

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: September 5, 2023



STATE STREET

As of: August 31, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		1,740,669.020	Local	100.000000			1,740,669.02	0.00
			Base	100.000000			1,740,669.02	0.00
								0.15
								0.15

US DOLLAR Total		1,740,669.020	Local				1,740,669.02	0.00	0.15
			Base				1,740,669.02	0.00	0.15

CASH EQUIVALENT Total

		1,740,669.020	Base				1,740,669.02	0.00	0.15
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01										
		31,317.000	Local	52.342141			1,639,198.84	129.530000	4,056,491.01	2,417,292.17	0.35
			Base	52.342141			1,639,198.84	129.530000	4,056,491.01	2,417,292.17	0.35

00191U102	ASGN INC COMMON STOCK USD.01										
		24,847.000	Local	67.776874			1,684,051.98	82.160000	2,041,429.52	357,377.54	0.18
			Base	67.776874			1,684,051.98	82.160000	2,041,429.52	357,377.54	0.18

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01										
		46,386.000	Local	42.966364			1,993,037.78	77.100000	3,576,360.60	1,583,322.82	0.31
			Base	42.966364			1,993,037.78	77.100000	3,576,360.60	1,583,322.82	0.31

004498101	ACI WORLDWIDE INC COMMON STOCK USD.005										
		54,595.000	Local	15.868310			866,330.41	24.280000	1,325,566.60	459,236.19	0.11
			Base	15.868310			866,330.41	24.280000	1,325,566.60	459,236.19	0.11

00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01										
		16,026.000	Local	122.823712			1,968,372.81	161.280000	2,584,673.28	616,300.47	0.22
			Base	122.823712			1,968,372.81	161.280000	2,584,673.28	616,300.47	0.22

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00766T100	AECOM COMMON STOCK USD.01							
		21,305.000	Local 45.200855	963,004.22	87.750000	1,869,513.75	906,509.53	0.16
			Base 45.200855	963,004.22	87.750000	1,869,513.75	906,509.53	0.16
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		31,525.000	Local 78.079205	2,461,446.95	128.160000	4,040,244.00	1,578,797.05	0.35
			Base 78.079205	2,461,446.95	128.160000	4,040,244.00	1,578,797.05	0.35
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		18,196.000	Local 87.998936	1,601,228.64	134.010000	2,438,445.96	837,217.32	0.21
			Base 87.998936	1,601,228.64	134.010000	2,438,445.96	837,217.32	0.21
008492100	AGREE REALTY CORP REIT USD.0001							
		1,941.000	Local 67.975106	131,939.68	61.820000	119,992.62	-11,947.06	0.01
			Base 67.975106	131,939.68	61.820000	119,992.62	-11,947.06	0.01
013872106	ALCOA CORP COMMON STOCK USD.01							
		89,915.000	Local 58.367220	5,248,088.59	30.080000	2,704,643.20	-2,543,445.39	0.23
			Base 58.367220	5,248,088.59	30.080000	2,704,643.20	-2,543,445.39	0.23
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
		32,859.000	Local 30.642549	1,006,883.51	38.250000	1,256,856.75	249,973.24	0.11
			Base 30.642549	1,006,883.51	38.250000	1,256,856.75	249,973.24	0.11
018522300	ALLETE INC COMMON STOCK							
		28,887.000	Local 66.280396	1,914,641.81	54.900000	1,585,896.30	-328,745.51	0.14
			Base 66.280396	1,914,641.81	54.900000	1,585,896.30	-328,745.51	0.14
023436108	AMEDISYS INC COMMON STOCK USD.001							
		16,423.000	Local 132.169996	2,170,627.85	93.750000	1,539,656.25	-630,971.60	0.13
			Base 132.169996	2,170,627.85	93.750000	1,539,656.25	-630,971.60	0.13
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		35,203.000	Local 63.306568	2,228,581.13	115.920000	4,080,731.76	1,852,150.63	0.35
			Base 63.306568	2,228,581.13	115.920000	4,080,731.76	1,852,150.63	0.35
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		50,760.000	Local 24.931220	1,265,508.71	27.960000	1,419,249.60	153,740.89	0.12
			Base 24.931220	1,265,508.71	27.960000	1,419,249.60	153,740.89	0.12

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035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		248,917.000	Local 17.921189	4,460,888.55	20.270000	5,045,547.59	584,659.04	0.43
			Base 17.921189	4,460,888.55	20.270000	5,045,547.59	584,659.04	0.43
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		139,167.000	Local 33.519333	4,664,785.04	27.670000	3,850,750.89	-814,034.15	0.33
			Base 33.519333	4,664,785.04	27.670000	3,850,750.89	-814,034.15	0.33
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		169,224.000	Local 7.374901	1,248,010.21	12.120000	2,050,994.88	802,984.67	0.18
			Base 7.374901	1,248,010.21	12.120000	2,050,994.88	802,984.67	0.18
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		75,197.000	Local 39.232859	2,950,193.27	34.060000	2,561,209.82	-388,983.45	0.22
			Base 39.232859	2,950,193.27	34.060000	2,561,209.82	-388,983.45	0.22
038336103	APTARGROUP INC COMMON STOCK USD.01							
		33,023.000	Local 63.027105	2,081,344.08	132.560000	4,377,528.88	2,296,184.80	0.38
			Base 63.027105	2,081,344.08	132.560000	4,377,528.88	2,296,184.80	0.38
03852U106	ARAMARK COMMON STOCK USD.01							
		131,348.000	Local 35.009660	4,598,448.76	37.180000	4,883,518.64	285,069.88	0.42
			Base 35.009660	4,598,448.76	37.180000	4,883,518.64	285,069.88	0.42
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		28,470.000	Local 47.020071	1,338,661.43	133.430000	3,798,752.10	2,460,090.67	0.33
			Base 47.020071	1,338,661.43	133.430000	3,798,752.10	2,460,090.67	0.33
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		53,878.000	Local 56.231479	3,029,639.64	27.640000	1,489,187.92	-1,540,451.72	0.13
			Base 56.231479	3,029,639.64	27.640000	1,489,187.92	-1,540,451.72	0.13
044186104	ASHLAND INC COMMON STOCK							
		24,482.000	Local 42.147201	1,031,847.77	86.630000	2,120,875.66	1,089,027.89	0.18
			Base 42.147201	1,031,847.77	86.630000	2,120,875.66	1,089,027.89	0.18
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		76,049.000	Local 19.302949	1,467,969.99	17.330000	1,317,929.17	-150,040.82	0.11
			Base 19.302949	1,467,969.99	17.330000	1,317,929.17	-150,040.82	0.11

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052800109	AUTOLIV INC COMMON STOCK USD1.0							
		38,933.000	Local 88.612849	3,449,964.04	97.600000	3,799,860.80	349,896.76	0.33
			Base 88.612849	3,449,964.04	97.600000	3,799,860.80	349,896.76	0.33
05329W102	AUTONATION INC COMMON STOCK USD.01							
		15,861.000	Local 54.227930	860,109.20	157.090000	2,491,604.49	1,631,495.29	0.21
			Base 54.227930	860,109.20	157.090000	2,491,604.49	1,631,495.29	0.21
05368V106	AVIENT CORP COMMON STOCK USD.01							
		43,147.000	Local 34.994642	1,509,913.82	40.110000	1,730,626.17	220,712.35	0.15
			Base 34.994642	1,509,913.82	40.110000	1,730,626.17	220,712.35	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		12,024.000	Local 51.974212	624,937.92	213.390000	2,565,801.36	1,940,863.44	0.22
			Base 51.974212	624,937.92	213.390000	2,565,801.36	1,940,863.44	0.22
053807103	AVNET INC COMMON STOCK USD1.0							
		46,065.000	Local 31.318043	1,442,665.63	50.750000	2,337,798.75	895,133.12	0.20
			Base 31.318043	1,442,665.63	50.750000	2,337,798.75	895,133.12	0.20
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		67,732.000	Local 31.476958	2,131,997.30	67.390000	4,564,459.48	2,432,462.18	0.39
			Base 31.476958	2,131,997.30	67.390000	4,564,459.48	2,432,462.18	0.39
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
		46,090.000	Local 69.435200	3,200,268.38	73.760000	3,399,598.40	199,330.02	0.29
			Base 69.435200	3,200,268.38	73.760000	3,399,598.40	199,330.02	0.29
06417N103	BANK OZK COMMON STOCK							
		54,328.000	Local 40.302009	2,189,527.54	40.170000	2,182,355.76	-7,171.78	0.19
			Base 40.302009	2,189,527.54	40.170000	2,182,355.76	-7,171.78	0.19
077454106	BELDEN INC COMMON STOCK USD.01							
		21,446.000	Local 65.946477	1,414,288.15	93.900000	2,013,779.40	599,491.25	0.17
			Base 65.946477	1,414,288.15	93.900000	2,013,779.40	599,491.25	0.17
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
		66,933.000	Local 19.215801	1,286,171.23	41.500000	2,777,719.50	1,491,548.27	0.24
			Base 19.215801	1,286,171.23	41.500000	2,777,719.50	1,491,548.27	0.24

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08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01							
		60,077.000	Local 62.947400	3,781,690.94	65.340000	3,925,431.18	143,740.24	0.34
			Base 62.947400	3,781,690.94	65.340000	3,925,431.18	143,740.24	0.34
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		33,597.000	Local 49.173835	1,652,093.32	55.000000	1,847,835.00	195,741.68	0.16
			Base 49.173835	1,652,093.32	55.000000	1,847,835.00	195,741.68	0.16
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		22,804.000	Local 80.008585	1,824,515.77	76.110000	1,735,612.44	-88,903.33	0.15
			Base 80.008585	1,824,515.77	76.110000	1,735,612.44	-88,903.33	0.15
093671105	H+R BLOCK INC COMMON STOCK							
		76,752.000	Local 17.639706	1,353,882.68	39.980000	3,068,544.96	1,714,662.28	0.26
			Base 17.639706	1,353,882.68	39.980000	3,068,544.96	1,714,662.28	0.26
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		4,731.000	Local 331.877003	1,570,110.10	365.430000	1,728,849.33	158,739.23	0.15
			Base 331.877003	1,570,110.10	365.430000	1,728,849.33	158,739.23	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		38,698.000	Local 35.980221	1,392,362.59	66.870000	2,587,735.26	1,195,372.67	0.22
			Base 35.980221	1,392,362.59	66.870000	2,587,735.26	1,195,372.67	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		33,698.000	Local 38.405385	1,294,184.66	49.660000	1,673,442.68	379,258.02	0.14
			Base 38.405385	1,294,184.66	49.660000	1,673,442.68	379,258.02	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		23,398.000	Local 76.127022	1,781,220.06	75.810000	1,773,802.38	-7,417.68	0.15
			Base 76.127022	1,781,220.06	75.810000	1,773,802.38	-7,417.68	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		151,477.000	Local 17.664699	2,675,795.64	21.980000	3,329,464.46	653,668.82	0.29
			Base 17.664699	2,675,795.64	21.980000	3,329,464.46	653,668.82	0.29
114340102	AZENTA INC COMMON STOCK USD.01							
		32,844.000	Local 77.981943	2,561,238.92	56.430000	1,853,386.92	-707,852.00	0.16
			Base 77.981943	2,561,238.92	56.430000	1,853,386.92	-707,852.00	0.16

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116794108	BRUKER CORP COMMON STOCK USD.01							
		50,287.000	Local 82.481228	4,147,733.53	65.600000	3,298,827.20	-848,906.33	0.28
			Base 82.481228	4,147,733.53	65.600000	3,298,827.20	-848,906.33	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		35,640.000	Local 34.304616	1,222,616.50	79.120000	2,819,836.80	1,597,220.30	0.24
			Base 34.304616	1,222,616.50	79.120000	2,819,836.80	1,597,220.30	0.24
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		64,598.000	Local 39.561997	2,555,625.86	145.040000	9,369,293.92	6,813,668.06	0.80
			Base 39.561997	2,555,625.86	145.040000	9,369,293.92	6,813,668.06	0.80
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		57,736.000	Local 17.510915	1,011,010.16	23.400000	1,351,022.40	340,012.24	0.12
			Base 17.510915	1,011,010.16	23.400000	1,351,022.40	340,012.24	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		83,451.000	Local 10.990455	917,164.46	22.350000	1,865,129.85	947,965.39	0.16
			Base 10.990455	917,164.46	22.350000	1,865,129.85	947,965.39	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,376.000	Local 735.492407	1,747,529.96	650.570000	1,545,754.32	-201,775.64	0.13
			Base 735.492407	1,747,529.96	650.570000	1,545,754.32	-201,775.64	0.13
127055101	CABOT CORP COMMON STOCK USD1.0							
		28,298.000	Local 36.097684	1,021,492.27	72.460000	2,050,473.08	1,028,980.81	0.18
			Base 36.097684	1,021,492.27	72.460000	2,050,473.08	1,028,980.81	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		11,488.000	Local 187.199863	2,150,552.03	328.010000	3,768,178.88	1,617,626.85	0.32
			Base 187.199863	2,150,552.03	328.010000	3,768,178.88	1,617,626.85	0.32
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		92,081.000	Local 25.796286	2,375,347.84	22.880000	2,106,813.28	-268,534.56	0.18
			Base 25.796286	2,375,347.84	22.880000	2,106,813.28	-268,534.56	0.18
13100M509	CALIX INC COMMON STOCK							
		29,047.000	Local 61.913433	1,798,399.48	46.510000	1,350,975.97	-447,423.51	0.12
			Base 61.913433	1,798,399.48	46.510000	1,350,975.97	-447,423.51	0.12

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131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		70,158.000	Local 29.960997	2,102,003.60	17.440000	1,223,555.52	-878,448.08	0.10
			Base 29.960997	2,102,003.60	17.440000	1,223,555.52	-878,448.08	0.10
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		25,688.000	Local 84.547911	2,171,866.73	263.020000	6,756,457.76	4,584,591.03	0.58
			Base 84.547911	2,171,866.73	263.020000	6,756,457.76	4,584,591.03	0.58
146229109	CARTER S INC COMMON STOCK USD.01							
		18,995.000	Local 59.696022	1,133,925.93	71.570000	1,359,472.15	225,546.22	0.12
			Base 59.696022	1,133,925.93	71.570000	1,359,472.15	225,546.22	0.12
147528103	CASEY S GENERAL STORES INC COMMON STOCK							
		18,780.000	Local 121.017722	2,272,712.81	244.410000	4,590,019.80	2,317,306.99	0.39
			Base 121.017722	2,272,712.81	244.410000	4,590,019.80	2,317,306.99	0.39
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		36,558.000	Local 20.972607	766,716.56	35.630000	1,302,561.54	535,844.98	0.11
			Base 20.972607	766,716.56	35.630000	1,302,561.54	535,844.98	0.11
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		20,512.000	Local 91.578121	1,878,450.41	196.040000	4,021,172.48	2,142,722.07	0.35
			Base 91.578121	1,878,450.41	196.040000	4,021,172.48	2,142,722.07	0.35
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		99,779.000	Local 21.830445	2,178,220.02	36.090000	3,601,024.11	1,422,804.09	0.31
			Base 21.830445	2,178,220.02	36.090000	3,601,024.11	1,422,804.09	0.31
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		21,151.000	Local 164.706741	3,483,712.28	180.580000	3,819,447.58	335,735.30	0.33
			Base 164.706741	3,483,712.28	180.580000	3,819,447.58	335,735.30	0.33
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		7,570.000	Local 359.735161	2,723,195.17	511.440000	3,871,600.80	1,148,405.63	0.33
			Base 359.735161	2,723,195.17	511.440000	3,871,600.80	1,148,405.63	0.33
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
		75,175.000	Local 22.550449	1,695,229.97	34.020000	2,557,453.50	862,223.53	0.22
			Base 22.550449	1,695,229.97	34.020000	2,557,453.50	862,223.53	0.22

