066	994,030.66	-7,002.99	0.84	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	800,000.000	Local	99.115348	792,922.78	99.256700	794,053.60	1,130.82	0.67	
		Base	99.115348	792,922.78	99.256700	794,053.60	1,130.82	0.67	
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	97.200883	972,008.83	-27,991.17	0.83	
		Base	100.000000	1,000,000.00	97.200883	972,008.83	-27,991.17	0.83	
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
	880,000.000	Local	100.000000	880,000.00	101.364407	892,006.78	12,006.78	0.76	
		Base	100.000000	880,000.00	101.364407	892,006.78	12,006.78	0.76	
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2					5.050000	15 Jan 2026		
	91,462.520	Local	99.998502	91,461.15	99.770540	91,252.65	-208.50	0.08	
	Original Face: 145,000.000	Base	99.998502	91,461.15	99.770540	91,252.65	-208.50	0.08	
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
	295,191.700	Local	99.998618	295,187.62	99.902740	294,904.60	-283.02	0.25	
	Original Face: 335,000.000	Base	99.998618	295,187.62	99.902740	294,904.60	-283.02	0.25	
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
	270,000.000	Local	99.995515	269,987.89	100.200860	270,542.32	554.43	0.23	
	Original Face: 270,000.000	Base	99.995515	269,987.89	100.200860	270,542.32	554.43	0.23	

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Holdings

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

FUND: ATZD



STATE STREET

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View Date: February 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A					5.130000	15 Dec 2026		
	330,000.000	Local	99.995730	329,985.91	100.218810	330,722.07	736.16	0.28	
Original Face:	330,000.000	Base	99.995730	329,985.91	100.218810	330,722.07	736.16	0.28	
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
	724,957.890	Local	97.176975	704,492.15	97.187840	704,570.91	78.76	0.60	
Original Face:	1,100,000.000	Base	97.176975	704,492.15	97.187840	704,570.91	78.76	0.60	
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A					5.800000	16 Nov 2026		
	655,000.000	Local	99.998591	654,990.77	100.586290	658,840.20	3,849.43	0.56	
Original Face:	655,000.000	Base	99.998591	654,990.77	100.586290	658,840.20	3,849.43	0.56	
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
	57,181.040	Local	99.994404	57,177.84	99.112000	56,673.27	-504.57	0.05	
Original Face:	415,000.000	Base	99.994404	57,177.84	99.112000	56,673.27	-504.57	0.05	
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.710000	09 Jun 2025		
	1,100,000.000	Local	99.649214	1,096,141.35	99.163648	1,090,800.13	-5,341.22	0.93	
		Base	99.649214	1,096,141.35	99.163648	1,090,800.13	-5,341.22	0.93	
907818FA1	UNION PACIFIC CORP SR UNSECURED 03/24 3.15					3.150000	01 Mar 2024		
	725,000.000	Local	99.810681	723,627.44	99.817834	723,679.30	51.86	0.62	
		Base	99.810681	723,627.44	99.817834	723,679.30	51.86	0.62	
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
	310,000.000	Local	99.953816	309,856.83	100.399235	311,237.63	1,380.80	0.26	
		Base	99.953816	309,856.83	100.399235	311,237.63	1,380.80	0.26	
912828X70	US TREASURY N/B 04/24 2					2.000000	30 Apr 2024		
	1,100,000.000	Local	99.221810	1,091,439.91	99.175781	1,090,933.59	-506.32	0.93	
		Base	99.221810	1,091,439.91	99.175781	1,090,933.59	-506.32	0.93	
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	800,000.000	Local	99.993658	799,949.26	99.804526	798,436.21	-1,513.05	0.68	
		Base	99.993658	799,949.26	99.804526	798,436.21	-1,513.05	0.68	
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	1,000,000.000	Local	99.891702	998,917.02	97.187500	971,875.00	-27,042.02	0.83	
		Base	99.891702	998,917.02	97.187500	971,875.00	-27,042.02	0.83	

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	550,000.000	Local		99.769318	548,731.25	97.902344	538,462.89	-10,268.36	0.46
		Base		99.769318	548,731.25	97.902344	538,462.89	-10,268.36	0.46
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1					3.100000	15 Mar 2026		
	1,000,000.000	Local		96.382370	963,823.70	97.170474	971,704.74	7,881.04	0.83
		Base		96.382370	963,823.70	97.170474	971,704.74	7,881.04	0.83
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
	295,000.000	Local		99.989519	294,969.08	98.657950	291,040.95	-3,928.13	0.25
		Base		99.989519	294,969.08	98.657950	291,040.95	-3,928.13	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	600,000.000	Local		99.994673	599,968.04	100.915969	605,495.81	5,527.77	0.51
		Base		99.994673	599,968.04	100.915969	605,495.81	5,527.77	0.51
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
	550,000.000	Local		99.850771	549,179.24	100.444028	552,442.15	3,262.91	0.47
		Base		99.850771	549,179.24	100.444028	552,442.15	3,262.91	0.47
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	500,000.000	Local		100.013108	500,065.54	99.338779	496,693.90	-3,371.64	0.42
		Base		100.013108	500,065.54	99.338779	496,693.90	-3,371.64	0.42
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	1,344,000.000	Local		91.856008	1,234,544.75	93.257558	1,253,381.58	18,836.83	1.07
		Base		91.856008	1,234,544.75	93.257558	1,253,381.58	18,836.83	1.07
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
	496,678.350	Local		99.995981	496,658.39	100.080870	497,080.01	421.62	0.42
	Original Face: 535,000.000	Base		99.995981	496,658.39	100.080870	497,080.01	421.62	0.42
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
	915,000.000	Local		99.994742	914,951.89	100.594390	920,438.67	5,486.78	0.78
	Original Face: 915,000.000	Base		99.994742	914,951.89	100.594390	920,438.67	5,486.78	0.78
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	677,663.210	Local		97.662464	661,822.59	97.493320	660,676.36	-1,146.23	0.56
	Original Face: 1,100,000.000	Base		97.662464	661,822.59	97.493320	660,676.36	-1,146.23	0.56

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
931142EW9	WALMART INC SR UNSECURED 09/25 3.9				3.900000	09 Sep 2025			
		435,000.000	Local	99.961628	434,833.08	99.112957	431,141.36	-3,691.72	0.37
			Base	99.961628	434,833.08	99.112957	431,141.36	-3,691.72	0.37
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		180,000.000	Local	99.967117	179,940.81	99.233156	178,619.68	-1,321.13	0.15
			Base	99.967117	179,940.81	99.233156	178,619.68	-1,321.13	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025			
		1,100,000.000	Local	101.970109	1,121,671.20	97.979638	1,077,776.02	-43,895.18	0.92
			Base	101.970109	1,121,671.20	97.979638	1,077,776.02	-43,895.18	0.92
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				6.630000	25 Apr 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	100.615375	1,106,769.13	6,769.13	0.94
			Base	100.000000	1,100,000.00	100.615375	1,106,769.13	6,769.13	0.94
US DOLLAR Total									
	117,610,143.380	Local		117,128,816.41		116,697,282.98	-431,533.43	99.20	
Original Face:	49,322,000.000	Base		117,128,816.41		116,697,282.98	-431,533.43	99.20	
FIXED INCOME Total									
	117,610,143.380	Base		117,128,816.41		116,697,282.98	-431,533.43	99.20	
Original Face:	49,322,000.000								

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		118,410,296.990	Base	117,928,970.02		117,497,436.59	-431,533.43	100.00
Original Face:		49,322,000.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	
		49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
			Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Local	49,999.99		49,999.99	0.00	0.00
		Base	49,999.99		49,999.99	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.990	Base	49,999.99		49,999.99	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	
		65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	5.22
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	5.22

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01

912797GM3	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.897819	39,959,127.78	99.897819	39,959,127.60	-0.18	3.21
			Base	99.897819	39,959,127.78	99.897819	39,959,127.60	-0.18	3.21

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		257,810,585.520	Local	100.000000	257,810,585.52	100.000000	257,810,585.52	0.00	20.70
			Base	100.000000	257,810,585.52	100.000000	257,810,585.52	0.00	20.70

985FHY004	NETBANKING UFJ REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.02
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.02

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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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US DOLLAR Total

	437,810,585.520	Local		437,769,713.30		437,769,713.12	-0.18	35.15
		Base		437,769,713.30		437,769,713.12	-0.18	35.15

CASH EQUIVALENT Total

	437,810,585.520	Base		437,769,713.30		437,769,713.12	-0.18	35.15
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EQUITY

US DOLLAR						Exchange Rate:	1.000000	
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38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	53,319,426.790	Local	1.000000	53,319,426.79	1.000000	53,319,426.79	0.00	4.28
		Base	1.000000	53,319,426.79	1.000000	53,319,426.79	0.00	4.28

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	28,998,905.110	Local	1.000000	28,998,905.11	1.000000	28,998,905.11	0.00	2.33
		Base	1.000000	28,998,905.11	1.000000	28,998,905.11	0.00	2.33

US DOLLAR Total

	82,318,331.900	Local		82,318,331.90		82,318,331.90	0.00	6.61
		Base		82,318,331.90		82,318,331.90	0.00	6.61

EQUITY Total

	82,318,331.900	Base		82,318,331.90		82,318,331.90	0.00	6.61
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FIXED INCOME

US DOLLAR						Exchange Rate:	1.000000	
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31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,782,599.230	Local	100.599352	1,793,283.28	96.327885	1,717,140.14	-76,143.14	0.14
Original Face:	20,540,000.000	Base	100.599352	1,793,283.28	96.327885	1,717,140.14	-76,143.14	0.14

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	93.250302	13,987,545.30	-1,012,454.70	1.12
		Base	100.000000	15,000,000.00	93.250302	13,987,545.30	-1,012,454.70	1.12

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	92.751909	18,550,381.80	-1,449,618.20	1.49
			Base	100.000000	20,000,000.00	92.751909	18,550,381.80	-1,449,618.20	1.49
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	98.379299	7,378,447.43	-121,552.57	0.59
			Base	100.000000	7,500,000.00	98.379299	7,378,447.43	-121,552.57	0.59
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	97.804295	9,780,429.50	-219,570.50	0.79
			Base	100.000000	10,000,000.00	97.804295	9,780,429.50	-219,570.50	0.79
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	93.154376	6,520,806.32	-479,193.68	0.52
			Base	100.000000	7,000,000.00	93.154376	6,520,806.32	-479,193.68	0.52
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.815208	2,754,456.24	-245,543.76	0.22
			Base	100.000000	3,000,000.00	91.815208	2,754,456.24	-245,543.76	0.22
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.710412	9,871,041.20	-128,958.80	0.79
			Base	100.000000	10,000,000.00	98.710412	9,871,041.20	-128,958.80	0.79
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645				0.645000	24 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.568564	9,856,856.40	-143,143.60	0.79
			Base	100.000000	10,000,000.00	98.568564	9,856,856.40	-143,143.60	0.79
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	96.671571	14,500,735.65	-499,264.35	1.16
			Base	100.000000	15,000,000.00	96.671571	14,500,735.65	-499,264.35	1.16
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.662418	4,783,120.90	-216,879.10	0.38
			Base	100.000000	5,000,000.00	95.662418	4,783,120.90	-216,879.10	0.38
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.387335	4,869,366.75	-130,633.25	0.39
			Base	100.000000	5,000,000.00	97.387335	4,869,366.75	-130,633.25	0.39

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				2.700000	22 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.851776	9,985,177.60	-14,822.40	0.80
		Base	100.000000	10,000,000.00	99.851776	9,985,177.60	-14,822.40	0.80
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	94.451804	4,722,590.20	-277,409.80	0.38
		Base	100.000000	5,000,000.00	94.451804	4,722,590.20	-277,409.80	0.38
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	95.664212	2,391,605.30	-108,394.70	0.19
		Base	100.000000	2,500,000.00	95.664212	2,391,605.30	-108,394.70	0.19
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.140862	9,814,086.20	-185,913.80	0.79
		Base	100.000000	10,000,000.00	98.140862	9,814,086.20	-185,913.80	0.79
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	98.356054	9,835,605.40	-164,394.60	0.79
		Base	100.000000	10,000,000.00	98.356054	9,835,605.40	-164,394.60	0.79
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	98.538488	4,926,924.40	-73,075.60	0.40
		Base	100.000000	5,000,000.00	98.538488	4,926,924.40	-73,075.60	0.40
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				3.500000	23 May 2025		
	10,000,000.000	Local	100.130314	10,013,031.36	98.959367	9,895,936.70	-117,094.66	0.79
		Base	100.130314	10,013,031.36	98.959367	9,895,936.70	-117,094.66	0.79
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	97.139841	4,856,992.05	-143,007.95	0.39
		Base	100.000000	5,000,000.00	97.139841	4,856,992.05	-143,007.95	0.39
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.000000	28 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.656596	4,982,829.80	-17,170.20	0.40
		Base	100.000000	5,000,000.00	99.656596	4,982,829.80	-17,170.20	0.40
3130ASRH4	FEDERAL HOME LOAN BANK BONDS 08/24 VAR				5.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.979078	4,998,953.90	-1,046.10	0.40
		Base	100.000000	5,000,000.00	99.979078	4,998,953.90	-1,046.10	0.40

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.078827	24,769,706.75	-230,293.25	1.99
			Base	100.000000	25,000,000.00	99.078827	24,769,706.75	-230,293.25	1.99
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	99.217720	9,921,772.00	-78,228.00	0.80
			Base	100.000000	10,000,000.00	99.217720	9,921,772.00	-78,228.00	0.80
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	99.146480	9,914,648.00	-85,352.00	0.80
			Base	100.000000	10,000,000.00	99.146480	9,914,648.00	-85,352.00	0.80
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.803348	14,970,502.20	-29,497.80	1.20
			Base	100.000000	15,000,000.00	99.803348	14,970,502.20	-29,497.80	1.20
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		10,000,000.000	Local	100.210822	10,021,082.22	99.845196	9,984,519.60	-36,562.62	0.80
			Base	100.210822	10,021,082.22	99.845196	9,984,519.60	-36,562.62	0.80
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	99.776975	3,392,417.15	-7,582.85	0.27
			Base	100.000000	3,400,000.00	99.776975	3,392,417.15	-7,582.85	0.27
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	99.757786	9,975,778.60	-24,221.40	0.80
			Base	100.000000	10,000,000.00	99.757786	9,975,778.60	-24,221.40	0.80
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	99.980733	9,998,073.30	-1,926.70	0.80
			Base	100.000000	10,000,000.00	99.980733	9,998,073.30	-1,926.70	0.80
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		4,538,590.170	Local	103.878356	4,714,612.85	93.868682	4,260,314.77	-454,298.08	0.34
		Original Face: 24,487,993.000	Base	103.878356	4,714,612.85	93.868682	4,260,314.77	-454,298.08	0.34
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		1,074,745.200	Local	103.813037	1,115,725.63	93.847214	1,008,618.43	-107,107.20	0.08
		Original Face: 10,000,000.000	Base	103.813037	1,115,725.63	93.847214	1,008,618.43	-107,107.20	0.08

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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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	94.889069	9,488,906.90	-511,093.10	0.76
			Base	100.000000	10,000,000.00	94.889069	9,488,906.90	-511,093.10	0.76
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024			
		10,000,000.000	Local	99.989568	9,998,956.75	98.065402	9,806,540.20	-192,416.55	0.79
			Base	99.989568	9,998,956.75	98.065402	9,806,540.20	-192,416.55	0.79
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	94.252483	4,712,624.15	-287,375.85	0.38
			Base	100.000000	5,000,000.00	94.252483	4,712,624.15	-287,375.85	0.38
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	92.729141	4,636,457.05	-363,542.95	0.37
			Base	100.000000	5,000,000.00	92.729141	4,636,457.05	-363,542.95	0.37
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		5,000,000.000	Local	94.925676	4,746,283.78	91.650646	4,582,532.30	-163,751.48	0.37
			Base	94.925676	4,746,283.78	91.650646	4,582,532.30	-163,751.48	0.37
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				5.350000	04 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000622	5,000,031.10	31.10	0.40
			Base	100.000000	5,000,000.00	100.000622	5,000,031.10	31.10	0.40
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.530372	9,953,037.20	-46,962.80	0.80
			Base	100.000000	10,000,000.00	99.530372	9,953,037.20	-46,962.80	0.80
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	97.517076	9,751,707.60	-248,292.40	0.78
			Base	100.000000	10,000,000.00	97.517076	9,751,707.60	-248,292.40	0.78
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	97.070540	9,707,054.00	-292,946.00	0.78
			Base	100.000000	10,000,000.00	97.070540	9,707,054.00	-292,946.00	0.78
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.590251	4,929,512.55	-70,487.45	0.40
			Base	100.000000	5,000,000.00	98.590251	4,929,512.55	-70,487.45	0.40

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.382886	9,938,288.60	-61,711.40	0.80
			Base	100.000000	10,000,000.00	99.382886	9,938,288.60	-61,711.40	0.80
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.137295	4,856,864.75	-143,135.25	0.39
			Base	100.000000	5,000,000.00	97.137295	4,856,864.75	-143,135.25	0.39
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.132820	4,956,641.00	-43,359.00	0.40
			Base	100.000000	5,000,000.00	99.132820	4,956,641.00	-43,359.00	0.40
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.452494	4,922,624.70	-77,375.30	0.40
			Base	100.000000	5,000,000.00	98.452494	4,922,624.70	-77,375.30	0.40
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.328147	9,932,814.70	-67,185.30	0.80
			Base	100.000000	10,000,000.00	99.328147	9,932,814.70	-67,185.30	0.80
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.682431	4,934,121.55	-65,878.45	0.40
			Base	100.000000	5,000,000.00	98.682431	4,934,121.55	-65,878.45	0.40
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.893892	8,164,327.79	-8,672.21	0.66
			Base	100.000000	8,173,000.00	99.893892	8,164,327.79	-8,672.21	0.66
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.594919	5,029,745.95	29,745.95	0.40
			Base	100.000000	5,000,000.00	100.594919	5,029,745.95	29,745.95	0.40
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.711709	9,971,170.90	-28,829.10	0.80
			Base	100.000000	10,000,000.00	99.711709	9,971,170.90	-28,829.10	0.80
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.955863	9,995,586.28	99.793249	9,979,324.90	-16,261.38	0.80
			Base	99.955863	9,995,586.28	99.793249	9,979,324.90	-16,261.38	0.80

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ST OF AZ POOL 4 ST AGCY GOV.

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As of: January 31, 2024

View Date: February 1, 2024

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3134H1MK6	FREDDIE MAC NOTES 12/26 5.4				5.400000	21 Dec 2026			
		25,000,000.000	Local	100.000000	25,000,000.00	100.053173	25,013,293.25	13,293.25	2.01
			Base	100.000000	25,000,000.00	100.053173	25,013,293.25	13,293.25	2.01
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.941851	9,994,185.10	-5,814.90	0.80
			Base	100.000000	10,000,000.00	99.941851	9,994,185.10	-5,814.90	0.80
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,339,898.720	Local	99.807899	1,337,324.76	88.396310	1,184,421.03	-152,903.73	0.10
		Original Face: 11,452,445.000	Base	99.807899	1,337,324.76	88.396310	1,184,421.03	-152,903.73	0.10
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,717,296.370	Local	100.237550	1,721,375.81	87.465970	1,502,049.93	-219,325.88	0.12
		Original Face: 11,058,708.000	Base	100.237550	1,721,375.81	87.465970	1,502,049.93	-219,325.88	0.12
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.850763	4,742,538.15	-257,461.85	0.38
			Base	100.000000	5,000,000.00	94.850763	4,742,538.15	-257,461.85	0.38
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		405,414.400	Local	99.981594	405,339.78	95.372870	386,655.35	-18,684.43	0.03
		Original Face: 10,000,000.000	Base	99.981594	405,339.78	95.372870	386,655.35	-18,684.43	0.03
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		455,710.520	Local	100.603754	458,461.89	94.225210	429,394.19	-29,067.70	0.03
		Original Face: 12,022,600.000	Base	100.603754	458,461.89	94.225210	429,394.19	-29,067.70	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		1,147,760.400	Local	100.638260	1,155,086.10	95.882870	1,100,505.61	-54,580.49	0.09
		Original Face: 24,000,000.000	Base	100.638260	1,155,086.10	95.882870	1,100,505.61	-54,580.49	0.09
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		408,532.190	Local	101.357971	414,079.94	90.785540	370,888.15	-43,191.79	0.03
		Original Face: 9,815,000.000	Base	101.357971	414,079.94	90.785540	370,888.15	-43,191.79	0.03
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		260,450.000	Local	101.076187	263,252.93	94.963210	247,331.68	-15,921.25	0.02
		Original Face: 10,000,000.000	Base	101.076187	263,252.93	94.963210	247,331.68	-15,921.25	0.02

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	403,883.270	Local		106.013812	428,172.05	100.786380	407,059.33	-21,112.72	0.03
Original Face:	12,777,000.000	Base		106.013812	428,172.05	100.786380	407,059.33	-21,112.72	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	162,266.200	Local		105.068394	170,490.49	98.654430	160,082.79	-10,407.70	0.01
Original Face:	10,000,000.000	Base		105.068394	170,490.49	98.654430	160,082.79	-10,407.70	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	134,611.550	Local		103.427997	139,226.03	96.699790	130,169.09	-9,056.94	0.01
Original Face:	5,000,000.000	Base		103.427997	139,226.03	96.699790	130,169.09	-9,056.94	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	66,371.300	Local		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.01
Original Face:	5,000,000.000	Base		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.01
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
	10,000,000.000	Local		100.000000	10,000,000.00	93.709862	9,370,986.20	-629,013.80	0.75
		Base		100.000000	10,000,000.00	93.709862	9,370,986.20	-629,013.80	0.75
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
	262,121.090	Local		102.253768	268,028.69	100.447907	263,295.15	-4,733.54	0.02
Original Face:	9,875,825.000	Base		102.253768	268,028.69	100.447907	263,295.15	-4,733.54	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
	122,573.350	Local		99.959184	122,523.32	95.866224	117,506.44	-5,016.88	0.01
Original Face:	5,000,000.000	Base		99.959184	122,523.32	95.866224	117,506.44	-5,016.88	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
	753,689.800	Local		100.812742	759,815.35	93.722500	706,376.92	-53,438.43	0.06
Original Face:	10,000,000.000	Base		100.812742	759,815.35	93.722500	706,376.92	-53,438.43	0.06
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	5,738.700	Local		99.715092	5,722.35	94.634140	5,430.77	-291.58	0.00
Original Face:	2,000,000.000	Base		99.715092	5,722.35	94.634140	5,430.77	-291.58	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	1,246,741.570	Local		95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.09
Original Face:	10,000,000.000	Base		95.978037	1,196,598.09	89.837230	1,120,038.09	-76,560.00	0.09

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,692,712.980	Local 95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.18
Original Face:		10,000,000.000	Base 95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.18
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		699,763.500	Local 97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.05
Original Face:		5,000,000.000	Base 97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		516,285.900	Local 100.701495	519,907.62	86.424020	446,195.03	-73,712.59	0.04
Original Face:		10,000,000.000	Base 100.701495	519,907.62	86.424020	446,195.03	-73,712.59	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		491,727.300	Local 100.193518	492,678.88	85.514900	420,500.11	-72,178.77	0.03
Original Face:		10,000,000.000	Base 100.193518	492,678.88	85.514900	420,500.11	-72,178.77	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,458,115.860	Local 96.285147	1,403,949.00	84.680950	1,234,746.36	-169,202.64	0.10
Original Face:		4,000,000.000	Base 96.285147	1,403,949.00	84.680950	1,234,746.36	-169,202.64	0.10
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,945,049.950	Local 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.13
Original Face:		5,000,000.000	Base 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.13
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		135,728.440	Local 99.914602	135,612.53	96.600570	131,114.45	-4,498.08	0.01
Original Face:		10,000,000.000	Base 99.914602	135,612.53	96.600570	131,114.45	-4,498.08	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		732,043.540	Local 100.063498	732,508.37	97.551270	714,117.77	-18,390.60	0.06
Original Face:		5,000,000.000	Base 100.063498	732,508.37	97.551270	714,117.77	-18,390.60	0.06
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		1,861,486.670	Local 99.671051	1,855,363.33	95.032320	1,769,013.97	-86,349.36	0.14
Original Face:		5,000,000.000	Base 99.671051	1,855,363.33	95.032320	1,769,013.97	-86,349.36	0.14
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054		
		4,898,192.570	Local 92.958047	4,553,264.13	93.238080	4,566,980.71	13,716.58	0.37
Original Face:		5,000,000.000	Base 92.958047	4,553,264.13	93.238080	4,566,980.71	13,716.58	0.37

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049			
		468,829.510	Local	99.884862	468,289.71	91.593290	429,416.37	-38,873.34	0.03
Original Face:		10,000,000.000	Base	99.884862	468,289.71	91.593290	429,416.37	-38,873.34	0.03
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000					16 Aug 2027			
		5,000,000.000	Local	113.149557	5,657,477.86	110.173660	5,508,683.00	-148,794.86	0.44
			Base	113.149557	5,657,477.86	110.173660	5,508,683.00	-148,794.86	0.44
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		16,183,000.000	Local	100.980578	16,341,686.90	98.598977	15,956,272.45	-385,414.45	1.28
			Base	100.980578	16,341,686.90	98.598977	15,956,272.45	-385,414.45	1.28
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		20,000,000.000	Local	99.946967	19,989,393.47	95.213144	19,042,628.80	-946,764.67	1.53
			Base	99.946967	19,989,393.47	95.213144	19,042,628.80	-946,764.67	1.53
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		10,000,000.000	Local	99.407161	9,940,716.10	92.703125	9,270,312.50	-670,403.60	0.74
			Base	99.407161	9,940,716.10	92.703125	9,270,312.50	-670,403.60	0.74
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		50,000,000.000	Local	99.951679	49,975,839.32	99.492188	49,746,094.00	-229,745.32	3.99
			Base	99.951679	49,975,839.32	99.492188	49,746,094.00	-229,745.32	3.99
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.662085	24,915,521.24	97.902344	24,475,586.00	-439,935.24	1.97
			Base	99.662085	24,915,521.24	97.902344	24,475,586.00	-439,935.24	1.97
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.880530	24,970,132.46	98.925781	24,731,445.25	-238,687.21	1.99
			Base	99.880530	24,970,132.46	98.925781	24,731,445.25	-238,687.21	1.99
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		25,000,000.000	Local	100.111793	25,027,948.15	99.593750	24,898,437.50	-129,510.65	2.00
			Base	100.111793	25,027,948.15	99.593750	24,898,437.50	-129,510.65	2.00
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025			
		25,000,000.000	Local	99.597746	24,899,436.57	100.476562	25,119,140.50	219,703.93	2.02
			Base	99.597746	24,899,436.57	100.476562	25,119,140.50	219,703.93	2.02

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025			
		40,000,000.000	Local	99.928275	39,971,309.88	100.921875	40,368,750.00	397,440.12	3.24
			Base	99.928275	39,971,309.88	100.921875	40,368,750.00	397,440.12	3.24
US DOLLAR Total									
		739,944,930.250	Local		739,865,266.54		725,118,668.09	-14,746,598.45	58.23
Original Face:		292,029,571.000	Base		739,865,266.54		725,118,668.09	-14,746,598.45	58.23
FIXED INCOME Total									
		739,944,930.250	Base		739,865,266.54		725,118,668.09	-14,746,598.45	58.23
Original Face:		292,029,571.000							

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,260,123,847.660	Base	1,260,003,311.73		1,245,256,713.10	-14,746,598.63	100.00
Original Face:		292,029,571.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00
			Base	1.000000	49,999.99	1.000000	49,999.99	0.00
US DOLLAR Total								
		49,999.990	Local		49,999.99		49,999.99	0.00
			Base		49,999.99		49,999.99	0.00
CASH Total								
		49,999.990	Base		49,999.99		49,999.99	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DB21	APPLE INC				5.300000	02 Feb 2024		
		25,000,000.000	Local	99.985278	24,996,319.44	99.985278	24,996,319.50	0.06
			Base	99.985278	24,996,319.44	99.985278	24,996,319.50	0.06
03785DBG0	APPLE INC				5.300000	16 Feb 2024		
		25,000,000.000	Local	99.779167	24,944,791.67	99.779167	24,944,791.75	0.08
			Base	99.779167	24,944,791.67	99.779167	24,944,791.75	0.08
03785DBL9	APPLE INC				5.300000	20 Feb 2024		
		25,000,000.000	Local	99.720278	24,930,069.45	99.720278	24,930,069.50	0.05
			Base	99.720278	24,930,069.45	99.720278	24,930,069.50	0.05
04821TCJ2	ATLANTIC ASSET SECUR				5.340000	18 Mar 2024		
		15,000,000.000	Local	99.317667	14,897,650.00	99.317667	14,897,650.05	0.05
			Base	99.317667	14,897,650.00	99.317667	14,897,650.05	0.05
04821TD28	ATLANTIC ASSET SECUR				5.350000	02 Apr 2024		
		10,200,000.000	Local	99.093472	10,107,534.17	99.066900	10,104,823.80	-2,710.37
			Base	99.093472	10,107,534.17	99.066900	10,104,823.80	-2,710.37

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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	
04821TE27	ATLANTIC ASSET SECUR	25,000,000.000	Local	98.645111	24,661,277.78	98.623510	24,655,877.50	-5,400.28	0.78
			Base	98.645111	24,661,277.78	98.623510	24,655,877.50	-5,400.28	0.78
07644ABF0	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.785333	24,946,333.33	99.785333	24,946,333.25	-0.08	0.79
			Base	99.785333	24,946,333.33	99.785333	24,946,333.25	-0.08	0.79
07644ADH4	BEDFORD ROW FDG CORP	25,000,000.000	Local	98.872667	24,718,166.67	98.854768	24,713,692.00	-4,474.67	0.79
			Base	98.872667	24,718,166.67	98.854768	24,713,692.00	-4,474.67	0.79
13738JBP4	CAN AST + CAN LTD JT	25,000,000.000	Local	99.671222	24,917,805.56	99.671222	24,917,805.50	-0.06	0.79
			Base	99.671222	24,917,805.56	99.671222	24,917,805.50	-0.06	0.79
14178LB74	CARGILL INC	30,000,000.000	Local	99.911667	29,973,500.00	99.911667	29,973,500.10	0.10	0.95
			Base	99.911667	29,973,500.00	99.911667	29,973,500.10	0.10	0.95
14912DBC2	CATERPLR FIN SRV CO.	25,000,000.000	Local	99.838056	24,959,513.89	99.838056	24,959,514.00	0.11	0.79
			Base	99.838056	24,959,513.89	99.838056	24,959,514.00	0.11	0.79
15963TC49	CHARIOT FNDG LLC	25,000,000.000	Local	99.520000	24,880,000.00	99.520000	24,880,000.00	0.00	0.79
			Base	99.520000	24,880,000.00	99.520000	24,880,000.00	0.00	0.79
15963TCK3	CHARIOT FNDG LLC	25,000,000.000	Local	99.298917	24,824,729.17	99.298917	24,824,729.25	0.08	0.79
			Base	99.298917	24,824,729.17	99.298917	24,824,729.25	0.08	0.79
17277ADW4	CISCO SYSTEMS INC	20,000,000.000	Local	98.697139	19,739,427.78	98.654700	19,730,940.00	-8,487.78	0.63
			Base	98.697139	19,739,427.78	98.654700	19,730,940.00	-8,487.78	0.63
17277AEM5	CISCO SYSTEMS INC	30,000,000.000	Local	98.389722	29,516,916.67	98.349600	29,504,880.00	-12,036.67	0.94
			Base	98.389722	29,516,916.67	98.349600	29,504,880.00	-12,036.67	0.94