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165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	38,740.000	Local 84.942000	3,290,653.08	88.210000	3,417,255.40	126,602.32	0.29
			Base 84.942000	3,290,653.08	88.210000	3,417,255.40	126,602.32	0.29
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01	13,364.000	Local 106.552157	1,423,963.03	126.900000	1,695,891.60	271,928.57	0.15
			Base 106.552157	1,423,963.03	126.900000	1,695,891.60	271,928.57	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK	33,206.000	Local 37.246165	1,236,796.14	125.280000	4,160,047.68	2,923,251.54	0.36
			Base 37.246165	1,236,796.14	125.280000	4,160,047.68	2,923,251.54	0.36
171779309	CIENA CORP COMMON STOCK USD.01	75,177.000	Local 26.297981	1,977,003.31	49.980000	3,757,346.46	1,780,343.15	0.32
			Base 26.297981	1,977,003.31	49.980000	3,757,346.46	1,780,343.15	0.32
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001	27,850.000	Local 60.427197	1,682,897.44	82.040000	2,284,814.00	601,916.56	0.20
			Base 60.427197	1,682,897.44	82.040000	2,284,814.00	601,916.56	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01	25,360.000	Local 52.771549	1,338,286.48	169.340000	4,294,462.40	2,956,175.92	0.37
			Base 52.771549	1,338,286.48	169.340000	4,294,462.40	2,956,175.92	0.37
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125	259,601.000	Local 17.204170	4,466,219.77	15.290000	3,969,299.29	-496,920.48	0.34
			Base 17.204170	4,466,219.77	15.290000	3,969,299.29	-496,920.48	0.34
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	2,320.000	Local 450.991552	1,046,300.40	698.900000	1,621,448.00	575,147.60	0.14
			Base 450.991552	1,046,300.40	698.900000	1,621,448.00	575,147.60	0.14
192422103	COGNEX CORP COMMON STOCK USD.002	86,991.000	Local 29.935115	2,604,085.63	47.080000	4,095,536.28	1,491,450.65	0.35
			Base 29.935115	2,604,085.63	47.080000	4,095,536.28	1,491,450.65	0.35
19247G107	COHERENT CORP COMMON STOCK	70,247.000	Local 38.521060	2,705,988.91	37.630000	2,643,394.61	-62,594.30	0.23
			Base 38.521060	2,705,988.91	37.630000	2,643,394.61	-62,594.30	0.23

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194014502	ENOVIS CORP COMMON STOCK USD.001							
		24,170.000	Local 54.307068	1,312,601.83	56.040000	1,354,486.80	41,884.97	0.12
			Base 54.307068	1,312,601.83	56.040000	1,354,486.80	41,884.97	0.12
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		105,063.000	Local 27.141778	2,851,596.58	20.480000	2,151,690.24	-699,906.34	0.18
			Base 27.141778	2,851,596.58	20.480000	2,151,690.24	-699,906.34	0.18
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		17,823.000	Local 93.174811	1,660,654.65	73.340000	1,307,138.82	-353,515.83	0.11
			Base 93.174811	1,660,654.65	73.340000	1,307,138.82	-353,515.83	0.11
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		57,199.000	Local 34.295032	1,961,641.55	49.090000	2,807,898.91	846,257.36	0.24
			Base 34.295032	1,961,641.55	49.090000	2,807,898.91	846,257.36	0.24
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		59,027.000	Local 18.185063	1,073,409.72	56.290000	3,322,629.83	2,249,220.11	0.29
			Base 18.185063	1,073,409.72	56.290000	3,322,629.83	2,249,220.11	0.29
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01							
		22,163.000	Local 63.915703	1,416,563.72	68.310000	1,513,954.53	97,390.81	0.13
			Base 63.915703	1,416,563.72	68.310000	1,513,954.53	97,390.81	0.13
20602D101	CONCENTRIX CORP COMMON STOCK							
		21,516.000	Local 59.122838	1,272,086.99	79.830000	1,717,622.28	445,535.29	0.15
			Base 59.122838	1,272,086.99	79.830000	1,717,622.28	445,535.29	0.15
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
		27,202.000	Local 159.064296	4,326,866.98	82.360000	2,240,356.72	-2,086,510.26	0.19
			Base 159.064296	4,326,866.98	82.360000	2,240,356.72	-2,086,510.26	0.19
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		56,707.000	Local 29.715554	1,685,079.93	25.880000	1,467,577.16	-217,502.77	0.13
			Base 29.715554	1,685,079.93	25.880000	1,467,577.16	-217,502.77	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
		184,819.000	Local 4.634165	856,481.78	11.560000	2,136,507.64	1,280,025.86	0.18
			Base 4.634165	856,481.78	11.560000	2,136,507.64	1,280,025.86	0.18

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222795502	COUSINS PROPERTIES INC REIT USD1.0							
		76,454.000	Local 36.365703	2,780,303.43	23.500000	1,796,669.00	-983,634.43	0.15
			Base 36.365703	2,780,303.43	23.500000	1,796,669.00	-983,634.43	0.15
224408104	CRANE CO COMMON STOCK							
		24,303.000	Local 33.006165	802,148.82	91.120000	2,214,489.36	1,412,340.54	0.19
			Base 33.006165	802,148.82	91.120000	2,214,489.36	1,412,340.54	0.19
224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0							
		24,303.000	Local 18.056019	438,815.43	59.360000	1,442,626.08	1,003,810.65	0.12
			Base 18.056019	438,815.43	59.360000	1,442,626.08	1,003,810.65	0.12
227046109	CROCS INC COMMON STOCK USD.001							
		31,261.000	Local 104.258765	3,259,233.26	97.340000	3,042,945.74	-216,287.52	0.26
			Base 104.258765	3,259,233.26	97.340000	3,042,945.74	-216,287.52	0.26
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
		60,531.000	Local 88.360100	5,348,525.21	92.660000	5,608,802.46	260,277.25	0.48
			Base 88.360100	5,348,525.21	92.660000	5,608,802.46	260,277.25	0.48
229663109	CUBESMART REIT USD.01							
		113,238.000	Local 40.218707	4,554,285.89	41.710000	4,723,156.98	168,871.09	0.41
			Base 40.218707	4,554,285.89	41.710000	4,723,156.98	168,871.09	0.41
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		32,457.000	Local 80.269443	2,605,305.30	94.530000	3,068,160.21	462,854.91	0.26
			Base 80.269443	2,605,305.30	94.530000	3,068,160.21	462,854.91	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		19,325.000	Local 85.842482	1,658,905.97	207.990000	4,019,406.75	2,360,500.78	0.34
			Base 85.842482	1,658,905.97	207.990000	4,019,406.75	2,360,500.78	0.34
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
		48,833.000	Local 41.808968	2,041,657.34	52.290000	2,553,477.57	511,820.23	0.22
			Base 41.808968	2,041,657.34	52.290000	2,553,477.57	511,820.23	0.22
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		80,421.000	Local 32.935755	2,648,726.38	61.760000	4,966,800.96	2,318,074.58	0.43
			Base 32.935755	2,648,726.38	61.760000	4,966,800.96	2,318,074.58	0.43

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		13,285.000	Local 106.491293	1,414,736.83	529.090000	7,028,960.65	5,614,223.82	0.60
			Base 106.491293	1,414,736.83	529.090000	7,028,960.65	5,614,223.82	0.60
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		30,992.000	Local 46.404143	1,438,157.21	116.340000	3,605,609.28	2,167,452.07	0.31
			Base 46.404143	1,438,157.21	116.340000	3,605,609.28	2,167,452.07	0.31
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
		29,747.000	Local 83.395000	2,480,751.06	84.470000	2,512,729.09	31,978.03	0.22
			Base 83.395000	2,480,751.06	84.470000	2,512,729.09	31,978.03	0.22
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		61,123.000	Local 32.787506	2,004,070.73	63.870000	3,903,926.01	1,899,855.28	0.33
			Base 32.787506	2,004,070.73	63.870000	3,903,926.01	1,899,855.28	0.33
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
		137,070.000	Local 26.064600	3,572,674.72	27.790000	3,809,175.30	236,500.58	0.33
			Base 26.064600	3,572,674.72	27.790000	3,809,175.30	236,500.58	0.33
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001							
		59,827.000	Local 31.636200	1,892,698.94	23.840000	1,426,275.68	-466,423.26	0.12
			Base 31.636200	1,892,698.94	23.840000	1,426,275.68	-466,423.26	0.12
268150109	DYNATRACE INC COMMON STOCK USD.001							
		109,262.000	Local 35.154239	3,841,022.41	48.200000	5,266,428.40	1,425,405.99	0.45
			Base 35.154239	3,841,022.41	48.200000	5,266,428.40	1,425,405.99	0.45
26884U109	EPR PROPERTIES REIT USD.01							
		37,941.000	Local 54.135956	2,053,972.31	44.780000	1,698,997.98	-354,974.33	0.15
			Base 54.135956	2,053,972.31	44.780000	1,698,997.98	-354,974.33	0.15
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		18,170.000	Local 77.820149	1,413,992.11	189.320000	3,439,944.40	2,025,952.29	0.30
			Base 77.820149	1,413,992.11	189.320000	3,439,944.40	2,025,952.29	0.30
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		71,296.000	Local 31.024355	2,211,912.44	55.340000	3,945,520.64	1,733,608.20	0.34
			Base 31.024355	2,211,912.44	55.340000	3,945,520.64	1,733,608.20	0.34

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277276101	EASTGROUP PROPERTIES INC REIT							
		22,383.000	Local 125.821709	2,816,267.31	179.630000	4,020,658.29	1,204,390.98	0.35
			Base 125.821709	2,816,267.31	179.630000	4,020,658.29	1,204,390.98	0.35
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		23,963.000	Local 61.035018	1,462,582.13	224.250000	5,373,702.75	3,911,120.62	0.46
			Base 61.035018	1,462,582.13	224.250000	5,373,702.75	3,911,120.62	0.46
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
		14,712.000	Local 184.750383	2,718,047.63	194.000000	2,854,128.00	136,080.37	0.24
			Base 184.750383	2,718,047.63	194.000000	2,854,128.00	136,080.37	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		50,519.000	Local 39.134250	1,977,023.18	71.040000	3,588,869.76	1,611,846.58	0.31
			Base 39.134250	1,977,023.18	71.040000	3,588,869.76	1,611,846.58	0.31
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		33,503.000	Local 30.319328	1,015,788.44	34.350000	1,150,828.05	135,039.61	0.10
			Base 30.319328	1,015,788.44	34.350000	1,150,828.05	135,039.61	0.10
29275Y102	ENERSYS COMMON STOCK USD.01							
		20,589.000	Local 66.864673	1,376,676.75	104.980000	2,161,433.22	784,756.47	0.19
			Base 66.864673	1,376,676.75	104.980000	2,161,433.22	784,756.47	0.19
29404K106	ENVESTNET INC COMMON STOCK							
		27,420.000	Local 77.155685	2,115,608.87	54.630000	1,497,954.60	-617,654.27	0.13
			Base 77.155685	2,115,608.87	54.630000	1,497,954.60	-617,654.27	0.13
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
		82,506.000	Local 43.003366	3,548,035.69	32.020000	2,641,842.12	-906,193.57	0.23
			Base 43.003366	3,548,035.69	32.020000	2,641,842.12	-906,193.57	0.23
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		218,325.000	Local 13.033465	2,845,531.17	9.600000	2,095,920.00	-749,611.17	0.18
			Base 13.033465	2,845,531.17	9.600000	2,095,920.00	-749,611.17	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		88,219.000	Local 69.799463	6,157,638.80	66.960000	5,907,144.24	-250,494.56	0.51
			Base 69.799463	6,157,638.80	66.960000	5,907,144.24	-250,494.56	0.51

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29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK							
		3,500.000	Local 274.709700	961,483.95	278.730000	975,555.00	14,071.05	0.08
			Base 274.709700	961,483.95	278.730000	975,555.00	14,071.05	0.08
29605J106	ESAB CORP COMMON STOCK USD.001							
		26,103.000	Local 45.981539	1,200,256.10	72.170000	1,883,853.51	683,597.41	0.16
			Base 45.981539	1,200,256.10	72.170000	1,883,853.51	683,597.41	0.16
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		121,255.000	Local 29.193793	3,539,893.31	36.900000	4,474,309.50	934,416.19	0.38
			Base 29.193793	3,539,893.31	36.900000	4,474,309.50	934,416.19	0.38
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
		23,762.000	Local 128.928530	3,063,599.74	87.360000	2,075,848.32	-987,751.42	0.18
			Base 128.928530	3,063,599.74	87.360000	2,075,848.32	-987,751.42	0.18
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		17,781.000	Local 83.977829	1,493,209.78	140.050000	2,490,229.05	997,019.27	0.21
			Base 83.977829	1,493,209.78	140.050000	2,490,229.05	997,019.27	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
		164,122.000	Local 20.636167	3,386,848.97	22.390000	3,674,691.58	287,842.61	0.32
			Base 20.636167	3,386,848.97	22.390000	3,674,691.58	287,842.61	0.32
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		83,783.000	Local 30.061192	2,518,616.85	29.230000	2,448,977.09	-69,639.76	0.21
			Base 30.061192	2,518,616.85	29.230000	2,448,977.09	-69,639.76	0.21
30214U102	EXPONENT INC COMMON STOCK USD.001							
		25,621.000	Local 97.966418	2,509,997.59	89.860000	2,302,303.06	-207,694.53	0.20
			Base 97.966418	2,509,997.59	89.860000	2,302,303.06	-207,694.53	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		20,000.000	Local 88.880302	1,777,606.03	128.680000	2,573,600.00	795,993.97	0.22
			Base 88.880302	1,777,606.03	128.680000	2,573,600.00	795,993.97	0.22
302520101	FNB CORP COMMON STOCK USD.01							
		181,978.000	Local 12.128838	2,207,181.71	11.630000	2,116,404.14	-90,777.57	0.18
			Base 12.128838	2,207,181.71	11.630000	2,116,404.14	-90,777.57	0.18

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		17,126.000	Local 117.475824	2,011,890.96	185.820000	3,182,353.32	1,170,462.36	0.27
			Base 117.475824	2,011,890.96	185.820000	3,182,353.32	1,170,462.36	0.27
314211103	FEDERATED HERMES INC COMMON STOCK							
		42,858.000	Local 24.281253	1,040,645.94	34.760000	1,489,744.08	449,098.14	0.13
			Base 24.281253	1,040,645.94	34.760000	1,489,744.08	449,098.14	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		52,021.000	Local 28.134864	1,463,603.74	61.680000	3,208,655.28	1,745,051.54	0.28
			Base 28.134864	1,463,603.74	61.680000	3,208,655.28	1,745,051.54	0.28
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		65,463.000	Local 29.065939	1,902,743.55	28.720000	1,880,097.36	-22,646.19	0.16
			Base 29.065939	1,902,743.55	28.720000	1,880,097.36	-22,646.19	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
		271,058.000	Local 12.603337	3,416,235.23	12.550000	3,401,777.90	-14,457.33	0.29
			Base 12.603337	3,416,235.23	12.550000	3,401,777.90	-14,457.33	0.29
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		66,651.000	Local 29.904288	1,993,150.70	51.940000	3,461,852.94	1,468,702.24	0.30
			Base 29.904288	1,993,150.70	51.940000	3,461,852.94	1,468,702.24	0.30
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
		38,073.000	Local 81.500248	3,102,958.95	89.320000	3,400,680.36	297,721.41	0.29
			Base 81.500248	3,102,958.95	89.320000	3,400,680.36	297,721.41	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01							
		28,054.000	Local 88.000286	2,468,760.02	171.960000	4,824,165.84	2,355,405.82	0.41
			Base 88.000286	2,468,760.02	171.960000	4,824,165.84	2,355,405.82	0.41
343412102	FLUOR CORP COMMON STOCK USD.01							
		72,192.000	Local 27.791576	2,006,329.45	34.990000	2,525,998.08	519,668.63	0.22
			Base 27.791576	2,006,329.45	34.990000	2,525,998.08	519,668.63	0.22
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		97,152.000	Local 16.638243	1,616,438.58	23.560000	2,288,901.12	672,462.54	0.20
			Base 16.638243	1,616,438.58	23.560000	2,288,901.12	672,462.54	0.20

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ST OF AZ POOL 203 MID CAP
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	66,099.000	Local 38.950861	2,574,612.93	39.570000	2,615,537.43	40,924.50	0.22
			Base 38.950861	2,574,612.93	39.570000	2,615,537.43	40,924.50	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01	40,025.000	Local 35.691559	1,428,554.66	19.620000	785,290.50	-643,264.16	0.07
			Base 35.691559	1,428,554.66	19.620000	785,290.50	-643,264.16	0.07
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	63,862.000	Local 56.606020	3,614,973.66	69.020000	4,407,755.24	792,781.58	0.38
			Base 56.606020	3,614,973.66	69.020000	4,407,755.24	792,781.58	0.38
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	21,321.000	Local 77.532478	1,653,069.97	110.810000	2,362,580.01	709,510.04	0.20
			Base 77.532478	1,653,069.97	110.810000	2,362,580.01	709,510.04	0.20
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	112,530.000	Local 22.175582	2,495,418.19	16.020000	1,802,730.60	-692,687.59	0.15
			Base 22.175582	2,495,418.19	16.020000	1,802,730.60	-692,687.59	0.15
361448103	GATX CORP COMMON STOCK USD.625	17,791.000	Local 46.876576	833,981.16	118.140000	2,101,828.74	1,267,847.58	0.18
			Base 46.876576	833,981.16	118.140000	2,101,828.74	1,267,847.58	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01	59,940.000	Local 32.154399	1,927,334.65	63.970000	3,834,361.80	1,907,027.15	0.33
			Base 32.154399	1,927,334.65	63.970000	3,834,361.80	1,907,027.15	0.33
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	127,470.000	Local 51.455513	6,559,034.21	18.550000	2,364,568.50	-4,194,465.71	0.20
			Base 51.455513	6,559,034.21	18.550000	2,364,568.50	-4,194,465.71	0.20
364760108	GAP INC/THE COMMON STOCK USD.05	107,524.000	Local 15.190877	1,633,383.90	11.580000	1,245,127.92	-388,255.98	0.11
			Base 15.190877	1,633,383.90	11.580000	1,245,127.92	-388,255.98	0.11
371901109	GENTEX CORP COMMON STOCK USD.06	117,787.000	Local 14.716883	1,733,457.52	32.660000	3,846,923.42	2,113,465.90	0.33
			Base 14.716883	1,733,457.52	32.660000	3,846,923.42	2,113,465.90	0.33

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	55,879.000	Local 38.042976	2,125,803.48	30.210000	1,688,104.59	-437,698.89	0.14
			Base 38.042976	2,125,803.48	30.210000	1,688,104.59	-437,698.89	0.14
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	40,272.000	Local 34.890689	1,405,117.83	54.100000	2,178,715.20	773,597.37	0.19
			Base 34.890689	1,405,117.83	54.100000	2,178,715.20	773,597.37	0.19
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	142,849.000	Local 17.098532	2,442,508.19	12.910000	1,844,180.59	-598,327.60	0.16
			Base 17.098532	2,442,508.19	12.910000	1,844,180.59	-598,327.60	0.16
384109104	GRACO INC COMMON STOCK USD1.0	84,844.000	Local 24.991141	2,120,348.36	78.940000	6,697,585.36	4,577,237.00	0.57
			Base 24.991141	2,120,348.36	78.940000	6,697,585.36	4,577,237.00	0.57
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	1,905.000	Local 459.888147	876,086.92	586.330000	1,116,958.65	240,871.73	0.10
			Base 459.888147	876,086.92	586.330000	1,116,958.65	240,871.73	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	15,486.000	Local 93.416074	1,446,641.32	117.250000	1,815,733.50	369,092.18	0.16
			Base 93.416074	1,446,641.32	117.250000	1,815,733.50	369,092.18	0.16
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	154,799.000	Local 24.938600	3,860,470.35	22.240000	3,442,729.76	-417,740.59	0.30
			Base 24.938600	3,860,470.35	22.240000	3,442,729.76	-417,740.59	0.30
397624107	GREIF INC CL A COMMON STOCK	13,072.000	Local 50.632039	661,862.01	72.590000	948,896.48	287,034.47	0.08
			Base 50.632039	661,862.01	72.590000	948,896.48	287,034.47	0.08
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	45,078.000	Local 37.997024	1,712,829.84	30.850000	1,390,656.30	-322,173.54	0.12
			Base 37.997024	1,712,829.84	30.850000	1,390,656.30	-322,173.54	0.12
403949100	HF SINCLAIR CORP COMMON STOCK	64,939.000	Local 35.281141	2,291,122.02	55.090000	3,577,489.51	1,286,367.49	0.31
			Base 35.281141	2,291,122.02	55.090000	3,577,489.51	1,286,367.49	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01		25,426.000	Local	91.577864	2,328,458.77	89.730000	2,281,474.98	-46,983.79	0.20
				Base	91.577864	2,328,458.77	89.730000	2,281,474.98	-46,983.79	0.20
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001		66,367.000	Local	42.448166	2,817,157.45	42.560000	2,824,579.52	7,422.07	0.24
				Base	42.448166	2,817,157.45	42.560000	2,824,579.52	7,422.07	0.24
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33		43,383.000	Local	33.783127	1,465,613.40	41.250000	1,789,548.75	323,935.35	0.15
				Base	33.783127	1,465,613.40	41.250000	1,789,548.75	323,935.35	0.15
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		18,006.000	Local	69.762027	1,256,135.05	106.720000	1,921,600.32	665,465.27	0.16
				Base	69.762027	1,256,135.05	106.720000	1,921,600.32	665,465.27	0.16
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01		65,934.000	Local	24.770332	1,633,207.04	33.750000	2,225,272.50	592,065.46	0.19
				Base	24.770332	1,633,207.04	33.750000	2,225,272.50	592,065.46	0.19
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK		10,562.000	Local	29.503263	311,613.46	14.020000	148,079.24	-163,534.22	0.01
				Base	29.503263	311,613.46	14.020000	148,079.24	-163,534.22	0.01
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		43,077.000	Local	79.681830	3,432,454.18	67.550000	2,909,851.35	-522,602.83	0.25
				Base	79.681830	3,432,454.18	67.550000	2,909,851.35	-522,602.83	0.25
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01		191,933.000	Local	26.526526	5,091,315.66	17.520000	3,362,666.16	-1,728,649.50	0.29
				Base	26.526526	5,091,315.66	17.520000	3,362,666.16	-1,728,649.50	0.29
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01		79,441.000	Local	15.368479	1,220,887.31	16.950000	1,346,524.95	125,637.64	0.12
				Base	15.368479	1,220,887.31	16.950000	1,346,524.95	125,637.64	0.12
428291108	HEXCEL CORP COMMON STOCK USD.01		42,524.000	Local	43.941604	1,868,572.78	73.300000	3,117,009.20	1,248,436.42	0.27
				Base	43.941604	1,868,572.78	73.300000	3,117,009.20	1,248,436.42	0.27

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		53,151.000	Local 34.970351	1,858,709.10	23.830000	1,266,588.33	-592,120.77	0.11
			Base 34.970351	1,858,709.10	23.830000	1,266,588.33	-592,120.77	0.11
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
		38,742.000	Local 45.831581	1,775,607.10	43.720000	1,693,800.24	-81,806.86	0.15
			Base 45.831581	1,775,607.10	43.720000	1,693,800.24	-81,806.86	0.15
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		95,056.000	Local 21.454057	2,039,336.81	22.180000	2,108,342.08	69,005.27	0.18
			Base 21.454057	2,039,336.81	22.180000	2,108,342.08	69,005.27	0.18
443510607	HUBBELL INC COMMON STOCK USD.01							
		27,009.000	Local 89.577383	2,419,395.55	326.050000	8,806,284.45	6,386,888.90	0.76
			Base 89.577383	2,419,395.55	326.050000	8,806,284.45	6,386,888.90	0.76
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,188.000	Local 225.371438	2,296,084.21	145.030000	1,477,565.64	-818,518.57	0.13
			Base 225.371438	2,296,084.21	145.030000	1,477,565.64	-818,518.57	0.13
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		15,736.000	Local 93.637025	1,473,472.22	108.360000	1,705,152.96	231,680.74	0.15
			Base 93.637025	1,473,472.22	108.360000	1,705,152.96	231,680.74	0.15
45073V108	ITT INC COMMON STOCK USD1.0							
		41,530.000	Local 33.707890	1,399,888.69	102.280000	4,247,688.40	2,847,799.71	0.36
			Base 33.707890	1,399,888.69	102.280000	4,247,688.40	2,847,799.71	0.36
451107106	IDACORP INC COMMON STOCK							
		25,507.000	Local 57.268263	1,460,741.58	95.840000	2,444,590.88	983,849.30	0.21
			Base 57.268263	1,460,741.58	95.840000	2,444,590.88	983,849.30	0.21
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
		25,933.000	Local 70.925681	1,839,315.68	66.620000	1,727,656.46	-111,659.22	0.15
			Base 70.925681	1,839,315.68	66.620000	1,727,656.46	-111,659.22	0.15
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		113,055.000	Local 21.924771	2,478,704.96	16.830000	1,902,715.65	-575,989.31	0.16
			Base 21.924771	2,478,704.96	16.830000	1,902,715.65	-575,989.31	0.16

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STATE OF ARIZONA

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457187102	INGREDION INC COMMON STOCK USD.01							
		33,272.000	Local 58.198207	1,936,370.75	102.910000	3,424,021.52	1,487,650.77	0.29
			Base 58.198207	1,936,370.75	102.910000	3,424,021.52	1,487,650.77	0.29
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		18,105.000	Local 92.722028	1,678,732.32	101.330000	1,834,579.65	155,847.33	0.16
			Base 92.722028	1,678,732.32	101.330000	1,834,579.65	155,847.33	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		35,913.000	Local 59.601335	2,140,462.74	42.540000	1,527,739.02	-612,723.72	0.13
			Base 59.601335	2,140,462.74	42.540000	1,527,739.02	-612,723.72	0.13
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		51,909.000	Local 59.324424	3,079,471.50	91.080000	4,727,871.72	1,648,400.22	0.41
			Base 59.324424	3,079,471.50	91.080000	4,727,871.72	1,648,400.22	0.41
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		26,610.000	Local 25.015238	665,655.48	44.780000	1,191,595.80	525,940.32	0.10
			Base 25.015238	665,655.48	44.780000	1,191,595.80	525,940.32	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		63,466.000	Local 40.850807	2,592,637.33	48.950000	3,106,660.70	514,023.37	0.27
			Base 40.850807	2,592,637.33	48.950000	3,106,660.70	514,023.37	0.27
466313103	JABIL INC COMMON STOCK USD.001							
		66,803.000	Local 30.102183	2,010,916.14	114.420000	7,643,599.26	5,632,683.12	0.66
			Base 30.102183	2,010,916.14	114.420000	7,643,599.26	5,632,683.12	0.66
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		94,109.000	Local 18.581808	1,748,715.34	35.690000	3,358,750.21	1,610,034.87	0.29
			Base 18.581808	1,748,715.34	35.690000	3,358,750.21	1,610,034.87	0.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		165,263.000	Local 11.887524	1,964,567.82	5.920000	978,356.96	-986,210.86	0.08
			Base 11.887524	1,964,567.82	5.920000	978,356.96	-986,210.86	0.08
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		24,074.000	Local 105.297695	2,534,936.72	172.800000	4,159,987.20	1,625,050.48	0.36
			Base 105.297695	2,534,936.72	172.800000	4,159,987.20	1,625,050.48	0.36

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48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
		23,831.000	Local 74.236086	1,769,120.17	66.650000	1,588,336.15	-180,784.02	0.14
			Base 74.236086	1,769,120.17	66.650000	1,588,336.15	-180,784.02	0.14
48242W106	KBR INC COMMON STOCK USD.001							
		68,404.000	Local 28.091388	1,921,563.28	61.520000	4,208,214.08	2,286,650.80	0.36
			Base 28.091388	1,921,563.28	61.520000	4,208,214.08	2,286,650.80	0.36
48666K109	KB HOME COMMON STOCK USD1.0							
		40,460.000	Local 18.693846	756,353.00	50.800000	2,055,368.00	1,299,015.00	0.18
			Base 18.693846	756,353.00	50.800000	2,055,368.00	1,299,015.00	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
		32,252.000	Local 45.053066	1,453,051.47	46.970000	1,514,876.44	61,824.97	0.13
			Base 45.053066	1,453,051.47	46.970000	1,514,876.44	61,824.97	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
		53,126.000	Local 59.427904	3,157,166.84	36.950000	1,963,005.70	-1,194,161.14	0.17
			Base 59.427904	3,157,166.84	36.950000	1,963,005.70	-1,194,161.14	0.17
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		10,970.000	Local 204.926469	2,248,043.37	398.630000	4,372,971.10	2,124,927.73	0.38
			Base 204.926469	2,248,043.37	398.630000	4,372,971.10	2,124,927.73	0.38
497266106	KIRBY CORP COMMON STOCK USD.1							
		30,240.000	Local 55.576460	1,680,632.14	82.830000	2,504,779.20	824,147.06	0.21
			Base 55.576460	1,680,632.14	82.830000	2,504,779.20	824,147.06	0.21
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		110,541.000	Local 21.952342	2,426,633.79	22.570000	2,494,910.37	68,276.58	0.21
			Base 21.952342	2,426,633.79	22.570000	2,494,910.37	68,276.58	0.21
498894104	KNIFE RIVER CORP COMMON STOCK							
		25,658.000	Local 27.910090	716,117.08	51.460000	1,320,360.68	604,243.60	0.11
			Base 27.910090	716,117.08	51.460000	1,320,360.68	604,243.60	0.11
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
		81,160.000	Local 43.791534	3,554,120.91	54.820000	4,449,191.20	895,070.29	0.38
			Base 43.791534	3,554,120.91	54.820000	4,449,191.20	895,070.29	0.38