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19121ACS8	COCA COLA COMPANY	25,058,000.000	Local	99.200500	24,857,661.29	99.200500	24,857,661.29	0.00	0.79
			Base	99.200500	24,857,661.29	99.200500	24,857,661.29	0.00	0.79
19121AD57	COCA COLA COMPANY	25,000,000.000	Local	99.057778	24,764,444.44	99.060509	24,765,127.25	682.81	0.79
			Base	99.057778	24,764,444.44	99.060509	24,765,127.25	682.81	0.79
23102UBC5	CUMMINS INC	15,000,000.000	Local	99.832861	14,974,929.17	99.832861	14,974,929.15	-0.02	0.48
			Base	99.832861	14,974,929.17	99.832861	14,974,929.15	-0.02	0.48
24422LB77	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	0.79
			Base	99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	0.79
24422LD34	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.088944	24,772,236.11	99.067425	24,766,856.25	-5,379.86	0.79
			Base	99.088944	24,772,236.11	99.067425	24,766,856.25	-5,379.86	0.79
29101ABG8	EMERSON ELECTRIC CO	25,000,000.000	Local	99.777500	24,944,375.00	99.777500	24,944,375.00	0.00	0.79
			Base	99.777500	24,944,375.00	99.777500	24,944,375.00	0.00	0.79
30601VDG3	FAIRWAY FINANCE CORP	25,000,000.000	Local	98.883333	24,720,833.33	98.865348	24,716,337.00	-4,496.33	0.79
			Base	98.883333	24,720,833.33	98.865348	24,716,337.00	-4,496.33	0.79
30601VDR9	FAIRWAY FINANCE CORP	25,000,000.000	Local	98.756333	24,689,083.33	98.731690	24,682,922.50	-6,160.83	0.78
			Base	98.756333	24,689,083.33	98.731690	24,682,922.50	-6,160.83	0.78
38346LC12	GOTHAM FDG CORP	10,000,000.000	Local	99.558556	9,955,855.56	99.558556	9,955,855.60	0.04	0.32
			Base	99.558556	9,955,855.56	99.558556	9,955,855.60	0.04	0.32
38346LDF0	GOTHAM FDG CORP	15,000,000.000	Local	98.902333	14,835,350.00	98.882292	14,832,343.80	-3,006.20	0.47
			Base	98.902333	14,835,350.00	98.882292	14,832,343.80	-3,006.20	0.47

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38346LDR4	GOTHAM FDG CORP	25,000,000.000	Local	98.751667	24,687,916.67	98.734051	24,683,512.75	-4,403.92	0.78
			Base	98.751667	24,687,916.67	98.734051	24,683,512.75	-4,403.92	0.78
40060WEM0	GTA FDG LLC DISC	25,000,000.000	Local	98.395833	24,598,958.33	98.355227	24,588,806.75	-10,151.58	0.78
			Base	98.395833	24,598,958.33	98.355227	24,588,806.75	-10,151.58	0.78
40060WEU2	GTA FDG LLC DISC	25,000,000.000	Local	98.274250	24,568,562.50	98.254409	24,563,602.25	-4,960.25	0.78
			Base	98.274250	24,568,562.50	98.254409	24,563,602.25	-4,960.25	0.78
40588LB57	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.938222	24,984,555.56	99.938222	24,984,555.50	-0.06	0.79
			Base	99.938222	24,984,555.56	99.938222	24,984,555.50	-0.06	0.79
40588LCK3	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.292389	24,823,097.22	99.292389	24,823,097.25	0.03	0.79
			Base	99.292389	24,823,097.22	99.292389	24,823,097.25	0.03	0.79
42786TB23	HERSHEY FOODS CORP	30,000,000.000	Local	99.985139	29,995,541.67	99.985139	29,995,541.70	0.03	0.95
			Base	99.985139	29,995,541.67	99.985139	29,995,541.70	0.03	0.95
4523ELBM6	ILLINOIS TOOL WORKS INC	27,000,000.000	Local	99.703889	26,920,050.00	99.703889	26,920,050.03	0.03	0.86
			Base	99.703889	26,920,050.00	99.703889	26,920,050.03	0.03	0.86
47816FB75	JOHNSON + JOHNSON	25,000,000.000	Local	99.911667	24,977,916.67	99.911667	24,977,916.75	0.08	0.79
			Base	99.911667	24,977,916.67	99.911667	24,977,916.75	0.08	0.79
47816FDA6	JOHNSON + JOHNSON	25,000,000.000	Local	98.972667	24,743,166.66	98.972037	24,743,009.25	-157.41	0.79
			Base	98.972667	24,743,166.66	98.972037	24,743,009.25	-157.41	0.79
47816FEF4	JOHNSON + JOHNSON	25,000,000.000	Local	98.480444	24,620,111.11	98.477500	24,619,375.00	-736.11	0.78
			Base	98.480444	24,620,111.11	98.477500	24,619,375.00	-736.11	0.78

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
4820P2B61	JUPITER SECT CO LLC	25,000,000.000	Local	99.924583	24,981,145.83	99.924583	24,981,145.75	-0.08	0.79
			Base	99.924583	24,981,145.83	99.924583	24,981,145.75	-0.08	0.79
4820P2D85	JUPITER SECT CO LLC	25,000,000.000	Local	99.000583	24,750,145.84	98.986170	24,746,542.50	-3,603.34	0.79
			Base	99.000583	24,750,145.84	98.986170	24,746,542.50	-3,603.34	0.79
51843TBM1	ESTEE LAUDER COMPANI	25,000,000.000	Local	99.703889	24,925,972.22	99.703889	24,925,972.25	0.03	0.79
			Base	99.703889	24,925,972.22	99.703889	24,925,972.25	0.03	0.79
53127TBS1	LIBERTY FUNDING LLC	25,000,000.000	Local	99.619444	24,904,861.11	99.619444	24,904,861.00	-0.11	0.79
			Base	99.619444	24,904,861.11	99.619444	24,904,861.00	-0.11	0.79
53127TC19	LIBERTY FUNDING LLC	10,000,000.000	Local	99.561778	9,956,177.78	99.561778	9,956,177.80	0.02	0.32
			Base	99.561778	9,956,177.78	99.561778	9,956,177.80	0.02	0.32
53127TD26	LIBERTY FUNDING LLC	15,000,000.000	Local	99.088389	14,863,258.33	99.079013	14,861,851.95	-1,406.38	0.47
			Base	99.088389	14,863,258.33	99.079013	14,861,851.95	-1,406.38	0.47
53245PBD9	ELI LILLY + COMPANY	25,000,000.000	Local	99.823000	24,955,750.00	99.823000	24,955,750.00	0.00	0.79
			Base	99.823000	24,955,750.00	99.823000	24,955,750.00	0.00	0.79
56274LDC5	MANHATTAN ASSET FDG.	25,000,000.000	Local	98.944861	24,736,215.27	98.921600	24,730,400.00	-5,815.27	0.79
			Base	98.944861	24,736,215.27	98.921600	24,730,400.00	-5,815.27	0.79
56274LDQ4	MANHATTAN ASSET FDG.	25,000,000.000	Local	98.759611	24,689,902.78	98.743733	24,685,933.25	-3,969.53	0.78
			Base	98.759611	24,689,902.78	98.743733	24,685,933.25	-3,969.53	0.78
57576JB84	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.32
			Base	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.32

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
57576JBC5	MASSACHUSETTS MUT LIFE INS CO				5.300000	12 Feb 2024			
		10,000,000.000	Local	99.838056	9,983,805.56	99.838056	9,983,805.60	0.04	0.32
			Base	99.838056	9,983,805.56	99.838056	9,983,805.60	0.04	0.32
59157TC50	METLIFE SHORT TERM FDG				5.460000	05 Mar 2024			
		20,000,000.000	Local	99.499500	19,899,900.00	99.499500	19,899,900.00	0.00	0.63
			Base	99.499500	19,899,900.00	99.499500	19,899,900.00	0.00	0.63
59515MC52	MICROSOFT CORP				5.350000	05 Mar 2024			
		25,000,000.000	Local	99.509583	24,877,395.83	99.509583	24,877,395.75	-0.08	0.79
			Base	99.509583	24,877,395.83	99.509583	24,877,395.75	-0.08	0.79
59515MCF0	MICROSOFT CORP				5.300000	15 Mar 2024			
		25,000,000.000	Local	99.366944	24,841,736.11	99.366944	24,841,736.00	-0.11	0.79
			Base	99.366944	24,841,736.11	99.366944	24,841,736.00	-0.11	0.79
59515MEM3	MICROSOFT CORP				5.350000	21 May 2024			
		25,000,000.000	Local	98.365278	24,591,319.44	98.380017	24,595,004.25	3,684.81	0.78
			Base	98.365278	24,591,319.44	98.380017	24,595,004.25	3,684.81	0.78
63763PE13	NATIONAL SECS CLEARING				5.300000	01 May 2024			
		25,000,000.000	Local	98.675000	24,668,750.00	98.650800	24,662,700.00	-6,050.00	0.78
			Base	98.675000	24,668,750.00	98.650800	24,662,700.00	-6,050.00	0.78
64106GB69	NESTLE FIN FRANCE S.				5.300000	06 Feb 2024			
		25,000,000.000	Local	99.926389	24,981,597.22	99.926389	24,981,597.25	0.03	0.79
			Base	99.926389	24,981,597.22	99.926389	24,981,597.25	0.03	0.79
64106GC19	NESTLE FIN FRANCE S.				5.280000	01 Mar 2024			
		25,000,000.000	Local	99.574667	24,893,666.67	99.574667	24,893,666.75	0.08	0.79
			Base	99.574667	24,893,666.67	99.574667	24,893,666.75	0.08	0.79
64951WB86	NEW YORK LFE CAP COR				5.370000	08 Feb 2024			
		21,000,000.000	Local	99.895583	20,978,072.50	99.895583	20,978,072.43	-0.07	0.67
			Base	99.895583	20,978,072.50	99.895583	20,978,072.43	-0.07	0.67
64951WC10	NEW YORK LFE CAP COR				5.360000	01 Mar 2024			
		15,227,000.000	Local	99.568222	15,161,253.20	99.568222	15,161,253.16	-0.04	0.48
			Base	99.568222	15,161,253.20	99.568222	15,161,253.16	-0.04	0.48

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Holdings

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



STATE STREET

As of: January 31, 2024

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64951WCL6	NEW YORK LFE CAP COR				5.320000	20 Mar 2024			
		5,000,000.000	Local	99.290667	4,964,533.33	99.290667	4,964,533.35	0.02	0.16
			Base	99.290667	4,964,533.33	99.290667	4,964,533.35	0.02	0.16
64952UBL0	NEW YORK LIFE SHORT TERM FDG L 02/24 ZCP				5.380000	20 Feb 2024			
		15,000,000.000	Local	99.716056	14,957,408.33	99.716056	14,957,408.40	0.07	0.48
			Base	99.716056	14,957,408.33	99.716056	14,957,408.40	0.07	0.48
6698M4B68	NOVARTIS FNC CRP				5.320000	06 Feb 2024			
		25,000,000.000	Local	99.926111	24,981,527.78	99.926111	24,981,527.75	-0.03	0.79
			Base	99.926111	24,981,527.78	99.926111	24,981,527.75	-0.03	0.79
6698M4BL5	NOVARTIS FNC CRP				5.360000	20 Feb 2024			
		25,000,000.000	Local	99.717111	24,929,277.78	99.717111	24,929,277.75	-0.03	0.79
			Base	99.717111	24,929,277.78	99.717111	24,929,277.75	-0.03	0.79
67983TBV7	OLD LINE FUNDING LLC				5.520000	29 Feb 2024			
		20,000,000.000	Local	99.570667	19,914,133.33	99.570667	19,914,133.40	0.07	0.63
			Base	99.570667	19,914,133.33	99.570667	19,914,133.40	0.07	0.63
67983TC87	OLD LINE FUNDING LLC				5.510000	08 Mar 2024			
		30,000,000.000	Local	99.449000	29,834,700.00	99.449000	29,834,700.00	0.00	0.95
			Base	99.449000	29,834,700.00	99.449000	29,834,700.00	0.00	0.95
69372AB19	PACCAR FINANCIAL COR				5.330000	01 Feb 2024			
		12,200,000.000	Local	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	0.39
			Base	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	0.39
71708EBT1	PFIZER INC				5.380000	27 Feb 2024			
		25,000,000.000	Local	99.611444	24,902,861.11	99.611444	24,902,861.00	-0.11	0.79
			Base	99.611444	24,902,861.11	99.611444	24,902,861.00	-0.11	0.79
71708EEV3	PFIZER INC				5.400000	29 May 2024			
		25,000,000.000	Local	98.230000	24,557,500.00	98.263702	24,565,925.50	8,425.50	0.78
			Base	98.230000	24,557,500.00	98.263702	24,565,925.50	8,425.50	0.78
74271TB93	PROCTOR GAMBLE AND CO				5.360000	09 Feb 2024			
		25,000,000.000	Local	99.880889	24,970,222.22	99.880889	24,970,222.25	0.03	0.79
			Base	99.880889	24,970,222.22	99.880889	24,970,222.25	0.03	0.79

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74271TBD4	PROCTOR GAMBLE AND CO				5.380000	13 Feb 2024			
		25,000,000.000	Local	99.820667	24,955,166.67	99.820667	24,955,166.75	0.08	0.79
			Base	99.820667	24,955,166.67	99.820667	24,955,166.75	0.08	0.79
74271TCF8	PROCTOR GAMBLE AND CO				5.280000	15 Mar 2024			
		25,000,000.000	Local	99.369333	24,842,333.33	99.369333	24,842,333.25	-0.08	0.79
			Base	99.369333	24,842,333.33	99.369333	24,842,333.25	-0.08	0.79
8010M2CR1	SANOFI				5.310000	25 Mar 2024			
		25,000,000.000	Local	99.218250	24,804,562.50	99.218250	24,804,562.50	0.00	0.79
			Base	99.218250	24,804,562.50	99.218250	24,804,562.50	0.00	0.79
8010M2CU4	SANOFI				5.310000	28 Mar 2024			
		25,000,000.000	Local	99.174000	24,793,500.00	99.174000	24,793,500.00	0.00	0.79
			Base	99.174000	24,793,500.00	99.174000	24,793,500.00	0.00	0.79
82124LCB6	SHEFFIELD RECEIVABLE				5.510000	11 Mar 2024			
		25,000,000.000	Local	99.403083	24,850,770.83	99.403083	24,850,770.75	-0.08	0.79
			Base	99.403083	24,850,770.83	99.403083	24,850,770.75	-0.08	0.79
82124LCF7	SHEFFIELD RECEIVABLE				5.360000	15 Mar 2024			
		25,000,000.000	Local	99.359778	24,839,944.44	99.359778	24,839,944.50	0.06	0.79
			Base	99.359778	24,839,944.44	99.359778	24,839,944.50	0.06	0.79
88603AGV9	THUNDER BAY FNDNG LLC				5.610000	12 Feb 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.79
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.79
89233GDQ6	TOYOTA MOTOR CREDIT				5.540000	24 Apr 2024			
		15,000,000.000	Local	98.722722	14,808,408.33	98.750267	14,812,540.05	4,131.72	0.47
			Base	98.722722	14,808,408.33	98.750267	14,812,540.05	4,131.72	0.47
9113A2B70	UNITED PARCEL SERVIC				5.380000	07 Feb 2024			
		25,000,000.000	Local	99.910333	24,977,583.33	99.910333	24,977,583.25	-0.08	0.79
			Base	99.910333	24,977,583.33	99.910333	24,977,583.25	-0.08	0.79
912796Z28	TREASURY BILL 02/24 0.00000				5.267000	22 Feb 2024			
		30,000,000.000	Local	99.691417	29,907,425.00	99.691416	29,907,424.90	-0.10	0.95
			Base	99.691417	29,907,425.00	99.691416	29,907,424.90	-0.10	0.95

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912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024		
	10,000,000.000	Local	98.176792	9,817,679.17	98.131073	9,813,107.30	-4,571.87	0.31
		Base	98.176792	9,817,679.17	98.131073	9,813,107.30	-4,571.87	0.31
912797GE1	TREASURY BILL 02/24 0.00000				5.302500	01 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.32
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.32
912797GP6	TREASURY BILL 02/24 0.00000				5.267500	29 Feb 2024		
	20,000,000.000	Local	99.590306	19,918,061.11	99.590306	19,918,061.20	0.09	0.63
		Base	99.590306	19,918,061.11	99.590306	19,918,061.20	0.09	0.63
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024		
	10,000,000.000	Local	99.614875	9,961,487.50	99.614875	9,961,487.50	0.00	0.32
		Base	99.614875	9,961,487.50	99.614875	9,961,487.50	0.00	0.32
92646KBP6	VICTORY RECEIVABLES				5.560000	23 Feb 2024		
	25,000,000.000	Local	99.660222	24,915,055.55	99.660222	24,915,055.50	-0.05	0.79
		Base	99.660222	24,915,055.55	99.660222	24,915,055.50	-0.05	0.79
92646KDR0	VICTORY RECEIVABLES				5.350000	25 Apr 2024		
	25,000,000.000	Local	98.751667	24,687,916.67	98.734051	24,683,512.75	-4,403.92	0.78
		Base	98.751667	24,687,916.67	98.734051	24,683,512.75	-4,403.92	0.78
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	01 Feb 2024		
	500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	15.89
		Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	15.89
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.79
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.79
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	01 Feb 2024		
	153,569,254.210	Local	100.000000	153,569,254.21	100.000000	153,569,254.21	0.00	4.88
		Base	100.000000	153,569,254.21	100.000000	153,569,254.21	0.00	4.88
979QRC005	BANK OF AMERICA REPO				5.250000	01 Feb 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.77
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.77

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985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.18
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.18
US DOLLAR Total								
	2,734,254,254.210	Local		2,722,918,054.52		2,722,832,596.88	-85,457.64	86.54
		Base		2,722,918,054.52		2,722,832,596.88	-85,457.64	86.54
CASH EQUIVALENT Total								
	2,734,254,254.210	Base		2,722,918,054.52		2,722,832,596.88	-85,457.64	86.54

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	37,098,598.520	Local	1.000000	37,098,598.52	1.000000	37,098,598.52	0.00	1.18
		Base	1.000000	37,098,598.52	1.000000	37,098,598.52	0.00	1.18
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	6,156,463.640	Local	1.000000	6,156,463.64	1.000000	6,156,463.64	0.00	0.20
		Base	1.000000	6,156,463.64	1.000000	6,156,463.64	0.00	0.20
US DOLLAR Total								
	43,255,062.160	Local		43,255,062.16		43,255,062.16	0.00	1.37
		Base		43,255,062.16		43,255,062.16	0.00	1.37
EQUITY Total								
	43,255,062.160	Base		43,255,062.16		43,255,062.16	0.00	1.37

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.055850	20,011,170.00	11,170.00	0.64
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.055850	20,011,170.00	11,170.00	0.64

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89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1					5.604000	15 Aug 2024		
	1,652,321.890	Local	100.000000	1,652,321.89	100.005580	1,652,414.09	92.20	0.05	
Original Face:	15,000,000.000	Base	100.000000	1,652,321.89	100.005580	1,652,414.09	92.20	0.05	
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1					5.519000	15 Jan 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.056090	20,011,218.00	11,218.00	0.64	
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.056090	20,011,218.00	11,218.00	0.64	
912796CX5	TREASURY BILL 04/24 0.00000						18 Apr 2024		
	10,000,000.000	Local	98.858368	9,885,836.80	98.888714	9,888,871.40	3,034.60	0.31	
		Base	98.858368	9,885,836.80	98.888714	9,888,871.40	3,034.60	0.31	
912797GE1	TREASURY BILL 02/24 0.00000					0.010000	01 Feb 2024		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.95	
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.95	
912797GM3	TREASURY BILL 02/24 0.00000						08 Feb 2024		
	30,000,000.000	Local	99.897188	29,969,156.26	99.899569	29,969,870.70	714.44	0.95	
		Base	99.897188	29,969,156.26	99.899569	29,969,870.70	714.44	0.95	
912797GP6	TREASURY BILL 02/24 0.00000					0.010000	29 Feb 2024		
	10,000,000.000	Local	99.584472	9,958,447.22	99.591151	9,959,115.10	667.88	0.32	
		Base	99.584472	9,958,447.22	99.591151	9,959,115.10	667.88	0.32	
912797GQ4	TREASURY BILL 03/24 0.00000					0.010000	07 Mar 2024		
	10,000,000.000	Local	99.483264	9,948,326.38	99.487931	9,948,793.10	466.72	0.32	
		Base	99.483264	9,948,326.38	99.487931	9,948,793.10	466.72	0.32	
912797GY7	TREASURY BILL 03/24 0.00000					0.010000	28 Mar 2024		
	10,000,000.000	Local	99.174389	9,917,438.89	99.182504	9,918,250.40	811.51	0.32	
		Base	99.174389	9,917,438.89	99.182504	9,918,250.40	811.51	0.32	
912797GZ4	TREASURY BILL 04/24 0.00000					0.010000	04 Apr 2024		
	10,000,000.000	Local	99.069875	9,906,987.49	99.084867	9,908,486.70	1,499.21	0.31	
		Base	99.069875	9,906,987.49	99.084867	9,908,486.70	1,499.21	0.31	
912797HH3	TREASURY BILL 05/24 0.00000					0.010000	02 May 2024		
	10,000,000.000	Local	98.655197	9,865,519.70	98.685176	9,868,517.60	2,997.90	0.31	
		Base	98.655197	9,865,519.70	98.685176	9,868,517.60	2,997.90	0.31	

Holdings

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912797JC2	TREASURY BILL 02/24 0.00000				0.010000	06 Feb 2024			
	10,000,000.000	Local	99.925693	9,992,569.31	99.927639	9,992,763.90	194.59		0.32
		Base	99.925693	9,992,569.31	99.927639	9,992,763.90	194.59		0.32
912797JD0	TREASURY BILL 02/24 0.00000				0.010000	13 Feb 2024			
	30,000,000.000	Local	99.823192	29,946,957.67	99.825029	29,947,508.70	551.03		0.95
		Base	99.823192	29,946,957.67	99.825029	29,947,508.70	551.03		0.95
912797JE8	TREASURY BILL 02/24 0.00000				0.010000	20 Feb 2024			
	40,000,000.000	Local	99.719249	39,887,699.43	99.722908	39,889,163.20	1,463.77		1.27
		Base	99.719249	39,887,699.43	99.722908	39,889,163.20	1,463.77		1.27
912797JF5	TREASURY BILL 02/24 0.00000					27 Feb 2024			
	20,000,000.000	Local	99.618847	19,923,769.49	99.620653	19,924,130.60	361.11		0.63
		Base	99.618847	19,923,769.49	99.620653	19,924,130.60	361.11		0.63
912797JG3	TREASURY BILL 03/24 0.00000				0.010000	05 Mar 2024			
	50,000,000.000	Local	99.516046	49,758,023.02	99.519370	49,759,685.00	1,661.98		1.58
		Base	99.516046	49,758,023.02	99.519370	49,759,685.00	1,661.98		1.58
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024			
	10,000,000.000	Local	99.412500	9,941,250.02	99.415556	9,941,555.60	305.58		0.32
		Base	99.412500	9,941,250.02	99.415556	9,941,555.60	305.58		0.32
912797JJ7	TREASURY BILL 03/24 0.00000					19 Mar 2024			
	30,000,000.000	Local	99.310667	29,793,200.08	99.312364	29,793,709.20	509.12		0.95
		Base	99.310667	29,793,200.08	99.312364	29,793,709.20	509.12		0.95
912797JK4	TREASURY BILL 03/24 0.00000					26 Mar 2024			
	30,000,000.000	Local	99.209125	29,762,737.40	99.211750	29,763,525.00	787.60		0.95
		Base	99.209125	29,762,737.40	99.211750	29,763,525.00	787.60		0.95
US DOLLAR Total									
	381,652,321.890	Local		380,110,241.05		380,148,748.29	38,507.24		12.08
Original Face:	55,000,000.000	Base		380,110,241.05		380,148,748.29	38,507.24		12.08
FIXED INCOME Total									
	381,652,321.890	Base		380,110,241.05		380,148,748.29	38,507.24		12.08

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		55,000,000.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,159,211,638.250	Base	3,146,333,357.72		3,146,286,407.32	-46,950.40	100.00
Original Face:		55,000,000.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.030	Local	1.000000	0.03	1.000000	0.03	0.00	0.00
			Base	1.000000	0.03	1.000000	0.03	0.00	0.00

US DOLLAR Total		0.030	Local		0.03		0.03	0.00	0.00
			Base		0.03		0.03	0.00	0.00

CASH Total		0.030	Base		0.03		0.03	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				5.320000	01 Feb 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		3.70
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		3.70

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD PREMIER CL				5.301656	31 Dec 2030			
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00		0.23
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00		0.23

912796CX5	TREASURY BILL 04/24 0.00000				5.226500	18 Apr 2024			
	50,000,000.000	Local	98.882110	49,441,054.86	98.888714	49,444,357.00	3,302.14		1.83
		Base	98.882110	49,441,054.86	98.888714	49,444,357.00	3,302.14		1.83

912796Z28	TREASURY BILL 02/24 0.00000				5.275000	22 Feb 2024			
	50,000,000.000	Local	99.691580	49,845,789.99	99.691580	49,845,790.10	0.11		1.85
		Base	99.691580	49,845,789.99	99.691580	49,845,790.10	0.11		1.85

912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024			
	10,000,000.000	Local	98.176792	9,817,679.17	98.131073	9,813,107.30	-4,571.87		0.36
		Base	98.176792	9,817,679.17	98.131073	9,813,107.30	-4,571.87		0.36

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GE1	TREASURY BILL 02/24 0.00000				5.293000	01 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.37
912797GP6	TREASURY BILL 02/24 0.00000				5.276000	29 Feb 2024		
	40,000,000.000	Local	99.589644	39,835,857.78	99.589644	39,835,857.60	-0.18	1.47
		Base	99.589644	39,835,857.78	99.589644	39,835,857.60	-0.18	1.47
912797JC2	TREASURY BILL 02/24 0.00000				5.276000	06 Feb 2024		
	40,000,000.000	Local	99.926722	39,970,688.89	99.926722	39,970,688.80	-0.09	1.48
		Base	99.926722	39,970,688.89	99.926722	39,970,688.80	-0.09	1.48
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024		
	20,000,000.000	Local	99.614875	19,922,975.00	99.614875	19,922,975.00	0.00	0.74
		Base	99.614875	19,922,975.00	99.614875	19,922,975.00	0.00	0.74
912797JS7	TREASURY BILL 07/24 0.00000				5.005000	18 Jul 2024		
	20,000,000.000	Local	97.664333	19,532,866.67	97.685333	19,537,066.60	4,199.93	0.72
		Base	97.664333	19,532,866.67	97.685333	19,537,066.60	4,199.93	0.72
912797JV0	TREASURY BILL 05/24 0.00000				5.181000	07 May 2024		
	10,000,000.000	Local	98.618400	9,861,840.00	98.618133	9,861,813.30	-26.70	0.37
		Base	98.618400	9,861,840.00	98.618133	9,861,813.30	-26.70	0.37
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.280000	01 Feb 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.55
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.55
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	29 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
926NKW009	AMHERST PIERPONT 04/15 VAR				5.330000	16 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
926NKW009	AMHERST PIERPONT 04/15 VAR				5.330000	20 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.78
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.78
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	01 Feb 2024		
	27,628,977.980	Local	100.000000	27,628,977.98	100.000000	27,628,977.98	0.00	1.02
		Base	100.000000	27,628,977.98	100.000000	27,628,977.98	0.00	1.02
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Feb 2024		
	77,066,741.450	Local	100.000000	77,066,741.45	100.000000	77,066,741.45	0.00	2.85
		Base	100.000000	77,066,741.45	100.000000	77,066,741.45	0.00	2.85
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.600000	28 Mar 2024		
	19,014,787.900	Local	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.70
		Base	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.70
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.450000	22 Feb 2024		
	8,309,827.470	Local	100.000000	8,309,827.47	100.000000	8,309,827.47	0.00	0.31
		Base	100.000000	8,309,827.47	100.000000	8,309,827.47	0.00	0.31
979QHR003	SOUTH STREET REPO				5.380000	01 Feb 2024		
	7,793,626.620	Local	100.000000	7,793,626.62	100.000000	7,793,626.62	0.00	0.29
		Base	100.000000	7,793,626.62	100.000000	7,793,626.62	0.00	0.29
985FHY004	MITSUBISHI UFJ REPO				5.300000	01 Feb 2024		
	723,670,950.780	Local	100.000000	723,670,950.78	100.000000	723,670,950.78	0.00	26.79
		Base	100.000000	723,670,950.78	100.000000	723,670,950.78	0.00	26.79
985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.70
US DOLLAR Total	1,844,721,614.570	Local		1,842,950,366.93		1,842,953,270.27	2,903.34	68.22
		Base		1,842,950,366.93		1,842,953,270.27	2,903.34	68.22
CASH EQUIVALENT Total	1,844,721,614.570	Base		1,842,950,366.93		1,842,953,270.27	2,903.34	68.22

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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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EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	34,150,365.210	Local	1.000000	34,150,365.21	1.000000	34,150,365.21	0.00	1.26
		Base	1.000000	34,150,365.21	1.000000	34,150,365.21	0.00	1.26

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	28,199,434.070	Local	1.000000	28,199,434.07	1.000000	28,199,434.07	0.00	1.04
		Base	1.000000	28,199,434.07	1.000000	28,199,434.07	0.00	1.04

US DOLLAR Total	62,349,799.280	Local		62,349,799.28		62,349,799.28	0.00	2.31
		Base		62,349,799.28		62,349,799.28	0.00	2.31

EQUITY Total

	62,349,799.280	Base		62,349,799.28		62,349,799.28	0.00	2.31
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
	10,000,000.000	Local	98.858368	9,885,836.80	98.888714	9,888,871.40	3,034.60	0.37
		Base	98.858368	9,885,836.80	98.888714	9,888,871.40	3,034.60	0.37

912797GE1	TREASURY BILL 02/24 0.00000				0.010000	01 Feb 2024		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.22
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.22

912797GM3	TREASURY BILL 02/24 0.00000					08 Feb 2024		
	50,000,000.000	Local	99.897236	49,948,618.04	99.899569	49,949,784.50	1,166.46	1.85
		Base	99.897236	49,948,618.04	99.899569	49,949,784.50	1,166.46	1.85

912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	10,000,000.000	Local	99.584472	9,958,447.22	99.591151	9,959,115.10	667.88	0.37
		Base	99.584472	9,958,447.22	99.591151	9,959,115.10	667.88	0.37

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

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	10,000,000.000	Local	99.483264	9,948,326.38	99.487931	9,948,793.10	466.72	0.37
		Base	99.483264	9,948,326.38	99.487931	9,948,793.10	466.72	0.37
912797GX9	TREASURY BILL 03/24 0.00000					14 Mar 2024		
	50,000,000.000	Local	99.386158	49,693,079.23	99.384437	49,692,218.50	-860.73	1.84
		Base	99.386158	49,693,079.23	99.384437	49,692,218.50	-860.73	1.84
912797GY7	TREASURY BILL 03/24 0.00000				0.010000	28 Mar 2024		
	10,000,000.000	Local	99.174389	9,917,438.89	99.182504	9,918,250.40	811.51	0.37
		Base	99.174389	9,917,438.89	99.182504	9,918,250.40	811.51	0.37
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	10,000,000.000	Local	99.069875	9,906,987.49	99.084867	9,908,486.70	1,499.21	0.37
		Base	99.069875	9,906,987.49	99.084867	9,908,486.70	1,499.21	0.37
912797HH3	TREASURY BILL 05/24 0.00000				0.010000	02 May 2024		
	20,000,000.000	Local	98.655197	19,731,039.40	98.685176	19,737,035.20	5,995.80	0.73
		Base	98.655197	19,731,039.40	98.685176	19,737,035.20	5,995.80	0.73
912797JC2	TREASURY BILL 02/24 0.00000					06 Feb 2024		
	60,000,000.000	Local	99.926557	59,955,933.91	99.927639	59,956,583.40	649.49	2.22
		Base	99.926557	59,955,933.91	99.927639	59,956,583.40	649.49	2.22
912797JD0	TREASURY BILL 02/24 0.00000				0.010000	13 Feb 2024		
	70,000,000.000	Local	99.823297	69,876,307.66	99.825029	69,877,520.30	1,212.64	2.59
		Base	99.823297	69,876,307.66	99.825029	69,877,520.30	1,212.64	2.59
912797JE8	TREASURY BILL 02/24 0.00000				0.010000	20 Feb 2024		
	60,000,000.000	Local	99.720119	59,832,071.63	99.722908	59,833,744.80	1,673.17	2.21
		Base	99.720119	59,832,071.63	99.722908	59,833,744.80	1,673.17	2.21
912797JF5	TREASURY BILL 02/24 0.00000				0.010000	27 Feb 2024		
	60,000,000.000	Local	99.619310	59,771,585.73	99.620653	59,772,391.80	806.07	2.21
		Base	99.619310	59,771,585.73	99.620653	59,772,391.80	806.07	2.21
912797JG3	TREASURY BILL 03/24 0.00000				0.010000	05 Mar 2024		
	100,000,000.000	Local	99.516252	99,516,252.11	99.519370	99,519,370.00	3,117.89	3.68
		Base	99.516252	99,516,252.11	99.519370	99,519,370.00	3,117.89	3.68