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
500255104	KOHL'S CORP COMMON STOCK USD.01							
		55,816.000	Local 21.486029	1,199,264.20	26.640000	1,486,938.24	287,674.04	0.13
			Base 21.486029	1,199,264.20	26.640000	1,486,938.24	287,674.04	0.13
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
		103,197.000	Local 16.728176	1,726,297.59	16.880000	1,741,965.36	15,667.77	0.15
			Base 16.728176	1,726,297.59	16.880000	1,741,965.36	15,667.77	0.15
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		44,094.000	Local 50.658408	2,233,731.86	91.220000	4,022,254.68	1,788,522.82	0.35
			Base 50.658408	2,233,731.86	91.220000	4,022,254.68	1,788,522.82	0.35
513847103	LANCASTER COLONY CORP COMMON STOCK							
		9,987.000	Local 87.668424	875,544.55	165.190000	1,649,752.53	774,207.98	0.14
			Base 87.668424	875,544.55	165.190000	1,649,752.53	774,207.98	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		18,110.000	Local 67.118696	1,215,519.59	189.810000	3,437,459.10	2,221,939.51	0.29
			Base 67.118696	1,215,519.59	189.810000	3,437,459.10	2,221,939.51	0.29
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		34,440.000	Local 66.589949	2,293,357.83	68.440000	2,357,073.60	63,715.77	0.20
			Base 66.589949	2,293,357.83	68.440000	2,357,073.60	63,715.77	0.20
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		69,375.000	Local 57.411916	3,982,951.67	97.260000	6,747,412.50	2,764,460.83	0.58
			Base 57.411916	3,982,951.67	97.260000	6,747,412.50	2,764,460.83	0.58
521865204	LEAR CORP COMMON STOCK USD.01							
		29,748.000	Local 135.019820	4,016,569.60	144.090000	4,286,389.32	269,819.72	0.37
			Base 135.019820	4,016,569.60	144.090000	4,286,389.32	269,819.72	0.37
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		67,089.000	Local 40.107693	2,690,785.01	28.200000	1,891,909.80	-798,875.21	0.16
			Base 40.107693	2,690,785.01	28.200000	1,891,909.80	-798,875.21	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
		16,283.000	Local 100.394940	1,634,730.81	376.810000	6,135,597.23	4,500,866.42	0.53
			Base 100.394940	1,634,730.81	376.810000	6,135,597.23	4,500,866.42	0.53

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533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	29,017.000	Local	55.637932	1,614,445.86	192.460000	5,584,611.82	3,970,165.96	0.48	
		Base	55.637932	1,614,445.86	192.460000	5,584,611.82	3,970,165.96	0.48	
536797103	LITHIA MOTORS INC COMMON STOCK								
	1,628.000	Local	285.215829	464,331.37	308.020000	501,456.56	37,125.19	0.04	
		Base	285.215829	464,331.37	308.020000	501,456.56	37,125.19	0.04	
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	12,515.000	Local	168.554752	2,109,462.72	267.080000	3,342,506.20	1,233,043.48	0.29	
		Base	168.554752	2,109,462.72	267.080000	3,342,506.20	1,233,043.48	0.29	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	36,310.000	Local	18.155327	659,219.93	62.480000	2,268,648.80	1,609,428.87	0.19	
		Base	18.155327	659,219.93	62.480000	2,268,648.80	1,609,428.87	0.19	
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
	34,625.000	Local	61.303006	2,122,616.57	54.130000	1,874,251.25	-248,365.32	0.16	
		Base	61.303006	2,122,616.57	54.130000	1,874,251.25	-248,365.32	0.16	
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
	102,634.000	Local	15.281120	1,568,362.48	20.360000	2,089,628.24	521,265.76	0.18	
		Base	15.281120	1,568,362.48	20.360000	2,089,628.24	521,265.76	0.18	
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	144,456.000	Local	12.668434	1,830,031.35	17.580000	2,539,536.48	709,505.13	0.22	
		Base	12.668434	1,830,031.35	17.580000	2,539,536.48	709,505.13	0.22	
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
	28,940.000	Local	103.293855	2,989,324.15	100.230000	2,900,656.20	-88,667.95	0.25	
		Base	103.293855	2,989,324.15	100.230000	2,900,656.20	-88,667.95	0.25	
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
	46,551.000	Local	27.824379	1,295,252.66	20.940000	974,777.94	-320,474.72	0.08	
		Base	27.824379	1,295,252.66	20.940000	974,777.94	-320,474.72	0.08	
553498106	MSA SAFETY INC COMMON STOCK								
	18,603.000	Local	61.928460	1,152,055.15	182.680000	3,398,396.04	2,246,340.89	0.29	
		Base	61.928460	1,152,055.15	182.680000	3,398,396.04	2,246,340.89	0.29	

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
	23,818.000	Local	66.748505	1,589,815.90	102.060000	2,430,865.08	841,049.18	0.21	
		Base	66.748505	1,589,815.90	102.060000	2,430,865.08	841,049.18	0.21	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
	26,080.000	Local	58.400804	1,523,092.97	84.560000	2,205,324.80	682,231.83	0.19	
		Base	58.400804	1,523,092.97	84.560000	2,205,324.80	682,231.83	0.19	
55616P104	MACY S INC COMMON STOCK USD.01								
	137,254.000	Local	25.974124	3,565,052.44	12.230000	1,678,616.42	-1,886,436.02	0.14	
		Base	25.974124	3,565,052.44	12.230000	1,678,616.42	-1,886,436.02	0.14	
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	31,262.000	Local	67.406204	2,107,252.76	202.620000	6,334,306.44	4,227,053.68	0.54	
		Base	67.406204	2,107,252.76	202.620000	6,334,306.44	4,227,053.68	0.54	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
	25,415.000	Local	57.865769	1,470,658.52	78.870000	2,004,481.05	533,822.53	0.17	
		Base	57.865769	1,470,658.52	78.870000	2,004,481.05	533,822.53	0.17	
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	18,552.000	Local	115.048469	2,134,379.19	108.690000	2,016,416.88	-117,962.31	0.17	
		Base	115.048469	2,134,379.19	108.690000	2,016,416.88	-117,962.31	0.17	
574795100	MASIMO CORP COMMON STOCK USD.001								
	24,473.000	Local	115.125829	2,817,474.42	114.280000	2,796,774.44	-20,699.98	0.24	
		Base	115.125829	2,817,474.42	114.280000	2,796,774.44	-20,699.98	0.24	
576323109	MASTEC INC COMMON STOCK USD.1								
	30,069.000	Local	51.571259	1,550,696.20	99.490000	2,991,564.81	1,440,868.61	0.26	
		Base	51.571259	1,550,696.20	99.490000	2,991,564.81	1,440,868.61	0.26	
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	3,752.000	Local	52.616818	197,418.30	63.500000	238,252.00	40,833.70	0.02	
		Base	52.616818	197,418.30	63.500000	238,252.00	40,833.70	0.02	
577081102	MATTEL INC COMMON STOCK USD1.0								
	178,395.000	Local	12.205916	2,177,474.35	22.160000	3,953,233.20	1,775,758.85	0.34	
		Base	12.205916	2,177,474.35	22.160000	3,953,233.20	1,775,758.85	0.34	

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577933104	MAXIMUS INC COMMON STOCK	30,635.000	Local 64.107510	1,963,933.57	80.820000	2,475,920.70	511,987.13	0.21
			Base 64.107510	1,963,933.57	80.820000	2,475,920.70	511,987.13	0.21
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	301,545.000	Local 16.292020	4,912,777.31	7.220000	2,177,154.90	-2,735,622.41	0.19
			Base 16.292020	4,912,777.31	7.220000	2,177,154.90	-2,735,622.41	0.19
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01	12,451.000	Local 119.141960	1,483,436.54	270.270000	3,365,131.77	1,881,695.23	0.29
			Base 119.141960	1,483,436.54	270.270000	3,365,131.77	1,881,695.23	0.29
596278101	MIDDLEBY CORP COMMON STOCK USD.01	26,972.000	Local 84.764855	2,286,277.66	145.590000	3,926,853.48	1,640,575.82	0.34
			Base 84.764855	2,286,277.66	145.590000	3,926,853.48	1,640,575.82	0.34
626717102	MURPHY OIL CORP COMMON STOCK USD1.0	73,953.000	Local 26.198644	1,937,468.31	45.400000	3,357,466.20	1,419,997.89	0.29
			Base 26.198644	1,937,468.31	45.400000	3,357,466.20	1,419,997.89	0.29
626755102	MURPHY USA INC COMMON STOCK	10,100.000	Local 72.711591	734,387.07	317.640000	3,208,164.00	2,473,776.93	0.28
			Base 72.711591	734,387.07	317.640000	3,208,164.00	2,473,776.93	0.28
62886E108	NCR CORPORATION COMMON STOCK USD.01	70,762.000	Local 21.077517	1,491,487.25	30.760000	2,176,639.12	685,151.87	0.19
			Base 21.077517	1,491,487.25	30.760000	2,176,639.12	685,151.87	0.19
62955J103	NOV INC COMMON STOCK USD.01	198,439.000	Local 12.845073	2,548,963.40	21.130000	4,193,016.07	1,644,052.67	0.36
			Base 12.845073	2,548,963.40	21.130000	4,193,016.07	1,644,052.67	0.36
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	46,269.000	Local 46.925124	2,171,178.54	53.740000	2,486,496.06	315,317.52	0.21
			Base 46.925124	2,171,178.54	53.740000	2,486,496.06	315,317.52	0.21
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	66,275.000	Local 30.603729	2,028,262.12	59.600000	3,949,990.00	1,921,727.88	0.34
			Base 30.603729	2,028,262.12	59.600000	3,949,990.00	1,921,727.88	0.34

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637417106	NNN REIT INC REIT USD.01	91,772.000	Local 36.109508	3,313,841.81	39.390000	3,614,899.08	301,057.27	0.31
			Base 36.109508	3,313,841.81	39.390000	3,614,899.08	301,057.27	0.31
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01	41,390.000	Local 47.312451	1,958,262.36	33.600000	1,390,704.00	-567,558.36	0.12
			Base 47.312451	1,958,262.36	33.600000	1,390,704.00	-567,558.36	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16	108,976.000	Local 25.604328	2,790,257.22	23.120000	2,519,525.12	-270,732.10	0.22
			Base 25.604328	2,790,257.22	23.120000	2,519,525.12	-270,732.10	0.22
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	49,178.000	Local 94.775944	4,660,891.39	108.890000	5,354,992.42	694,101.03	0.46
			Base 94.775944	4,660,891.39	108.890000	5,354,992.42	694,101.03	0.46
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	48,870.000	Local 36.509389	1,784,213.85	42.170000	2,060,847.90	276,634.05	0.18
			Base 36.509389	1,784,213.85	42.170000	2,060,847.90	276,634.05	0.18
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	363,954.000	Local 12.399963	4,513,016.10	12.280000	4,469,355.12	-43,660.98	0.38
			Base 12.399963	4,513,016.10	12.280000	4,469,355.12	-43,660.98	0.38
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1	82,582.000	Local 21.799038	1,800,208.12	44.270000	3,655,905.14	1,855,697.02	0.31
			Base 21.799038	1,800,208.12	44.270000	3,655,905.14	1,855,697.02	0.31
651587107	NEWMARKET CORP COMMON STOCK	3,348.000	Local 225.334809	754,420.94	469.640000	1,572,354.72	817,933.78	0.13
			Base 225.334809	754,420.94	469.640000	1,572,354.72	817,933.78	0.13
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	18,072.000	Local 175.224849	3,166,663.48	162.800000	2,942,121.60	-224,541.88	0.25
			Base 175.224849	3,166,663.48	162.800000	2,942,121.60	-224,541.88	0.25
655664100	NORDSTROM INC COMMON STOCK	56,951.000	Local 16.925761	963,939.00	16.220000	923,745.22	-40,193.78	0.08
			Base 16.925761	963,939.00	16.220000	923,745.22	-40,193.78	0.08

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01	30,137.000	Local 60.111568	1,811,582.33	50.400000	1,518,904.80	-292,677.53	0.13
			Base 60.111568	1,811,582.33	50.400000	1,518,904.80	-292,677.53	0.13
67000B104	NOVANTA INC COMMON STOCK	18,046.000	Local 133.250545	2,404,639.34	166.980000	3,013,321.08	608,681.74	0.26
			Base 133.250545	2,404,639.34	166.980000	3,013,321.08	608,681.74	0.26
670837103	OGE ENERGY CORP COMMON STOCK USD.01	100,945.000	Local 25.308672	2,554,783.86	34.050000	3,437,177.25	882,393.39	0.29
			Base 25.308672	2,554,783.86	34.050000	3,437,177.25	882,393.39	0.29
674215207	CHORD ENERGY CORP COMMON STOCK	20,941.000	Local 144.297401	3,021,731.88	161.500000	3,381,971.50	360,239.62	0.29
			Base 144.297401	3,021,731.88	161.500000	3,381,971.50	360,239.62	0.29
680033107	OLD NATIONAL BANCORP COMMON STOCK	147,471.000	Local 16.318557	2,406,513.98	15.260000	2,250,407.46	-156,106.52	0.19
			Base 16.318557	2,406,513.98	15.260000	2,250,407.46	-156,106.52	0.19
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	137,228.000	Local 17.228570	2,364,242.20	27.350000	3,753,185.80	1,388,943.60	0.32
			Base 17.228570	2,364,242.20	27.350000	3,753,185.80	1,388,943.60	0.32
680665205	OLIN CORP COMMON STOCK USD1.0	60,594.000	Local 22.617537	1,370,487.01	58.020000	3,515,663.88	2,145,176.87	0.30
			Base 22.617537	1,370,487.01	58.020000	3,515,663.88	2,145,176.87	0.30
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	29,013.000	Local 67.967987	1,971,955.20	77.080000	2,236,322.04	264,366.84	0.19
			Base 67.967987	1,971,955.20	77.080000	2,236,322.04	264,366.84	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	118,115.000	Local 29.985614	3,541,750.77	31.820000	3,758,419.30	216,668.53	0.32
			Base 29.985614	3,541,750.77	31.820000	3,758,419.30	216,668.53	0.32
68213N109	OMNICELL INC COMMON STOCK USD.001	22,721.000	Local 113.657699	2,582,416.58	56.860000	1,291,916.06	-1,290,500.52	0.11
			Base 113.657699	2,582,416.58	56.860000	1,291,916.06	-1,290,500.52	0.11

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As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68235P108	ONE GAS INC COMMON STOCK	27,917.000	Local 50.404247	1,407,135.35	72.470000	2,023,144.99	616,009.64	0.17
			Base 50.404247	1,407,135.35	72.470000	2,023,144.99	616,009.64	0.17
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001	83,353.000	Local 29.000122	2,417,247.18	34.830000	2,903,184.99	485,937.81	0.25
			Base 29.000122	2,417,247.18	34.830000	2,903,184.99	485,937.81	0.25
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	26,481.000	Local 85.131971	2,254,379.73	75.940000	2,010,967.14	-243,412.59	0.17
			Base 85.131971	2,254,379.73	75.940000	2,010,967.14	-243,412.59	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01	32,918.000	Local 47.487055	1,563,178.88	103.830000	3,417,875.94	1,854,697.06	0.29
			Base 47.487055	1,563,178.88	103.830000	3,417,875.94	1,854,697.06	0.29
69047Q102	OVINTIV INC COMMON STOCK	123,241.000	Local 35.979600	4,434,161.88	46.960000	5,787,397.36	1,353,235.48	0.50
			Base 35.979600	4,434,161.88	46.960000	5,787,397.36	1,353,235.48	0.50
690742101	OWENS CORNING COMMON STOCK USD.001	45,415.000	Local 62.568350	2,841,541.60	143.910000	6,535,672.65	3,694,131.05	0.56
			Base 62.568350	2,841,541.60	143.910000	6,535,672.65	3,694,131.05	0.56
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	55,291.000	Local 32.940205	1,821,296.89	46.890000	2,592,594.99	771,298.10	0.22
			Base 32.940205	1,821,296.89	46.890000	2,592,594.99	771,298.10	0.22
69349H107	PNM RESOURCES INC COMMON STOCK	43,261.000	Local 25.176645	1,089,166.84	44.310000	1,916,894.91	827,728.07	0.16
			Base 25.176645	1,089,166.84	44.310000	1,916,894.91	827,728.07	0.16
693656100	PVH CORP COMMON STOCK USD1.0	31,645.000	Local 47.237167	1,494,820.14	83.600000	2,645,522.00	1,150,701.86	0.23
			Base 47.237167	1,494,820.14	83.600000	2,645,522.00	1,150,701.86	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01	14,977.000	Local 82.458325	1,234,978.34	75.700000	1,133,758.90	-101,219.44	0.10
			Base 82.458325	1,234,978.34	75.700000	1,133,758.90	-101,219.44	0.10

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STATE OF ARIZONA

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STATE STREET

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700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		108,678.000	Local 21.833313	2,372,800.77	12.830000	1,394,338.74	-978,462.03	0.12
			Base 21.833313	2,372,800.77	12.830000	1,394,338.74	-978,462.03	0.12
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		43,828.000	Local 22.909021	1,004,056.59	30.040000	1,316,593.12	312,536.53	0.11
			Base 22.909021	1,004,056.59	30.040000	1,316,593.12	312,536.53	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,817.000	Local 149.865659	3,119,753.42	200.500000	4,173,808.50	1,054,055.08	0.36
			Base 149.865659	3,119,753.42	200.500000	4,173,808.50	1,054,055.08	0.36
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		49,220.000	Local 30.493865	1,500,908.04	14.470000	712,213.40	-788,694.64	0.06
			Base 30.493865	1,500,908.04	14.470000	712,213.40	-788,694.64	0.06
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		77,674.000	Local 27.563587	2,140,974.08	23.690000	1,840,097.06	-300,877.02	0.16
			Base 27.563587	2,140,974.08	23.690000	1,840,097.06	-300,877.02	0.16
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
		12,172.000	Local 167.275900	2,036,082.26	164.300000	1,999,859.60	-36,222.66	0.17
			Base 167.275900	2,036,082.26	164.300000	1,999,859.60	-36,222.66	0.17
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		19,280.000	Local 152.148591	2,933,424.84	264.500000	5,099,560.00	2,166,135.16	0.44
			Base 152.148591	2,933,424.84	264.500000	5,099,560.00	2,166,135.16	0.44
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		78,698.000	Local 45.741962	3,599,800.96	62.130000	4,889,506.74	1,289,705.78	0.42
			Base 45.741962	3,599,800.96	62.130000	4,889,506.74	1,289,705.78	0.42
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		120,154.000	Local 16.862782	2,026,130.73	13.910000	1,671,342.14	-354,788.59	0.14
			Base 16.862782	2,026,130.73	13.910000	1,671,342.14	-354,788.59	0.14
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		22,670.000	Local 29.138938	660,579.73	25.160000	570,377.20	-90,202.53	0.05
			Base 29.138938	660,579.73	25.160000	570,377.20	-90,202.53	0.05

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72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		38,679.000	Local 62.379238	2,412,766.54	66.560000	2,574,474.24	161,707.70	0.22
			Base 62.379238	2,412,766.54	66.560000	2,574,474.24	161,707.70	0.22
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
		42,819.000	Local 67.584000	2,893,879.31	60.800000	2,603,395.20	-290,484.11	0.22
			Base 67.584000	2,893,879.31	60.800000	2,603,395.20	-290,484.11	0.22
731068102	POLARIS INC COMMON STOCK USD.01							
		26,960.000	Local 66.142620	1,783,205.03	112.090000	3,021,946.40	1,238,741.37	0.26
			Base 66.142620	1,783,205.03	112.090000	3,021,946.40	1,238,741.37	0.26
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		48,697.000	Local 48.361983	2,355,083.51	43.860000	2,135,850.42	-219,233.09	0.18
			Base 48.361983	2,355,083.51	43.860000	2,135,850.42	-219,233.09	0.18
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		26,985.000	Local 41.124367	1,109,741.05	89.710000	2,420,824.35	1,311,083.30	0.21
			Base 41.124367	1,109,741.05	89.710000	2,420,824.35	1,311,083.30	0.21
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		43,027.000	Local 40.957162	1,762,263.81	47.260000	2,033,456.02	271,192.21	0.17
			Base 40.957162	1,762,263.81	47.260000	2,033,456.02	271,192.21	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		28,905.000	Local 91.688972	2,650,269.75	84.020000	2,428,598.10	-221,671.65	0.21
			Base 91.688972	2,650,269.75	84.020000	2,428,598.10	-221,671.65	0.21
74164M108	PRIMERICA INC COMMON STOCK							
		18,258.000	Local 59.005737	1,077,326.75	200.960000	3,669,127.68	2,591,800.93	0.31
			Base 59.005737	1,077,326.75	200.960000	3,669,127.68	2,591,800.93	0.31
74340E103	PROGYNY INC COMMON STOCK USD.0001							
		38,541.000	Local 54.595912	2,104,181.06	37.340000	1,439,120.94	-665,060.12	0.12
			Base 54.595912	2,104,181.06	37.340000	1,439,120.94	-665,060.12	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		47,517.000	Local 55.562945	2,640,184.47	56.810000	2,699,440.77	59,256.30	0.23
			Base 55.562945	2,640,184.47	56.810000	2,699,440.77	59,256.30	0.23

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74758T303	QUALYS INC COMMON STOCK USD.001							
		16,922.000	Local 106.291398	1,798,663.03	155.650000	2,633,909.30	835,246.27	0.23
			Base 106.291398	1,798,663.03	155.650000	2,633,909.30	835,246.27	0.23
749607107	RLI CORP COMMON STOCK USD1.0							
		1,563.000	Local 115.469776	180,479.26	131.520000	205,565.76	25,086.50	0.02
			Base 115.469776	180,479.26	131.520000	205,565.76	25,086.50	0.02
74967X103	RH COMMON STOCK USD.0001							
		1,236.000	Local 316.302524	390,949.92	365.190000	451,374.84	60,424.92	0.04
			Base 316.302524	390,949.92	365.190000	451,374.84	60,424.92	0.04
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		64,972.000	Local 39.589280	2,572,194.69	99.740000	6,480,307.28	3,908,112.59	0.56
			Base 39.589280	2,572,194.69	99.740000	6,480,307.28	3,908,112.59	0.56
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		121,609.000	Local 30.622158	3,723,929.96	32.380000	3,937,699.42	213,769.46	0.34
			Base 30.622158	3,723,929.96	32.380000	3,937,699.42	213,769.46	0.34
754907103	RAYONIER INC REIT							
		74,704.000	Local 26.122809	1,951,478.30	29.900000	2,233,649.60	282,171.30	0.19
			Base 26.122809	1,951,478.30	29.900000	2,233,649.60	282,171.30	0.19
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
		33,405.000	Local 109.996710	3,674,440.09	162.190000	5,417,956.95	1,743,516.86	0.46
			Base 109.996710	3,674,440.09	162.190000	5,417,956.95	1,743,516.86	0.46
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		33,537.000	Local 69.972312	2,346,661.44	138.620000	4,648,898.94	2,302,237.50	0.40
			Base 69.972312	2,346,661.44	138.620000	4,648,898.94	2,302,237.50	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		29,632.000	Local 66.312194	1,964,962.92	284.960000	8,443,934.72	6,478,971.80	0.72
			Base 66.312194	1,964,962.92	284.960000	8,443,934.72	6,478,971.80	0.72
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		26,098.000	Local 95.767852	2,499,349.39	173.910000	4,538,703.18	2,039,353.79	0.39
			Base 95.767852	2,499,349.39	173.910000	4,538,703.18	2,039,353.79	0.39

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76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		101,280.000	Local 53.160417	5,384,087.08	53.470000	5,415,441.60	31,354.52	0.46
			Base 53.160417	5,384,087.08	53.470000	5,415,441.60	31,354.52	0.46
77634L105	R1 RCM INC COMMON STOCK USD.01							
		69,556.000	Local 22.626693	1,573,822.23	17.240000	1,199,145.44	-374,676.79	0.10
			Base 22.626693	1,573,822.23	17.240000	1,199,145.44	-374,676.79	0.10
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		33,102.000	Local 85.668750	2,835,806.96	112.090000	3,710,403.18	874,596.22	0.32
			Base 85.668750	2,835,806.96	112.090000	3,710,403.18	874,596.22	0.32
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		23,432.000	Local 66.697040	1,562,845.03	100.700000	2,359,602.40	796,757.37	0.20
			Base 66.697040	1,562,845.03	100.700000	2,359,602.40	796,757.37	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		51,062.000	Local 33.819562	1,726,894.46	62.060000	3,168,907.72	1,442,013.26	0.27
			Base 33.819562	1,726,894.46	62.060000	3,168,907.72	1,442,013.26	0.27
78440X887	SL GREEN REALTY CORP REIT USD.01							
		927.000	Local 73.744186	68,360.86	39.260000	36,394.02	-31,966.84	0.00
			Base 73.744186	68,360.86	39.260000	36,394.02	-31,966.84	0.00
78442P106	SLM CORP COMMON STOCK USD.2							
		122,160.000	Local 10.162695	1,241,474.78	14.240000	1,739,558.40	498,083.62	0.15
			Base 10.162695	1,241,474.78	14.240000	1,739,558.40	498,083.62	0.15
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	483.570000	6,498,697.23	333,221.62	0.56
			Base 458.774880	6,165,475.61	483.570000	6,498,697.23	333,221.62	0.56
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		116,521.000	Local 21.174886	2,467,318.89	12.530000	1,460,008.13	-1,007,310.76	0.13
			Base 21.174886	2,467,318.89	12.530000	1,460,008.13	-1,007,310.76	0.13
78709Y105	SAIA INC COMMON STOCK USD.001							
		13,373.000	Local 333.789758	4,463,770.44	426.200000	5,699,572.60	1,235,802.16	0.49
			Base 333.789758	4,463,770.44	426.200000	5,699,572.60	1,235,802.16	0.49

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808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		27,212.000	Local 59.740778	1,625,666.06	117.660000	3,201,763.92	1,576,097.86	0.27
			Base 59.740778	1,625,666.06	117.660000	3,201,763.92	1,576,097.86	0.27
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001							
		45,924.000	Local 52.781524	2,423,938.71	76.670000	3,520,993.08	1,097,054.37	0.30
			Base 52.781524	2,423,938.71	76.670000	3,520,993.08	1,097,054.37	0.30
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		20,630.000	Local 64.254877	1,325,578.11	56.660000	1,168,895.80	-156,682.31	0.10
			Base 64.254877	1,325,578.11	56.660000	1,168,895.80	-156,682.31	0.10
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		30,489.000	Local 72.668640	2,215,594.18	99.210000	3,024,813.69	809,219.51	0.26
			Base 72.668640	2,215,594.18	99.210000	3,024,813.69	809,219.51	0.26
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		21,291.000	Local 40.402745	860,214.84	61.610000	1,311,738.51	451,523.67	0.11
			Base 40.402745	860,214.84	61.610000	1,311,738.51	451,523.67	0.11
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		76,190.000	Local 21.938431	1,671,489.02	63.110000	4,808,350.90	3,136,861.88	0.41
			Base 21.938431	1,671,489.02	63.110000	4,808,350.90	3,136,861.88	0.41
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
		18,460.000	Local 172.892603	3,191,597.46	220.390000	4,068,399.40	876,801.94	0.35
			Base 172.892603	3,191,597.46	220.390000	4,068,399.40	876,801.94	0.35
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		16,127.000	Local 65.888022	1,062,576.13	134.860000	2,174,887.22	1,112,311.09	0.19
			Base 65.888022	1,062,576.13	134.860000	2,174,887.22	1,112,311.09	0.19
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		42,231.000	Local 23.657970	999,099.73	45.130000	1,905,885.03	906,785.30	0.16
			Base 23.657970	999,099.73	45.130000	1,905,885.03	906,785.30	0.16
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		21,506.000	Local 92.263542	1,984,219.74	159.760000	3,435,798.56	1,451,578.82	0.29
			Base 92.263542	1,984,219.74	159.760000	3,435,798.56	1,451,578.82	0.29

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830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		67,673.000	Local 36.011475	2,437,004.57	50.310000	3,404,628.63	967,624.06	0.29
			Base 36.011475	2,437,004.57	50.310000	3,404,628.63	967,624.06	0.29
835495102	SONOCO PRODUCTS CO COMMON STOCK							
		49,370.000	Local 37.982616	1,875,201.73	57.450000	2,836,306.50	961,104.77	0.24
			Base 37.982616	1,875,201.73	57.450000	2,836,306.50	961,104.77	0.24
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
		49,836.000	Local 19.912058	992,337.34	16.140000	804,353.04	-187,984.30	0.07
			Base 19.912058	992,337.34	16.140000	804,353.04	-187,984.30	0.07
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5							
		38,265.000	Local 68.941478	2,638,045.64	72.300000	2,766,559.50	128,513.86	0.24
			Base 68.941478	2,638,045.64	72.300000	2,766,559.50	128,513.86	0.24
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK							
		33,077.000	Local 77.504617	2,563,620.23	61.930000	2,048,458.61	-515,161.62	0.18
			Base 77.504617	2,563,620.23	61.930000	2,048,458.61	-515,161.62	0.18
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		555,042.000	Local 6.031703	3,347,848.36	6.780000	3,763,184.76	415,336.40	0.32
			Base 6.031703	3,347,848.36	6.780000	3,763,184.76	415,336.40	0.32
84857L101	SPIRE INC COMMON STOCK USD1.0							
		26,509.000	Local 76.516671	2,028,380.44	58.410000	1,548,390.69	-479,989.75	0.13
			Base 76.516671	2,028,380.44	58.410000	1,548,390.69	-479,989.75	0.13
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
		71,214.000	Local 42.798854	3,047,877.62	38.610000	2,749,572.54	-298,305.08	0.24
			Base 42.798854	3,047,877.62	38.610000	2,749,572.54	-298,305.08	0.24
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		51,936.000	Local 22.062145	1,145,819.58	40.790000	2,118,469.44	972,649.86	0.18
			Base 22.062145	1,145,819.58	40.790000	2,118,469.44	972,649.86	0.18
85254J102	STAG INDUSTRIAL INC REIT USD.01							
		90,407.000	Local 34.986135	3,162,991.48	36.530000	3,302,567.71	139,576.23	0.28
			Base 34.986135	3,162,991.48	36.530000	3,302,567.71	139,576.23	0.28