& 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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024		
	50,000,000.000	Local	99.413533	49,706,766.67	99.415556	49,707,778.00	1,011.33	1.84
		Base	99.413533	49,706,766.67	99.415556	49,707,778.00	1,011.33	1.84
912797JJ7	TREASURY BILL 03/24 0.00000					19 Mar 2024		
	50,000,000.000	Local	99.310406	49,655,202.96	99.312364	49,656,182.00	979.04	1.84
		Base	99.310406	49,655,202.96	99.312364	49,656,182.00	979.04	1.84
912797JK4	TREASURY BILL 03/24 0.00000					26 Mar 2024		
	50,000,000.000	Local	99.209275	49,604,637.55	99.211750	49,605,875.00	1,237.45	1.84
		Base	99.209275	49,604,637.55	99.211750	49,605,875.00	1,237.45	1.84
912797JV0	TREASURY BILL 05/24 0.00000				0.010000	07 May 2024		
	20,000,000.000	Local	98.613307	19,722,661.32	98.618133	19,723,626.60	965.28	0.73
		Base	98.613307	19,722,661.32	98.618133	19,723,626.60	965.28	0.73
912797JW8	TREASURY BILL 05/24 0.00000				0.010000	14 May 2024		
	20,000,000.000	Local	98.517515	19,703,502.99	98.521712	19,704,342.40	839.41	0.73
		Base	98.517515	19,703,502.99	98.521712	19,704,342.40	839.41	0.73
912797JX6	TREASURY BILL 05/24 0.00000				0.010000	21 May 2024		
	20,000,000.000	Local	98.416978	19,683,395.60	98.424097	19,684,819.40	1,423.80	0.73
		Base	98.416978	19,683,395.60	98.424097	19,684,819.40	1,423.80	0.73
91282CEL1	US TREASURY FRN 04/24 VAR				5.204530	30 Apr 2024		
	10,000,000.000	Local	99.988864	9,998,886.43	99.964292	9,996,429.20	-2,457.23	0.37
		Base	99.988864	9,998,886.43	99.964292	9,996,429.20	-2,457.23	0.37
US DOLLAR Total								
	800,000,000.000	Local		796,016,978.01		796,041,217.80	24,239.79	29.47
		Base		796,016,978.01		796,041,217.80	24,239.79	29.47
FIXED INCOME Total								
	800,000,000.000	Base		796,016,978.01		796,041,217.80	24,239.79	29.47

& 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: January 31, 2024

View Date: February 1, 2024

Base Currency: 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 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG



STATE STREET

As of: January 31, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,707,071,413.880	Base	2,701,317,144.25		2,701,344,287.38	27,143.13	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

913ETFI4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO				3.993389	31 Dec 2030			
		126,464.430	Local	100.010003	126,477.08	100.000000	126,464.43	-12.65	0.03
			Base	100.010003	126,477.08	100.000000	126,464.43	-12.65	0.03

US DOLLAR Total		126,464.430	Local		126,477.08		126,464.43	-12.65	0.03
			Base		126,477.08		126,464.43	-12.65	0.03

CASH EQUIVALENT Total

		126,464.430	Base		126,477.08		126,464.43	-12.65	0.03
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

04052EAC2	ARIZONA INDL DEV AUTH HOSP REV AZSMED 02/48 ADJUSTABLE VAR				3.750000	01 Feb 2048			
		7,700,000.000	Local	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	1.64
Original Face:		7,700,000.000	Base	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	1.64

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025			
		7,500,000.000	Local	103.986830	7,799,012.28	103.143210	7,735,740.75	-63,271.53	1.65
			Base	103.986830	7,799,012.28	103.143210	7,735,740.75	-63,271.53	1.65

083023QJ3	BENTON CNTY WA SCH DIST 400 R BENS CD 12/26 FIXED 5				5.000000	01 Dec 2026			
		2,360,000.000	Local	106.586694	2,515,445.99	106.308340	2,508,876.82	-6,569.17	0.53
			Base	106.586694	2,515,445.99	106.308340	2,508,876.82	-6,569.17	0.53

100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025			
		1,965,000.000	Local	104.192757	2,047,387.67	104.025750	2,044,105.99	-3,281.68	0.44
			Base	104.192757	2,047,387.67	104.025750	2,044,105.99	-3,281.68	0.44

100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026			
		18,035,000.000	Local	106.814845	19,264,057.25	106.918860	19,282,816.40	18,759.15	4.11
			Base	106.814845	19,264,057.25	106.918860	19,282,816.40	18,759.15	4.11

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025			
		13,460,000.000	Local	104.439200	14,057,516.30	104.040930	14,003,909.18	-53,607.12	2.98
			Base	104.439200	14,057,516.30	104.040930	14,003,909.18	-53,607.12	2.98
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024			
		6,595,000.000	Local	102.960521	6,790,246.39	101.705730	6,707,492.89	-82,753.50	1.43
			Base	102.960521	6,790,246.39	101.705730	6,707,492.89	-82,753.50	1.43
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				3.900000	01 Jul 2029			
		11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.47
		Original Face: 11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.47
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				4.000000	01 Jul 2040			
		11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.45
		Original Face: 11,500,000.000	Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.45
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5				5.000000	15 Feb 2027			
		5,250,000.000	Local	103.695580	5,444,017.95	106.801130	5,607,059.33	163,041.38	1.19
			Base	103.695580	5,444,017.95	106.801130	5,607,059.33	163,041.38	1.19
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024			
		10,000,000.000	Local	100.307391	10,030,739.05	100.158930	10,015,893.00	-14,846.05	2.13
			Base	100.307391	10,030,739.05	100.158930	10,015,893.00	-14,846.05	2.13
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				4.520000	01 Apr 2038			
		8,480,000.000	Local	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
			Base	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				4.730000	15 Aug 2038			
		4,875,000.000	Local	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
		Original Face: 4,875,000.000	Base	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				4.650000	01 Nov 2045			
		6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.39
		Original Face: 6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.39
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024			
		15,670,000.000	Local	101.259835	15,867,416.15	100.627630	15,768,349.62	-99,066.53	3.36
			Base	101.259835	15,867,416.15	100.627630	15,768,349.62	-99,066.53	3.36

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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026			
		3,175,000.000	Local	102.794222	3,263,716.56	102.132270	3,242,699.57	-21,016.99	0.69
			Base	102.794222	3,263,716.56	102.132270	3,242,699.57	-21,016.99	0.69
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024			
		19,850,000.000	Local	101.757134	20,198,791.07	101.004710	20,049,434.94	-149,356.13	4.27
			Base	101.757134	20,198,791.07	101.004710	20,049,434.94	-149,356.13	4.27
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024			
		3,445,000.000	Local	101.150364	3,484,630.03	100.878420	3,475,261.57	-9,368.46	0.74
			Base	101.150364	3,484,630.03	100.878420	3,475,261.57	-9,368.46	0.74
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024			
		3,085,000.000	Local	100.972114	3,114,989.73	100.697910	3,106,530.52	-8,459.21	0.66
			Base	100.972114	3,114,989.73	100.697910	3,106,530.52	-8,459.21	0.66
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025			
		5,000,000.000	Local	104.163658	5,208,182.90	102.579110	5,128,955.50	-79,227.40	1.09
			Base	104.163658	5,208,182.90	102.579110	5,128,955.50	-79,227.40	1.09
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024			
		2,350,000.000	Local	100.202449	2,354,757.55	100.068930	2,351,619.86	-3,137.69	0.50
			Base	100.202449	2,354,757.55	100.068930	2,351,619.86	-3,137.69	0.50
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025			
		2,810,000.000	Local	103.689598	2,913,677.70	102.208580	2,872,061.10	-41,616.60	0.61
			Base	103.689598	2,913,677.70	102.208580	2,872,061.10	-41,616.60	0.61
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR				4.600000	01 Nov 2038			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.13
		Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026			
		6,410,000.000	Local	100.000000	6,410,000.00	100.032040	6,412,053.76	2,053.76	1.37
			Base	100.000000	6,410,000.00	100.032040	6,412,053.76	2,053.76	1.37
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				4.770000	15 May 2034			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.13
		Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00

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Books Closed

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				3.900000	01 Nov 2039			
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.26	
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.26	
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024			
	3,000,000.000	Local	100.676913	3,020,307.38	100.278950	3,008,368.50	-11,938.88	0.64	
		Base	100.676913	3,020,307.38	100.278950	3,008,368.50	-11,938.88	0.64	
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026			
	1,710,000.000	Local	105.744709	1,808,234.52	105.419060	1,802,665.93	-5,568.59	0.38	
		Base	105.744709	1,808,234.52	105.419060	1,802,665.93	-5,568.59	0.38	
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				4.040000	15 Feb 2038			
	12,475,000.000	Local	100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.66	
Original Face:	12,475,000.000	Base	100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.66	
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.950000	01 Oct 2039			
	6,885,000.000	Local	100.000000	6,885,000.00	100.000000	6,885,000.00	0.00	1.47	
		Base	100.000000	6,885,000.00	100.000000	6,885,000.00	0.00	1.47	
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				3.900000	01 Oct 2043			
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23	
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23	
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024			
	3,250,000.000	Local	101.936162	3,312,925.25	100.815370	3,276,499.53	-36,425.72	0.70	
		Base	101.936162	3,312,925.25	100.815370	3,276,499.53	-36,425.72	0.70	
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026			
	4,195,000.000	Local	105.143320	4,410,762.27	104.784290	4,395,700.97	-15,061.30	0.94	
		Base	105.143320	4,410,762.27	104.784290	4,395,700.97	-15,061.30	0.94	
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026			
	12,425,000.000	Local	102.774308	12,769,707.78	104.708310	13,010,007.52	240,299.74	2.77	
		Base	102.774308	12,769,707.78	104.708310	13,010,007.52	240,299.74	2.77	
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.750000	01 Apr 2043			
	6,525,000.000	Local	100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.39	
Original Face:	6,525,000.000	Base	100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.39	

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



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60528ABS2	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				4.650000	01 Dec 2030			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.07
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.07
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				4.650000	01 Dec 2030			
		17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.69
			Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.69
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026			
		13,390,000.000	Local	103.704826	13,886,076.26	106.177850	14,217,214.12	331,137.86	3.03
			Base	103.704826	13,886,076.26	106.177850	14,217,214.12	331,137.86	3.03
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				4.630000	01 Jul 2035			
		10,655,000.000	Local	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.27
			Base	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.27
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024			
		4,850,000.000	Local	100.216338	4,860,492.41	100.152360	4,857,389.46	-3,102.95	1.03
			Base	100.216338	4,860,492.41	100.152360	4,857,389.46	-3,102.95	1.03
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026			
		9,410,000.000	Local	105.865686	9,961,961.08	104.563430	9,839,418.76	-122,542.32	2.10
			Base	105.865686	9,961,961.08	104.563430	9,839,418.76	-122,542.32	2.10
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025			
		3,020,000.000	Local	102.748996	3,103,019.69	101.928800	3,078,249.76	-24,769.93	0.66
			Base	102.748996	3,103,019.69	101.928800	3,078,249.76	-24,769.93	0.66
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	1.60
		Original Face: 7,515,000.000	Base	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.60
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024			
		1,600,000.000	Local	101.109634	1,617,754.14	100.819510	1,613,112.16	-4,641.98	0.34
			Base	101.109634	1,617,754.14	100.819510	1,613,112.16	-4,641.98	0.34
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026			
		6,925,000.000	Local	105.944039	7,336,624.68	105.781570	7,325,373.72	-11,250.96	1.56
			Base	105.944039	7,336,624.68	105.781570	7,325,373.72	-11,250.96	1.56

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735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				4.650000	01 Dec 2044		
		20,250,000.000	Local 100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.31
			Base 100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.31
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
		7,500,000.000	Local 104.955972	7,871,697.93	105.530310	7,914,773.25	43,075.32	1.69
			Base 104.955972	7,871,697.93	105.530310	7,914,773.25	43,075.32	1.69
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
		4,525,000.000	Local 100.319527	4,539,458.58	100.148250	4,531,708.31	-7,750.27	0.97
			Base 100.319527	4,539,458.58	100.148250	4,531,708.31	-7,750.27	0.97
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,065,000.000	Local 100.000000	3,065,000.00	100.000000	3,065,000.00	0.00	0.65
			Base 100.000000	3,065,000.00	100.000000	3,065,000.00	0.00	0.65
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		4,855,000.000	Local 100.000000	4,855,000.00	100.000000	4,855,000.00	0.00	1.03
			Base 100.000000	4,855,000.00	100.000000	4,855,000.00	0.00	1.03
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				4.700000	01 Dec 2043		
		5,960,000.000	Local 100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.27
Original Face:		6,168,326.930	Base 100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.27
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
		2,040,000.000	Local 100.000000	2,040,000.00	100.000000	2,040,000.00	0.00	0.43
			Base 100.000000	2,040,000.00	100.000000	2,040,000.00	0.00	0.43
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
		16,510,000.000	Local 105.900049	17,484,098.15	105.103960	17,352,663.80	-131,434.35	3.70
			Base 105.900049	17,484,098.15	105.103960	17,352,663.80	-131,434.35	3.70
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
		5,910,000.000	Local 103.073346	6,091,634.75	105.176730	6,215,944.74	124,309.99	1.32
			Base 103.073346	6,091,634.75	105.176730	6,215,944.74	124,309.99	1.32
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				4.650000	01 Jun 2034		
		17,355,000.000	Local 100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.70
Original Face:		17,355,000.000	Base 100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.70

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Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,985,000.000	Local 100.000000	3,985,000.00	100.000000	3,985,000.00	0.00	0.85
			Base 100.000000	3,985,000.00	100.000000	3,985,000.00	0.00	0.85
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
		20,025,000.000	Local 104.803119	20,986,824.61	104.458460	20,917,806.62	-69,017.99	4.46
			Base 104.803119	20,986,824.61	104.458460	20,917,806.62	-69,017.99	4.46
US DOLLAR Total		460,870,000.000	Local	469,491,164.05		469,334,757.95	-156,406.10	99.97
Original Face:		133,358,326.930	Base	469,491,164.05		469,334,757.95	-156,406.10	99.97
FIXED INCOME Total		460,870,000.000	Base	469,491,164.05		469,334,757.95	-156,406.10	99.97
Original Face:		133,358,326.930						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		460,996,464.430	Base	469,617,641.13		469,461,222.38	-156,418.75	100.00
Original Face:		133,358,326.930						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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							
		12,988.560	Local	1.000000	12,988.56	1.000000	12,988.56	0.00
			Base	1.000000	12,988.56	1.000000	12,988.56	0.00

US DOLLAR Total		12,988.560	Local		12,988.56		12,988.56	0.00
			Base		12,988.56		12,988.56	0.00

CASH Total		12,988.560	Base		12,988.56		12,988.56	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

08465RBG5	BERKSHIRE HATHAWAY ENE				5.570000	16 Feb 2024		
		5,000,000.000	Local	99.767917	4,988,395.83	99.767917	4,988,395.85	0.02
			Base	99.767917	4,988,395.83	99.767917	4,988,395.85	0.02

84262LBL3	SOUTHERN COMPANY				5.510000	20 Feb 2024		
		10,000,000.000	Local	99.709195	9,970,919.45	99.709195	9,970,919.50	0.05
			Base	99.709195	9,970,919.45	99.709195	9,970,919.50	0.05

85462CBP9	STANLEY WORKS (THE)				6.000000	23 Feb 2024		
		5,000,000.000	Local	99.633333	4,981,666.67	99.633333	4,981,666.65	-0.02
			Base	99.633333	4,981,666.67	99.633333	4,981,666.65	-0.02

979QHR003	SOUTH STREET REPO				5.340000	01 Feb 2024		
		33,276,864.960	Local	100.000000	33,276,864.96	100.000000	33,276,864.96	0.00
			Base	100.000000	33,276,864.96	100.000000	33,276,864.96	0.00

US DOLLAR Total		53,276,864.960	Local		53,217,846.91		53,217,846.96	0.05
			Base		53,217,846.91		53,217,846.96	0.05

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

53,276,864.960	Base	53,217,846.91	53,217,846.96	0.05	9.57
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.959094	4,997,954.69	92.442624	4,622,131.20	-375,823.49	0.83
		Base	99.959094	4,997,954.69	92.442624	4,622,131.20	-375,823.49	0.83
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.699644	4,984,982.18	81.858375	4,092,918.75	-892,063.43	0.74
		Base	99.699644	4,984,982.18	81.858375	4,092,918.75	-892,063.43	0.74
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.994453	4,999,722.65	92.640716	4,632,035.80	-367,686.85	0.83
		Base	99.994453	4,999,722.65	92.640716	4,632,035.80	-367,686.85	0.83
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.828940	7,487,170.49	89.366143	6,702,460.73	-784,709.76	1.21
		Base	99.828940	7,487,170.49	89.366143	6,702,460.73	-784,709.76	1.21
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.960000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	99.235345	5,954,120.70	-45,879.30	1.07
		Base	100.000000	6,000,000.00	99.235345	5,954,120.70	-45,879.30	1.07
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.240000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.615983	5,030,799.15	30,799.15	0.90
		Base	100.000000	5,000,000.00	100.615983	5,030,799.15	30,799.15	0.90
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.796577	5,245,110.25	88.483291	4,697,577.92	-547,532.33	0.85
		Base	98.796577	5,245,110.25	88.483291	4,697,577.92	-547,532.33	0.85
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	0.85
		Base	99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	0.85

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.709434	3,489,830.20	86.423424	3,024,819.84	-465,010.36	0.54
			Base	99.709434	3,489,830.20	86.423424	3,024,819.84	-465,010.36	0.54
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	92.184524	2,304,613.10	-195,386.90	0.41
			Base	100.000000	2,500,000.00	92.184524	2,304,613.10	-195,386.90	0.41
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026			
		10,000,000.000	Local	99.760265	9,976,026.46	96.929112	9,692,911.20	-283,115.26	1.74
			Base	99.760265	9,976,026.46	96.929112	9,692,911.20	-283,115.26	1.74
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	104.841408	2,621,035.20	97.499184	2,437,479.60	-183,555.60	0.44
			Base	104.841408	2,621,035.20	97.499184	2,437,479.60	-183,555.60	0.44
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		5,000,000.000	Local	99.980076	4,999,003.81	99.223877	4,961,193.85	-37,809.96	0.89
			Base	99.980076	4,999,003.81	99.223877	4,961,193.85	-37,809.96	0.89
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	98.650045	4,932,502.25	-67,497.75	0.89
			Base	100.000000	5,000,000.00	98.650045	4,932,502.25	-67,497.75	0.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				5.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.195209	4,959,760.45	-40,239.55	0.89
			Base	100.000000	5,000,000.00	99.195209	4,959,760.45	-40,239.55	0.89
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.969519	4,998,475.94	99.013379	4,950,668.95	-47,806.99	0.89
			Base	99.969519	4,998,475.94	99.013379	4,950,668.95	-47,806.99	0.89
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.951308	2,498,782.70	88.223788	2,205,594.70	-293,188.00	0.40
			Base	99.951308	2,498,782.70	88.223788	2,205,594.70	-293,188.00	0.40
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.933178	4,996,658.88	89.092733	4,454,636.65	-542,022.23	0.80
			Base	99.933178	4,996,658.88	89.092733	4,454,636.65	-542,022.23	0.80

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
	5,018,797.450	Local	91.219590	4,578,126.44	92.202410	4,627,452.20	49,325.76	0.83	
Original Face:	5,000,000.000	Base	91.219590	4,578,126.44	92.202410	4,627,452.20	49,325.76	0.83	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,602,498.530	Local	95.691320	3,447,278.40	86.352980	3,110,864.84	-336,413.56	0.56	
Original Face:	5,000,000.000	Base	95.691320	3,447,278.40	86.352980	3,110,864.84	-336,413.56	0.56	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	10,438,100.670	Local	93.099893	9,717,860.60	90.095090	9,404,216.19	-313,644.41	1.69	
Original Face:	12,250,000.000	Base	93.099893	9,717,860.60	90.095090	9,404,216.19	-313,644.41	1.69	
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
	4,331,967.690	Local	95.450967	4,134,905.06	87.590050	3,794,372.67	-340,532.39	0.68	
Original Face:	5,000,000.000	Base	95.450967	4,134,905.06	87.590050	3,794,372.67	-340,532.39	0.68	
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
	5,000,000.000	Local	99.988087	4,999,404.35	102.001160	5,100,058.00	100,653.65	0.92	
Original Face:	5,000,000.000	Base	99.988087	4,999,404.35	102.001160	5,100,058.00	100,653.65	0.92	
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	0.89	
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89	
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local	99.665356	4,983,267.81	90.535021	4,526,751.05	-456,516.76	0.81	
		Base	99.665356	4,983,267.81	90.535021	4,526,751.05	-456,516.76	0.81	
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
	1,240,000.000	Local	108.669603	1,347,503.08	103.326139	1,281,244.12	-66,258.96	0.23	
		Base	108.669603	1,347,503.08	103.326139	1,281,244.12	-66,258.96	0.23	
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.950000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	96.180433	4,809,021.65	-190,978.35	0.87	
		Base	100.000000	5,000,000.00	96.180433	4,809,021.65	-190,978.35	0.87	
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	98.783291	4,939,164.55	-60,835.45	0.89	
		Base	100.000000	5,000,000.00	98.783291	4,939,164.55	-60,835.45	0.89	

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STATE OF ARIZONA
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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local	99.441146	2,486,028.65	83.659927	2,091,498.18	-394,530.47	0.38
			Base	99.441146	2,486,028.65	83.659927	2,091,498.18	-394,530.47	0.38
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				6.050000	15 Dec 2026			
		4,000,000.000	Local	100.000000	4,000,000.00	100.178710	4,007,148.40	7,148.40	0.72
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.178710	4,007,148.40	7,148.40	0.72
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024			
		3,000,000.000	Local	99.904183	2,997,125.48	97.496774	2,924,903.22	-72,222.26	0.53
			Base	99.904183	2,997,125.48	97.496774	2,924,903.22	-72,222.26	0.53
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	95.249835	2,381,245.88	-118,754.12	0.43
			Base	100.000000	2,500,000.00	95.249835	2,381,245.88	-118,754.12	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		585,902.050	Local	101.054014	592,077.54	89.725037	525,700.83	-66,376.71	0.09
		Original Face: 5,000,000.000	Base	101.054014	592,077.54	89.725037	525,700.83	-66,376.71	0.09
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
		715,110.850	Local	102.037753	729,683.04	98.751906	706,185.59	-23,497.45	0.13
		Original Face: 5,000,000.000	Base	102.037753	729,683.04	98.751906	706,185.59	-23,497.45	0.13
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	92.654676	2,316,366.90	-183,633.10	0.42
			Base	100.000000	2,500,000.00	92.654676	2,316,366.90	-183,633.10	0.42
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	97.750211	4,887,510.55	-112,489.45	0.88
			Base	100.000000	5,000,000.00	97.750211	4,887,510.55	-112,489.45	0.88
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		1,480,000.000	Local	99.794536	1,476,959.14	99.217720	1,468,422.26	-8,536.88	0.26
			Base	99.794536	1,476,959.14	99.217720	1,468,422.26	-8,536.88	0.26
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	119.839309	7,190,358.53	90.652796	5,439,167.76	-1,751,190.77	0.98
			Base	119.839309	7,190,358.53	90.652796	5,439,167.76	-1,751,190.77	0.98

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STATE STREET

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3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local		116.074696	4,642,987.85	95.867372	3,834,694.88	-808,292.97	0.69
		Base		116.074696	4,642,987.85	95.867372	3,834,694.88	-808,292.97	0.69
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local		121.968772	2,524,753.58	92.959707	1,924,265.93	-600,487.65	0.35
		Base		121.968772	2,524,753.58	92.959707	1,924,265.93	-600,487.65	0.35
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					5.788190	07 Feb 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.998854	4,999,942.70	-57.30	0.90
		Base		100.000000	5,000,000.00	99.998854	4,999,942.70	-57.30	0.90
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	100.011064	8,000,885.12	885.12	1.44
		Base		100.000000	8,000,000.00	100.011064	8,000,885.12	885.12	1.44
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95					5.950000	30 May 2030		
	6,000,000.000	Local		99.766520	5,985,991.19	100.009700	6,000,582.00	14,590.81	1.08
		Base		99.766520	5,985,991.19	100.009700	6,000,582.00	14,590.81	1.08
3134GYYG1	FREDDIE MAC NOTES 08/27 6					6.000000	16 Aug 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	99.998002	4,999,900.10	-99.90	0.90
		Base		100.000000	5,000,000.00	99.998002	4,999,900.10	-99.90	0.90
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local		99.924722	2,498,118.04	88.962320	2,224,058.00	-274,060.04	0.40
		Base		99.924722	2,498,118.04	88.962320	2,224,058.00	-274,060.04	0.40
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
	4,000,000.000	Local		99.873196	3,994,927.84	93.516330	3,740,653.20	-254,274.64	0.67
		Base		99.873196	3,994,927.84	93.516330	3,740,653.20	-254,274.64	0.67
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	599,726.850	Local		102.139337	612,557.03	93.080560	558,229.11	-54,327.92	0.10
	Original Face: 5,100,000.000	Base		102.139337	612,557.03	93.080560	558,229.11	-54,327.92	0.10
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
	304,834.860	Local		98.885603	301,437.79	88.631560	270,179.89	-31,257.90	0.05
	Original Face: 2,025,000.000	Base		98.885603	301,437.79	88.631560	270,179.89	-31,257.90	0.05

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	807,470.200	Local		98.885212	798,468.62	91.505070	738,876.17	-59,592.45	0.13
Original Face:	5,000,000.000	Base		98.885212	798,468.62	91.505070	738,876.17	-59,592.45	0.13
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	542,807.400	Local		101.130862	548,945.80	90.035220	488,717.84	-60,227.96	0.09
Original Face:	3,000,000.000	Base		101.130862	548,945.80	90.035220	488,717.84	-60,227.96	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	542,807.400	Local		99.882196	542,167.95	90.035220	488,717.84	-53,450.11	0.09
Original Face:	3,000,000.000	Base		99.882196	542,167.95	90.035220	488,717.84	-53,450.11	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	2,959,200.660	Local		103.542181	3,064,020.89	88.613880	2,622,262.52	-441,758.37	0.47
Original Face:	4,036,000.000	Base		103.542181	3,064,020.89	88.613880	2,622,262.52	-441,758.37	0.47
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	3,665,327.300	Local		103.801967	3,804,681.85	88.625760	3,248,424.18	-556,257.67	0.58
Original Face:	5,000,000.000	Base		103.801967	3,804,681.85	88.625760	3,248,424.18	-556,257.67	0.58
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	1,687,566.650	Local		100.394195	1,694,218.95	73.506670	1,240,474.05	-453,744.90	0.22
Original Face:	3,015,000.000	Base		100.394195	1,694,218.95	73.506670	1,240,474.05	-453,744.90	0.22
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
	2,773,271.970	Local		98.961081	2,744,459.92	92.559610	2,566,929.72	-177,530.20	0.46
Original Face:	3,250,145.000	Base		98.961081	2,744,459.92	92.559610	2,566,929.72	-177,530.20	0.46
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
	1,270,056.110	Local		100.589267	1,277,540.13	92.580500	1,175,824.30	-101,715.83	0.21
Original Face:	1,500,000.000	Base		100.589267	1,277,540.13	92.580500	1,175,824.30	-101,715.83	0.21
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local		99.934193	4,996,709.65	82.059308	4,102,965.40	-893,744.25	0.74
		Base		99.934193	4,996,709.65	82.059308	4,102,965.40	-893,744.25	0.74
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	107,763.300	Local		98.589464	106,243.26	96.193890	103,661.71	-2,581.55	0.02
Original Face:	5,000,000.000	Base		98.589464	106,243.26	96.193890	103,661.71	-2,581.55	0.02

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ST OF AZ POOL 12 CAWCD MED TRM

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	66,066.860	Local	100.634509	66,486.06	98.445080	65,039.57	-1,446.49	0.01	
Original Face:	2,000,000.000	Base	100.634509	66,486.06	98.445080	65,039.57	-1,446.49	0.01	
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	338,624.440	Local	101.272362	342,932.97	98.048310	332,015.54	-10,917.43	0.06	
Original Face:	2,000,000.000	Base	101.272362	342,932.97	98.048310	332,015.54	-10,917.43	0.06	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	75,529.740	Local	100.091289	75,598.69	97.258820	73,459.33	-2,139.36	0.01	
Original Face:	2,000,000.000	Base	100.091289	75,598.69	97.258820	73,459.33	-2,139.36	0.01	
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local	99.304770	2,979,143.09	97.946580	2,938,397.40	-40,745.69	0.53	
Original Face:	3,000,000.000	Base	99.304770	2,979,143.09	97.946580	2,938,397.40	-40,745.69	0.53	
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	789,388.320	Local	99.673695	786,812.51	98.746230	779,491.21	-7,321.30	0.14	
Original Face:	5,990,000.000	Base	99.673695	786,812.51	98.746230	779,491.21	-7,321.30	0.14	
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	4,028,898.200	Local	98.322292	3,961,305.04	98.795620	3,980,374.96	19,069.92	0.72	
Original Face:	11,779,000.000	Base	98.322292	3,961,305.04	98.795620	3,980,374.96	19,069.92	0.72	
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	106,395.030	Local	98.874478	105,197.53	98.942450	105,269.85	72.32	0.02	
Original Face:	5,500,000.000	Base	98.874478	105,197.53	98.942450	105,269.85	72.32	0.02	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.540000	25 Oct 2026		
	3,048,816.100	Local	99.667971	3,038,693.14	98.981000	3,017,748.66	-20,944.48	0.54	
Original Face:	5,000,000.000	Base	99.667971	3,038,693.14	98.981000	3,017,748.66	-20,944.48	0.54	
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,305,890.130	Local	97.668647	1,275,445.22	96.965880	1,266,267.86	-9,177.36	0.23	
Original Face:	1,466,009.000	Base	97.668647	1,275,445.22	96.965880	1,266,267.86	-9,177.36	0.23	
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	18,120.170	Local	100.561970	18,222.00	96.830490	17,545.85	-676.15	0.00	
Original Face:	500,000.000	Base	100.561970	18,222.00	96.830490	17,545.85	-676.15	0.00	

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM
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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR										
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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR						2.500000	01 Mar 2031		
	748,506.400	Local		100.380297	751,352.95	95.499682	714,821.23	-36,531.72	0.13	
Original Face:	5,000,000.000	Base		100.380297	751,352.95	95.499682	714,821.23	-36,531.72	0.13	
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4						4.000000	01 Mar 2034		
	1,231,511.890	Local		103.314566	1,272,331.17	98.042608	1,207,406.37	-64,924.80	0.22	
Original Face:	7,000,000.000	Base		103.314566	1,272,331.17	98.042608	1,207,406.37	-64,924.80	0.22	
31397QW53	FANNIE MAE FNR 2010 151 BL						4.000000	25 Jan 2031		
	1,348,122.090	Local		101.598563	1,369,672.67	98.420810	1,326,832.68	-42,839.99	0.24	
Original Face:	7,000,000.000	Base		101.598563	1,369,672.67	98.420810	1,326,832.68	-42,839.99	0.24	
31398WC36	FREDDIE MAC FHR 3620 PA						4.500000	15 Dec 2039		
	66,371.300	Local		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.01	
Original Face:	5,000,000.000	Base		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.01	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5						3.500000	01 Jan 2034		
	840,339.150	Local		101.737974	854,944.03	95.987954	806,624.36	-48,319.67	0.15	
Original Face:	7,000,000.000	Base		101.737974	854,944.03	95.987954	806,624.36	-48,319.67	0.15	
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B						1.910000	15 Jul 2027		
	2,000,000.000	Local		97.497034	1,949,940.67	94.047920	1,880,958.40	-68,982.27	0.34	
Original Face:	2,000,000.000	Base		97.497034	1,949,940.67	94.047920	1,880,958.40	-68,982.27	0.34	
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A						1.060000	15 Apr 2033		
	5,750,000.000	Local		99.797879	5,738,378.07	93.701690	5,387,847.18	-350,530.89	0.97	
Original Face:	5,750,000.000	Base		99.797879	5,738,378.07	93.701690	5,387,847.18	-350,530.89	0.97	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A						3.190000	15 Jul 2031		
	6,000,000.000	Local		100.718059	6,043,083.52	98.131690	5,887,901.40	-155,182.12	1.06	
Original Face:	6,000,000.000	Base		100.718059	6,043,083.52	98.131690	5,887,901.40	-155,182.12	1.06	
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5						5.000000	20 May 2063		
	4,537,949.450	Local		97.892528	4,442,313.43	98.579775	4,473,500.36	31,186.93	0.80	
Original Face:	5,000,000.000	Base		97.892528	4,442,313.43	98.579775	4,473,500.36	31,186.93	0.80	
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2						1.200000	01 Oct 2027		
	5,000,000.000	Local		99.954475	4,997,723.77	89.045587	4,452,279.35	-545,444.42	0.80	
		Base		99.954475	4,997,723.77	89.045587	4,452,279.35	-545,444.42	0.80	

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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38141GXB4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030			
		1,200,000.000	Local	104.045134	1,248,541.61	87.935424	1,055,225.09	-193,316.52	0.19
			Base	104.045134	1,248,541.61	87.935424	1,055,225.09	-193,316.52	0.19
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.810000	10 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.950229	4,997,511.45	-2,488.55	0.90
			Base	100.000000	5,000,000.00	99.950229	4,997,511.45	-2,488.55	0.90
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.130000	10 Sep 2027			
		2,600,000.000	Local	99.711382	2,592,495.92	98.771762	2,568,065.81	-24,430.11	0.46
			Base	99.711382	2,592,495.92	98.771762	2,568,065.81	-24,430.11	0.46
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.306419	4,965,320.95	-34,679.05	0.89
			Base	100.000000	5,000,000.00	99.306419	4,965,320.95	-34,679.05	0.89
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	90.340348	4,517,017.40	-482,982.60	0.81
			Base	100.000000	5,000,000.00	90.340348	4,517,017.40	-482,982.60	0.81
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	97.150389	4,857,519.45	-142,480.55	0.87
			Base	100.000000	5,000,000.00	97.150389	4,857,519.45	-142,480.55	0.87
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040			
		96,523.590	Local	99.858605	96,387.11	95.249860	91,938.58	-4,448.53	0.02
		Original Face: 3,000,000.000	Base	99.858605	96,387.11	95.249860	91,938.58	-4,448.53	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046			
		162,670.010	Local	96.822457	157,501.10	87.597400	142,494.70	-15,006.40	0.03
		Original Face: 675,000.000	Base	96.822457	157,501.10	87.597400	142,494.70	-15,006.40	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		258,142.950	Local	100.701507	259,953.84	86.424020	223,097.51	-36,856.33	0.04
		Original Face: 5,000,000.000	Base	100.701507	259,953.84	86.424020	223,097.51	-36,856.33	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057			
		454,133.270	Local	96.412060	437,839.24	83.352520	378,531.52	-59,307.72	0.07
		Original Face: 1,600,000.000	Base	96.412060	437,839.24	83.352520	378,531.52	-59,307.72	0.07

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View Date: February 1, 2024

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38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,681,306.440	Local	101.254769	2,714,950.64	94.596664	2,536,426.44	-178,524.20	0.46
Original Face:	5,000,000.000	Base	101.254769	2,714,950.64	94.596664	2,536,426.44	-178,524.20	0.46
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	2,411,026.220	Local	101.872424	2,456,170.85	97.172480	2,342,853.97	-113,316.88	0.42
Original Face:	10,465,550.000	Base	101.872424	2,456,170.85	97.172480	2,342,853.97	-113,316.88	0.42
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	3,010,912.140	Local	100.543694	3,027,282.30	96.450590	2,904,042.52	-123,239.78	0.52
Original Face:	7,878,829.000	Base	100.543694	3,027,282.30	96.450590	2,904,042.52	-123,239.78	0.52
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.460000	20 Aug 2070		
	3,027,959.280	Local	103.574243	3,136,185.90	100.718160	3,049,704.87	-86,481.03	0.55
Original Face:	5,000,000.000	Base	103.574243	3,136,185.90	100.718160	3,049,704.87	-86,481.03	0.55
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.610000	20 Aug 2070		
	3,028,730.160	Local	104.566328	3,167,031.91	101.301220	3,068,140.60	-98,891.31	0.55
Original Face:	5,000,000.000	Base	104.566328	3,167,031.91	101.301220	3,068,140.60	-98,891.31	0.55
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	3,008,406.880	Local	100.503139	3,023,543.35	98.243690	2,955,569.93	-67,973.42	0.53
Original Face:	6,180,040.000	Base	100.503139	3,023,543.35	98.243690	2,955,569.93	-67,973.42	0.53
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,079,552.980	Local	100.492486	1,084,869.63	88.058120	950,634.06	-134,235.57	0.17
Original Face:	6,993,000.000	Base	100.492486	1,084,869.63	88.058120	950,634.06	-134,235.57	0.17
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.720000	20 Jul 2067		
	2,911,226.730	Local	97.694038	2,844,094.95	98.338760	2,862,864.27	18,769.32	0.51
Original Face:	7,000,000.000	Base	97.694038	2,844,094.95	98.338760	2,862,864.27	18,769.32	0.51
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,424,711.980	Local	98.237209	4,346,713.54	98.728060	4,368,432.30	21,718.76	0.79
Original Face:	5,000,000.000	Base	98.237209	4,346,713.54	98.728060	4,368,432.30	21,718.76	0.79
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	4,803,451.580	Local	100.611412	4,832,820.48	102.619100	4,929,258.78	96,438.30	0.89
Original Face:	5,000,000.000	Base	100.611412	4,832,820.48	102.619100	4,929,258.78	96,438.30	0.89

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
		2,524,064.820	Local 99.891414	2,521,324.05	102.284770	2,581,733.90	60,409.85	0.46
Original Face:		2,628,000.000	Base 99.891414	2,521,324.05	102.284770	2,581,733.90	60,409.85	0.46
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
		4,817,008.670	Local 99.976724	4,815,887.44	101.867560	4,906,969.20	91,081.76	0.88
Original Face:		5,000,000.000	Base 99.976724	4,815,887.44	101.867560	4,906,969.20	91,081.76	0.88
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
		4,986,921.650	Local 98.722113	4,923,194.45	100.263570	5,000,065.68	76,871.23	0.90
Original Face:		5,000,000.000	Base 98.722113	4,923,194.45	100.263570	5,000,065.68	76,871.23	0.90
42786BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.950761	1,499,261.41	94.909147	1,423,637.21	-75,624.20	0.26
			Base 99.950761	1,499,261.41	94.909147	1,423,637.21	-75,624.20	0.26
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
		5,000,000.000	Local 99.778654	4,988,932.68	94.363752	4,718,187.60	-270,745.08	0.85
			Base 99.778654	4,988,932.68	94.363752	4,718,187.60	-270,745.08	0.85
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
		5,000,000.000	Local 99.797710	4,989,885.52	99.386105	4,969,305.25	-20,580.27	0.89
			Base 99.797710	4,989,885.52	99.386105	4,969,305.25	-20,580.27	0.89
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
		7,000,000.000	Local 99.916581	6,994,160.64	98.551480	6,898,603.60	-95,557.04	1.24
			Base 99.916581	6,994,160.64	98.551480	6,898,603.60	-95,557.04	1.24
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
		1,000,000.000	Local 140.513447	1,405,134.47	105.126936	1,051,269.36	-353,865.11	0.19
			Base 140.513447	1,405,134.47	105.126936	1,051,269.36	-353,865.11	0.19
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027		
		3,212,000.000	Local 97.358659	3,127,160.12	98.181425	3,153,587.37	26,427.25	0.57
			Base 97.358659	3,127,160.12	98.181425	3,153,587.37	26,427.25	0.57
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.910000	10 Dec 2025		
		5,000,000.000	Local 100.043107	5,002,155.36	99.946995	4,997,349.75	-4,805.61	0.90
			Base 100.043107	5,002,155.36	99.946995	4,997,349.75	-4,805.61	0.90

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	97.618850	3,660,706.88	-88,306.50	0.66
	Original Face: 3,750,000.000	Base	99.973690	3,749,013.38	97.618850	3,660,706.88	-88,306.50	0.66
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.449137	4,972,456.87	70.442832	3,522,141.60	-1,450,315.27	0.63
		Base	99.449137	4,972,456.87	70.442832	3,522,141.60	-1,450,315.27	0.63
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.827008	4,991,350.41	90.365784	4,518,289.20	-473,061.21	0.81
		Base	99.827008	4,991,350.41	90.365784	4,518,289.20	-473,061.21	0.81
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.869272	2,496,731.80	100.223341	2,505,583.53	8,851.73	0.45
		Base	99.869272	2,496,731.80	100.223341	2,505,583.53	8,851.73	0.45
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	105.594773	5,279,738.64	103.543610	5,177,180.50	-102,558.14	0.93
		Base	105.594773	5,279,738.64	103.543610	5,177,180.50	-102,558.14	0.93
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.918397	4,945,919.84	62.865314	3,143,265.70	-1,802,654.14	0.57
		Base	98.918397	4,945,919.84	62.865314	3,143,265.70	-1,802,654.14	0.57
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	10,000,000.000	Local	100.174911	10,017,491.08	98.907089	9,890,708.90	-126,782.18	1.78
		Base	100.174911	10,017,491.08	98.907089	9,890,708.90	-126,782.18	1.78
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.989864	4,999,493.18	102.017259	5,100,862.95	101,369.77	0.92
		Base	99.989864	4,999,493.18	102.017259	5,100,862.95	101,369.77	0.92
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.770152	4,988,507.59	89.446393	4,472,319.65	-516,187.94	0.80
		Base	99.770152	4,988,507.59	89.446393	4,472,319.65	-516,187.94	0.80
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.138452	2,503,461.30	100.841239	2,521,030.98	17,569.68	0.45
		Base	100.138452	2,503,461.30	100.841239	2,521,030.98	17,569.68	0.45

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.763280	3,491,714.81	86.232715	3,018,145.03	-473,569.78	0.54	
		Base	99.763280	3,491,714.81	86.232715	3,018,145.03	-473,569.78	0.54	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local	99.890409	998,904.09	98.593954	985,939.54	-12,964.55	0.18	
		Base	99.890409	998,904.09	98.593954	985,939.54	-12,964.55	0.18	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local	99.979428	4,998,971.42	93.443141	4,672,157.05	-326,814.37	0.84	
		Base	99.979428	4,998,971.42	93.443141	4,672,157.05	-326,814.37	0.84	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local	106.802719	5,340,135.96	90.919836	4,545,991.80	-794,144.16	0.82	
		Base	106.802719	5,340,135.96	90.919836	4,545,991.80	-794,144.16	0.82	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local	99.804638	9,980,463.76	84.496076	8,449,607.60	-1,530,856.16	1.52	
		Base	99.804638	9,980,463.76	84.496076	8,449,607.60	-1,530,856.16	1.52	
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.918892	4,995,944.59	86.436973	4,321,848.65	-674,095.94	0.78	
		Base	99.918892	4,995,944.59	86.436973	4,321,848.65	-674,095.94	0.78	
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					5.310000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	98.962000	2,474,050.00	-25,950.00	0.45	
		Base	100.000000	2,500,000.00	98.962000	2,474,050.00	-25,950.00	0.45	
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	98.352541	4,917,627.05	-82,372.95	0.88	
		Base	100.000000	5,000,000.00	98.352541	4,917,627.05	-82,372.95	0.88	
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR					6.500000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.998571	4,999,928.55	-71.45	0.90	
		Base	100.000000	5,000,000.00	99.998571	4,999,928.55	-71.45	0.90	
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.360000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55	0.89	
		Base	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55	0.89	

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047		
		3,798,218.620	Local 100.000000	3,798,218.62	98.710483	3,749,239.95	-48,978.67	0.67
Original Face:		5,000,000.000	Base 100.000000	3,798,218.62	98.710483	3,749,239.95	-48,978.67	0.67
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.919990	4,995,999.51	84.990772	4,249,538.60	-746,460.91	0.76
			Base 99.919990	4,995,999.51	84.990772	4,249,538.60	-746,460.91	0.76
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
		5,000,000.000	Local 99.894813	4,994,740.63	103.107445	5,155,372.25	160,631.62	0.93
			Base 99.894813	4,994,740.63	103.107445	5,155,372.25	160,631.62	0.93
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
		3,000,000.000	Local 99.786944	2,993,608.33	87.826773	2,634,803.19	-358,805.14	0.47
			Base 99.786944	2,993,608.33	87.826773	2,634,803.19	-358,805.14	0.47
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	98.780660	3,951,226.40	-48,773.60	0.71
			Base 100.000000	4,000,000.00	98.780660	3,951,226.40	-48,773.60	0.71
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
		2,500,000.000	Local 99.980312	2,499,507.80	91.874737	2,296,868.43	-202,639.37	0.41
			Base 99.980312	2,499,507.80	91.874737	2,296,868.43	-202,639.37	0.41
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
		5,000,000.000	Local 99.856978	4,992,848.88	98.110141	4,905,507.05	-87,341.83	0.88
			Base 99.856978	4,992,848.88	98.110141	4,905,507.05	-87,341.83	0.88
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
		3,000,000.000	Local 99.990061	2,999,701.82	98.369405	2,951,082.15	-48,619.67	0.53
			Base 99.990061	2,999,701.82	98.369405	2,951,082.15	-48,619.67	0.53
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
		5,000,000.000	Local 100.459791	5,022,989.54	100.324219	5,016,210.95	-6,778.59	0.90
			Base 100.459791	5,022,989.54	100.324219	5,016,210.95	-6,778.59	0.90
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
		5,000,000.000	Local 99.997707	4,999,885.34	99.464844	4,973,242.20	-26,643.14	0.89
			Base 99.997707	4,999,885.34	99.464844	4,973,242.20	-26,643.14	0.89

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View Date: February 1, 2024

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91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
	5,000,000.000	Local		99.874571	4,993,728.54	103.664895	5,183,244.75	189,516.21	0.93
		Base		99.874571	4,993,728.54	103.664895	5,183,244.75	189,516.21	0.93
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
	2,000,000.000	Local		99.926415	1,998,528.30	82.019956	1,640,399.12	-358,129.18	0.30
		Base		99.926415	1,998,528.30	82.019956	1,640,399.12	-358,129.18	0.30
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	100.444028	5,022,201.40	22,201.40	0.90
		Base		100.000000	5,000,000.00	100.444028	5,022,201.40	22,201.40	0.90
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A					0.990000	20 Apr 2028		
	3,830,000.000	Local		97.049463	3,716,994.43	96.972020	3,714,028.37	-2,966.06	0.67
	Original Face:	3,830,000.000	Base	97.049463	3,716,994.43	96.972020	3,714,028.37	-2,966.06	0.67
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	5,000,000.000	Local		103.152264	5,157,613.19	87.542457	4,377,122.85	-780,490.34	0.79
		Base		103.152264	5,157,613.19	87.542457	4,377,122.85	-780,490.34	0.79
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
	5,000,000.000	Local		99.944902	4,997,245.12	88.783943	4,439,197.15	-558,047.97	0.80
		Base		99.944902	4,997,245.12	88.783943	4,439,197.15	-558,047.97	0.80
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
	2,000,000.000	Local		99.842816	1,996,856.31	98.944103	1,978,882.06	-17,974.25	0.36
		Base		99.842816	1,996,856.31	98.944103	1,978,882.06	-17,974.25	0.36
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64	0.88
		Base		97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64	0.88
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
	484,408.180	Local		94.656044	458,521.62	97.057400	470,153.98	11,632.36	0.08
	Original Face:	520,000.000	Base	94.656044	458,521.62	97.057400	470,153.98	11,632.36	0.08
US DOLLAR Total									
	530,414,115.360	Local			532,177,081.92		502,690,219.79	-29,486,862.13	90.42
Original Face:	274,681,573.000	Base			532,177,081.92		502,690,219.79	-29,486,862.13	90.42

Holdings

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



STATE STREET

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View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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

	530,414,115.360	Base		532,177,081.92		502,690,219.79	-29,486,862.13	90.42
Original Face:	274,681,573.000							

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		583,703,968.880	Base	585,407,917.39		555,921,055.31	-29,486,862.08	100.00
Original Face:		274,681,573.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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	
		49,999.980	Local	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
			Base	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.980	Local	49,999.98		49,999.98	0.00	0.00
		Base	49,999.98		49,999.98	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	49,999.980	Base	49,999.98		49,999.98	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

00915SC42	AIR PRODUCTS + CHEMI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.519111	24,879,777.78	99.519111	24,879,777.75	-0.03	0.77
			Base	99.519111	24,879,777.78	99.519111	24,879,777.75	-0.03	0.77

0347M2B88	ANGLESEA FDG PLC + ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.896167	24,974,041.67	99.896167	24,974,041.75	0.08	0.77
			Base	99.896167	24,974,041.67	99.896167	24,974,041.75	0.08	0.77

03948GC50	ARCHER DANIELS MIDLA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.504083	24,876,020.83	99.504083	24,876,020.75	-0.08	0.77
			Base	99.504083	24,876,020.83	99.504083	24,876,020.75	-0.08	0.77

06369LCR4	BANK MONTREAL DISC COML PAPER	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.178500	24,794,625.00	99.178500	24,794,625.00	0.00	0.77
			Base	99.178500	24,794,625.00	99.178500	24,794,625.00	0.00	0.77

08465RB75	BERKSHIRE HATHAWAY ENE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.908333	24,977,083.33	99.908333	24,977,083.25	-0.08	0.77
			Base	99.908333	24,977,083.33	99.908333	24,977,083.25	-0.08	0.77

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
12665JB73	CVS CORPORATION				5.460000	07 Feb 2024			
	25,000,000.000	Local	99.909000	24,977,250.00	99.909000	24,977,250.00	0.00		0.77
		Base	99.909000	24,977,250.00	99.909000	24,977,250.00	0.00		0.77
13608ABL9	CANADIAN IMPERIAL BK				5.170000	20 Feb 2024			
	25,000,000.000	Local	99.727139	24,931,784.72	99.727139	24,931,784.75	0.03		0.77
		Base	99.727139	24,931,784.72	99.727139	24,931,784.75	0.03		0.77
13608ABV7	CANADIAN IMPERIAL BK				5.330000	29 Feb 2024			
	25,000,000.000	Local	99.585444	24,896,361.11	99.585444	24,896,361.00	-0.11		0.77
		Base	99.585444	24,896,361.11	99.585444	24,896,361.00	-0.11		0.77
138994009	CANTOR FITZGERALD REPO REPO				5.300000	01 Feb 2024			
	480,000,000.000	Local	100.000000	480,000,000.00	100.000000	480,000,000.00	0.00		14.82
		Base	100.000000	480,000,000.00	100.000000	480,000,000.00	0.00		14.82
138994009	CANTOR FITZGERALD REPO REPO				5.400000	14 Feb 2024			
	58,000,000.000	Local	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00		1.79
		Base	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00		1.79
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Mar 2024			
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00		1.24
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00		1.24
17327ACM7	CITIGROUP GLOBAL MKTS INC S				5.600000	21 Mar 2024			
	25,000,000.000	Local	99.237778	24,809,444.44	99.237778	24,809,444.50	0.06		0.77
		Base	99.237778	24,809,444.44	99.237778	24,809,444.50	0.06		0.77
19121AEM9	COCA COLA COMPANY				5.100000	21 May 2024			
	15,000,000.000	Local	98.441667	14,766,250.00	98.423183	14,763,477.45	-2,772.55		0.46
		Base	98.441667	14,766,250.00	98.423183	14,763,477.45	-2,772.55		0.46
19121AEN7	COCA COLA COMPANY				5.330000	22 May 2024			
	25,000,000.000	Local	98.356583	24,589,145.84	98.409807	24,602,451.75	13,305.91		0.76
		Base	98.356583	24,589,145.84	98.409807	24,602,451.75	13,305.91		0.76
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
	10,000,000.000	Local	97.564583	9,756,458.33	97.614400	9,761,440.00	4,981.67		0.30
		Base	97.564583	9,756,458.33	97.614400	9,761,440.00	4,981.67		0.30

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
22599G006	CREDIT AGRICOLE REPO REPO				5.290000	01 Feb 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.72
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.72
23102UBC5	CUMMINS INC				5.470000	12 Feb 2024			
		15,000,000.000	Local	99.832861	14,974,929.17	99.832861	14,974,929.15	-0.02	0.46
			Base	99.832861	14,974,929.17	99.832861	14,974,929.15	-0.02	0.46
24422LBL6	JOHN DEERE CAPITAL C				5.420000	20 Feb 2024			
		25,000,000.000	Local	99.713944	24,928,486.11	99.713944	24,928,486.00	-0.11	0.77
			Base	99.713944	24,928,486.11	99.713944	24,928,486.00	-0.11	0.77
26244HC43	DUKE ENERGY CORP				5.600000	04 Mar 2024			
		10,000,000.000	Local	99.502222	9,950,222.22	99.502222	9,950,222.20	-0.02	0.31
			Base	99.502222	9,950,222.22	99.502222	9,950,222.20	-0.02	0.31
38346LDR4	GOTHAM FDG CORP				5.350000	25 Apr 2024			
		10,000,000.000	Local	98.751667	9,875,166.67	98.734051	9,873,405.10	-1,761.57	0.30
			Base	98.751667	9,875,166.67	98.734051	9,873,405.10	-1,761.57	0.30
42786TB23	HERSHEY FOODS CORP				5.350000	02 Feb 2024			
		25,000,000.000	Local	99.985139	24,996,284.72	99.985139	24,996,284.75	0.03	0.77
			Base	99.985139	24,996,284.72	99.985139	24,996,284.75	0.03	0.77
47816FB75	JOHNSON + JOHNSON				5.300000	07 Feb 2024			
		25,000,000.000	Local	99.911667	24,977,916.67	99.911667	24,977,916.75	0.08	0.77
			Base	99.911667	24,977,916.67	99.911667	24,977,916.75	0.08	0.77
51843TBM1	ESTEE LAUDER COMPANI				5.330000	21 Feb 2024			
		25,000,000.000	Local	99.703889	24,925,972.22	99.703889	24,925,972.25	0.03	0.77
			Base	99.703889	24,925,972.22	99.703889	24,925,972.25	0.03	0.77
59157TBU6	METLIFE SHORT TERM FDG				5.300000	28 Feb 2024			
		25,000,000.000	Local	99.602500	24,900,625.00	99.602500	24,900,625.00	0.00	0.77
			Base	99.602500	24,900,625.00	99.602500	24,900,625.00	0.00	0.77
59157TC50	METLIFE SHORT TERM FDG				5.460000	05 Mar 2024			
		15,000,000.000	Local	99.499500	14,924,925.00	99.499500	14,924,925.00	0.00	0.46
			Base	99.499500	14,924,925.00	99.499500	14,924,925.00	0.00	0.46

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
59515MCS2	MICROSOFT CORP	25,000,000.000	Local	99.205000	24,801,250.00	99.205000	24,801,250.00	0.00	0.77
			Base	99.205000	24,801,250.00	99.205000	24,801,250.00	0.00	0.77
63743CB51	NATL RURAL UTIL COOP	20,000,000.000	Local	99.939667	19,987,933.33	99.939667	19,987,933.40	0.07	0.62
			Base	99.939667	19,987,933.33	99.939667	19,987,933.40	0.07	0.62
64105GC10	NESTLE CAP CORP	25,000,000.000	Local	99.577083	24,894,270.83	99.577083	24,894,270.75	-0.08	0.77
			Base	99.577083	24,894,270.83	99.577083	24,894,270.75	-0.08	0.77
65339MBC9	NEXTERA ENERGY CAP HLDGS INC	20,000,000.000	Local	99.825222	19,965,044.44	99.825222	19,965,044.40	-0.04	0.62
			Base	99.825222	19,965,044.44	99.825222	19,965,044.40	-0.04	0.62
67983TBV7	OLD LINE FUNDING LLC	15,000,000.000	Local	99.570667	14,935,600.00	99.570667	14,935,600.05	0.05	0.46
			Base	99.570667	14,935,600.00	99.570667	14,935,600.05	0.05	0.46
70109LCL8	PARKER HANNIFIN CORP	12,750,000.000	Local	99.276000	12,657,690.00	99.276000	12,657,690.00	0.00	0.39
			Base	99.276000	12,657,690.00	99.276000	12,657,690.00	0.00	0.39
74271TB93	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.880889	24,970,222.22	99.880889	24,970,222.25	0.03	0.77
			Base	99.880889	24,970,222.22	99.880889	24,970,222.25	0.03	0.77
74271TCF8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.369333	24,842,333.33	99.369333	24,842,333.25	-0.08	0.77
			Base	99.369333	24,842,333.33	99.369333	24,842,333.25	-0.08	0.77
77119LBL2	ROCHE HOLDING INC	25,000,000.000	Local	99.721333	24,930,333.33	99.721333	24,930,333.25	-0.08	0.77
			Base	99.721333	24,930,333.33	99.721333	24,930,333.25	-0.08	0.77
78015CGF3	ROYAL BK CDA	20,000,000.000	Local	97.433333	19,486,666.67	97.621300	19,524,260.00	37,593.33	0.60
			Base	97.433333	19,486,666.67	97.621300	19,524,260.00	37,593.33	0.60

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9113A2B54	UNITED PARCEL SERVIC	25,000,000.000	Local	99.940333	24,985,083.33	99.940333	24,985,083.25	-0.08	0.77
			Base	99.940333	24,985,083.33	99.940333	24,985,083.25	-0.08	0.77
912796Z28	TREASURY BILL 02/24 0.00000	40,000,000.000	Local	99.719417	39,887,766.67	99.719417	39,887,766.80	0.13	1.23
			Base	99.719417	39,887,766.67	99.719417	39,887,766.80	0.13	1.23
912797GE1	TREASURY BILL 02/24 0.00000	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.62
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.63
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.63
926NKW009	AMHERST PIERPONT 04/15 VAR	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.27
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.27
926NKW009	AMHERST PIERPONT 04/15 VAR	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.16
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.16
926NKW009	AMHERST PIERPONT 04/15 VAR	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.32
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.32
927WWR006	TD SECURITIES REPO TD SECURITIES REPO	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.54
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.54
92866BBT1	VOLKSWAGEN GROUP OF AM	19,455,000.000	Local	99.599889	19,377,158.39	99.599889	19,377,158.39	0.00	0.60
			Base	99.599889	19,377,158.39	99.599889	19,377,158.39	0.00	0.60
979QHR003	SOUTH STREET REPO	89,000,000.000	Local	100.000000	89,000,000.00	100.000000	89,000,000.00	0.00	2.75
			Base	100.000000	89,000,000.00	100.000000	89,000,000.00	0.00	2.75

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.340000	01 Feb 2024		
	252,927,948.730	Local	100.000000	252,927,948.73	100.000000	252,927,948.73	0.00	7.81
		Base	100.000000	252,927,948.73	100.000000	252,927,948.73	0.00	7.81
985FHY004	NETBANK US GOVERNMENT MONEY M				5.300000	01 Feb 2024		
	176,329,049.210	Local	100.000000	176,329,049.21	100.000000	176,329,049.21	0.00	5.45
		Base	100.000000	176,329,049.21	100.000000	176,329,049.21	0.00	5.45
US DOLLAR Total								
	2,758,461,997.940	Local		2,754,661,121.31		2,754,712,467.88	51,346.57	85.08
		Base		2,754,661,121.31		2,754,712,467.88	51,346.57	85.08
CASH EQUIVALENT Total								
	2,758,461,997.940	Base		2,754,661,121.31		2,754,712,467.88	51,346.57	85.08

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	156,658,049.900	Local	1.000000	156,658,049.90	1.000000	156,658,049.90	0.00	4.84
		Base	1.000000	156,658,049.90	1.000000	156,658,049.90	0.00	4.84
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	103,107,847.500	Local	1.000000	103,107,847.50	1.000000	103,107,847.50	0.00	3.18
		Base	1.000000	103,107,847.50	1.000000	103,107,847.50	0.00	3.18
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	208,287,561.880	Local	1.000000	208,287,561.88	1.000000	208,287,561.88	0.00	6.43
		Base	1.000000	208,287,561.88	1.000000	208,287,561.88	0.00	6.43
US DOLLAR Total								
	468,053,459.280	Local		468,053,459.28		468,053,459.28	0.00	14.46
		Base		468,053,459.28		468,053,459.28	0.00	14.46
EQUITY Total								
	468,053,459.280	Base		468,053,459.28		468,053,459.28	0.00	14.46

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.056090	15,008,413.50	8,413.50	0.46
Original Face:	15,000,000.000	Base	100.000000	15,000,000.00	100.056090	15,008,413.50	8,413.50	0.46

US DOLLAR Total	15,000,000.000	Local		15,000,000.00		15,008,413.50	8,413.50	0.46
Original Face:	15,000,000.000	Base		15,000,000.00		15,008,413.50	8,413.50	0.46

FIXED INCOME Total	15,000,000.000	Base		15,000,000.00		15,008,413.50	8,413.50	0.46
Original Face:	15,000,000.000							

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,241,565,457.200	Base	3,237,764,580.57		3,237,824,340.64	59,760.07	100.00
Original Face:		15,000,000.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.03
			Base	1.000000	50,000.00	1.000000	50,000.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	50,000.00		50,000.00	0.00	0.03
		Base	50,000.00		50,000.00	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Base	50,000.00		50,000.00	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

84262LBL3	SOUTHERN COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.709194	4,985,459.72	99.709194	4,985,459.70	2.65
			Base	99.709194	4,985,459.72	99.709194	4,985,459.70	2.65

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		17,401,414.470	Local	100.000000	17,401,414.47	100.000000	17,401,414.47	9.24
			Base	100.000000	17,401,414.47	100.000000	17,401,414.47	9.24

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	22,401,414.470	Local	22,386,874.19		22,386,874.17	-0.02	11.89
		Base	22,386,874.19		22,386,874.17	-0.02	11.89

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	22,401,414.470	Base	22,386,874.19		22,386,874.17	-0.02	11.89

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
	5,000,000.000	Local		99.994453	4,999,722.65	92.640716	4,632,035.80	-367,686.85	2.46
		Base		99.994453	4,999,722.65	92.640716	4,632,035.80	-367,686.85	2.46
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	5,000,000.000	Local		99.828940	4,991,446.99	89.366143	4,468,307.15	-523,139.84	2.37
		Base		99.828940	4,991,446.99	89.366143	4,468,307.15	-523,139.84	2.37
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
	5,000,000.000	Local		98.796577	4,939,828.83	88.483291	4,424,164.55	-515,664.28	2.35
		Base		98.796577	4,939,828.83	88.483291	4,424,164.55	-515,664.28	2.35
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	2.51
		Base		99.869167	4,993,458.36	94.418089	4,720,904.45	-272,553.91	2.51
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.709434	3,489,830.20	86.423424	3,024,819.84	-465,010.36	1.61
		Base		99.709434	3,489,830.20	86.423424	3,024,819.84	-465,010.36	1.61
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	92.184524	2,304,613.10	-195,386.90	1.22
		Base		100.000000	2,500,000.00	92.184524	2,304,613.10	-195,386.90	1.22
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local		104.841408	2,621,035.20	97.499184	2,437,479.60	-183,555.60	1.29
		Base		104.841408	2,621,035.20	97.499184	2,437,479.60	-183,555.60	1.29
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	98.650045	2,466,251.13	-33,748.87	1.31
		Base		100.000000	2,500,000.00	98.650045	2,466,251.13	-33,748.87	1.31
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					5.000000	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.195209	4,959,760.45	-40,239.55	2.63
		Base		100.000000	5,000,000.00	99.195209	4,959,760.45	-40,239.55	2.63
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.969519	4,998,475.94	99.013379	4,950,668.95	-47,806.99	2.63
		Base		99.969519	4,998,475.94	99.013379	4,950,668.95	-47,806.99	2.63