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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
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
	157,294.000	Local	16.780503	2,639,472.38	20.430000	3,213,516.42	574,044.04	0.28	
		Base	16.780503	2,639,472.38	20.430000	3,213,516.42	574,044.04	0.28	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	46,593.000	Local	48.288598	2,249,910.63	44.210000	2,059,876.53	-190,034.10	0.18	
		Base	48.288598	2,249,910.63	44.210000	2,059,876.53	-190,034.10	0.18	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	53,490.000	Local	36.605852	1,958,047.04	65.020000	3,477,919.80	1,519,872.76	0.30	
		Base	36.605852	1,958,047.04	65.020000	3,477,919.80	1,519,872.76	0.30	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	108,669.000	Local	58.380952	6,344,199.65	15.630000	1,698,496.47	-4,645,703.18	0.15	
		Base	58.380952	6,344,199.65	15.630000	1,698,496.47	-4,645,703.18	0.15	
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
	23,015.000	Local	83.697741	1,926,303.51	275.080000	6,330,966.20	4,404,662.69	0.54	
		Base	83.697741	1,926,303.51	275.080000	6,330,966.20	4,404,662.69	0.54	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	19,920.000	Local	103.474867	2,061,219.35	87.540000	1,743,796.80	-317,422.55	0.15	
		Base	103.474867	2,061,219.35	87.540000	1,743,796.80	-317,422.55	0.15	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	73,643.000	Local	25.858523	1,904,299.24	30.960000	2,279,987.28	375,688.04	0.20	
		Base	25.858523	1,904,299.24	30.960000	2,279,987.28	375,688.04	0.20	
87162W100	TD SYNEX CORP COMMON STOCK USD.001								
	20,925.000	Local	53.193684	1,113,077.83	101.750000	2,129,118.75	1,016,040.92	0.18	
		Base	53.193684	1,113,077.83	101.750000	2,129,118.75	1,016,040.92	0.18	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	52,244.000	Local	58.339171	3,047,871.63	42.730000	2,232,386.12	-815,485.51	0.19	
		Base	58.339171	3,047,871.63	42.730000	2,232,386.12	-815,485.51	0.19	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
	53,924.000	Local	14.219437	766,768.93	31.100000	1,677,036.40	910,267.47	0.14	
		Base	14.219437	766,768.93	31.100000	1,677,036.40	910,267.47	0.14	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		54,993.000	Local	25.096680	1,380,141.72	47.400000	2,606,668.20	1,226,526.48	0.22
				Base	25.096680	1,380,141.72	47.400000	2,606,668.20	1,226,526.48	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0		113,415.000	Local	15.042298	1,706,022.26	16.530000	1,874,749.95	168,727.69	0.16
				Base	15.042298	1,706,022.26	16.530000	1,874,749.95	168,727.69	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		86,724.000	Local	16.968710	1,471,594.39	46.720000	4,051,745.28	2,580,150.89	0.35
				Base	16.968710	1,471,594.39	46.720000	4,051,745.28	2,580,150.89	0.35
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05		51,376.000	Local	33.213112	1,706,356.84	77.560000	3,984,722.56	2,278,365.72	0.34
				Base	33.213112	1,706,356.84	77.560000	3,984,722.56	2,278,365.72	0.34
88076W103	TERADATA CORP COMMON STOCK USD.01		50,955.000	Local	30.061982	1,531,808.29	46.270000	2,357,687.85	825,879.56	0.20
				Base	30.061982	1,531,808.29	46.270000	2,357,687.85	825,879.56	0.20
880779103	TEREX CORP COMMON STOCK USD.01		34,171.000	Local	24.443574	835,261.38	60.610000	2,071,104.31	1,235,842.93	0.18
				Base	24.443574	835,261.38	60.610000	2,071,104.31	1,235,842.93	0.18
88162G103	TETRA TECH INC COMMON STOCK USD.01		26,828.000	Local	85.381693	2,290,620.05	157.350000	4,221,385.80	1,930,765.75	0.36
				Base	85.381693	2,290,620.05	157.350000	4,221,385.80	1,930,765.75	0.36
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		24,127.000	Local	70.184360	1,693,338.06	62.440000	1,506,489.88	-186,848.18	0.13
				Base	70.184360	1,693,338.06	62.440000	1,506,489.88	-186,848.18	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001		33,768.000	Local	52.735378	1,780,768.25	104.100000	3,515,248.80	1,734,480.55	0.30
				Base	52.735378	1,780,768.25	104.100000	3,515,248.80	1,734,480.55	0.30
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1		26,974.000	Local	47.595174	1,283,832.23	104.820000	2,827,414.68	1,543,582.45	0.24
				Base	47.595174	1,283,832.23	104.820000	2,827,414.68	1,543,582.45	0.24

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887389104	TIMKEN CO COMMON STOCK							
		33,203.000	Local 33.025671	1,096,551.36	76.420000	2,537,373.26	1,440,821.90	0.22
			Base 33.025671	1,096,551.36	76.420000	2,537,373.26	1,440,821.90	0.22
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
		51,903.000	Local 31.636838	1,642,046.82	81.930000	4,252,412.79	2,610,365.97	0.36
			Base 31.636838	1,642,046.82	81.930000	4,252,412.79	2,610,365.97	0.36
89055F103	TOPBUILD CORP COMMON STOCK							
		16,002.000	Local 128.344211	2,053,764.06	290.080000	4,641,860.16	2,588,096.10	0.40
			Base 128.344211	2,053,764.06	290.080000	4,641,860.16	2,588,096.10	0.40
891092108	TORO CO COMMON STOCK USD1.0							
		52,560.000	Local 47.184547	2,480,019.77	102.320000	5,377,939.20	2,897,919.43	0.46
			Base 47.184547	2,480,019.77	102.320000	5,377,939.20	2,897,919.43	0.46
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
		38,457.000	Local 43.514704	1,673,444.97	40.200000	1,545,971.40	-127,473.57	0.13
			Base 43.514704	1,673,444.97	40.200000	1,545,971.40	-127,473.57	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		54,838.000	Local 36.376405	1,994,809.28	71.370000	3,913,788.06	1,918,978.78	0.34
			Base 36.376405	1,994,809.28	71.370000	3,913,788.06	1,918,978.78	0.34
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		53,442.000	Local 27.761029	1,483,604.92	15.110000	807,508.62	-676,096.30	0.07
			Base 27.761029	1,483,604.92	15.110000	807,508.62	-676,096.30	0.07
902681105	UGI CORP COMMON STOCK							
		105,502.000	Local 28.278876	2,983,477.96	25.180000	2,656,540.36	-326,937.60	0.23
			Base 28.278876	2,983,477.96	25.180000	2,656,540.36	-326,937.60	0.23
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		22,004.000	Local 74.625577	1,642,061.19	63.210000	1,390,872.84	-251,188.35	0.12
			Base 74.625577	1,642,061.19	63.210000	1,390,872.84	-251,188.35	0.12
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		31,297.000	Local 83.893859	2,625,626.11	104.350000	3,265,841.95	640,215.84	0.28
			Base 83.893859	2,625,626.11	104.350000	3,265,841.95	640,215.84	0.28

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904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		95,107.000	Local 8.848310	841,536.26	7.640000	726,617.48	-114,918.78	0.06
			Base 8.848310	841,536.26	7.640000	726,617.48	-114,918.78	0.06
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		95,545.000	Local 8.041875	768,360.95	6.890000	658,305.05	-110,055.90	0.06
			Base 8.041875	768,360.95	6.890000	658,305.05	-110,055.90	0.06
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		67,832.000	Local 36.101411	2,448,830.93	30.080000	2,040,386.56	-408,444.37	0.18
			Base 36.101411	2,448,830.93	30.080000	2,040,386.56	-408,444.37	0.18
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
		114,222.000	Local 38.491489	4,396,574.86	40.430000	4,617,995.46	221,420.60	0.40
			Base 38.491489	4,396,574.86	40.430000	4,617,995.46	221,420.60	0.40
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		114,134.000	Local 22.452863	2,562,635.05	31.090000	3,548,426.06	985,791.01	0.30
			Base 22.452863	2,562,635.05	31.090000	3,548,426.06	985,791.01	0.30
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		23,611.000	Local 89.675303	2,117,323.59	224.360000	5,297,363.96	3,180,040.37	0.45
			Base 89.675303	2,117,323.59	224.360000	5,297,363.96	3,180,040.37	0.45
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		21,948.000	Local 107.676414	2,363,281.94	162.560000	3,567,866.88	1,204,584.94	0.31
			Base 107.676414	2,363,281.94	162.560000	3,567,866.88	1,204,584.94	0.31
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		93,364.000	Local 26.811937	2,503,269.66	49.190000	4,592,575.16	2,089,305.50	0.39
			Base 26.811937	2,503,269.66	49.190000	4,592,575.16	2,089,305.50	0.39
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		212,455.000	Local 10.678087	2,268,612.92	9.180000	1,950,336.90	-318,276.02	0.17
			Base 10.678087	2,268,612.92	9.180000	1,950,336.90	-318,276.02	0.17
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		10,612.000	Local 119.961081	1,273,026.99	253.500000	2,690,142.00	1,417,115.01	0.23
			Base 119.961081	1,273,026.99	253.500000	2,690,142.00	1,417,115.01	0.23

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92047W101	VALVOLINE INC COMMON STOCK USD.01							
		69,983.000	Local 14.875278	1,041,016.55	34.440000	2,410,214.52	1,369,197.97	0.21
			Base 14.875278	1,041,016.55	34.440000	2,410,214.52	1,369,197.97	0.21
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	89.440000	9,122,611.68	62,371.77	0.78
			Base 88.828494	9,060,239.91	89.440000	9,122,611.68	62,371.77	0.78
925815102	VICOR CORP COMMON STOCK USD.01							
		11,292.000	Local 116.135803	1,311,405.49	67.770000	765,258.84	-546,146.65	0.07
			Base 116.135803	1,311,405.49	67.770000	765,258.84	-546,146.65	0.07
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		64,303.000	Local 11.844610	761,643.98	27.440000	1,764,474.32	1,002,830.34	0.15
			Base 11.844610	761,643.98	27.440000	1,764,474.32	1,002,830.34	0.15
92839U206	VISTEON CORP COMMON STOCK							
		14,288.000	Local 118.327093	1,690,657.50	139.270000	1,989,889.76	299,232.26	0.17
			Base 118.327093	1,690,657.50	139.270000	1,989,889.76	299,232.26	0.17
928881101	VONTIER CORP COMMON STOCK USD.0001							
		78,432.000	Local 30.586290	2,398,943.93	31.410000	2,463,549.12	64,605.19	0.21
			Base 30.586290	2,398,943.93	31.410000	2,463,549.12	64,605.19	0.21
929042109	VORNADO REALTY TRUST REIT USD.04							
		81,235.000	Local 22.462501	1,824,741.26	24.020000	1,951,264.70	126,523.44	0.17
			Base 22.462501	1,824,741.26	24.020000	1,951,264.70	126,523.44	0.17
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		49,528.000	Local 66.383315	3,287,832.83	69.680000	3,451,111.04	163,278.21	0.30
			Base 66.383315	3,287,832.83	69.680000	3,451,111.04	163,278.21	0.30
942622200	WATSCO INC COMMON STOCK USD.5							
		16,845.000	Local 122.196119	2,058,393.62	364.550000	6,140,844.75	4,082,451.13	0.53
			Base 122.196119	2,058,393.62	364.550000	6,140,844.75	4,082,451.13	0.53
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		13,814.000	Local 151.518244	2,093,073.02	188.770000	2,607,668.78	514,595.76	0.22
			Base 151.518244	2,093,073.02	188.770000	2,607,668.78	514,595.76	0.22

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	88,072.000	Local	38.076012	3,353,430.50	42.410000	3,735,133.52	381,703.02	0.32	
		Base	38.076012	3,353,430.50	42.410000	3,735,133.52	381,703.02	0.32	
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
	84,970.000	Local	9.473764	804,985.74	19.790000	1,681,556.30	876,570.56	0.14	
		Base	9.473764	804,985.74	19.790000	1,681,556.30	876,570.56	0.14	
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
	29,706.000	Local	31.689742	941,375.47	41.610000	1,236,066.66	294,691.19	0.11	
		Base	31.689742	941,375.47	41.610000	1,236,066.66	294,691.19	0.11	
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
	22,740.000	Local	169.183600	3,847,235.07	161.850000	3,680,469.00	-166,766.07	0.32	
		Base	169.183600	3,847,235.07	161.850000	3,680,469.00	-166,766.07	0.32	
959802109	WESTERN UNION CO COMMON STOCK USD.01								
	188,733.000	Local	17.795819	3,358,658.29	12.350000	2,330,852.55	-1,027,805.74	0.20	
		Base	17.795819	3,358,658.29	12.350000	2,330,852.55	-1,027,805.74	0.20	
960413102	WESTLAKE CORP COMMON STOCK USD.01								
	17,369.000	Local	92.923851	1,613,994.36	130.980000	2,274,991.62	660,997.26	0.20	
		Base	92.923851	1,613,994.36	130.980000	2,274,991.62	660,997.26	0.20	
96208T104	WEX INC COMMON STOCK USD.01								
	21,592.000	Local	103.938606	2,244,242.38	196.180000	4,235,918.56	1,991,676.18	0.36	
		Base	103.938606	2,244,242.38	196.180000	4,235,918.56	1,991,676.18	0.36	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	33,094.000	Local	46.373752	1,534,692.96	141.200000	4,672,872.80	3,138,179.84	0.40	
		Base	46.373752	1,534,692.96	141.200000	4,672,872.80	3,138,179.84	0.40	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	15,104.000	Local	135.553939	2,047,406.70	160.640000	2,426,306.56	378,899.86	0.21	
		Base	135.553939	2,047,406.70	160.640000	2,426,306.56	378,899.86	0.21	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	30,841.000	Local	70.413001	2,171,607.37	77.610000	2,393,570.01	221,962.64	0.21	
		Base	70.413001	2,171,607.37	77.610000	2,393,570.01	221,962.64	0.21	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
		62,735.000	Local 47.170644	2,959,250.34	47.820000	2,999,987.70	40,737.36	0.26
			Base 47.170644	2,959,250.34	47.820000	2,999,987.70	40,737.36	0.26
980745103	WOODWARD INC COMMON STOCK USD.001455							
		30,258.000	Local 53.618880	1,622,400.06	129.370000	3,914,477.46	2,292,077.40	0.34
			Base 53.618880	1,622,400.06	129.370000	3,914,477.46	2,292,077.40	0.34
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		21,875.000	Local 72.363040	1,582,941.50	96.550000	2,112,031.25	529,089.75	0.18
			Base 72.363040	1,582,941.50	96.550000	2,112,031.25	529,089.75	0.18
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		15,297.000	Local 23.296408	356,365.15	75.270000	1,151,405.19	795,040.04	0.10
			Base 23.296408	356,365.15	75.270000	1,151,405.19	795,040.04	0.10
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		43,276.000	Local 58.501789	2,531,723.40	75.390000	3,262,577.64	730,854.24	0.28
			Base 58.501789	2,531,723.40	75.390000	3,262,577.64	730,854.24	0.28
983793100	XPO INC COMMON STOCK USD.001							
		58,392.000	Local 26.228496	1,531,534.32	74.630000	4,357,794.96	2,826,260.64	0.37
			Base 26.228496	1,531,534.32	74.630000	4,357,794.96	2,826,260.64	0.37
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		56,957.000	Local 24.041115	1,369,309.80	15.890000	905,046.73	-464,263.07	0.08
			Base 24.041115	1,369,309.80	15.890000	905,046.73	-464,263.07	0.08
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		43,671.000	Local 73.635795	3,215,748.79	49.950000	2,181,366.45	-1,034,382.34	0.19
			Base 73.635795	3,215,748.79	49.950000	2,181,366.45	-1,034,382.34	0.19
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK							
		135,859.000	Local 26.616400	3,616,077.47	18.020000	2,448,179.18	-1,167,898.29	0.21
			Base 26.616400	3,616,077.47	18.020000	2,448,179.18	-1,167,898.29	0.21
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		47,730.000	Local 37.121616	1,771,814.72	39.170000	1,869,584.10	97,769.38	0.16
			Base 37.121616	1,771,814.72	39.170000	1,869,584.10	97,769.38	0.16