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Holdings

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STATE STREET

As of: January 31, 2024

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09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.951308	2,498,782.70	88.223788	2,205,594.70	-293,188.00	1.17	
		Base	99.951308	2,498,782.70	88.223788	2,205,594.70	-293,188.00	1.17	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.933178	4,996,658.88	89.092733	4,454,636.65	-542,022.23	2.37	
		Base	99.933178	4,996,658.88	89.092733	4,454,636.65	-542,022.23	2.37	
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
	652,329.140	Local	94.394865	615,765.21	94.415020	615,896.69	131.48	0.33	
Original Face:	675,000.000	Base	94.394865	615,765.21	94.415020	615,896.69	131.48	0.33	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,602,498.530	Local	95.691320	3,447,278.40	86.352980	3,110,864.84	-336,413.56	1.65	
Original Face:	5,000,000.000	Base	95.691320	3,447,278.40	86.352980	3,110,864.84	-336,413.56	1.65	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	5,112,539.110	Local	93.988315	4,805,189.38	90.095090	4,606,146.71	-199,042.67	2.45	
Original Face:	6,000,000.000	Base	93.988315	4,805,189.38	90.095090	4,606,146.71	-199,042.67	2.45	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local	99.964119	4,998,205.94	98.849237	4,942,461.85	-55,744.09	2.62	
		Base	99.964119	4,998,205.94	98.849237	4,942,461.85	-55,744.09	2.62	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.441146	2,486,028.65	83.659927	2,091,498.18	-394,530.47	1.11	
		Base	99.441146	2,486,028.65	83.659927	2,091,498.18	-394,530.47	1.11	
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	95.249835	2,381,245.88	-118,754.12	1.26	
		Base	100.000000	2,500,000.00	95.249835	2,381,245.88	-118,754.12	1.26	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.810000	15 May 2036		
	129,338.240	Local	99.909617	129,221.34	98.934225	127,959.79	-1,261.55	0.07	
Original Face:	16,000,000.000	Base	99.909617	129,221.34	98.934225	127,959.79	-1,261.55	0.07	
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	585,902.050	Local	101.054014	592,077.54	89.725037	525,700.83	-66,376.71	0.28	
Original Face:	5,000,000.000	Base	101.054014	592,077.54	89.725037	525,700.83	-66,376.71	0.28	

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STATE STREET

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3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,094,363.700	Local 103.687678	1,134,720.31	90.888504	994,650.80	-140,069.51	0.53
Original Face:		10,000,000.000	Base 103.687678	1,134,720.31	90.888504	994,650.80	-140,069.51	0.53
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
		5,000,000.000	Local 91.132242	4,556,612.09	90.464994	4,523,249.70	-33,362.39	2.40
			Base 91.132242	4,556,612.09	90.464994	4,523,249.70	-33,362.39	2.40
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 105.214940	2,630,373.50	103.452713	2,586,317.83	-44,055.67	1.37
			Base 105.214940	2,630,373.50	103.452713	2,586,317.83	-44,055.67	1.37
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 105.105160	2,627,628.99	103.501249	2,587,531.23	-40,097.76	1.37
			Base 105.105160	2,627,628.99	103.501249	2,587,531.23	-40,097.76	1.37
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 116.074696	4,642,987.85	95.867372	3,834,694.88	-808,292.97	2.04
			Base 116.074696	4,642,987.85	95.867372	3,834,694.88	-808,292.97	2.04
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	100.011064	4,395,486.26	486.26	2.33
			Base 100.000000	4,395,000.00	100.011064	4,395,486.26	486.26	2.33
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
		2,500,000.000	Local 99.924722	2,498,118.04	88.962320	2,224,058.00	-274,060.04	1.18
			Base 99.924722	2,498,118.04	88.962320	2,224,058.00	-274,060.04	1.18
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		361,871.600	Local 99.882193	361,445.29	90.035220	325,811.89	-35,633.40	0.17
Original Face:		2,000,000.000	Base 99.882193	361,445.29	90.035220	325,811.89	-35,633.40	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
		2,700,000.000	Local 99.934193	2,698,223.21	82.059308	2,215,601.32	-482,621.89	1.18
			Base 99.934193	2,698,223.21	82.059308	2,215,601.32	-482,621.89	1.18
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
		257,023.400	Local 100.605813	258,580.48	93.278810	239,748.37	-18,832.11	0.13
Original Face:		5,000,000.000	Base 100.605813	258,580.48	93.278810	239,748.37	-18,832.11	0.13

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		507,936.660	Local	101.273521	514,405.34	98.048310	498,023.31	-16,382.03	0.26
Original Face:	3,000,000.000		Base	101.273521	514,405.34	98.048310	498,023.31	-16,382.03	0.26
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		2,821,868.590	Local	100.858334	2,846,089.66	94.747250	2,673,642.89	-172,446.77	1.42
Original Face:	5,565,000.000		Base	100.858334	2,846,089.66	94.747250	2,673,642.89	-172,446.77	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		1,528,679.660	Local	104.510971	1,597,637.95	97.921140	1,496,900.55	-100,737.40	0.79
Original Face:	4,494,000.000		Base	104.510971	1,597,637.95	97.921140	1,496,900.55	-100,737.40	0.79
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		75,529.740	Local	100.091289	75,598.69	97.258820	73,459.33	-2,139.36	0.04
Original Face:	2,000,000.000		Base	100.091289	75,598.69	97.258820	73,459.33	-2,139.36	0.04
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		298,268.450	Local	100.302654	299,171.17	92.207770	275,026.69	-24,144.48	0.15
Original Face:	5,000,000.000		Base	100.302654	299,171.17	92.207770	275,026.69	-24,144.48	0.15
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		369,348.740	Local	100.304885	370,474.83	91.145800	336,645.86	-33,828.97	0.18
Original Face:	14,878,168.000		Base	100.304885	370,474.83	91.145800	336,645.86	-33,828.97	0.18
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		4,491,240.250	Local	99.264022	4,458,185.69	92.947940	4,174,515.29	-283,670.40	2.22
Original Face:	5,000,000.000		Base	99.264022	4,458,185.69	92.947940	4,174,515.29	-283,670.40	2.22
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		48,312.900	Local	99.691387	48,163.80	98.693450	47,681.67	-482.13	0.03
Original Face:	5,000,000.000		Base	99.691387	48,163.80	98.693450	47,681.67	-482.13	0.03
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		896,304.700	Local	102.957799	922,815.59	93.715788	839,979.01	-82,836.58	0.45
Original Face:	5,000,000.000		Base	102.957799	922,815.59	93.715788	839,979.01	-82,836.58	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		748,506.400	Local	100.380297	751,352.95	95.499682	714,821.23	-36,531.72	0.38
Original Face:	5,000,000.000		Base	100.380297	751,352.95	95.499682	714,821.23	-36,531.72	0.38

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	162,266.200	Local		105.068036	170,489.91	98.654430	160,082.79	-10,407.12	0.09
Original Face:	10,000,000.000	Base		105.068036	170,489.91	98.654430	160,082.79	-10,407.12	0.09
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,243,461.900	Local		105.653243	1,313,757.82	98.449460	1,224,181.53	-89,576.29	0.65
Original Face:	6,000,000.000	Base		105.653243	1,313,757.82	98.449460	1,224,181.53	-89,576.29	0.65
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	66,371.300	Local		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.03
Original Face:	5,000,000.000	Base		104.061846	69,067.20	97.571560	64,759.51	-4,307.69	0.03
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.810000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.950229	4,997,511.45	-2,488.55	2.65
		Base		100.000000	5,000,000.00	99.950229	4,997,511.45	-2,488.55	2.65
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.306419	4,965,320.95	-34,679.05	2.64
		Base		100.000000	5,000,000.00	99.306419	4,965,320.95	-34,679.05	2.64
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,346,356.490	Local		95.086070	1,280,197.48	83.286150	1,121,328.49	-158,868.99	0.60
Original Face:	5,000,000.000	Base		95.086070	1,280,197.48	83.286150	1,121,328.49	-158,868.99	0.60
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	258,142.950	Local		100.701507	259,953.84	86.424020	223,097.51	-36,856.33	0.12
Original Face:	5,000,000.000	Base		100.701507	259,953.84	86.424020	223,097.51	-36,856.33	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,145,045.150	Local		101.254768	2,171,960.49	94.596664	2,029,141.15	-142,819.34	1.08
Original Face:	4,000,000.000	Base		101.254768	2,171,960.49	94.596664	2,029,141.15	-142,819.34	1.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.720000	20 Jul 2067		
	1,247,668.600	Local		97.694037	1,218,897.82	98.338760	1,226,941.83	8,044.01	0.65
Original Face:	3,000,000.000	Base		97.694037	1,218,897.82	98.338760	1,226,941.83	8,044.01	0.65
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	3,713,702.830	Local		99.843604	3,707,894.73	97.509300	3,621,205.63	-86,689.10	1.92
Original Face:	5,675,162.000	Base		99.843604	3,707,894.73	97.509300	3,621,205.63	-86,689.10	1.92

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42786BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local Base	99.950761 99.950761	1,499,261.41 1,499,261.41	94.909147 94.909147	1,423,637.21 1,423,637.21	-75,624.20 -75,624.20
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.910000	10 Dec 2025		
		2,000,000.000	Local Base	100.043107 100.043107	2,000,862.14 2,000,862.14	99.946995 99.946995	1,998,939.90 1,998,939.90	-1,922.24 -1,922.24
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		2,500,000.000	Local Base	99.449137 99.449137	2,486,228.43 2,486,228.43	70.442832 70.442832	1,761,070.80 1,761,070.80	-725,157.63 -725,157.63
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local Base	99.827008 99.827008	4,991,350.41 4,991,350.41	90.365784 90.365784	4,518,289.20 4,518,289.20	-473,061.21 -473,061.21
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
		2,500,000.000	Local Base	99.869272 99.869272	2,496,731.80 2,496,731.80	100.223341 100.223341	2,505,583.53 2,505,583.53	8,851.73 8,851.73
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
		5,000,000.000	Local Base	98.918397 98.918397	4,945,919.84 4,945,919.84	62.865314 62.865314	3,143,265.70 3,143,265.70	-1,802,654.14 -1,802,654.14
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
		5,000,000.000	Local Base	99.770152 99.770152	4,988,507.59 4,988,507.59	89.446393 89.446393	4,472,319.65 4,472,319.65	-516,187.94 -516,187.94
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
		2,500,000.000	Local Base	100.138452 100.138452	2,503,461.30 2,503,461.30	100.841239 100.841239	2,521,030.98 2,521,030.98	17,569.68 17,569.68
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
		3,500,000.000	Local Base	99.763280 99.763280	3,491,714.81 3,491,714.81	86.232715 86.232715	3,018,145.03 3,018,145.03	-473,569.78 -473,569.78
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
		1,539,000.000	Local Base	106.802719 106.802719	1,643,693.85 1,643,693.85	90.919836 90.919836	1,399,256.28 1,399,256.28	-244,437.57 -244,437.57

Holdings

ST OF AZ POOL 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL
 View Date: February 1, 2024



STATE STREET

As of: January 31, 2024

Base Currency: 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	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
	5,000,000.000	Local	99.918892	4,995,944.59	86.436973	4,321,848.65	-674,095.94		2.30
		Base	99.918892	4,995,944.59	86.436973	4,321,848.65	-674,095.94		2.30
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027			
	5,000,000.000	Local	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55		2.64
		Base	100.000000	5,000,000.00	99.279469	4,963,973.45	-36,026.55		2.64
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
	2,500,000.000	Local	99.980312	2,499,507.80	91.874737	2,296,868.43	-202,639.37		1.22
		Base	99.980312	2,499,507.80	91.874737	2,296,868.43	-202,639.37		1.22
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
	2,000,000.000	Local	99.856978	1,997,139.55	98.110141	1,962,202.82	-34,936.73		1.04
		Base	99.856978	1,997,139.55	98.110141	1,962,202.82	-34,936.73		1.04
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
	2,500,000.000	Local	100.459790	2,511,494.76	100.324219	2,508,105.48	-3,389.28		1.33
		Base	100.459790	2,511,494.76	100.324219	2,508,105.48	-3,389.28		1.33
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
	5,000,000.000	Local	97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64		2.60
		Base	97.413054	4,870,652.71	98.102427	4,905,121.35	34,468.64		2.60
US DOLLAR Total									
	178,898,877.280	Local		178,905,281.92		165,862,086.55	-13,043,195.37		88.08
Original Face:	148,287,330.000	Base		178,905,281.92		165,862,086.55	-13,043,195.37		88.08
FIXED INCOME Total									
	178,898,877.280	Base		178,905,281.92		165,862,086.55	-13,043,195.37		88.08
Original Face:	148,287,330.000								

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		201,350,291.750	Base	201,342,156.11		188,298,960.72	-13,043,195.39	100.00
Original Face:		148,287,330.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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
		370,331.500	Local	1.000000	370,331.50	1.000000	370,331.50	0.03
			Base	1.000000	370,331.50	1.000000	370,331.50	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	370,331.500	Local	370,331.50		370,331.50	0.00	0.03
		Base	370,331.50		370,331.50	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	370,331.500	Base	370,331.50		370,331.50	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2BM3	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.682222	2,990,466.67	99.682222	2,990,466.67	0.28
			Base	99.682222	2,990,466.67	99.682222	2,990,466.67	0.28

0020A2CK6	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,950,000.000	Local	99.261056	2,928,201.14	99.261056	2,928,201.14	0.27
			Base	99.261056	2,928,201.14	99.261056	2,928,201.14	0.27

02665JCM0	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	99.239139	4,961,956.94	99.239139	4,961,956.94	0.46
			Base	99.239139	4,961,956.94	99.239139	4,961,956.94	0.46

04821TE27	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	98.645111	4,932,255.56	98.623510	4,931,175.50	-1,080.06
			Base	98.645111	4,932,255.56	98.623510	4,931,175.50	-1,080.06

04821TFE0	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	97.896944	4,894,847.22	98.018125	4,900,906.25	6,059.03
			Base	97.896944	4,894,847.22	98.018125	4,900,906.25	6,059.03

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417JFB3	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	98.016806	4,900,840.28	98.070527	4,903,526.35	2,686.07	0.46
			Base	98.016806	4,900,840.28	98.070527	4,903,526.35	2,686.07	0.46
06417M4Q5	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.451776	5,022,588.80	22,588.80	0.47
			Base	100.000000	5,000,000.00	100.451776	5,022,588.80	22,588.80	0.47
07644ABF0	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.785333	4,989,266.67	99.785333	4,989,266.65	-0.02	0.46
			Base	99.785333	4,989,266.67	99.785333	4,989,266.65	-0.02	0.46
07644ABM5	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.693333	4,984,666.67	99.693333	4,984,666.65	-0.02	0.46
			Base	99.693333	4,984,666.67	99.693333	4,984,666.65	-0.02	0.46
07644ADH4	BEDFORD ROW FDG CORP	5,000,000.000	Local	98.872667	4,943,633.33	98.854768	4,942,738.40	-894.93	0.46
			Base	98.872667	4,943,633.33	98.854768	4,942,738.40	-894.93	0.46
13738JBP4	CAN AST + CAN LTD JT	5,000,000.000	Local	99.671222	4,983,561.11	99.671222	4,983,561.11	0.00	0.46
			Base	99.671222	4,983,561.11	99.671222	4,983,561.11	0.00	0.46
138994009	CANTOR FITZGERALD REPO REPO	17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.58
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.58
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
15963TCK3	CHARIOT FNDG LLC	5,000,000.000	Local	99.298917	4,964,945.83	99.298917	4,964,945.85	0.02	0.46
			Base	99.298917	4,964,945.83	99.298917	4,964,945.85	0.02	0.46
19121AEM9	COCA COLA COMPANY	5,000,000.000	Local	98.441667	4,922,083.33	98.423183	4,921,159.15	-924.18	0.46
			Base	98.441667	4,922,083.33	98.423183	4,921,159.15	-924.18	0.46

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Books Closed

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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	
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		5,000,000.000	Local	97.564583	4,878,229.17	97.614400	4,880,720.00	2,490.83	0.45
			Base	97.564583	4,878,229.17	97.614400	4,880,720.00	2,490.83	0.45
24422LBV4	JOHN DEERE CAPITAL C				5.460000	29 Feb 2024			
		1,715,000.000	Local	99.575334	1,707,716.97	99.575334	1,707,716.97	0.00	0.16
			Base	99.575334	1,707,716.97	99.575334	1,707,716.97	0.00	0.16
24422LD34	JOHN DEERE CAPITAL C				5.290000	03 Apr 2024			
		5,000,000.000	Local	99.088944	4,954,447.22	99.067425	4,953,371.25	-1,075.97	0.46
			Base	99.088944	4,954,447.22	99.067425	4,953,371.25	-1,075.97	0.46
26244HBT9	DUKE ENERGY CORP				5.620000	27 Feb 2024			
		5,000,000.000	Local	99.594111	4,979,705.56	99.594111	4,979,705.56	0.00	0.46
			Base	99.594111	4,979,705.56	99.594111	4,979,705.56	0.00	0.46
26244HBT9	DUKE ENERGY CORP				5.640000	27 Feb 2024			
		5,000,000.000	Local	99.592667	4,979,633.33	99.592667	4,979,633.35	0.02	0.46
			Base	99.592667	4,979,633.33	99.592667	4,979,633.35	0.02	0.46
26244HC43	DUKE ENERGY CORP				5.600000	04 Mar 2024			
		5,000,000.000	Local	99.502222	4,975,111.11	99.502222	4,975,111.11	0.00	0.46
			Base	99.502222	4,975,111.11	99.502222	4,975,111.11	0.00	0.46
30601VD32	FAIRWAY FINANCE CORP				5.630000	03 Apr 2024			
		3,000,000.000	Local	99.030389	2,970,911.67	99.058675	2,971,760.25	848.58	0.28
			Base	99.030389	2,970,911.67	99.058675	2,971,760.25	848.58	0.28
30601VDG3	FAIRWAY FINANCE CORP				5.360000	16 Apr 2024			
		5,000,000.000	Local	98.883333	4,944,166.66	98.865348	4,943,267.40	-899.26	0.46
			Base	98.883333	4,944,166.66	98.865348	4,943,267.40	-899.26	0.46
30601VDR9	FAIRWAY FINANCE CORP				5.330000	25 Apr 2024			
		5,000,000.000	Local	98.756333	4,937,816.67	98.731690	4,936,584.50	-1,232.17	0.46
			Base	98.756333	4,937,816.67	98.731690	4,936,584.50	-1,232.17	0.46
38346LC12	GOTHAM FDG CORP				5.480000	01 Mar 2024			
		5,000,000.000	Local	99.558556	4,977,927.78	99.558556	4,977,927.80	0.02	0.46
			Base	99.558556	4,977,927.78	99.558556	4,977,927.80	0.02	0.46

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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STATE STREET

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38346LDF0	GOTHAM FDG CORP	5,000,000.000	Local	98.902333	4,945,116.67	5.340000	15 Apr 2024		
			Base	98.902333	4,945,116.67	98.882292	4,944,114.60	-1,002.07	0.46
40060WCD2	GTA FDG LLC DISC	5,000,000.000	Local	99.365639	4,968,281.95	5.570000	13 Mar 2024		
			Base	99.365639	4,968,281.95	99.365639	4,968,281.95	0.00	0.46
40588LB57	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.938222	4,996,911.11	5.560000	05 Feb 2024		
			Base	99.938222	4,996,911.11	99.938222	4,996,911.11	0.00	0.46
40588LCK3	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.292389	4,964,619.44	5.420000	19 Mar 2024		
			Base	99.292389	4,964,619.44	99.292389	4,964,619.44	0.00	0.46
4523ELBC8	ILLINOIS TOOL WORKS INC	20,000,000.000	Local	99.838361	19,967,672.22	5.290000	12 Feb 2024		
			Base	99.838361	19,967,672.22	99.838361	19,967,672.20	-0.02	1.85
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	1.680000	01 May 2026		
			Base	100.000000	3,500,000.00	93.950538	3,288,268.83	-211,731.17	0.31
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	5.000000	14 Jun 2024		
			Base	100.000000	5,000,000.00	99.966366	4,998,318.30	-1,681.70	0.46
46651VDT0	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	5.960000	07 Jun 2024		
			Base	100.000000	5,000,000.00	100.150700	5,007,535.00	7,535.00	0.46
47816FDA6	JOHNSON + JOHNSON	5,000,000.000	Local	98.972667	4,948,633.33	5.360000	10 Apr 2024		
			Base	98.972667	4,948,633.33	98.972037	4,948,601.85	-31.48	0.46
4820P2B61	JUPITER SECT CO LLC	5,000,000.000	Local	99.924583	4,996,229.17	5.430000	06 Feb 2024		
			Base	99.924583	4,996,229.17	99.924583	4,996,229.15	-0.02	0.46

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FUND: ATZM



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
4820P2D85	JUPITER SECT CO LLC	5,000,000.000	Local	99.000583	4,950,029.16	98.986170	08 Apr 2024 4,949,308.50	-720.66	0.46
			Base	99.000583	4,950,029.16	98.986170	4,949,308.50	-720.66	0.46
53127TC19	LIBERTY FUNDING LLC	5,000,000.000	Local	99.561778	4,978,088.89	99.561778	01 Mar 2024 4,978,088.89	0.00	0.46
			Base	99.561778	4,978,088.89	99.561778	4,978,088.89	0.00	0.46
53127TD26	LIBERTY FUNDING LLC	5,000,000.000	Local	99.088389	4,954,419.44	99.079013	02 Apr 2024 4,953,950.65	-468.79	0.46
			Base	99.088389	4,954,419.44	99.079013	4,953,950.65	-468.79	0.46
53127TE25	LIBERTY FUNDING LLC	1,950,000.000	Local	98.660277	1,923,875.41	98.641484	02 May 2024 1,923,508.94	-366.47	0.18
			Base	98.660277	1,923,875.41	98.641484	1,923,508.94	-366.47	0.18
56274LDC5	MANHATTAN ASSET FDG.	5,000,000.000	Local	98.944861	4,947,243.06	98.921600	12 Apr 2024 4,946,080.00	-1,163.06	0.46
			Base	98.944861	4,947,243.06	98.921600	4,946,080.00	-1,163.06	0.46
56274LDQ4	MANHATTAN ASSET FDG.	5,000,000.000	Local	98.759611	4,937,980.55	98.743733	24 Apr 2024 4,937,186.65	-793.90	0.46
			Base	98.759611	4,937,980.55	98.743733	4,937,186.65	-793.90	0.46
59157TC50	METLIFE SHORT TERM FDG	4,350,000.000	Local	99.499500	4,328,228.25	99.499500	05 Mar 2024 4,328,228.25	0.00	0.40
			Base	99.499500	4,328,228.25	99.499500	4,328,228.25	0.00	0.40
59515MC52	MICROSOFT CORP	5,000,000.000	Local	99.509583	4,975,479.17	99.509583	05 Mar 2024 4,975,479.15	-0.02	0.46
			Base	99.509583	4,975,479.17	99.509583	4,975,479.15	-0.02	0.46
59515MC78	MICROSOFT CORP	4,000,000.000	Local	99.476945	3,979,077.78	99.476945	07 Mar 2024 3,979,077.80	0.02	0.37
			Base	99.476945	3,979,077.78	99.476945	3,979,077.80	0.02	0.37
59515MEM3	MICROSOFT CORP	5,000,000.000	Local	98.365278	4,918,263.89	98.380017	21 May 2024 4,919,000.85	736.96	0.46
			Base	98.365278	4,918,263.89	98.380017	4,919,000.85	736.96	0.46

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
64106GCU5	NESTLE FIN FRANCE S.	5,000,000.000	Local	99.156889	4,957,844.44	99.156889	4,957,844.44	0.00	0.46
			Base	99.156889	4,957,844.44	99.156889	4,957,844.44	0.00	0.46
64106GEW9	NESTLE FIN FRANCE S.	5,000,000.000	Local	98.215000	4,910,750.00	98.283333	4,914,166.65	3,416.65	0.46
			Base	98.215000	4,910,750.00	98.283333	4,914,166.65	3,416.65	0.46
64951WCL6	NEW YORK LFE CAP COR	4,513,000.000	Local	99.290667	4,480,987.79	99.290667	4,480,987.79	0.00	0.42
			Base	99.290667	4,480,987.79	99.290667	4,480,987.79	0.00	0.42
6698M4B68	NOVARTIS FNC CRP	5,000,000.000	Local	99.926111	4,996,305.56	99.926111	4,996,305.56	0.00	0.46
			Base	99.926111	4,996,305.56	99.926111	4,996,305.56	0.00	0.46
6698M4BL5	NOVARTIS FNC CRP	5,000,000.000	Local	99.717111	4,985,855.56	99.717111	4,985,855.56	0.00	0.46
			Base	99.717111	4,985,855.56	99.717111	4,985,855.56	0.00	0.46
67983TBV7	OLD LINE FUNDING LLC	5,000,000.000	Local	99.570667	4,978,533.33	99.570667	4,978,533.35	0.02	0.46
			Base	99.570667	4,978,533.33	99.570667	4,978,533.35	0.02	0.46
67983TC87	OLD LINE FUNDING LLC	5,000,000.000	Local	99.449000	4,972,450.00	99.449000	4,972,450.00	0.00	0.46
			Base	99.449000	4,972,450.00	99.449000	4,972,450.00	0.00	0.46
6840C2C45	ORACLE CORPORATION	5,000,000.000	Local	99.492444	4,974,622.22	99.492444	4,974,622.20	-0.02	0.46
			Base	99.492444	4,974,622.22	99.492444	4,974,622.20	-0.02	0.46
6840C2DV4	ORACLE CORPORATION	5,000,000.000	Local	98.684889	4,934,244.44	98.666978	4,933,348.90	-895.54	0.46
			Base	98.684889	4,934,244.44	98.666978	4,933,348.90	-895.54	0.46
71708EBT1	PFIZER INC	5,000,000.000	Local	99.611444	4,980,572.22	99.611444	4,980,572.20	-0.02	0.46
			Base	99.611444	4,980,572.22	99.611444	4,980,572.20	-0.02	0.46

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71708EE27	PFIZER INC	5,250,000.000	Local	98.677972	5,180,593.54	98.639252	5,178,560.73	-2,032.81	0.48
			Base	98.677972	5,180,593.54	98.639252	5,178,560.73	-2,032.81	0.48
71708EEV3	PFIZER INC	5,000,000.000	Local	98.230000	4,911,500.00	98.263702	4,913,185.10	1,685.10	0.46
			Base	98.230000	4,911,500.00	98.263702	4,913,185.10	1,685.10	0.46
74271TB93	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.880889	4,994,044.44	99.880889	4,994,044.44	0.00	0.46
			Base	99.880889	4,994,044.44	99.880889	4,994,044.44	0.00	0.46
74271TCF8	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.369333	4,968,466.67	99.369333	4,968,466.65	-0.02	0.46
			Base	99.369333	4,968,466.67	99.369333	4,968,466.65	-0.02	0.46
78015CGF3	ROYAL BK CDA	5,000,000.000	Local	97.433333	4,871,666.66	97.621300	4,881,065.00	9,398.34	0.45
			Base	97.433333	4,871,666.66	97.621300	4,881,065.00	9,398.34	0.45
82124LCB6	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.403083	4,970,154.16	99.403083	4,970,154.16	0.00	0.46
			Base	99.403083	4,970,154.16	99.403083	4,970,154.16	0.00	0.46
88603AGV9	THUNDER BAY FNDNG LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
89233GCR5	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.172611	4,958,630.55	99.172611	4,958,630.55	0.00	0.46
			Base	99.172611	4,958,630.55	99.172611	4,958,630.55	0.00	0.46
89233GDQ6	TOYOTA MOTOR CREDIT	5,000,000.000	Local	98.722722	4,936,136.11	98.750267	4,937,513.35	1,377.24	0.46
			Base	98.722722	4,936,136.11	98.750267	4,937,513.35	1,377.24	0.46
9113A2B70	UNITED PARCEL SERVIC	5,000,000.000	Local	99.910333	4,995,516.67	99.910333	4,995,516.65	-0.02	0.46
			Base	99.910333	4,995,516.67	99.910333	4,995,516.65	-0.02	0.46

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912796Z28	TREASURY BILL 02/24 0.00000				5.337500	22 Feb 2024			
	5,000,000.000	Local	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00		0.46
		Base	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00		0.46
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024			
	5,000,000.000	Local	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00		0.46
		Base	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00		0.46
91842JE70	VW CR INC				5.800000	07 May 2024			
	5,000,000.000	Local	98.453333	4,922,666.67	98.491309	4,924,565.45	1,898.78		0.46
		Base	98.453333	4,922,666.67	98.491309	4,924,565.45	1,898.78		0.46
92646KBP6	VICTORY RECEIVABLES				5.560000	23 Feb 2024			
	5,000,000.000	Local	99.660222	4,983,011.11	99.660222	4,983,011.11	0.00		0.46
		Base	99.660222	4,983,011.11	99.660222	4,983,011.11	0.00		0.46
92646KDR0	VICTORY RECEIVABLES				5.350000	25 Apr 2024			
	5,000,000.000	Local	98.751667	4,937,583.33	98.734051	4,936,702.55	-880.78		0.46
		Base	98.751667	4,937,583.33	98.734051	4,936,702.55	-880.78		0.46
92646KDV1	VICTORY RECEIVABLES				5.320000	29 Apr 2024			
	5,000,000.000	Local	98.699556	4,934,977.78	98.674806	4,933,740.30	-1,237.48		0.46
		Base	98.699556	4,934,977.78	98.674806	4,933,740.30	-1,237.48		0.46
926NKW009	AMHERST PIERPONT 04/15 VAR				5.360000	16 Feb 2024			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.93
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.93
926NKW009	AMHERST PIERPONT 04/15 VAR				5.360000	20 Feb 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		0.46
979QHR003	SOUTH STREET REPO				5.340000	01 Feb 2024			
	234,789,512.560	Local	100.000000	234,789,512.56	100.000000	234,789,512.56	0.00		21.79
		Base	100.000000	234,789,512.56	100.000000	234,789,512.56	0.00		21.79
US DOLLAR Total									
	621,017,512.560	Local		618,374,342.23		618,205,951.05	-168,391.18		57.37
		Base		618,374,342.23		618,205,951.05	-168,391.18		57.37

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

621,017,512.560	Base	618,374,342.23	618,205,951.05	-168,391.18	57.37
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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	99.864428	1,997,288.55	97.055836	1,941,116.72	-56,171.83	0.18
		Base	99.864428	1,997,288.55	97.055836	1,941,116.72	-56,171.83	0.18
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.996246	1,999,924.91	100.267269	2,005,345.38	5,420.47	0.19
		Base	99.996246	1,999,924.91	100.267269	2,005,345.38	5,420.47	0.19
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	101.072133	5,053,606.65	53,606.65	0.47
		Base	100.000000	5,000,000.00	101.072133	5,053,606.65	53,606.65	0.47
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.988080	1,999,761.59	97.692924	1,953,858.48	-45,903.11	0.18
		Base	99.988080	1,999,761.59	97.692924	1,953,858.48	-45,903.11	0.18
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.974655	1,999,493.09	96.695400	1,933,908.00	-65,585.09	0.18
		Base	99.974655	1,999,493.09	96.695400	1,933,908.00	-65,585.09	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.230000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.595433	2,011,908.66	11,908.66	0.19
		Base	100.000000	2,000,000.00	100.595433	2,011,908.66	11,908.66	0.19
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	100.003014	3,000,090.42	90.42	0.28
		Base	100.000000	3,000,000.00	100.003014	3,000,090.42	90.42	0.28
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	98.264475	1,965,289.50	-34,710.50	0.18
		Base	100.000000	2,000,000.00	98.264475	1,965,289.50	-34,710.50	0.18