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	111,653.000	Local 30.530548	3,408,827.27	28.300000	3,159,779.90	-249,047.37	0.27
			Base 30.530548	3,408,827.27	28.300000	3,159,779.90	-249,047.37	0.27
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	63,358.000	Local 43.546523	2,759,020.61	52.490000	3,325,661.42	566,640.81	0.29
			Base 43.546523	2,759,020.61	52.490000	3,325,661.42	566,640.81	0.29
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	54,059.000	Local 35.971112	1,944,562.36	50.220000	2,714,842.98	770,280.62	0.23
			Base 35.971112	1,944,562.36	50.220000	2,714,842.98	770,280.62	0.23
G3922B107	GENPACT LTD COMMON STOCK USD.01	85,388.000	Local 44.733266	3,819,684.10	37.330000	3,187,534.04	-632,150.06	0.27
			Base 44.733266	3,819,684.10	37.330000	3,187,534.04	-632,150.06	0.27
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	12,116.000	Local 117.929396	1,428,832.56	122.920000	1,489,298.72	60,466.16	0.13
			Base 117.929396	1,428,832.56	122.920000	1,489,298.72	60,466.16	0.13
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	66,794.000	Local 26.634656	1,779,035.23	27.470000	1,834,831.18	55,795.95	0.16
			Base 26.634656	1,779,035.23	27.470000	1,834,831.18	55,795.95	0.16
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	32,259.000	Local 143.574594	4,631,572.82	143.360000	4,624,650.24	-6,922.58	0.40
			Base 143.574594	4,631,572.82	143.360000	4,624,650.24	-6,922.58	0.40
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	27,099.000	Local 70.445411	1,909,000.18	55.550000	1,505,349.45	-403,650.73	0.13
			Base 70.445411	1,909,000.18	55.550000	1,505,349.45	-403,650.73	0.13
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	83,497.000	Local 26.057673	2,175,737.49	56.540000	4,720,920.38	2,545,182.89	0.41
			Base 26.057673	2,175,737.49	56.540000	4,720,920.38	2,545,182.89	0.41
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	25,317.000	Local 132.704606	3,359,682.52	187.890000	4,756,811.13	1,397,128.61	0.41
			Base 132.704606	3,359,682.52	187.890000	4,756,811.13	1,397,128.61	0.41

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
 STATE OF ARIZONA
 FUND: ATZ4
 View Date: September 5, 2023



STATE STREET

As of: August 31, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local		247.764919	1,533,169.32	229.590000	1,420,702.92	-112,466.40	0.12
		Base		247.764919	1,533,169.32	229.590000	1,420,702.92	-112,466.40	0.12
G9460G101	VALARIS LTD COMMON STOCK USD.01								
	30,313.000	Local		66.106891	2,003,898.20	75.320000	2,283,175.16	279,276.96	0.20
		Base		66.106891	2,003,898.20	75.320000	2,283,175.16	279,276.96	0.20
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	68,205.000	Local		38.846947	2,649,556.05	35.000000	2,387,175.00	-262,381.05	0.20
		Base		38.846947	2,649,556.05	35.000000	2,387,175.00	-262,381.05	0.20
US DOLLAR Total									
	23,078,727.000	Local			875,979,089.77		1,163,611,259.31	287,632,169.54	99.85
		Base			875,979,089.77		1,163,611,259.31	287,632,169.54	99.85
EQUITY Total									
	23,078,727.000	Base			875,979,089.77		1,163,611,259.31	287,632,169.54	99.85

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		24,819,396.020	Base	877,719,758.79		1,165,351,928.33	287,632,169.54	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		444,999.410	Local	100.000000			444,999.41	0.00
			Base	100.000000			444,999.41	0.06

US DOLLAR Total		444,999.410	Local				444,999.41	0.00
			Base				444,999.41	0.06

CASH EQUIVALENT Total		444,999.410	Base				444,999.41	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
		48,730.000	Local	20.096350			979,295.14	63.060000
			Base	20.096350			979,295.14	63.060000

000361105	AAR CORP COMMON STOCK USD1.0							
		24,992.000	Local	28.869797			721,513.97	61.600000
			Base	28.869797			721,513.97	61.600000

000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		50,108.000	Local	30.237690			1,515,150.16	45.420000
			Base	30.237690			1,515,150.16	45.420000

00164V103	AMC NETWORKS INC A COMMON STOCK							
		21,601.000	Local	35.878969			775,021.60	11.640000
			Base	35.878969			775,021.60	11.640000

001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		30,051.000	Local	39.858826			1,197,797.57	88.380000
			Base	39.858826			1,197,797.57	88.380000

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,553.000	Local 50.130108	529,023.03	64.390000	679,507.67	150,484.64	0.09
			Base 50.130108	529,023.03	64.390000	679,507.67	150,484.64	0.09
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		48,778.000	Local 14.092617	687,409.66	14.890000	726,304.42	38,894.76	0.09
			Base 14.092617	687,409.66	14.890000	726,304.42	38,894.76	0.09
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		8,113.000	Local 48.009645	389,502.25	35.870000	291,013.31	-98,488.94	0.04
			Base 48.009645	389,502.25	35.870000	291,013.31	-98,488.94	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
		18,883.000	Local 33.965212	641,365.09	49.100000	927,155.30	285,790.21	0.12
			Base 33.965212	641,365.09	49.100000	927,155.30	285,790.21	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
		23,429.000	Local 19.041496	446,123.21	12.070000	282,788.03	-163,335.18	0.04
			Base 19.041496	446,123.21	12.070000	282,788.03	-163,335.18	0.04
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		37,941.000	Local 17.131856	649,999.75	53.750000	2,039,328.75	1,389,329.00	0.26
			Base 17.131856	649,999.75	53.750000	2,039,328.75	1,389,329.00	0.26
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		58,435.000	Local 38.331720	2,239,914.06	54.570000	3,188,797.95	948,883.89	0.41
			Base 38.331720	2,239,914.06	54.570000	3,188,797.95	948,883.89	0.41
004239109	ACADIA REALTY TRUST REIT USD.001							
		72,169.000	Local 22.872960	1,650,718.62	14.890000	1,074,596.41	-576,122.21	0.14
			Base 22.872960	1,650,718.62	14.890000	1,074,596.41	-576,122.21	0.14
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		54,254.000	Local 18.681643	1,013,553.84	8.550000	463,871.70	-549,682.14	0.06
			Base 18.681643	1,013,553.84	8.550000	463,871.70	-549,682.14	0.06
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		57,969.000	Local 23.228781	1,346,549.22	11.930000	691,570.17	-654,979.05	0.09
			Base 23.228781	1,346,549.22	11.930000	691,570.17	-654,979.05	0.09

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,283.000	Local 76.915399	944,751.85	87.700000	1,077,219.10	132,467.25	0.14
			Base 76.915399	944,751.85	87.700000	1,077,219.10	132,467.25	0.14
00676P107	ADEIA INC COMMON STOCK							
		80,601.000	Local 10.647139	858,170.02	10.060000	810,846.06	-47,323.96	0.10
			Base 10.647139	858,170.02	10.060000	810,846.06	-47,323.96	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		33,055.000	Local 35.293449	1,166,624.97	43.850000	1,449,461.75	282,836.78	0.19
			Base 35.293449	1,166,624.97	43.850000	1,449,461.75	282,836.78	0.19
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		44,778.000	Local 64.633277	2,894,148.88	68.820000	3,081,621.96	187,473.08	0.40
			Base 64.633277	2,894,148.88	68.820000	3,081,621.96	187,473.08	0.40
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		20,894.000	Local 21.614124	451,605.50	33.080000	691,173.52	239,568.02	0.09
			Base 21.614124	451,605.50	33.080000	691,173.52	239,568.02	0.09
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		28,451.000	Local 37.492494	1,066,698.95	118.070000	3,359,209.57	2,292,510.62	0.43
			Base 37.492494	1,066,698.95	118.070000	3,359,209.57	2,292,510.62	0.43
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		19,150.000	Local 49.951169	956,564.88	97.030000	1,858,124.50	901,559.62	0.24
			Base 49.951169	956,564.88	97.030000	1,858,124.50	901,559.62	0.24
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		15,096.000	Local 19.515308	294,603.09	70.545000	1,064,947.32	770,344.23	0.14
			Base 19.515308	294,603.09	70.545000	1,064,947.32	770,344.23	0.14
00848J104	AGILITI INC COMMON STOCK USD.0001							
		25,480.000	Local 16.987900	432,851.70	9.650000	245,882.00	-186,969.70	0.03
			Base 16.987900	432,851.70	9.650000	245,882.00	-186,969.70	0.03
008492100	AGREE REALTY CORP REIT USD.0001							
		45,031.000	Local 59.929841	2,698,700.68	61.820000	2,783,816.42	85,115.74	0.36
			Base 59.929841	2,698,700.68	61.820000	2,783,816.42	85,115.74	0.36

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		7,824.000	Local 85.150387	666,216.63	171.650000	1,342,989.60	676,772.97	0.17
			Base 85.150387	666,216.63	171.650000	1,342,989.60	676,772.97	0.17
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		37,778.000	Local 50.089375	1,892,276.42	58.570000	2,212,657.46	320,381.04	0.29
			Base 50.089375	1,892,276.42	58.570000	2,212,657.46	320,381.04	0.29
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		23,625.000	Local 47.987126	1,133,695.86	92.720000	2,190,510.00	1,056,814.14	0.28
			Base 47.987126	1,133,695.86	92.720000	2,190,510.00	1,056,814.14	0.28
014491104	ALEXANDER + BALDWIN INC REIT							
		55,025.000	Local 20.258706	1,114,735.32	18.010000	991,000.25	-123,735.07	0.13
			Base 20.258706	1,114,735.32	18.010000	991,000.25	-123,735.07	0.13
01741R102	ATI INC COMMON STOCK USD.1							
		97,438.000	Local 12.481346	1,216,157.44	45.330000	4,416,864.54	3,200,707.10	0.57
			Base 12.481346	1,216,157.44	45.330000	4,416,864.54	3,200,707.10	0.57
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		11,874.000	Local 103.608317	1,230,245.16	88.840000	1,054,886.16	-175,359.00	0.14
			Base 103.608317	1,230,245.16	88.840000	1,054,886.16	-175,359.00	0.14
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
		37,991.000	Local 34.928375	1,326,963.90	37.580000	1,427,701.78	100,737.88	0.18
			Base 34.928375	1,326,963.90	37.580000	1,427,701.78	100,737.88	0.18
01988P108	VERADIGM INC COMMON STOCK USD.01							
		82,818.000	Local 8.961973	742,212.64	13.380000	1,108,104.84	365,892.20	0.14
			Base 8.961973	742,212.64	13.380000	1,108,104.84	365,892.20	0.14
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		34,354.000	Local 17.447054	599,376.10	12.880000	442,479.52	-156,896.58	0.06
			Base 17.447054	599,376.10	12.880000	442,479.52	-156,896.58	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		39,580.000	Local 34.976587	1,384,373.32	21.410000	847,407.80	-536,965.52	0.11
			Base 34.976587	1,384,373.32	21.410000	847,407.80	-536,965.52	0.11

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		88,700.000	Local 12.589262	1,116,667.54	7.550000	669,685.00	-446,982.54	0.09
			Base 12.589262	1,116,667.54	7.550000	669,685.00	-446,982.54	0.09
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		139,111.000	Local 11.091478	1,542,946.66	16.960000	2,359,322.56	816,375.90	0.30
			Base 11.091478	1,542,946.66	16.960000	2,359,322.56	816,375.90	0.30
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		47,854.000	Local 26.702272	1,277,810.54	53.680000	2,568,802.72	1,290,992.18	0.33
			Base 26.702272	1,277,810.54	53.680000	2,568,802.72	1,290,992.18	0.33
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		28,028.000	Local 47.573189	1,333,381.34	84.210000	2,360,237.88	1,026,856.54	0.30
			Base 47.573189	1,333,381.34	84.210000	2,360,237.88	1,026,856.54	0.30
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		20,959.000	Local 15.717086	329,414.40	13.820000	289,653.38	-39,761.02	0.04
			Base 15.717086	329,414.40	13.820000	289,653.38	-39,761.02	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		12,610.000	Local 53.158008	670,322.48	77.670000	979,418.70	309,096.22	0.13
			Base 53.158008	670,322.48	77.670000	979,418.70	309,096.22	0.13
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,394.000	Local 94.491837	415,197.13	111.310000	489,096.14	73,899.01	0.06
			Base 94.491837	415,197.13	111.310000	489,096.14	73,899.01	0.06
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		14,517.000	Local 39.933239	579,710.83	51.800000	751,980.60	172,269.77	0.10
			Base 39.933239	579,710.83	51.800000	751,980.60	172,269.77	0.10
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		49,430.000	Local 33.805102	1,670,986.18	40.750000	2,014,272.50	343,286.32	0.26
			Base 33.805102	1,670,986.18	40.750000	2,014,272.50	343,286.32	0.26
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		28,541.000	Local 21.588796	616,165.83	53.310000	1,521,520.71	905,354.88	0.20
			Base 21.588796	616,165.83	53.310000	1,521,520.71	905,354.88	0.20