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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	100.705582	2,014,111.64	14,111.64	0.19
		Base	100.000000	2,000,000.00	100.705582	2,014,111.64	14,111.64	0.19
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	99.668955	4,983,447.75	-16,552.25	0.46
		Base	100.000000	5,000,000.00	99.668955	4,983,447.75	-16,552.25	0.46
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	85.056000	1,701,120.00	-298,880.00	0.16
		Base	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027		
	5,000,000.000	Local	87.938430	4,396,921.49	85.921639	4,296,081.95	-100,839.54	0.40
		Base	87.938430	4,396,921.49	85.921639	4,296,081.95	-100,839.54	0.40
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	99.106158	1,228,916.36	-11,083.64	0.11
		Base	100.000000	1,240,000.00	99.106158	1,228,916.36	-11,083.64	0.11
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	98.329396	2,949,881.88	-50,118.12	0.27
		Base	100.000000	3,000,000.00	98.329396	2,949,881.88	-50,118.12	0.27
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	100.171391	3,005,141.73	5,141.73	0.28
		Base	100.000000	3,000,000.00	100.171391	3,005,141.73	5,141.73	0.28
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.991702	1,999,834.03	98.845277	1,976,905.54	-22,928.49	0.18
		Base	99.991702	1,999,834.03	98.845277	1,976,905.54	-22,928.49	0.18
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.977027	1,999,540.54	-459.46	0.19
		Base	100.000000	2,000,000.00	99.977027	1,999,540.54	-459.46	0.19
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.930000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.013887	2,000,277.74	277.74	0.19
		Base	100.000000	2,000,000.00	100.013887	2,000,277.74	277.74	0.19

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06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.153895	1,983,077.90	-16,922.10	0.18
			Base	100.000000	2,000,000.00	99.153895	1,983,077.90	-16,922.10	0.18
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.921569	1,998,431.38	-1,568.62	0.19
			Base	100.000000	2,000,000.00	99.921569	1,998,431.38	-1,568.62	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.978702	1,999,574.04	96.639044	1,932,780.88	-66,793.16	0.18
			Base	99.978702	1,999,574.04	96.639044	1,932,780.88	-66,793.16	0.18
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.838000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.940868	1,998,817.36	-1,182.64	0.19
			Base	100.000000	2,000,000.00	99.940868	1,998,817.36	-1,182.64	0.19
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.150124	3,004,503.72	4,503.72	0.28
			Base	100.000000	3,000,000.00	100.150124	3,004,503.72	4,503.72	0.28
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		5,000,000.000	Local	99.997519	4,999,875.95	100.537000	5,026,850.00	26,974.05	0.47
		Original Face: 5,000,000.000	Base	99.997519	4,999,875.95	100.537000	5,026,850.00	26,974.05	0.47
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.930000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.756443	1,975,128.86	-24,871.14	0.18
			Base	100.000000	2,000,000.00	98.756443	1,975,128.86	-24,871.14	0.18
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	98.803169	2,964,095.07	-35,904.93	0.28
			Base	100.000000	3,000,000.00	98.803169	2,964,095.07	-35,904.93	0.28
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.000000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.043339	3,001,300.17	1,300.17	0.28
			Base	100.000000	3,000,000.00	100.043339	3,001,300.17	1,300.17	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.971994	1,999,439.88	97.241266	1,944,825.32	-54,614.56	0.18
			Base	99.971994	1,999,439.88	97.241266	1,944,825.32	-54,614.56	0.18

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
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14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	2,000,000.000	Local		99.944254	1,998,885.07	98.368402	1,967,368.04	-31,517.03	0.18
		Base		99.944254	1,998,885.07	98.368402	1,967,368.04	-31,517.03	0.18
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	2,000,000.000	Local		99.983528	1,999,670.56	100.526540	2,010,530.80	10,860.24	0.19
		Base		99.983528	1,999,670.56	100.526540	2,010,530.80	10,860.24	0.19
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	100.701167	5,035,058.35	35,058.35	0.47
		Base		100.000000	5,000,000.00	100.701167	5,035,058.35	35,058.35	0.47
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					6.070000	22 Apr 2026		
	5,000,000.000	Local		100.053928	5,002,696.38	100.128400	5,006,420.00	3,723.62	0.46
Original Face:	5,000,000.000	Base		100.053928	5,002,696.38	100.128400	5,006,420.00	3,723.62	0.46
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	99.751265	4,987,563.25	-12,436.75	0.46
		Base		100.000000	5,000,000.00	99.751265	4,987,563.25	-12,436.75	0.46
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.707000	21 Feb 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	99.722085	1,994,441.70	-5,558.30	0.19
		Base		100.000000	2,000,000.00	99.722085	1,994,441.70	-5,558.30	0.19
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1					5.465000	14 Feb 2025		
	2,500,000.000	Local		100.000000	2,500,000.00	100.055850	2,501,396.25	1,396.25	0.23
Original Face:	2,500,000.000	Base		100.000000	2,500,000.00	100.055850	2,501,396.25	1,396.25	0.23
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
	5,000,000.000	Local		99.992711	4,999,635.57	99.971735	4,998,586.75	-1,048.82	0.46
		Base		99.992711	4,999,635.57	99.971735	4,998,586.75	-1,048.82	0.46
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	3,000,000.000	Local		99.986809	2,999,604.28	97.389531	2,921,685.93	-77,918.35	0.27
		Base		99.986809	2,999,604.28	97.389531	2,921,685.93	-77,918.35	0.27
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
	3,000,000.000	Local		99.891305	2,996,739.14	100.133298	3,003,998.94	7,259.80	0.28
		Base		99.891305	2,996,739.14	100.133298	3,003,998.94	7,259.80	0.28

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STATE OF ARIZONA
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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	80,199.960	Local		100.579352	80,664.60	96.988484	77,784.73	-2,879.87	0.01
Original Face:	2,096,032.000	Base		100.579352	80,664.60	96.988484	77,784.73	-2,879.87	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	446,146.000	Local		100.668452	449,128.27	98.788994	440,743.15	-8,385.12	0.04
Original Face:	5,000,000.000	Base		100.668452	449,128.27	98.788994	440,743.15	-8,385.12	0.04
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	98.710412	1,974,208.24	-25,791.76	0.18
		Base		100.000000	2,000,000.00	98.710412	1,974,208.24	-25,791.76	0.18
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	98.841727	2,471,043.18	-28,956.82	0.23
		Base		100.000000	2,500,000.00	98.841727	2,471,043.18	-28,956.82	0.23
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.803348	4,990,167.40	-9,832.60	0.46
		Base		100.000000	5,000,000.00	99.803348	4,990,167.40	-9,832.60	0.46
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
	5,000,000.000	Local		100.210822	5,010,541.11	99.845196	4,992,259.80	-18,281.31	0.46
		Base		100.210822	5,010,541.11	99.845196	4,992,259.80	-18,281.31	0.46
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	99.986174	4,999,308.70	-691.30	0.46
		Base		100.000000	5,000,000.00	99.986174	4,999,308.70	-691.30	0.46
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	99.963325	4,998,166.25	-1,833.75	0.46
		Base		100.000000	5,000,000.00	99.963325	4,998,166.25	-1,833.75	0.46
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	99.941229	4,997,061.45	-2,938.55	0.46
		Base		100.000000	5,000,000.00	99.941229	4,997,061.45	-2,938.55	0.46
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	99.730332	4,986,516.60	-13,483.40	0.46
		Base		100.000000	5,000,000.00	99.730332	4,986,516.60	-13,483.40	0.46

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Base Currency: USD - US DOLLAR

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3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.054738	5,002,736.90	2,736.90	0.46
			Base	100.000000	5,000,000.00	100.054738	5,002,736.90	2,736.90	0.46
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.510000	13 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.998143	4,999,907.15	-92.85	0.46
			Base	100.000000	5,000,000.00	99.998143	4,999,907.15	-92.85	0.46
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	99.630271	4,981,513.55	-18,486.45	0.46
			Base	100.000000	5,000,000.00	99.630271	4,981,513.55	-18,486.45	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		1,602,304.980	Local	103.878355	1,664,448.06	93.868682	1,504,062.57	-160,385.49	0.14
		Original Face: 8,645,247.000	Base	103.878355	1,664,448.06	93.868682	1,504,062.57	-160,385.49	0.14
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		464,571.940	Local	103.813043	482,286.27	93.847214	435,987.82	-46,298.45	0.04
		Original Face: 4,322,624.000	Base	103.813043	482,286.27	93.847214	435,987.82	-46,298.45	0.04
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	0.46
			Base	100.000000	5,000,000.00	100.046466	5,002,323.30	2,323.30	0.46
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	99.539718	4,976,985.90	-23,014.10	0.46
			Base	100.000000	5,000,000.00	99.539718	4,976,985.90	-23,014.10	0.46
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.480000	02 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.070014	5,003,500.70	3,500.70	0.46
			Base	100.000000	5,000,000.00	100.070014	5,003,500.70	3,500.70	0.46
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36				5.360000	05 Sep 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.522022	5,026,101.10	26,101.10	0.47
			Base	100.000000	5,000,000.00	100.522022	5,026,101.10	26,101.10	0.47
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.489790	4,974,489.50	-25,510.50	0.46
			Base	100.000000	5,000,000.00	99.489790	4,974,489.50	-25,510.50	0.46

Holdings

ST OF AZ POOL 10 ST OP INT MED
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STATE STREET

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View Date: February 1, 2024

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3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.132820	2,973,984.60	-26,015.40	0.28	
		Base	100.000000	3,000,000.00	99.132820	2,973,984.60	-26,015.40	0.28	
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.736248	4,986,812.40	-13,187.60	0.46	
		Base	100.000000	5,000,000.00	99.736248	4,986,812.40	-13,187.60	0.46	
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.594919	5,029,745.95	29,745.95	0.47	
		Base	100.000000	5,000,000.00	100.594919	5,029,745.95	29,745.95	0.47	
3134GYER9	FREDDIE MAC NOTES 01/25 5					5.000000	27 Jan 2025		
	2,730,000.000	Local	100.000000	2,730,000.00	99.682858	2,721,342.02	-8,657.98	0.25	
		Base	100.000000	2,730,000.00	99.682858	2,721,342.02	-8,657.98	0.25	
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15					5.150000	22 May 2026		
	3,145,000.000	Local	100.000000	3,145,000.00	99.660347	3,134,317.91	-10,682.09	0.29	
		Base	100.000000	3,145,000.00	99.660347	3,134,317.91	-10,682.09	0.29	
3134GYP71	FREDDIE MAC NOTES 11/24 5.25					5.250000	04 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.820139	4,991,006.95	-8,993.05	0.46	
		Base	100.000000	5,000,000.00	99.820139	4,991,006.95	-8,993.05	0.46	
3135GAH20	FANNIE MAE NOTES 01/25 5.25					5.250000	27 Jan 2025		
	4,725,000.000	Local	100.000000	4,725,000.00	100.012201	4,725,576.50	576.50	0.44	
		Base	100.000000	4,725,000.00	100.012201	4,725,576.50	576.50	0.44	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	238,363.490	Local	101.235240	241,307.85	90.790000	216,410.21	-24,897.64	0.02	
Original Face:	4,322,624.000	Base	101.235240	241,307.85	90.790000	216,410.21	-24,897.64	0.02	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	314,083.810	Local	101.145519	317,681.70	87.851960	275,928.78	-41,752.92	0.03	
Original Face:	4,322,624.000	Base	101.145519	317,681.70	87.851960	275,928.78	-41,752.92	0.03	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	325,730.350	Local	100.657786	327,872.96	93.822390	305,608.00	-22,264.96	0.03	
Original Face:	5,111,816.000	Base	100.657786	327,872.96	93.822390	305,608.00	-22,264.96	0.03	

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3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		301,558.970	Local	99.869591	301,165.71	94.192030	284,044.52	-17,121.19	0.03
Original Face:		4,322,624.000	Base	99.869591	301,165.71	94.192030	284,044.52	-17,121.19	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		528,396.640	Local	101.255708	535,031.76	91.919620	485,700.18	-49,331.58	0.05
Original Face:		5,326,337.000	Base	101.255708	535,031.76	91.919620	485,700.18	-49,331.58	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		301,558.970	Local	100.126201	301,939.54	94.575620	285,201.27	-16,738.27	0.03
Original Face:		4,322,624.000	Base	100.126201	301,939.54	94.575620	285,201.27	-16,738.27	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		480,635.260	Local	100.573060	483,389.59	89.314050	429,274.82	-54,114.77	0.04
Original Face:		8,645,247.000	Base	100.573060	483,389.59	89.314050	429,274.82	-54,114.77	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		575,151.550	Local	101.299511	582,625.71	87.851960	505,281.91	-77,343.80	0.05
Original Face:		6,483,935.000	Base	101.299511	582,625.71	87.851960	505,281.91	-77,343.80	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		220,883.920	Local	99.936193	220,742.98	95.304570	210,512.47	-10,230.51	0.02
Original Face:		4,322,624.000	Base	99.936193	220,742.98	95.304570	210,512.47	-10,230.51	0.02
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		426,951.820	Local	99.690262	425,629.39	92.430810	394,635.03	-30,994.36	0.04
Original Face:		4,507,221.000	Base	99.690262	425,629.39	92.430810	394,635.03	-30,994.36	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		807,470.200	Local	98.885212	798,468.62	91.505070	738,876.17	-59,592.45	0.07
Original Face:		5,000,000.000	Base	98.885212	798,468.62	91.505070	738,876.17	-59,592.45	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		46,582.020	Local	98.589477	45,924.97	96.193890	44,809.06	-1,115.91	0.00
Original Face:		2,161,312.000	Base	98.589477	45,924.97	96.193890	44,809.06	-1,115.91	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		87,622.700	Local	99.981569	87,606.55	95.372870	83,568.28	-4,038.27	0.01
Original Face:		2,161,312.000	Base	99.981569	87,606.55	95.372870	83,568.28	-4,038.27	0.01

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3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
	67,995.620	Local	99.963306	67,970.67	96.287670	65,471.40	-2,499.27		0.01
Original Face:	2,472,541.000	Base	99.963306	67,970.67	96.287670	65,471.40	-2,499.27		0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	163,243.340	Local	100.091244	163,392.29	97.258820	158,768.55	-4,623.74		0.01
Original Face:	4,322,624.000	Base	100.091244	163,392.29	97.258820	158,768.55	-4,623.74		0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
	411,813.760	Local	100.033607	411,952.16	94.674290	389,881.75	-22,070.41		0.04
Original Face:	5,619,411.000	Base	100.033607	411,952.16	94.674290	389,881.75	-22,070.41		0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
	866,937.490	Local	101.058410	876,113.24	89.557190	776,404.86	-99,708.38		0.07
Original Face:	4,322,624.000	Base	101.058410	876,113.24	89.557190	776,404.86	-99,708.38		0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	495,130.940	Local	100.019910	495,229.52	91.460710	452,850.27	-42,379.25		0.04
Original Face:	4,322,624.000	Base	100.019910	495,229.52	91.460710	452,850.27	-42,379.25		0.04
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	1,237,827.110	Local	100.617123	1,245,466.02	92.052150	1,139,446.47	-106,019.55		0.11
Original Face:	10,806,559.000	Base	100.617123	1,245,466.02	92.052150	1,139,446.47	-106,019.55		0.11
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	104,419.250	Local	100.393998	104,830.66	98.693450	103,054.96	-1,775.70		0.01
Original Face:	10,806,559.000	Base	100.393998	104,830.66	98.693450	103,054.96	-1,775.70		0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	889,635.300	Local	99.920824	888,930.92	89.320050	794,622.69	-94,308.23		0.07
Original Face:	6,483,935.000	Base	99.920824	888,930.92	89.320050	794,622.69	-94,308.23		0.07
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
	480,105.540	Local	101.710726	488,318.83	96.698120	464,253.03	-24,065.80		0.04
Original Face:	6,000,000.000	Base	101.710726	488,318.83	96.698120	464,253.03	-24,065.80		0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
	2,153,607.990	Local	100.380297	2,161,798.09	95.499682	2,056,688.78	-105,109.31		0.19
Original Face:	14,386,036.000	Base	100.380297	2,161,798.09	95.499682	2,056,688.78	-105,109.31		0.19

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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	760,385.580	Local	101.380022	770,879.07	96.068669	730,492.31	-40,386.76	0.07
Original Face:	6,483,935.000	Base	101.380022	770,879.07	96.068669	730,492.31	-40,386.76	0.07
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	190,843.700	Local	100.840064	192,446.91	97.368270	185,821.21	-6,625.70	0.02
Original Face:	33,932,595.000	Base	100.840064	192,446.91	97.368270	185,821.21	-6,625.70	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	307,605.850	Local	105.068395	323,196.53	98.654430	303,466.80	-19,729.73	0.03
Original Face:	18,956,866.000	Base	105.068395	323,196.53	98.654430	303,466.80	-19,729.73	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	86,069.440	Local	104.061848	89,565.45	97.571560	83,979.30	-5,586.15	0.01
Original Face:	6,483,935.000	Base	104.061848	89,565.45	97.571560	83,979.30	-5,586.15	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.390000	01 May 2053		
	2,804,328.660	Local	100.226296	2,810,674.74	100.942623	2,830,762.91	20,088.17	0.26
Original Face:	3,000,000.000	Base	100.226296	2,810,674.74	100.942623	2,830,762.91	20,088.17	0.26
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	97.037517	1,940,750.34	-59,249.66	0.18
		Base	100.000000	2,000,000.00	97.037517	1,940,750.34	-59,249.66	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	841,875.860	Local	101.711124	856,281.40	91.811950	772,942.64	-83,338.76	0.07
Original Face:	7,989,505.000	Base	101.711124	856,281.40	91.811950	772,942.64	-83,338.76	0.07
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,692,712.980	Local	95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.21
Original Face:	10,000,000.000	Base	95.086072	2,560,395.00	83.286150	2,242,656.97	-317,738.03	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	699,763.500	Local	97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.06
Original Face:	5,000,000.000	Base	97.966364	685,532.86	89.586660	626,894.75	-58,638.11	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	516,285.900	Local	100.701495	519,907.62	86.424020	446,195.03	-73,712.59	0.04
Original Face:	10,000,000.000	Base	100.701495	519,907.62	86.424020	446,195.03	-73,712.59	0.04

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		1,945,049.950	Local 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.16
Original Face:		5,000,000.000	Base 96.767501	1,882,176.23	85.910750	1,671,007.00	-211,169.23	0.16
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
		2,840,133.350	Local 103.095209	2,928,041.42	102.159370	2,901,462.34	-26,579.08	0.27
Original Face:		3,000,000.000	Base 103.095209	2,928,041.42	102.159370	2,901,462.34	-26,579.08	0.27
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
		2,880,631.430	Local 99.645098	2,870,408.00	101.462790	2,922,769.02	52,361.02	0.27
Original Face:		3,000,000.000	Base 99.645098	2,870,408.00	101.462790	2,922,769.02	52,361.02	0.27
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.599000	05 Feb 2027		
		15,000,000.000	Local 99.842000	14,976,300.00	99.981251	14,997,187.65	20,887.65	1.39
			Base 99.842000	14,976,300.00	99.981251	14,997,187.65	20,887.65	1.39
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	99.063137	1,981,262.74	-18,737.26	0.18
			Base 100.000000	2,000,000.00	99.063137	1,981,262.74	-18,737.26	0.18
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
		3,000,000.000	Local 99.864861	2,995,945.82	99.764925	2,992,947.75	-2,998.07	0.28
			Base 99.864861	2,995,945.82	99.764925	2,992,947.75	-2,998.07	0.28
46514BBF3	ISRAEL ST 04/25 4.94				4.940000	01 Apr 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.973908	4,998,695.40	-1,304.60	0.46
			Base 100.000000	5,000,000.00	99.973908	4,998,695.40	-1,304.60	0.46
46514BCL9	ISRAEL ST 06/26 5.1				5.100000	01 Jun 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	99.999192	4,999,959.60	-40.40	0.46
			Base 100.000000	5,000,000.00	99.999192	4,999,959.60	-40.40	0.46
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026		
		5,000,000.000	Local 99.994111	4,999,705.55	100.341080	5,017,054.00	17,348.45	0.47
Original Face:		5,000,000.000	Base 99.994111	4,999,705.55	100.341080	5,017,054.00	17,348.45	0.47
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
		4,000,000.000	Local 99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.37
Original Face:		4,000,000.000	Base 99.995226	3,999,809.04	100.033960	4,001,358.40	1,549.36	0.37

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

As of: January 31, 2024

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48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	101.279617	2,025,592.34	25,592.34	0.19
			Base	100.000000	2,000,000.00	101.279617	2,025,592.34	25,592.34	0.19
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	98.446754	4,922,337.70	-77,662.30	0.46
			Base	100.000000	5,000,000.00	98.446754	4,922,337.70	-77,662.30	0.46
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	98.604325	1,972,086.50	-27,913.50	0.18
			Base	100.000000	2,000,000.00	98.604325	1,972,086.50	-27,913.50	0.18
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	99.194240	1,983,884.80	-16,115.20	0.18
			Base	100.000000	2,000,000.00	99.194240	1,983,884.80	-16,115.20	0.18
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		2,000,000.000	Local	99.883537	1,997,670.73	99.997214	1,999,944.28	2,273.55	0.19
			Base	99.883537	1,997,670.73	99.997214	1,999,944.28	2,273.55	0.19
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.979073	1,999,581.46	98.779013	1,975,580.26	-24,001.20	0.18
			Base	99.979073	1,999,581.46	98.779013	1,975,580.26	-24,001.20	0.18
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	99.322720	2,979,681.60	-20,318.40	0.28
			Base	100.000000	3,000,000.00	99.322720	2,979,681.60	-20,318.40	0.28
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		3,000,000.000	Local	99.976224	2,999,286.72	101.497408	3,044,922.24	45,635.52	0.28
			Base	99.976224	2,999,286.72	101.497408	3,044,922.24	45,635.52	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		3,000,000.000	Local	99.950912	2,998,527.35	99.861575	2,995,847.25	-2,680.10	0.28
			Base	99.950912	2,998,527.35	99.861575	2,995,847.25	-2,680.10	0.28
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.140112	3,004,203.36	4,203.36	0.28
			Base	100.000000	3,000,000.00	100.140112	3,004,203.36	4,203.36	0.28

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As of: January 31, 2024

View Date: February 1, 2024

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771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.870000	10 Mar 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	100.324576	2,006,491.52	6,491.52	0.19
			Base 100.000000	2,000,000.00	100.324576	2,006,491.52	6,491.52	0.19
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				3.992000	05 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.489700	2,984,691.00	-15,309.00	0.28
			Base 100.000000	3,000,000.00	99.489700	2,984,691.00	-15,309.00	0.28
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	99.478235	4,973,911.75	-26,088.25	0.46
			Base 100.000000	5,000,000.00	99.478235	4,973,911.75	-26,088.25	0.46
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.344421	4,967,221.05	-32,778.95	0.46
			Base 100.000000	5,000,000.00	99.344421	4,967,221.05	-32,778.95	0.46
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	100.180065	5,009,003.25	9,003.25	0.46
			Base 100.000000	5,000,000.00	100.180065	5,009,003.25	9,003.25	0.46
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
		3,000,000.000	Local 99.969571	2,999,087.13	96.997652	2,909,929.56	-89,157.57	0.27
			Base 99.969571	2,999,087.13	96.997652	2,909,929.56	-89,157.57	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.160000	25 Jan 2029		
		431,084.050	Local 100.000002	431,084.06	95.348410	411,031.79	-20,052.27	0.04
Original Face:		2,161,312.000	Base 100.000002	431,084.06	95.348410	411,031.79	-20,052.27	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
		2,000,000.000	Local 100.000000	2,000,000.00	99.279469	1,985,589.38	-14,410.62	0.18
			Base 100.000000	2,000,000.00	99.279469	1,985,589.38	-14,410.62	0.18
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
		2,808,504.300	Local 100.000000	2,808,504.30	99.735733	2,801,082.35	-7,421.95	0.26
Original Face:		3,000,000.000	Base 100.000000	2,808,504.30	99.735733	2,801,082.35	-7,421.95	0.26
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	101.034222	2,020,684.44	20,684.44	0.19
			Base 100.000000	2,000,000.00	101.034222	2,020,684.44	20,684.44	0.19

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880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	101.536046	3,046,081.39	98.598977	2,957,969.31	-88,112.08	0.27
			Base	101.536046	3,046,081.39	98.598977	2,957,969.31	-88,112.08	0.27
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.313923	2,979,417.70	99.630487	2,988,914.61	9,496.91	0.28
			Base	99.313923	2,979,417.70	99.630487	2,988,914.61	9,496.91	0.28
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.665000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	100.018073	6,001,084.38	1,084.38	0.56
			Base	100.000000	6,000,000.00	100.018073	6,001,084.38	1,084.38	0.56
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	95.665108	2,869,953.24	-130,046.76	0.27
			Base	100.000000	3,000,000.00	95.665108	2,869,953.24	-130,046.76	0.27
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	100.716138	3,021,484.14	21,484.14	0.28
			Base	100.000000	3,000,000.00	100.716138	3,021,484.14	21,484.14	0.28
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	98.510180	1,970,203.60	-29,796.40	0.18
			Base	100.000000	2,000,000.00	98.510180	1,970,203.60	-29,796.40	0.18
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.545682	2,010,913.64	10,913.64	0.19
			Base	100.000000	2,000,000.00	100.545682	2,010,913.64	10,913.64	0.19
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	100.841113	5,042,055.65	42,055.65	0.47
			Base	100.000000	5,000,000.00	100.841113	5,042,055.65	42,055.65	0.47
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	101.408043	2,028,160.86	28,160.86	0.19
			Base	100.000000	2,000,000.00	101.408043	2,028,160.86	28,160.86	0.19
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		1,666,387.650	Local	99.998604	1,666,364.39	99.632370	1,660,261.51	-6,102.88	0.15
		Original Face: 5,000,000.000	Base	99.998604	1,666,364.39	99.632370	1,660,261.51	-6,102.88	0.15

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.994197	1,999,883.93	95.890826	1,917,816.52	-82,067.41	0.18
			Base	99.994197	1,999,883.93	95.890826	1,917,816.52	-82,067.41	0.18
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.952397	1,999,047.94	98.475402	1,969,508.04	-29,539.90	0.18
			Base	99.952397	1,999,047.94	98.475402	1,969,508.04	-29,539.90	0.18
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		2,000,000.000	Local	99.928081	1,998,561.62	101.339185	2,026,783.70	28,222.08	0.19
			Base	99.928081	1,998,561.62	101.339185	2,026,783.70	28,222.08	0.19
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		3,000,000.000	Local	99.979248	2,999,377.44	99.838605	2,995,158.15	-4,219.29	0.28
			Base	99.979248	2,999,377.44	99.838605	2,995,158.15	-4,219.29	0.28
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.056090	5,002,804.50	2,804.50	0.46
		Original Face: 5,000,000.000	Base	100.000000	5,000,000.00	100.056090	5,002,804.50	2,804.50	0.46
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024			
		5,000,000.000	Local	98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	0.46
			Base	98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	0.46
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		4,000,000.000	Local	98.180024	3,927,200.97	98.131073	3,925,242.92	-1,958.05	0.36
			Base	98.180024	3,927,200.97	98.131073	3,925,242.92	-1,958.05	0.36
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024			
		5,000,000.000	Local	99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	0.46
			Base	99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	0.46
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024			
		5,000,000.000	Local	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36	0.46
			Base	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36	0.46
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024			
		5,000,000.000	Local	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60	0.46
			Base	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60	0.46

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128282U3	US TREASURY N/B 08/24 1.875	3,000,000.000	Local	99.212491	2,976,374.72	98.140625	2,944,218.75	-32,155.97	0.27
			Base	99.212491	2,976,374.72	98.140625	2,944,218.75	-32,155.97	0.27
912828B66	US TREASURY N/B 02/24 2.75	3,000,000.000	Local	99.926872	2,997,806.15	99.901763	2,997,052.89	-753.26	0.28
			Base	99.926872	2,997,806.15	99.901763	2,997,052.89	-753.26	0.28
912828WJ5	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76	0.46
			Base	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76	0.46
912828YE4	US TREASURY N/B 08/24 1.25	3,000,000.000	Local	97.624585	2,928,737.54	97.808594	2,934,257.82	5,520.28	0.27
			Base	97.624585	2,928,737.54	97.808594	2,934,257.82	5,520.28	0.27
91282CDZ1	US TREASURY N/B 02/25 1.5	3,000,000.000	Local	97.292076	2,918,762.28	96.785156	2,903,554.68	-15,207.60	0.27
			Base	97.292076	2,918,762.28	96.785156	2,903,554.68	-15,207.60	0.27
91282CEK3	US TREASURY N/B 04/24 2.5	3,000,000.000	Local	99.355407	2,980,662.21	99.304688	2,979,140.64	-1,521.57	0.28
			Base	99.355407	2,980,662.21	99.304688	2,979,140.64	-1,521.57	0.28
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.364737	2,980,942.12	99.105469	2,973,164.07	-7,778.05	0.28
			Base	99.364737	2,980,942.12	99.105469	2,973,164.07	-7,778.05	0.28
91282CFA4	US TREASURY N/B 07/24 3	3,000,000.000	Local	99.316173	2,979,485.19	98.953125	2,968,593.75	-10,891.44	0.28
			Base	99.316173	2,979,485.19	98.953125	2,968,593.75	-10,891.44	0.28
91282CFD8	US TREASURY FRN 07/24 VAR	2,000,000.000	Local	100.001991	2,000,039.81	99.947735	1,998,954.70	-1,085.11	0.19
			Base	100.001991	2,000,039.81	99.947735	1,998,954.70	-1,085.11	0.19
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.967284	1,999,345.67	98.925781	1,978,515.62	-20,830.05	0.18
			Base	99.967284	1,999,345.67	98.925781	1,978,515.62	-20,830.05	0.18

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: 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			
		5,000,000.000	Local	99.999021	4,999,951.05	99.782920	4,989,146.00	-10,805.05	0.46
Original Face:		5,000,000.000	Base	99.999021	4,999,951.05	99.782920	4,989,146.00	-10,805.05	0.46
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		5,000,000.000	Local	99.888228	4,994,411.41	102.554228	5,127,711.40	133,299.99	0.48
			Base	99.888228	4,994,411.41	102.554228	5,127,711.40	133,299.99	0.48
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		2,000,000.000	Local	99.967129	1,999,342.57	99.233156	1,984,663.12	-14,679.45	0.18
			Base	99.967129	1,999,342.57	99.233156	1,984,663.12	-14,679.45	0.18
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
		2,000,000.000	Local	99.993194	1,999,863.87	101.597663	2,031,953.26	32,089.39	0.19
			Base	99.993194	1,999,863.87	101.597663	2,031,953.26	32,089.39	0.19
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.370000	07 Aug 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.658000	2,013,160.00	13,160.00	0.19
			Base	100.000000	2,000,000.00	100.658000	2,013,160.00	13,160.00	0.19
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	100.063034	2,001,260.68	1,260.68	0.19
			Base	100.000000	2,000,000.00	100.063034	2,001,260.68	1,260.68	0.19
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	100.483356	2,009,667.12	9,667.12	0.19
			Base	100.000000	2,000,000.00	100.483356	2,009,667.12	9,667.12	0.19
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.438600	5,021,930.00	21,930.00	0.47
			Base	100.000000	5,000,000.00	100.438600	5,021,930.00	21,930.00	0.47
US DOLLAR Total		463,430,591.120	Local		462,364,169.24		459,015,593.34	-3,348,575.90	42.60
Original Face:		305,125,264.000	Base		462,364,169.24		459,015,593.34	-3,348,575.90	42.60
FIXED INCOME Total		463,430,591.120	Base		462,364,169.24		459,015,593.34	-3,348,575.90	42.60

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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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		305,125,264.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,084,818,435.180	Base	1,081,108,842.97		1,077,591,875.89	-3,516,967.08	100.00
Original Face:		305,125,264.000						

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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

08465RBG5	BERKSHIRE HATHAWAY ENE				5.570000	16 Feb 2024			
		20,000,000.000	Local	99.767917	19,953,583.33	99.767917	19,953,583.40	0.07	6.68
			Base	99.767917	19,953,583.33	99.767917	19,953,583.40	0.07	6.68
15963TBL2	CHARIOT FNDG LLC				5.350000	20 Feb 2024			
		15,000,000.000	Local	99.717639	14,957,645.83	99.717639	14,957,645.85	0.02	5.01
			Base	99.717639	14,957,645.83	99.717639	14,957,645.85	0.02	5.01
38346LDH6	GOTHAM FDG CORP				5.320000	17 Apr 2024			
		25,000,000.000	Local	98.876889	24,719,222.23	98.852629	24,713,157.25	-6,064.98	8.27
			Base	98.876889	24,719,222.23	98.852629	24,713,157.25	-6,064.98	8.27
41282JBS9	HARLEY DAVIDSON FND CP				6.030000	26 Feb 2024			
		15,000,000.000	Local	99.581250	14,937,187.50	99.581250	14,937,187.50	0.00	5.00
			Base	99.581250	14,937,187.50	99.581250	14,937,187.50	0.00	5.00
41282JBT7	HARLEY DAVIDSON FND CP				6.100000	27 Feb 2024			
		10,000,000.000	Local	99.559445	9,955,944.45	99.559445	9,955,944.50	0.05	3.33
			Base	99.559445	9,955,944.45	99.559445	9,955,944.50	0.05	3.33
4499929H1	ILA FINANCIAL SQUARE GOVT				5.230652	31 Dec 2030			
		6,492,991.940	Local	100.000000	6,492,991.94	100.000000	6,492,991.94	0.00	2.17
			Base	100.000000	6,492,991.94	100.000000	6,492,991.94	0.00	2.17
4820P2CT0	JUPITER SECT CO LLC				5.370000	27 Mar 2024			
		15,000,000.000	Local	99.179583	14,876,937.50	99.179583	14,876,937.45	-0.05	4.98
			Base	99.179583	14,876,937.50	99.179583	14,876,937.45	-0.05	4.98
49271JBU0	KEURIG DR PEPPER				5.530000	28 Feb 2024			
		25,000,000.000	Local	99.585250	24,896,312.50	99.585250	24,896,312.50	0.00	8.33
			Base	99.585250	24,896,312.50	99.585250	24,896,312.50	0.00	8.33
49271JC13	KEURIG DR PEPPER				5.530000	01 Mar 2024			
		10,000,000.000	Local	99.554528	9,955,452.78	99.554528	9,955,452.80	0.02	3.33
			Base	99.554528	9,955,452.78	99.554528	9,955,452.80	0.02	3.33

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Books Open

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
56274LBU7	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.591250	19,918,250.00	99.591250	19,918,250.00	0.00	6.67
			Base	99.591250	19,918,250.00	99.591250	19,918,250.00	0.00	6.67
56274LC10	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.562583	14,934,387.50	99.562583	14,934,387.45	-0.05	5.00
			Base	99.562583	14,934,387.50	99.562583	14,934,387.45	-0.05	5.00
56274LDF8	MANHATTAN ASSET FDG.	10,000,000.000	Local	98.908500	9,890,850.00	98.877083	9,887,708.30	-3,141.70	3.31
			Base	98.908500	9,890,850.00	98.877083	9,887,708.30	-3,141.70	3.31
65339MBC9	NEXTERA ENERGY CAP HLDGS INC	20,450,000.000	Local	99.824917	20,414,195.46	99.824917	20,414,195.53	0.07	6.83
			Base	99.824917	20,414,195.46	99.824917	20,414,195.53	0.07	6.83
85462CBP9	STANLEY WORKS (THE)	23,500,000.000	Local	99.633333	23,413,833.33	99.633333	23,413,833.26	-0.07	7.84
			Base	99.633333	23,413,833.33	99.633333	23,413,833.26	-0.07	7.84
912797GM3	TREASURY BILL 02/24 0.00000	10,000,000.000	Local	99.897765	9,989,776.48	99.897765	9,989,776.50	0.02	3.34
			Base	99.897765	9,989,776.48	99.897765	9,989,776.50	0.02	3.34
912797JQ1	TREASURY BILL 04/24 0.00000	20,000,000.000	Local	98.711725	19,742,345.00	98.719111	19,743,822.20	1,477.20	6.61
			Base	98.711725	19,742,345.00	98.719111	19,743,822.20	1,477.20	6.61
91842JCB3	VW CR INC	20,000,000.000	Local	99.374917	19,874,983.33	99.374917	19,874,983.40	0.07	6.65
			Base	99.374917	19,874,983.33	99.374917	19,874,983.40	0.07	6.65
92866BBT1	VOLKSWAGEN GROUP OF AM	20,000,000.000	Local	99.599889	19,919,977.78	99.599889	19,919,977.80	0.02	6.67
			Base	99.599889	19,919,977.78	99.599889	19,919,977.80	0.02	6.67
US DOLLAR Total									
		300,442,991.940	Local		298,843,876.94		298,836,147.63	-7,729.31	100.00
			Base		298,843,876.94		298,836,147.63	-7,729.31	100.00

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Holdings

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH EQUIVALENT Total								
		300,442,991.940	Base	298,843,876.94		298,836,147.63	-7,729.31	100.00

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		300,442,991.940	Base	298,843,876.94		298,836,147.63	-7,729.31	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.230652	31 Dec 2030		
		119,810.630	Local	100.000000				0.40
			Base	100.000000				0.40

US DOLLAR Total		119,810.630	Local			119,810.63	0.00	0.40
			Base			119,810.63	0.00	0.40

CASH EQUIVALENT Total

		119,810.630	Base			119,810.63	0.00	0.40
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		60,047.000	Local	402.607679		24,175,383.29	482.880000	28,995,495.36
			Base	402.607679		24,175,383.29	482.880000	28,995,495.36

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500		450,421.95	443.820000	488,202.00
			Base	409.474500		450,421.95	443.820000	488,202.00

US DOLLAR Total		61,147.000	Local			24,625,805.24		29,483,697.36
			Base			24,625,805.24		29,483,697.36

EQUITY Total

		61,147.000	Base			24,625,805.24		29,483,697.36
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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		180,957.630	Base	24,745,615.87		29,603,507.99	4,857,892.12	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.230652	31 Dec 2030		
		50,363.310	Local	100.000000			50,363.31	0.00
			Base	100.000000			50,363.31	0.00
								0.41
								0.41

US DOLLAR Total								
		50,363.310	Local				50,363.31	0.00
			Base				50,363.31	0.00
								0.41
								0.41

CASH EQUIVALENT Total

		50,363.310	Base				50,363.31	0.00
								0.41

EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		23,698.000	Local	450.374438			10,672,973.42	498.560000
			Base	450.374438			10,672,973.42	498.560000
								11,814,874.88
								1,141,901.46

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	92.350000
			Base	89.748240			411,046.94	92.350000
								422,963.00
								11,916.06

US DOLLAR Total								
		28,278.000	Local				11,084,020.36	12,237,837.88
			Base				11,084,020.36	12,237,837.88
								1,153,817.52
								99.59

EQUITY Total

		28,278.000	Base				11,084,020.36	12,237,837.88
								1,153,817.52
								99.59

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		78,641.310	Base	11,134,383.67		12,288,201.19	1,153,817.52	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.230652	31 Dec 2030		
		888.550	Local	100.000000			888.55	0.00
			Base	100.000000			888.55	0.01

US DOLLAR Total		888.550	Local				888.55	0.00
			Base				888.55	0.01

CASH EQUIVALENT Total

		888.550	Base				888.55	0.00
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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							
		87,161.000	Local	91.622886			7,985,942.35	95.130000
			Base	91.622886			7,985,942.35	95.130000

US DOLLAR Total		87,161.000	Local				7,985,942.35	95.130000
			Base				7,985,942.35	95.130000

EQUITY Total

		87,161.000	Base				7,985,942.35	95.130000
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Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		88,049.550	Base	7,986,830.90		8,292,514.48	305,683.58	100.00

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 2024

Base Currency: 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				5.230652	31 Dec 2030		
		633.990	Local	100.000000		633.99	0.00	0.00
			Base	100.000000		633.99	0.00	0.00

US DOLLAR Total		633.990	Local			633.99	0.00	0.00
			Base			633.99	0.00	0.00

CASH EQUIVALENT Total

		633.990	Base			633.99	0.00	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE									
		120,664.000	Local	114.602483		13,828,394.06	99.100000	11,957,802.40	-1,870,591.66	36.46
			Base	114.602483		13,828,394.06	99.100000	11,957,802.40	-1,870,591.66	36.46

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE									
		357,465.000	Local	25.795206		9,220,883.34	25.570000	9,140,380.05	-80,503.29	27.87
			Base	25.795206		9,220,883.34	25.570000	9,140,380.05	-80,503.29	27.87

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET									
		159,315.000	Local	75.083936		11,961,997.29	73.430000	11,698,500.45	-263,496.84	35.67
			Base	75.083936		11,961,997.29	73.430000	11,698,500.45	-263,496.84	35.67

US DOLLAR Total		637,444.000	Local			35,011,274.69		32,796,682.90	-2,214,591.79	100.00
			Base			35,011,274.69		32,796,682.90	-2,214,591.79	100.00

EQUITY Total

		637,444.000	Base			35,011,274.69		32,796,682.90	-2,214,591.79	100.00
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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: January 31, 2024

View Date: February 1, 2024

Base Currency: 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: January 31, 2024

View Date: February 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		638,077.990	Base	35,011,908.68		32,797,316.89	-2,214,591.79	100.00

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	1,669.570	Local	1,669.57	1,669.57	0.00	0.00		0.00
		Base	1,669.57	1,669.57	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	16,054,969.740	Local	16,054,969.74	16,054,969.74	1.32	0.00		0.00
		Base	16,054,969.74	16,054,969.74	1.32	0.00	0.00	0.00
EQUITY								
	22,873,960.000	Local	898,782,374.49	1,202,183,290.32	98.68	303,400,915.83		303,400,915.83
		Base	898,782,374.49	1,202,183,290.32	98.68	303,400,915.83	0.00	303,400,915.83
US DOLLAR Total								
	38,930,599.310	Local	914,839,013.80	1,218,239,929.63	100.00	303,400,915.83		303,400,915.83
		Base	914,839,013.80	1,218,239,929.63	100.00	303,400,915.83	0.00	303,400,915.83
FUND Total								
	38,930,599.310	Base	914,839,013.80	1,218,239,929.63	100.00	303,400,915.83	0.00	303,400,915.83

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,407.940	Local	5,407.94	5,407.94	0.00	0.00		0.00
		Base	5,407.94	5,407.94	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	6,763,702.540	Local	6,763,702.54	6,763,702.54	0.84	0.00		0.00
		Base	6,763,702.54	6,763,702.54	0.84	0.00	0.00	0.00
EQUITY								
	27,872,400.000	Local	651,035,874.44	798,994,117.82	99.16	147,958,243.38		147,958,243.38
		Base	651,035,874.44	798,994,117.82	99.16	147,958,243.38	0.00	147,958,243.38
US DOLLAR Total								
	34,641,510.480	Local	657,804,984.92	805,763,228.30	100.00	147,958,243.38		147,958,243.38
		Base	657,804,984.92	805,763,228.30	100.00	147,958,243.38	0.00	147,958,243.38
FUND Total								
	34,641,510.480	Base	657,804,984.92	805,763,228.30	100.00	147,958,243.38	0.00	147,958,243.38

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	165,000.000	Local	165,000.00	165,000.00	0.01	0.00		0.00
		Base	165,000.00	165,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	114,011,301.710	Local	113,696,052.83	113,695,913.80	3.92	-139.03		-139.03
		Base	113,696,052.83	113,695,913.80	3.92	-139.03	0.00	-139.03
EQUITY								
	1,082,687.000	Local	59,367,285.00	52,804,534.55	1.82	-6,562,750.45		-6,562,750.45
		Base	59,367,285.00	52,804,534.55	1.82	-6,562,750.45	0.00	-6,562,750.45
FIXED INCOME								
	2,805,412,393.600	Local	2,824,952,871.00	2,736,332,933.28	94.26	-88,619,937.72		-88,619,937.72
Original Face:	2,286,161,359.000	Base	2,824,952,871.00	2,736,332,933.28	94.26	-88,619,937.72	0.00	-88,619,937.72
US DOLLAR Total								
	2,920,671,382.310	Local	2,998,181,208.83	2,902,998,381.63	100.00	-95,182,827.20		-95,182,827.20
Original Face:	2,286,161,359.000	Base	2,998,181,208.83	2,902,998,381.63	100.00	-95,182,827.20	0.00	-95,182,827.20
FUND Total								
	2,920,671,382.310	Base	2,998,181,208.83	2,902,998,381.63	100.00	-95,182,827.20	0.00	-95,182,827.20
Original Face:	2,286,161,359.000							

Holdings

Currency Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	28,145.770	Local	28,145.77	28,145.77	0.00	0.00		0.00
		Base	28,145.77	28,145.77	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	106,026,464.970	Local	105,539,973.01	105,571,396.40	15.44	31,423.39		31,423.39
		Base	105,539,973.01	105,571,396.40	15.44	31,423.39	0.00	31,423.39
FIXED INCOME								
	591,287,988.800	Local	590,747,970.31	578,105,459.64	84.55	-12,642,510.67		-12,642,510.67
Original Face:	198,373,032.000	Base	590,747,970.31	578,105,459.64	84.55	-12,642,510.67	0.00	-12,642,510.67
US DOLLAR Total								
	697,342,599.540	Local	696,316,089.09	683,705,001.81	100.00	-12,611,087.28		-12,611,087.28
Original Face:	198,373,032.000	Base	696,316,089.09	683,705,001.81	100.00	-12,611,087.28	0.00	-12,611,087.28
FUND Total								
	697,342,599.540	Base	696,316,089.09	683,705,001.81	100.00	-12,611,087.28	0.00	-12,611,087.28
Original Face:	198,373,032.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.02	0.00		0.00
		Base	49,999.99	49,999.99	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	104,340,796.140	Local	104,305,972.18	104,305,972.18	41.72	0.00		0.00
		Base	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00
FIXED INCOME								
	149,890,283.670	Local	150,280,981.88	145,666,963.77	58.26	-4,614,018.11		-4,614,018.11
Original Face:	112,263,606.000	Base	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11
US DOLLAR Total								
	254,281,079.800	Local	254,636,954.05	250,022,935.94	100.00	-4,614,018.11		-4,614,018.11
Original Face:	112,263,606.000	Base	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11
FUND Total								
	254,281,079.800	Base	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11
Original Face:	112,263,606.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	19,351,094.290	Local	19,351,094.29	19,351,094.29	0.65	0.00		0.00
		Base	19,351,094.29	19,351,094.29	0.65	0.00	0.00	0.00
EQUITY								
	23,310,260.000	Local	1,189,524,121.08	2,972,066,715.96	99.35	1,782,542,594.88		1,782,542,594.88
		Base	1,189,524,121.08	2,972,066,715.96	99.35	1,782,542,594.88	0.00	1,782,542,594.88
US DOLLAR Total								
	42,661,354.290	Local	1,208,875,215.37	2,991,417,810.25	100.00	1,782,542,594.88		1,782,542,594.88
		Base	1,208,875,215.37	2,991,417,810.25	100.00	1,782,542,594.88	0.00	1,782,542,594.88
FUND Total								
	42,661,354.290	Base	1,208,875,215.37	2,991,417,810.25	100.00	1,782,542,594.88	0.00	1,782,542,594.88

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,368,801,767.800	Local	1,360,015,392.47	1,360,113,359.25	48.80	97,966.78		97,966.78
		Base	1,360,015,392.47	1,360,113,359.25	48.80	97,966.78	0.00	97,966.78
EQUITY								
	161,429,464.480	Local	161,429,464.48	161,429,464.48	5.79	0.00		0.00
		Base	161,429,464.48	161,429,464.48	5.79	0.00	0.00	0.00
FIXED INCOME								
	1,284,232,905.280	Local	1,279,221,600.54	1,265,591,873.08	45.41	-13,629,727.46		-13,629,727.46
Original Face:	593,465,758.000	Base	1,279,221,600.54	1,265,591,873.08	45.41	-13,629,727.46	0.00	-13,629,727.46
US DOLLAR Total								
	2,814,514,137.550	Local	2,800,716,457.48	2,787,184,696.80	100.00	-13,531,760.68		-13,531,760.68
Original Face:	593,465,758.000	Base	2,800,716,457.48	2,787,184,696.80	100.00	-13,531,760.68	0.00	-13,531,760.68
FUND Total								
	2,814,514,137.550	Base	2,800,716,457.48	2,787,184,696.80	100.00	-13,531,760.68	0.00	-13,531,760.68
Original Face:	593,465,758.000							

Holdings

Currency Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	-352,244.270	Local	-352,244.27	-352,244.27	0.01	0.00		0.00
		Base	-352,244.27	-352,244.27	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,935,943,133.030	Local	1,930,479,324.22	1,930,772,532.73	31.37	293,208.51		293,208.51
		Base	1,930,479,324.22	1,930,772,532.73	31.37	293,208.51	0.00	293,208.51
EQUITY								
	438,268,741.670	Local	438,268,741.67	438,268,741.67	7.12	0.00		0.00
		Base	438,268,741.67	438,268,741.67	7.12	0.00	0.00	0.00
FIXED INCOME								
	3,847,356,568.020	Local	3,843,197,787.66	3,784,701,199.11	61.50	-58,496,588.55		-58,496,588.55
Original Face:	456,234,472.000	Base	3,843,197,787.66	3,784,701,199.11	61.50	-58,496,588.55	0.00	-58,496,588.55
US DOLLAR Total								
	6,221,216,198.450	Local	6,211,593,609.28	6,153,390,229.24	100.00	-58,203,380.04		-58,203,380.04
Original Face:	456,234,472.000	Base	6,211,593,609.28	6,153,390,229.24	100.00	-58,203,380.04	0.00	-58,203,380.04
FUND Total								
	6,221,216,198.450	Base	6,211,593,609.28	6,153,390,229.24	100.00	-58,203,380.04	0.00	-58,203,380.04
Original Face:	456,234,472.000							

Holdings

Currency Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	-70,731.850	Local	-70,731.85	-70,731.85	0.06	0.00		0.00
		Base	-70,731.85	-70,731.85	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	870,885.460	Local	870,885.46	870,885.46	0.74	0.00		0.00
		Base	870,885.46	870,885.46	0.74	0.00	0.00	0.00
FIXED INCOME								
	117,610,143.380	Local	117,128,816.41	116,697,282.98	99.20	-431,533.43		-431,533.43
Original Face:	49,322,000.000	Base	117,128,816.41	116,697,282.98	99.20	-431,533.43	0.00	-431,533.43
US DOLLAR Total								
	118,410,296.990	Local	117,928,970.02	117,497,436.59	100.00	-431,533.43		-431,533.43
Original Face:	49,322,000.000	Base	117,928,970.02	117,497,436.59	100.00	-431,533.43	0.00	-431,533.43
FUND Total								
	118,410,296.990	Base	117,928,970.02	117,497,436.59	100.00	-431,533.43	0.00	-431,533.43
Original Face:	49,322,000.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	437,810,585.520	Local	437,769,713.30	437,769,713.12	35.15	-0.18		-0.18
		Base	437,769,713.30	437,769,713.12	35.15	-0.18	0.00	-0.18
EQUITY								
	82,318,331.900	Local	82,318,331.90	82,318,331.90	6.61	0.00		0.00
		Base	82,318,331.90	82,318,331.90	6.61	0.00	0.00	0.00
FIXED INCOME								
	739,944,930.250	Local	739,865,266.54	725,118,668.09	58.23	-14,746,598.45		-14,746,598.45
Original Face:	292,029,571.000	Base	739,865,266.54	725,118,668.09	58.23	-14,746,598.45	0.00	-14,746,598.45
US DOLLAR Total								
	1,260,123,847.660	Local	1,260,003,311.73	1,245,256,713.10	100.00	-14,746,598.63		-14,746,598.63
Original Face:	292,029,571.000	Base	1,260,003,311.73	1,245,256,713.10	100.00	-14,746,598.63	0.00	-14,746,598.63
FUND Total								
	1,260,123,847.660	Base	1,260,003,311.73	1,245,256,713.10	100.00	-14,746,598.63	0.00	-14,746,598.63
Original Face:	292,029,571.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,734,254,254.210	Local	2,722,918,054.52	2,722,832,596.88	86.54	-85,457.64		-85,457.64
		Base	2,722,918,054.52	2,722,832,596.88	86.54	-85,457.64	0.00	-85,457.64
EQUITY								
	43,255,062.160	Local	43,255,062.16	43,255,062.16	1.37	0.00		0.00
		Base	43,255,062.16	43,255,062.16	1.37	0.00	0.00	0.00
FIXED INCOME								
	381,652,321.890	Local	380,110,241.05	380,148,748.29	12.08	38,507.24		38,507.24
Original Face:	55,000,000.000	Base	380,110,241.05	380,148,748.29	12.08	38,507.24	0.00	38,507.24
US DOLLAR Total								
	3,159,211,638.250	Local	3,146,333,357.72	3,146,286,407.32	100.00	-46,950.40		-46,950.40
Original Face:	55,000,000.000	Base	3,146,333,357.72	3,146,286,407.32	100.00	-46,950.40	0.00	-46,950.40
FUND Total								
	3,159,211,638.250	Base	3,146,333,357.72	3,146,286,407.32	100.00	-46,950.40	0.00	-46,950.40
Original Face:	55,000,000.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.030	Local	0.03	0.03	0.00	0.00		0.00
		Base	0.03	0.03	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,844,721,614.570	Local	1,842,950,366.93	1,842,953,270.27	68.22	2,903.34		2,903.34
		Base	1,842,950,366.93	1,842,953,270.27	68.22	2,903.34	0.00	2,903.34
EQUITY								
	62,349,799.280	Local	62,349,799.28	62,349,799.28	2.31	0.00		0.00
		Base	62,349,799.28	62,349,799.28	2.31	0.00	0.00	0.00
FIXED INCOME								
	800,000,000.000	Local	796,016,978.01	796,041,217.80	29.47	24,239.79		24,239.79
		Base	796,016,978.01	796,041,217.80	29.47	24,239.79	0.00	24,239.79
US DOLLAR Total								
	2,707,071,413.880	Local	2,701,317,144.25	2,701,344,287.38	100.00	27,143.13		27,143.13
		Base	2,701,317,144.25	2,701,344,287.38	100.00	27,143.13	0.00	27,143.13
FUND Total								
	2,707,071,413.880	Base	2,701,317,144.25	2,701,344,287.38	100.00	27,143.13	0.00	27,143.13

Holdings

Currency Summary

As of: *January 31, 2024*

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

FUND: ATZH

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	126,464.430	Local	126,477.08	126,464.43	0.03	-12.65		-12.65
		Base	126,477.08	126,464.43	0.03	-12.65	0.00	-12.65
FIXED INCOME								
	460,870,000.000	Local	469,491,164.05	469,334,757.95	99.97	-156,406.10		-156,406.10
Original Face:	133,358,326.930	Base	469,491,164.05	469,334,757.95	99.97	-156,406.10	0.00	-156,406.10
US DOLLAR Total								
	460,996,464.430	Local	469,617,641.13	469,461,222.38	100.00	-156,418.75		-156,418.75
Original Face:	133,358,326.930	Base	469,617,641.13	469,461,222.38	100.00	-156,418.75	0.00	-156,418.75
FUND Total								
	460,996,464.430	Base	469,617,641.13	469,461,222.38	100.00	-156,418.75	0.00	-156,418.75
Original Face:	133,358,326.930							

Holdings

Currency Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	12,988.560	Local	12,988.56	12,988.56	0.00	0.00		0.00
		Base	12,988.56	12,988.56	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	53,276,864.960	Local	53,217,846.91	53,217,846.96	9.57	0.05		0.05
		Base	53,217,846.91	53,217,846.96	9.57	0.05	0.00	0.05
FIXED INCOME								
	530,414,115.360	Local	532,177,081.92	502,690,219.79	90.42	-29,486,862.13		-29,486,862.13
Original Face:	274,681,573.000	Base	532,177,081.92	502,690,219.79	90.42	-29,486,862.13	0.00	-29,486,862.13
US DOLLAR Total								
	583,703,968.880	Local	585,407,917.39	555,921,055.31	100.00	-29,486,862.08		-29,486,862.08
Original Face:	274,681,573.000	Base	585,407,917.39	555,921,055.31	100.00	-29,486,862.08	0.00	-29,486,862.08
FUND Total								
	583,703,968.880	Base	585,407,917.39	555,921,055.31	100.00	-29,486,862.08	0.00	-29,486,862.08
Original Face:	274,681,573.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,758,461,997.940	Local	2,754,661,121.31	2,754,712,467.88	85.08	51,346.57		51,346.57
		Base	2,754,661,121.31	2,754,712,467.88	85.08	51,346.57	0.00	51,346.57
EQUITY								
	468,053,459.280	Local	468,053,459.28	468,053,459.28	14.46	0.00		0.00
		Base	468,053,459.28	468,053,459.28	14.46	0.00	0.00	0.00
FIXED INCOME								
	15,000,000.000	Local	15,000,000.00	15,008,413.50	0.46	8,413.50		8,413.50
Original Face:	15,000,000.000	Base	15,000,000.00	15,008,413.50	0.46	8,413.50	0.00	8,413.50
US DOLLAR Total								
	3,241,565,457.200	Local	3,237,764,580.57	3,237,824,340.64	100.00	59,760.07		59,760.07
Original Face:	15,000,000.000	Base	3,237,764,580.57	3,237,824,340.64	100.00	59,760.07	0.00	59,760.07
FUND Total								
	3,241,565,457.200	Base	3,237,764,580.57	3,237,824,340.64	100.00	59,760.07	0.00	59,760.07
Original Face:	15,000,000.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.03	0.00		0.00
		Base	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	22,401,414.470	Local	22,386,874.19	22,386,874.17	11.89	-0.02		-0.02
		Base	22,386,874.19	22,386,874.17	11.89	-0.02	0.00	-0.02
FIXED INCOME								
	178,898,877.280	Local	178,905,281.92	165,862,086.55	88.08	-13,043,195.37		-13,043,195.37
Original Face:	148,287,330.000	Base	178,905,281.92	165,862,086.55	88.08	-13,043,195.37	0.00	-13,043,195.37
US DOLLAR Total								
	201,350,291.750	Local	201,342,156.11	188,298,960.72	100.00	-13,043,195.39		-13,043,195.39
Original Face:	148,287,330.000	Base	201,342,156.11	188,298,960.72	100.00	-13,043,195.39	0.00	-13,043,195.39
FUND Total								
	201,350,291.750	Base	201,342,156.11	188,298,960.72	100.00	-13,043,195.39	0.00	-13,043,195.39
Original Face:	148,287,330.000							

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	370,331.500	Local	370,331.50	370,331.50	0.03	0.00		0.00
		Base	370,331.50	370,331.50	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	621,017,512.560	Local	618,374,342.23	618,205,951.05	57.37	-168,391.18		-168,391.18
		Base	618,374,342.23	618,205,951.05	57.37	-168,391.18	0.00	-168,391.18
FIXED INCOME								
	463,430,591.120	Local	462,364,169.24	459,015,593.34	42.60	-3,348,575.90		-3,348,575.90
Original Face:	305,125,264.000	Base	462,364,169.24	459,015,593.34	42.60	-3,348,575.90	0.00	-3,348,575.90
US DOLLAR Total								
	1,084,818,435.180	Local	1,081,108,842.97	1,077,591,875.89	100.00	-3,516,967.08		-3,516,967.08
Original Face:	305,125,264.000	Base	1,081,108,842.97	1,077,591,875.89	100.00	-3,516,967.08	0.00	-3,516,967.08
FUND Total								
	1,084,818,435.180	Base	1,081,108,842.97	1,077,591,875.89	100.00	-3,516,967.08	0.00	-3,516,967.08
Original Face:	305,125,264.000							

Holdings

Currency Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	300,442,991.940	Local	298,843,876.94	298,836,147.63	100.00	-7,729.31		-7,729.31
		Base	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31
US DOLLAR Total								
	300,442,991.940	Local	298,843,876.94	298,836,147.63	100.00	-7,729.31		-7,729.31
		Base	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31
FUND Total								
	300,442,991.940	Base	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31

Holdings

Currency Summary

As of: *January 31, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	119,810.630	Local	119,810.63	119,810.63	0.40	0.00		0.00
		Base	119,810.63	119,810.63	0.40	0.00	0.00	0.00
EQUITY								
	61,147.000	Local	24,625,805.24	29,483,697.36	99.60	4,857,892.12		4,857,892.12
		Base	24,625,805.24	29,483,697.36	99.60	4,857,892.12	0.00	4,857,892.12
US DOLLAR Total								
	180,957.630	Local	24,745,615.87	29,603,507.99	100.00	4,857,892.12		4,857,892.12
		Base	24,745,615.87	29,603,507.99	100.00	4,857,892.12	0.00	4,857,892.12
FUND Total								
	180,957.630	Base	24,745,615.87	29,603,507.99	100.00	4,857,892.12	0.00	4,857,892.12

Holdings

Currency Summary

As of: *January 31, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	50,363.310	Local	50,363.31	50,363.31	0.41	0.00		0.00
		Base	50,363.31	50,363.31	0.41	0.00	0.00	0.00
EQUITY								
	28,278.000	Local	11,084,020.36	12,237,837.88	99.59	1,153,817.52		1,153,817.52
		Base	11,084,020.36	12,237,837.88	99.59	1,153,817.52	0.00	1,153,817.52
US DOLLAR Total								
	78,641.310	Local	11,134,383.67	12,288,201.19	100.00	1,153,817.52		1,153,817.52
		Base	11,134,383.67	12,288,201.19	100.00	1,153,817.52	0.00	1,153,817.52
FUND Total								
	78,641.310	Base	11,134,383.67	12,288,201.19	100.00	1,153,817.52	0.00	1,153,817.52

Holdings

Currency Summary

As of: *January 31, 2024*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	888.550	Local	888.55	888.55	0.01	0.00		0.00
		Base	888.55	888.55	0.01	0.00	0.00	0.00
EQUITY								
	87,161.000	Local	7,985,942.35	8,291,625.93	99.99	305,683.58		305,683.58
		Base	7,985,942.35	8,291,625.93	99.99	305,683.58	0.00	305,683.58
US DOLLAR Total								
	88,049.550	Local	7,986,830.90	8,292,514.48	100.00	305,683.58		305,683.58
		Base	7,986,830.90	8,292,514.48	100.00	305,683.58	0.00	305,683.58
FUND Total								
	88,049.550	Base	7,986,830.90	8,292,514.48	100.00	305,683.58	0.00	305,683.58

Holdings

Currency Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	633.990	Local	633.99	633.99	0.00	0.00		0.00
		Base	633.99	633.99	0.00	0.00	0.00	0.00
EQUITY								
	637,444.000	Local	35,011,274.69	32,796,682.90	100.00	-2,214,591.79		-2,214,591.79
		Base	35,011,274.69	32,796,682.90	100.00	-2,214,591.79	0.00	-2,214,591.79
US DOLLAR Total								
	638,077.990	Local	35,011,908.68	32,797,316.89	100.00	-2,214,591.79		-2,214,591.79
		Base	35,011,908.68	32,797,316.89	100.00	-2,214,591.79	0.00	-2,214,591.79
FUND Total								
	638,077.990	Base	35,011,908.68	32,797,316.89	100.00	-2,214,591.79	0.00	-2,214,591.79

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,669.570	1,669.57	1,669.57	0.00	0.00	0.00	0.00
CASH Total	1,669.570	1,669.57	1,669.57	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,054,969.740	16,054,969.74	16,054,969.74	1.32	0.00	0.00	0.00
CASH EQUIVALENT Total	16,054,969.740	16,054,969.74	16,054,969.74	1.32	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,873,960.000	898,782,374.49	1,202,183,290.32	98.68	303,400,915.83	0.00	303,400,915.83
EQUITY Total	22,873,960.000	898,782,374.49	1,202,183,290.32	98.68	303,400,915.83	0.00	303,400,915.83

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	38,930,599.310	914,839,013.80	1,218,239,929.63	100.00	303,400,915.83	0.00	303,400,915.83

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,407.940	5,407.94	5,407.94	0.00	0.00	0.00	0.00
CASH Total	5,407.940	5,407.94	5,407.94	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,763,702.540	6,763,702.54	6,763,702.54	0.84	0.00	0.00	0.00
CASH EQUIVALENT Total	6,763,702.540	6,763,702.54	6,763,702.54	0.84	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,872,400.000	651,035,874.44	798,994,117.82	99.16	147,958,243.38	0.00	147,958,243.38
EQUITY Total	27,872,400.000	651,035,874.44	798,994,117.82	99.16	147,958,243.38	0.00	147,958,243.38

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,641,510.480	657,804,984.92	805,763,228.30	100.00	147,958,243.38	0.00	147,958,243.38

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	165,000.000	165,000.00	165,000.00	0.01	0.00	0.00	0.00
CASH Total	165,000.000	165,000.00	165,000.00	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	114,011,301.710	113,696,052.83	113,695,913.80	3.92	-139.03	0.00	-139.03
CASH EQUIVALENT Total							
	114,011,301.710	113,696,052.83	113,695,913.80	3.92	-139.03	0.00	-139.03

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	52,804,534.55	1.82	-6,562,750.45	0.00	-6,562,750.45
EQUITY Total	1,082,687.000	59,367,285.00	52,804,534.55	1.82	-6,562,750.45	0.00	-6,562,750.45

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,805,412,393.600	2,824,952,871.00	2,736,332,933.28	94.26	-88,619,937.72	0.00	-88,619,937.72
FIXED INCOME Total	2,805,412,393.600	2,824,952,871.00	2,736,332,933.28	94.26	-88,619,937.72	0.00	-88,619,937.72

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,920,671,382.310	2,998,181,208.83	2,902,998,381.63	100.00	-95,182,827.20	0.00	-95,182,827.20

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	28,145.770	28,145.77	28,145.77	0.00	0.00	0.00	0.00
CASH Total	28,145.770	28,145.77	28,145.77	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	106,026,464.970	105,539,973.01	105,571,396.40	15.44	31,423.39	0.00	31,423.39
CASH EQUIVALENT Total	106,026,464.970	105,539,973.01	105,571,396.40	15.44	31,423.39	0.00	31,423.39

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	591,287,988.800	590,747,970.31	578,105,459.64	84.55	-12,642,510.67	0.00	-12,642,510.67
FIXED INCOME Total	591,287,988.800	590,747,970.31	578,105,459.64	84.55	-12,642,510.67	0.00	-12,642,510.67

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	697,342,599.540	696,316,089.09	683,705,001.81	100.00	-12,611,087.28	0.00	-12,611,087.28

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.02	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	104,340,796.140	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00
CASH EQUIVALENT Total							
	104,340,796.140	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11
FIXED INCOME Total	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	254,281,079.800	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	19,351,094.290	19,351,094.29	19,351,094.29	0.65	0.00	0.00	0.00
CASH EQUIVALENT Total	19,351,094.290	19,351,094.29	19,351,094.29	0.65	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,310,260.000	1,189,524,121.08	2,972,066,715.96	99.35	1,782,542,594.88	0.00	1,782,542,594.88
EQUITY Total	23,310,260.000	1,189,524,121.08	2,972,066,715.96	99.35	1,782,542,594.88	0.00	1,782,542,594.88

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	42,661,354.290	1,208,875,215.37	2,991,417,810.25	100.00	1,782,542,594.88	0.00	1,782,542,594.88

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,368,801,767.800	1,360,015,392.47	1,360,113,359.25	48.80	97,966.78	0.00	97,966.78
CASH EQUIVALENT Total	1,368,801,767.800	1,360,015,392.47	1,360,113,359.25	48.80	97,966.78	0.00	97,966.78

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	161,429,464.480	161,429,464.48	161,429,464.48	5.79	0.00	0.00	0.00
EQUITY Total	161,429,464.480	161,429,464.48	161,429,464.48	5.79	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,284,232,905.280	1,279,221,600.54	1,265,591,873.08	45.41	-13,629,727.46	0.00	-13,629,727.46
FIXED INCOME Total	1,284,232,905.280	1,279,221,600.54	1,265,591,873.08	45.41	-13,629,727.46	0.00	-13,629,727.46

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,814,514,137.550	2,800,716,457.48	2,787,184,696.80	100.00	-13,531,760.68	0.00	-13,531,760.68

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-352,244.270	-352,244.27	-352,244.27	0.01	0.00	0.00	0.00
CASH Total	-352,244.270	-352,244.27	-352,244.27	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,935,943,133.030	1,930,479,324.22	1,930,772,532.73	31.37	293,208.51	0.00	293,208.51
CASH EQUIVALENT Total							
	1,935,943,133.030	1,930,479,324.22	1,930,772,532.73	31.37	293,208.51	0.00	293,208.51

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 1, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	438,268,741.670	438,268,741.67	438,268,741.67	7.12	0.00	0.00	0.00
EQUITY Total	438,268,741.670	438,268,741.67	438,268,741.67	7.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 1, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	3,847,356,568.020	3,843,197,787.66	3,784,701,199.11	61.50	-58,496,588.55	0.00	-58,496,588.55
FIXED INCOME Total	3,847,356,568.020	3,843,197,787.66	3,784,701,199.11	61.50	-58,496,588.55	0.00	-58,496,588.55

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,221,216,198.450	6,211,593,609.28	6,153,390,229.24	100.00	-58,203,380.04	0.00	-58,203,380.04

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-70,731.850	-70,731.85	-70,731.85	0.06	0.00	0.00	0.00
CASH Total	-70,731.850	-70,731.85	-70,731.85	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	870,885.460	870,885.46	870,885.46	0.74	0.00	0.00	0.00
CASH EQUIVALENT Total	870,885.460	870,885.46	870,885.46	0.74	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	117,610,143.380	117,128,816.41	116,697,282.98	99.20	-431,533.43	0.00	-431,533.43
FIXED INCOME Total	117,610,143.380	117,128,816.41	116,697,282.98	99.20	-431,533.43	0.00	-431,533.43

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	118,410,296.990	117,928,970.02	117,497,436.59	100.00	-431,533.43	0.00	-431,533.43

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	437,810,585.520	437,769,713.30	437,769,713.12	35.15	-0.18	0.00	-0.18
CASH EQUIVALENT Total							
	437,810,585.520	437,769,713.30	437,769,713.12	35.15	-0.18	0.00	-0.18

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	82,318,331.900	82,318,331.90	82,318,331.90	6.61	0.00	0.00	0.00
EQUITY Total	82,318,331.900	82,318,331.90	82,318,331.90	6.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	739,944,930.250	739,865,266.54	725,118,668.09	58.23	-14,746,598.45	0.00	-14,746,598.45
FIXED INCOME Total	739,944,930.250	739,865,266.54	725,118,668.09	58.23	-14,746,598.45	0.00	-14,746,598.45

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,260,123,847.660	1,260,003,311.73	1,245,256,713.10	100.00	-14,746,598.63	0.00	-14,746,598.63

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,734,254,254.210	2,722,918,054.52	2,722,832,596.88	86.54	-85,457.64	0.00	-85,457.64
CASH EQUIVALENT Total							
	2,734,254,254.210	2,722,918,054.52	2,722,832,596.88	86.54	-85,457.64	0.00	-85,457.64

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	43,255,062.160	43,255,062.16	43,255,062.16	1.37	0.00	0.00	0.00
EQUITY Total	43,255,062.160	43,255,062.16	43,255,062.16	1.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	381,652,321.890	380,110,241.05	380,148,748.29	12.08	38,507.24	0.00	38,507.24
FIXED INCOME Total	381,652,321.890	380,110,241.05	380,148,748.29	12.08	38,507.24	0.00	38,507.24

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,159,211,638.250	3,146,333,357.72	3,146,286,407.32	100.00	-46,950.40	0.00	-46,950.40

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.030	0.03	0.03	0.00	0.00	0.00	0.00
CASH Total	0.030	0.03	0.03	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,844,721,614.570	1,842,950,366.93	1,842,953,270.27	68.22	2,903.34	0.00	2,903.34
CASH EQUIVALENT Total							
	1,844,721,614.570	1,842,950,366.93	1,842,953,270.27	68.22	2,903.34	0.00	2,903.34

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	62,349,799.280	62,349,799.28	62,349,799.28	2.31	0.00	0.00	0.00
EQUITY Total	62,349,799.280	62,349,799.28	62,349,799.28	2.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	800,000,000.000	796,016,978.01	796,041,217.80	29.47	24,239.79	0.00	24,239.79
FIXED INCOME Total	800,000,000.000	796,016,978.01	796,041,217.80	29.47	24,239.79	0.00	24,239.79

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,707,071,413.880	2,701,317,144.25	2,701,344,287.38	100.00	27,143.13	0.00	27,143.13

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZH

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	126,464.430	126,477.08	126,464.43	0.03	-12.65	0.00	-12.65
CASH EQUIVALENT Total	126,464.430	126,477.08	126,464.43	0.03	-12.65	0.00	-12.65

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZH

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	460,870,000.000	469,491,164.05	469,334,757.95	99.97	-156,406.10	0.00	-156,406.10
FIXED INCOME Total	460,870,000.000	469,491,164.05	469,334,757.95	99.97	-156,406.10	0.00	-156,406.10

Holdings

Asset Summary

As of: *January 31, 2024*

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

FUND: ATZH

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	460,996,464.430	469,617,641.13	469,461,222.38	100.00	-156,418.75	0.00	-156,418.75

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	12,988.560	12,988.56	12,988.56	0.00	0.00	0.00	0.00
CASH Total	12,988.560	12,988.56	12,988.56	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	53,276,864.960	53,217,846.91	53,217,846.96	9.57	0.05	0.00	0.05
CASH EQUIVALENT Total	53,276,864.960	53,217,846.91	53,217,846.96	9.57	0.05	0.00	0.05

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	530,414,115.360	532,177,081.92	502,690,219.79	90.42	-29,486,862.13	0.00	-29,486,862.13
FIXED INCOME Total	530,414,115.360	532,177,081.92	502,690,219.79	90.42	-29,486,862.13	0.00	-29,486,862.13

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	583,703,968.880	585,407,917.39	555,921,055.31	100.00	-29,486,862.08	0.00	-29,486,862.08

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,758,461,997.940	2,754,661,121.31	2,754,712,467.88	85.08	51,346.57	0.00	51,346.57
CASH EQUIVALENT Total							
	2,758,461,997.940	2,754,661,121.31	2,754,712,467.88	85.08	51,346.57	0.00	51,346.57

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	468,053,459.280	468,053,459.28	468,053,459.28	14.46	0.00	0.00	0.00
EQUITY Total	468,053,459.280	468,053,459.28	468,053,459.28	14.46	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	15,000,000.000	15,000,000.00	15,008,413.50	0.46	8,413.50	0.00	8,413.50
FIXED INCOME Total							
	15,000,000.000	15,000,000.00	15,008,413.50	0.46	8,413.50	0.00	8,413.50

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,241,565,457.200	3,237,764,580.57	3,237,824,340.64	100.00	59,760.07	0.00	59,760.07

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	22,401,414.470	22,386,874.19	22,386,874.17	11.89	-0.02	0.00	-0.02
CASH EQUIVALENT Total							
	22,401,414.470	22,386,874.19	22,386,874.17	11.89	-0.02	0.00	-0.02

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	178,898,877.280	178,905,281.92	165,862,086.55	88.08	-13,043,195.37	0.00	-13,043,195.37
FIXED INCOME Total	178,898,877.280	178,905,281.92	165,862,086.55	88.08	-13,043,195.37	0.00	-13,043,195.37

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	201,350,291.750	201,342,156.11	188,298,960.72	100.00	-13,043,195.39	0.00	-13,043,195.39

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	370,331.500	370,331.50	370,331.50	0.03	0.00	0.00	0.00
CASH Total	370,331.500	370,331.50	370,331.50	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	621,017,512.560	618,374,342.23	618,205,951.05	57.37	-168,391.18	0.00	-168,391.18
CASH EQUIVALENT Total	621,017,512.560	618,374,342.23	618,205,951.05	57.37	-168,391.18	0.00	-168,391.18

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	463,430,591.120	462,364,169.24	459,015,593.34	42.60	-3,348,575.90	0.00	-3,348,575.90
FIXED INCOME Total							
	463,430,591.120	462,364,169.24	459,015,593.34	42.60	-3,348,575.90	0.00	-3,348,575.90

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,084,818,435.180	1,081,108,842.97	1,077,591,875.89	100.00	-3,516,967.08	0.00	-3,516,967.08

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	300,442,991.940	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31
CASH EQUIVALENT Total	300,442,991.940	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	300,442,991.940	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	119,810.630	119,810.63	119,810.63	0.40	0.00	0.00	0.00
CASH EQUIVALENT Total	119,810.630	119,810.63	119,810.63	0.40	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	61,147.000	24,625,805.24	29,483,697.36	99.60	4,857,892.12	0.00	4,857,892.12
EQUITY Total	61,147.000	24,625,805.24	29,483,697.36	99.60	4,857,892.12	0.00	4,857,892.12

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	180,957.630	24,745,615.87	29,603,507.99	100.00	4,857,892.12	0.00	4,857,892.12

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	50,363.310	50,363.31	50,363.31	0.41	0.00	0.00	0.00
CASH EQUIVALENT Total	50,363.310	50,363.31	50,363.31	0.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,278.000	11,084,020.36	12,237,837.88	99.59	1,153,817.52	0.00	1,153,817.52
EQUITY Total	28,278.000	11,084,020.36	12,237,837.88	99.59	1,153,817.52	0.00	1,153,817.52

Holdings

Asset Summary

As of: *January 31, 2024*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

February 1, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	78,641.310	11,134,383.67	12,288,201.19	100.00	1,153,817.52	0.00	1,153,817.52

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	888.550	888.55	888.55	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	888.550	888.55	888.55	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	87,161.000	7,985,942.35	8,291,625.93	99.99	305,683.58	0.00	305,683.58
EQUITY Total	87,161.000	7,985,942.35	8,291,625.93	99.99	305,683.58	0.00	305,683.58

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	88,049.550	7,986,830.90	8,292,514.48	100.00	305,683.58	0.00	305,683.58

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	633.990	633.99	633.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	633.990	633.99	633.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	637,444.000	35,011,274.69	32,796,682.90	100.00	-2,214,591.79	0.00	-2,214,591.79
EQUITY Total	637,444.000	35,011,274.69	32,796,682.90	100.00	-2,214,591.79	0.00	-2,214,591.79

Holdings

Asset Summary

As of: *January 31, 2024*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

February 1, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	638,077.990	35,011,908.68	32,797,316.89	100.00	-2,214,591.79	0.00	-2,214,591.79

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	1,669.570	1,669.57	1,669.57	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	16,054,969.740	16,054,969.74	16,054,969.74	1.32	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	22,873,960.000	898,782,374.49	1,202,183,290.32	98.68	303,400,915.83 371,263,656.60 GN -67,862,740.77 LS	0.00 0.00 GN 0.00 LS	303,400,915.83 371,263,656.60 GN -67,862,740.77 LS	
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FUND Total	0.000	38,930,599.310	914,839,013.80	1,218,239,929.63	100.00	303,400,915.83 371,263,656.60 GN -67,862,740.77 LS	0.00 0.00 GN 0.00 LS	303,400,915.83 371,263,656.60 GN -67,862,740.77 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	5,407.940	5,407.94	5,407.94	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	6,763,702.540	6,763,702.54	6,763,702.54	0.84	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	27,872,400.000	651,035,874.44	798,994,117.82	99.16	147,958,243.38 228,391,997.85 GN -80,433,754.47 LS	0.00 0.00 GN 0.00 LS	147,958,243.38 228,391,997.85 GN -80,433,754.47 LS	
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FUND Total	0.000	34,641,510.480	657,804,984.92	805,763,228.30	100.00	147,958,243.38 228,391,997.85 GN -80,433,754.47 LS	0.00 0.00 GN 0.00 LS	147,958,243.38 228,391,997.85 GN -80,433,754.47 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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		165,000.000	165,000.00	165,000.00	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		114,011,301.710	113,696,052.83	113,695,913.80	3.92	-139.03 0.07 GN -139.10 LS	0.00 0.00 GN 0.00 LS	-139.03 0.07 GN -139.10 LS
EQUITY		1,082,687.000	59,367,285.00	52,804,534.55	1.82	-6,562,750.45 0.00 GN -6,562,750.45 LS	0.00 0.00 GN 0.00 LS	-6,562,750.45 0.00 GN -6,562,750.45 LS
FIXED INCOME		2,805,412,393.600	2,824,952,871.00	2,736,332,933.28	94.26	-88,619,937.72 20,304,310.91 GN -108,924,248.63 LS	0.00 0.00 GN 0.00 LS	-88,619,937.72 20,304,310.91 GN -108,924,248.63 LS
Original Face:	2,286,161,359.000							
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FUND Total	0.000	2,920,671,382.310	2,998,181,208.83	2,902,998,381.63	100.00	-95,182,827.20 20,304,310.98 GN -115,487,138.18 LS	0.00 0.00 GN 0.00 LS	-95,182,827.20 20,304,310.98 GN -115,487,138.18 LS
Original Face:	2,286,161,359.000							

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	28,145.770	28,145.77	28,145.77	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	106,026,464.970	105,539,973.01	105,571,396.40	15.44	31,423.39 36,510.79 GN -5,087.40 LS	0.00 0.00 GN 0.00 LS	31,423.39 36,510.79 GN -5,087.40 LS
FIXED INCOME	591,287,988.800	590,747,970.31	578,105,459.64	84.55	-12,642,510.67 1,174,276.91 GN -13,816,787.58 LS	0.00 0.00 GN 0.00 LS	-12,642,510.67 1,174,276.91 GN -13,816,787.58 LS
Original Face:	198,373,032.000						
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FUND Total	0.000	697,342,599.540	683,705,001.81	100.00	-12,611,087.28 1,210,787.70 GN -13,821,874.98 LS	0.00 0.00 GN 0.00 LS	-12,611,087.28 1,210,787.70 GN -13,821,874.98 LS
Original Face:	198,373,032.000						

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 2024*



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	49,999.990	49,999.99	49,999.99	0.02	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	104,340,796.140	104,305,972.18	104,305,972.18	41.72	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	0.00 0.00 GN 0.00 LS	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	
Original Face:	112,263,606.000							
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FUND Total	0.000	254,281,079.800	254,636,954.05	250,022,935.94	100.00	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	0.00 0.00 GN 0.00 LS	-4,614,018.11 59,359.31 GN -4,673,377.42 LS
Original Face:	112,263,606.000							

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	19,351,094.290	19,351,094.29	19,351,094.29	0.65	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	23,310,260.000	1,189,524,121.08	2,972,066,715.96	99.35	1,782,542,594.88 1,845,127,391.98 GN -62,584,797.10 LS	0.00 0.00 GN 0.00 LS	1,782,542,594.88 1,845,127,391.98 GN -62,584,797.10 LS
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FUND Total	0.000	42,661,354.290	1,208,875,215.37	2,991,417,810.25	100.00	1,782,542,594.88 1,845,127,391.98 GN -62,584,797.10 LS	0.00 1,782,542,594.88 0.00 GN 1,845,127,391.98 GN 0.00 LS -62,584,797.10 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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		49,999.990	49,999.99	49,999.99	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	1,368,801,767.800		1,360,015,392.47	1,360,113,359.25	48.80	97,966.78 114,477.30 GN -16,510.52 LS	0.00 0.00 GN 0.00 LS	97,966.78 114,477.30 GN -16,510.52 LS
EQUITY	161,429,464.480		161,429,464.48	161,429,464.48	5.79	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	1,284,232,905.280		1,279,221,600.54	1,265,591,873.08	45.41	-13,629,727.46 2,244,136.11 GN -15,873,863.57 LS	0.00 0.00 GN 0.00 LS	-13,629,727.46 2,244,136.11 GN -15,873,863.57 LS
Original Face:	593,465,758.000							
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FUND Total	0.000	2,814,514,137.550	2,800,716,457.48	2,787,184,696.80	100.00	-13,531,760.68 2,358,613.41 GN -15,890,374.09 LS	0.00 0.00 GN 0.00 LS	-13,531,760.68 2,358,613.41 GN -15,890,374.09 LS
Original Face:	593,465,758.000							

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 1, 2024*



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		-352,244.270	-352,244.27	-352,244.27	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		1,935,943,133.030	1,930,479,324.22	1,930,772,532.73	31.37	293,208.51 309,241.10 GN -16,032.59 LS	0.00 0.00 GN 0.00 LS	293,208.51 309,241.10 GN -16,032.59 LS
EQUITY		438,268,741.670	438,268,741.67	438,268,741.67	7.12	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		3,847,356,568.020	3,843,197,787.66	3,784,701,199.11	61.50	-58,496,588.55 6,877,058.14 GN -65,373,646.69 LS	0.00 0.00 GN 0.00 LS	-58,496,588.55 6,877,058.14 GN -65,373,646.69 LS
Original Face:	456,234,472.000							
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FUND Total	0.000	6,221,216,198.450	6,211,593,609.28	6,153,390,229.24	100.00	-58,203,380.04 7,186,299.24 GN -65,389,679.28 LS	0.00 0.00 GN 0.00 LS	-58,203,380.04 7,186,299.24 GN -65,389,679.28 LS
Original Face:	456,234,472.000							

Holdings

Fund Summary

As of: *January 31, 2024*

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

FUND: ATZD

View Date: *February 1, 2024*



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	-70,731.850	-70,731.85	-70,731.85	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	870,885.460	870,885.46	870,885.46	0.74	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	117,610,143.380	117,128,816.41	116,697,282.98	99.20	-431,533.43 308,572.76 GN -740,106.19 LS	0.00 0.00 GN 0.00 LS	-431,533.43 308,572.76 GN -740,106.19 LS
Original Face:	49,322,000.000						
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FUND Total	0.000	118,410,296.990	117,928,970.02	100.00	-431,533.43 308,572.76 GN -740,106.19 LS	0.00 0.00 GN 0.00 LS	-431,533.43 308,572.76 GN -740,106.19 LS
Original Face:	49,322,000.000						

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 1, 2024*



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	49,999.990	49,999.99	49,999.99	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	437,810,585.520	437,769,713.30	437,769,713.12	35.15	-0.18 0.00 GN -0.18 LS	0.00 0.00 GN 0.00 LS	-0.18 0.00 GN -0.18 LS	
EQUITY	82,318,331.900	82,318,331.90	82,318,331.90	6.61	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	739,944,930.250	739,865,266.54	725,118,668.09	58.23	-14,746,598.45 673,930.93 GN -15,420,529.38 LS	0.00 0.00 GN 0.00 LS	-14,746,598.45 673,930.93 GN -15,420,529.38 LS	
Original Face:	292,029,571.000							
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FUND Total	0.000	1,260,123,847.660	1,260,003,311.73	1,245,256,713.10	100.00	-14,746,598.63 673,930.93 GN -15,420,529.56 LS	0.00 0.00 GN 0.00 LS	-14,746,598.63 673,930.93 GN -15,420,529.56 LS
Original Face:	292,029,571.000							

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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		49,999.990	49,999.99	49,999.99	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		2,734,254,254.210	2,722,918,054.52	2,722,832,596.88	86.54	-85,457.64 16,926.20 GN -102,383.84 LS	0.00 0.00 GN 0.00 LS	-85,457.64 16,926.20 GN -102,383.84 LS
EQUITY		43,255,062.160	43,255,062.16	43,255,062.16	1.37	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		381,652,321.890	380,110,241.05	380,148,748.29	12.08	38,507.24 38,507.24 GN 0.00 LS	0.00 0.00 GN 0.00 LS	38,507.24 38,507.24 GN 0.00 LS
Original Face:	55,000,000.000							
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FUND Total	0.000	3,159,211,638.250	3,146,333,357.72	3,146,286,407.32	100.00	-46,950.40 55,433.44 GN -102,383.84 LS	0.00 0.00 GN 0.00 LS	-46,950.40 55,433.44 GN -102,383.84 LS
Original Face:	55,000,000.000							

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	0.030	0.03	0.03	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	1,844,721,614.570	1,842,950,366.93	1,842,953,270.27	68.22	2,903.34 7,502.18 GN -4,598.84 LS	0.00 0.00 GN 0.00 LS	2,903.34 7,502.18 GN -4,598.84 LS	
EQUITY	62,349,799.280	62,349,799.28	62,349,799.28	2.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	800,000,000.000	796,016,978.01	796,041,217.80	29.47	24,239.79 27,557.75 GN -3,317.96 LS	0.00 0.00 GN 0.00 LS	24,239.79 27,557.75 GN -3,317.96 LS	
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FUND Total	0.000	2,707,071,413.880	2,701,317,144.25	2,701,344,287.38	100.00	27,143.13 35,059.93 GN -7,916.80 LS	0.00 0.00 GN 0.00 LS	27,143.13 35,059.93 GN -7,916.80 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

FUND: ATZH

View Date: *February 1, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	126,464.430	126,477.08	126,464.43	0.03	-12.65	0.00	-12.65
					0.00 GN	0.00 GN	0.00 GN
					-12.65 LS	0.00 LS	-12.65 LS
FIXED INCOME							
	460,870,000.000	469,491,164.05	469,334,757.95	99.97	-156,406.10	0.00	-156,406.10
					922,677.20 GN	0.00 GN	922,677.20 GN
					-1,079,083.30 LS	0.00 LS	-1,079,083.30 LS
Original Face:	133,358,326.930						
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FUND Total							
0.000	460,996,464.430	469,617,641.13	469,461,222.38	100.00	-156,418.75	0.00	-156,418.75
					922,677.20 GN	0.00 GN	922,677.20 GN
					-1,079,095.95 LS	0.00 LS	-1,079,095.95 LS
Original Face:	133,358,326.930						

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 1, 2024*



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	12,988.560	12,988.56	12,988.56	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	53,276,864.960	53,217,846.91	53,217,846.96	9.57	0.05 0.07 GN -0.02 LS	0.00 0.00 GN 0.00 LS	0.05 0.07 GN -0.02 LS	
FIXED INCOME	530,414,115.360	532,177,081.92	502,690,219.79	90.42	-29,486,862.13 1,191,689.94 GN -30,678,552.07 LS	0.00 0.00 GN 0.00 LS	-29,486,862.13 1,191,689.94 GN -30,678,552.07 LS	
Original Face:	274,681,573.000							
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FUND Total	0.000	583,703,968.880	585,407,917.39	555,921,055.31	100.00	-29,486,862.08 1,191,690.01 GN -30,678,552.09 LS	0.00 0.00 GN 0.00 LS	-29,486,862.08 1,191,690.01 GN -30,678,552.09 LS
Original Face:	274,681,573.000							

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 1, 2024*



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		49,999.980	49,999.98	49,999.98	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		2,758,461,997.940	2,754,661,121.31	2,754,712,467.88	85.08	51,346.57 55,881.50 GN -4,534.93 LS	0.00 0.00 GN 0.00 LS	51,346.57 55,881.50 GN -4,534.93 LS
EQUITY		468,053,459.280	468,053,459.28	468,053,459.28	14.46	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		15,000,000.000	15,000,000.00	15,008,413.50	0.46	8,413.50 8,413.50 GN 0.00 LS	0.00 0.00 GN 0.00 LS	8,413.50 8,413.50 GN 0.00 LS
Original Face:	15,000,000.000							
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FUND Total	0.000	3,241,565,457.200	3,237,764,580.57	3,237,824,340.64	100.00	59,760.07 64,295.00 GN -4,534.93 LS	0.00 0.00 GN 0.00 LS	59,760.07 64,295.00 GN -4,534.93 LS
Original Face:	15,000,000.000							

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 1, 2024*



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	50,000.000	50,000.00	50,000.00	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	22,401,414.470	22,386,874.19	22,386,874.17	11.89	-0.02 0.00 GN -0.02 LS	0.00 0.00 GN 0.00 LS	-0.02 0.00 GN -0.02 LS	
FIXED INCOME	178,898,877.280	178,905,281.92	165,862,086.55	88.08	-13,043,195.37 69,551.80 GN -13,112,747.17 LS	0.00 0.00 GN 0.00 LS	-13,043,195.37 69,551.80 GN -13,112,747.17 LS	
Original Face:	148,287,330.000							
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FUND Total	0.000	201,350,291.750	201,342,156.11	188,298,960.72	100.00	-13,043,195.39 69,551.80 GN -13,112,747.19 LS	0.00 0.00 GN 0.00 LS	-13,043,195.39 69,551.80 GN -13,112,747.19 LS
Original Face:	148,287,330.000							

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	370,331.500	370,331.50	370,331.50	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	621,017,512.560	618,374,342.23	618,205,951.05	57.37	-168,391.18 60,721.48 GN -229,112.66 LS	0.00 0.00 GN 0.00 LS	-168,391.18 60,721.48 GN -229,112.66 LS
FIXED INCOME	463,430,591.120	462,364,169.24	459,015,593.34	42.60	-3,348,575.90 838,781.00 GN -4,187,356.90 LS	0.00 0.00 GN 0.00 LS	-3,348,575.90 838,781.00 GN -4,187,356.90 LS
Original Face:	305,125,264.000						
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FUND Total	0.000	1,084,818,435.180	1,077,591,875.89	100.00	-3,516,967.08 899,502.48 GN -4,416,469.56 LS	0.00 0.00 GN 0.00 LS	-3,516,967.08 899,502.48 GN -4,416,469.56 LS
Original Face:	305,125,264.000						

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	300,442,991.940	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31	
					1,477.54 GN	0.00 GN	1,477.54 GN	
					-9,206.85 LS	0.00 LS	-9,206.85 LS	
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FUND Total	0.000	300,442,991.940	298,843,876.94	298,836,147.63	100.00	-7,729.31	0.00	-7,729.31
					1,477.54 GN	0.00 GN	1,477.54 GN	
					-9,206.85 LS	0.00 LS	-9,206.85 LS	

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	119,810.630	119,810.63	119,810.63	0.40	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	61,147.000	24,625,805.24	29,483,697.36	99.60	4,857,892.12 4,857,892.12 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,857,892.12 4,857,892.12 GN 0.00 LS
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FUND Total	0.000	180,957.630	29,603,507.99	100.00	4,857,892.12 4,857,892.12 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,857,892.12 4,857,892.12 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	50,363.310	50,363.31	50,363.31	0.41	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	28,278.000	11,084,020.36	12,237,837.88	99.59	1,153,817.52 1,153,817.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,153,817.52 1,153,817.52 GN 0.00 LS	
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FUND Total	0.000	78,641.310	11,134,383.67	12,288,201.19	100.00	1,153,817.52 1,153,817.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,153,817.52 1,153,817.52 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	888.550	888.55	888.55	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	87,161.000	7,985,942.35	8,291,625.93	99.99	305,683.58 305,683.58 GN 0.00 LS	0.00 0.00 GN 0.00 LS	305,683.58 305,683.58 GN 0.00 LS	
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FUND Total	0.000	88,049.550	7,986,830.90	8,292,514.48	100.00	305,683.58 305,683.58 GN 0.00 LS	0.00 0.00 GN 0.00 LS	305,683.58 305,683.58 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2024*

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

View Date: *February 1, 2024*



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	633.990	633.99	633.99	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
EQUITY	637,444.000	35,011,274.69	32,796,682.90	100.00	-2,214,591.79 0.00 GN -2,214,591.79 LS	0.00 0.00 GN 0.00 LS	-2,214,591.79 0.00 GN -2,214,591.79 LS
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FUND Total	0.000	638,077.990	35,011,908.68	100.00	-2,214,591.79 0.00 GN -2,214,591.79 LS	0.00 0.00 GN 0.00 LS	-2,214,591.79 0.00 GN -2,214,591.79 LS