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
034164103	ANDERSONS INC/THE COMMON STOCK							
		23,855.000	Local 29.740746	709,465.49	51.360000	1,225,192.80	515,727.31	0.16
			Base 29.740746	709,465.49	51.360000	1,225,192.80	515,727.31	0.16
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		29,741.000	Local 16.847585	501,064.02	8.030000	238,820.23	-262,243.79	0.03
			Base 16.847585	501,064.02	8.030000	238,820.23	-262,243.79	0.03
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		11,186.000	Local 34.904617	390,443.05	17.850000	199,670.10	-190,772.95	0.03
			Base 34.904617	390,443.05	17.850000	199,670.10	-190,772.95	0.03
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		16,892.000	Local 25.543515	431,481.06	50.460000	852,370.32	420,889.26	0.11
			Base 25.543515	431,481.06	50.460000	852,370.32	420,889.26	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		98,565.000	Local 16.120936	1,588,960.01	10.920000	1,076,329.80	-512,630.21	0.14
			Base 16.120936	1,588,960.01	10.920000	1,076,329.80	-512,630.21	0.14
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		30,534.000	Local 74.557900	2,276,550.92	37.860000	1,156,017.24	-1,120,533.68	0.15
			Base 74.557900	2,276,550.92	37.860000	1,156,017.24	-1,120,533.68	0.15
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		29,300.000	Local 52.706749	1,544,307.75	154.370000	4,523,041.00	2,978,733.25	0.58
			Base 52.706749	1,544,307.75	154.370000	4,523,041.00	2,978,733.25	0.58
038923108	ARBOR REALTY TRUST INC REIT USD.01							
		137,206.000	Local 13.899484	1,907,092.58	15.960000	2,189,807.76	282,715.18	0.28
			Base 13.899484	1,907,092.58	15.960000	2,189,807.76	282,715.18	0.28
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		18,156.000	Local 35.695724	648,091.57	105.590000	1,917,092.04	1,269,000.47	0.25
			Base 35.695724	648,091.57	105.590000	1,917,092.04	1,269,000.47	0.25
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		102,144.000	Local 9.546503	975,117.97	12.790000	1,306,421.76	331,303.79	0.17
			Base 9.546503	975,117.97	12.790000	1,306,421.76	331,303.79	0.17

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039653100	ARCOSA INC COMMON STOCK USD.01								
		36,715.000	Local 35.179290	1,291,607.62	78.220000	2,871,847.30	1,580,239.68		0.37
			Base 35.179290	1,291,607.62	78.220000	2,871,847.30	1,580,239.68		0.37
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		39,898.000	Local 30.241546	1,206,577.22	20.500000	817,909.00	-388,668.22		0.11
			Base 30.241546	1,206,577.22	20.500000	817,909.00	-388,668.22		0.11
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		69,614.000	Local 6.518230	453,760.08	9.770000	680,128.78	226,368.70		0.09
			Base 6.518230	453,760.08	9.770000	680,128.78	226,368.70		0.09
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		51,497.000	Local 13.457030	692,996.65	11.390000	586,550.83	-106,445.82		0.08
			Base 13.457030	692,996.65	11.390000	586,550.83	-106,445.82		0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		148,195.000	Local 10.549622	1,563,401.17	4.910000	727,637.45	-835,763.72		0.09
			Base 10.549622	1,563,401.17	4.910000	727,637.45	-835,763.72		0.09
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		51,914.000	Local 37.872600	1,966,118.16	38.420000	1,994,535.88	28,417.72		0.26
			Base 37.872600	1,966,118.16	38.420000	1,994,535.88	28,417.72		0.26
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		16,323.000	Local 92.286735	1,506,396.37	230.000000	3,754,290.00	2,247,893.63		0.48
			Base 92.286735	1,506,396.37	230.000000	3,754,290.00	2,247,893.63		0.48
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		17,219.000	Local 39.329669	677,217.57	54.820000	943,945.58	266,728.01		0.12
			Base 39.329669	677,217.57	54.820000	943,945.58	266,728.01		0.12
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		56,845.000	Local 30.225093	1,718,145.41	29.690000	1,687,728.05	-30,417.36		0.22
			Base 30.225093	1,718,145.41	29.690000	1,687,728.05	-30,417.36		0.22
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		35,373.000	Local 36.938970	1,306,642.18	21.040000	744,247.92	-562,394.26		0.10
			Base 36.938970	1,306,642.18	21.040000	744,247.92	-562,394.26		0.10

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05367P100	AVID TECHNOLOGY INC COMMON STOCK USD.01	25,294.000	Local 26.328071	665,942.22	26.660000	674,338.04	8,395.82	0.09
			Base 26.328071	665,942.22	26.660000	674,338.04	8,395.82	0.09
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001	47,410.000	Local 28.641359	1,357,886.81	11.800000	559,438.00	-798,448.81	0.07
			Base 28.641359	1,357,886.81	11.800000	559,438.00	-798,448.81	0.07
05379B107	AVISTA CORP COMMON STOCK	57,428.000	Local 34.987327	2,009,252.23	33.290000	1,911,778.12	-97,474.11	0.25
			Base 34.987327	2,009,252.23	33.290000	1,911,778.12	-97,474.11	0.25
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	24,795.000	Local 35.864593	889,262.58	192.150000	4,764,359.25	3,875,096.67	0.61
			Base 35.864593	889,262.58	192.150000	4,764,359.25	3,875,096.67	0.61
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	39,878.000	Local 25.870301	1,031,655.85	43.090000	1,718,343.02	686,687.17	0.22
			Base 25.870301	1,031,655.85	43.090000	1,718,343.02	686,687.17	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01	54,735.000	Local 24.053502	1,316,568.41	12.790000	700,060.65	-616,507.76	0.09
			Base 24.053502	1,316,568.41	12.790000	700,060.65	-616,507.76	0.09
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	11,943.000	Local 69.805062	833,681.86	51.205000	611,541.32	-222,140.54	0.08
			Base 69.805062	833,681.86	51.205000	611,541.32	-222,140.54	0.08
056525108	BADGER METER INC COMMON STOCK USD1.0	22,221.000	Local 42.464353	943,600.39	166.080000	3,690,463.68	2,746,863.29	0.48
			Base 42.464353	943,600.39	166.080000	3,690,463.68	2,746,863.29	0.48
057665200	BALCHEM CORP COMMON STOCK USD.0667	24,429.000	Local 73.449838	1,794,306.09	140.500000	3,432,274.50	1,637,968.41	0.44
			Base 73.449838	1,794,306.09	140.500000	3,432,274.50	1,637,968.41	0.44
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	13,217.000	Local 52.735810	697,009.20	95.580000	1,263,280.86	566,271.66	0.16
			Base 52.735810	697,009.20	95.580000	1,263,280.86	566,271.66	0.16

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05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		41,455.000	Local 24.042777	996,693.34	36.710000	1,521,813.05	525,119.71	0.20
			Base 24.042777	996,693.34	36.710000	1,521,813.05	525,119.71	0.20
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		40,601.000	Local 17.171061	697,162.25	12.530000	508,730.53	-188,431.72	0.07
			Base 17.171061	697,162.25	12.530000	508,730.53	-188,431.72	0.07
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		30,054.000	Local 42.649930	1,281,801.00	53.740000	1,615,101.96	333,300.96	0.21
			Base 42.649930	1,281,801.00	53.740000	1,615,101.96	333,300.96	0.21
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		56,400.000	Local 24.999471	1,409,970.19	26.250000	1,480,500.00	70,529.81	0.19
			Base 24.999471	1,409,970.19	26.250000	1,480,500.00	70,529.81	0.19
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		26,026.000	Local 45.637162	1,187,752.78	43.550000	1,133,432.30	-54,320.48	0.15
			Base 45.637162	1,187,752.78	43.550000	1,133,432.30	-54,320.48	0.15
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		38,362.000	Local 33.219169	1,274,353.76	39.300000	1,507,626.60	233,272.84	0.19
			Base 33.219169	1,274,353.76	39.300000	1,507,626.60	233,272.84	0.19
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		27,002.000	Local 20.135596	543,701.36	25.740000	695,031.48	151,330.12	0.09
			Base 20.135596	543,701.36	25.740000	695,031.48	151,330.12	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		33,562.000	Local 30.616910	1,027,564.73	20.900000	701,445.80	-326,118.93	0.09
			Base 30.616910	1,027,564.73	20.900000	701,445.80	-326,118.93	0.09
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
		26,352.000	Local 45.787976	1,206,604.75	13.210000	348,109.92	-858,494.83	0.04
			Base 45.787976	1,206,604.75	13.210000	348,109.92	-858,494.83	0.04
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		17,844.000	Local 36.837234	657,323.61	29.410000	524,792.04	-132,531.57	0.07
			Base 36.837234	657,323.61	29.410000	524,792.04	-132,531.57	0.07

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094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		66,168.000	Local 18.159870	1,201,602.29	28.060000	1,856,674.08	655,071.79	0.24
			Base 18.159870	1,201,602.29	28.060000	1,856,674.08	655,071.79	0.24
095229100	AVANTAX INC COMMON STOCK USD.0001							
		29,249.000	Local 14.740736	431,151.80	20.920000	611,889.08	180,737.28	0.08
			Base 14.740736	431,151.80	20.920000	611,889.08	180,737.28	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		30,009.000	Local 38.595598	1,158,215.29	109.370000	3,282,084.33	2,123,869.04	0.42
			Base 38.595598	1,158,215.29	109.370000	3,282,084.33	2,123,869.04	0.42
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		22,600.000	Local 41.591894	939,976.81	91.750000	2,073,550.00	1,133,573.19	0.27
			Base 41.591894	939,976.81	91.750000	2,073,550.00	1,133,573.19	0.27
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		34,959.000	Local 37.141818	1,298,440.82	50.440000	1,763,331.96	464,891.14	0.23
			Base 37.141818	1,298,440.82	50.440000	1,763,331.96	464,891.14	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		130,309.000	Local 10.404525	1,355,803.26	5.000000	651,545.00	-704,258.26	0.08
			Base 10.404525	1,355,803.26	5.000000	651,545.00	-704,258.26	0.08
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		24,515.000	Local 12.625287	309,508.90	20.710000	507,705.65	198,196.75	0.07
			Base 12.625287	309,508.90	20.710000	507,705.65	198,196.75	0.07
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		33,577.000	Local 24.872617	835,147.87	32.730000	1,098,975.21	263,827.34	0.14
			Base 24.872617	835,147.87	32.730000	1,098,975.21	263,827.34	0.14
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		17,833.000	Local 29.343519	523,282.98	27.700000	493,974.10	-29,308.88	0.06
			Base 29.343519	523,282.98	27.700000	493,974.10	-29,308.88	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		66,535.000	Local 11.801369	785,204.07	9.570000	636,739.95	-148,464.12	0.08
			Base 11.801369	785,204.07	9.570000	636,739.95	-148,464.12	0.08

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118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		22,565.000	Local 35.990689	812,129.90	36.540000	824,525.10	12,395.20	0.11
			Base 35.990689	812,129.90	36.540000	824,525.10	12,395.20	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		23,038.000	Local 33.828808	779,348.09	54.310000	1,251,193.78	471,845.69	0.16
			Base 33.828808	779,348.09	54.310000	1,251,193.78	471,845.69	0.16
126501105	CTS CORP COMMON STOCK							
		23,907.000	Local 19.501604	466,224.85	44.650000	1,067,447.55	601,222.70	0.14
			Base 19.501604	466,224.85	44.650000	1,067,447.55	601,222.70	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK							
		99,245.000	Local 17.841318	1,770,661.65	17.460000	1,732,817.70	-37,843.95	0.22
			Base 17.841318	1,770,661.65	17.460000	1,732,817.70	-37,843.95	0.22
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		22,099.000	Local 26.389878	583,189.92	32.700000	722,637.30	139,447.38	0.09
			Base 26.389878	583,189.92	32.700000	722,637.30	139,447.38	0.09
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		28,804.000	Local 33.750234	972,141.74	47.790000	1,376,543.16	404,401.42	0.18
			Base 33.750234	972,141.74	47.790000	1,376,543.16	404,401.42	0.18
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		13,449.000	Local 41.201660	554,121.13	32.960000	443,279.04	-110,842.09	0.06
			Base 41.201660	554,121.13	32.960000	443,279.04	-110,842.09	0.06
129500104	CALERES INC COMMON STOCK USD.01							
		27,514.000	Local 16.201271	445,761.78	28.670000	788,826.38	343,064.60	0.10
			Base 16.201271	445,761.78	28.670000	788,826.38	343,064.60	0.10
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		53,498.000	Local 43.441300	2,324,022.67	55.840000	2,987,328.32	663,305.65	0.38
			Base 43.441300	2,324,022.67	55.840000	2,987,328.32	663,305.65	0.38
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		42,441.000	Local 38.923379	1,651,947.12	50.250000	2,132,660.25	480,713.13	0.27
			Base 38.923379	1,651,947.12	50.250000	2,132,660.25	480,713.13	0.27

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13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		38,924.000	Local 64.471096	2,509,472.95	39.230000	1,526,988.52	-982,484.43	0.20
			Base 64.471096	2,509,472.95	39.230000	1,526,988.52	-982,484.43	0.20
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
		95,982.000	Local 11.618120	1,115,130.39	5.670000	544,217.94	-570,912.45	0.07
			Base 11.618120	1,115,130.39	5.670000	544,217.94	-570,912.45	0.07
14174T107	CARETRUST REIT INC REIT USD.01							
		82,719.000	Local 16.073234	1,329,561.83	20.150000	1,666,787.85	337,226.02	0.21
			Base 16.073234	1,329,561.83	20.150000	1,666,787.85	337,226.02	0.21
141788109	CARGURUS INC COMMON STOCK USD.001							
		67,784.000	Local 21.862900	1,481,954.81	18.110000	1,227,568.24	-254,386.57	0.16
			Base 21.862900	1,481,954.81	18.110000	1,227,568.24	-254,386.57	0.16
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		36,801.000	Local 23.262607	856,087.19	62.630000	2,304,846.63	1,448,759.44	0.30
			Base 23.262607	856,087.19	62.630000	2,304,846.63	1,448,759.44	0.30
14575E105	CARS.COM INC COMMON STOCK USD.01							
		47,034.000	Local 15.545623	731,172.84	18.690000	879,065.46	147,892.62	0.11
			Base 15.545623	731,172.84	18.690000	879,065.46	147,892.62	0.11
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		73,903.000	Local 13.595323	1,004,735.18	14.040000	1,037,598.12	32,862.94	0.13
			Base 13.595323	1,004,735.18	14.040000	1,037,598.12	32,862.94	0.13
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		6,129.000	Local 143.143123	877,324.20	279.520000	1,713,178.08	835,853.88	0.22
			Base 143.143123	877,324.20	279.520000	1,713,178.08	835,853.88	0.22
15202L107	CENTERSPACE REIT							
		11,340.000	Local 77.227439	875,759.16	64.740000	734,151.60	-141,607.56	0.09
			Base 77.227439	875,759.16	64.740000	734,151.60	-141,607.56	0.09
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		7,315.000	Local 24.468346	178,985.95	44.140000	322,884.10	143,898.15	0.04
			Base 24.468346	178,985.95	44.140000	322,884.10	143,898.15	0.04

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153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		31,284.000	Local 22.673403	709,314.73	40.800000	1,276,387.20	567,072.47	0.16
			Base 22.673403	709,314.73	40.800000	1,276,387.20	567,072.47	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		20,471.000	Local 22.140829	453,244.91	16.970000	347,392.87	-105,852.04	0.04
			Base 22.140829	453,244.91	16.970000	347,392.87	-105,852.04	0.04
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		39,189.000	Local 11.822982	463,330.85	7.440000	291,566.16	-171,764.69	0.04
			Base 11.822982	463,330.85	7.440000	291,566.16	-171,764.69	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		21,605.000	Local 32.600582	704,335.57	74.250000	1,604,171.25	899,835.68	0.21
			Base 32.600582	704,335.57	74.250000	1,604,171.25	899,835.68	0.21
156727109	CERENCE INC COMMON STOCK USD.01							
		30,554.000	Local 35.087869	1,072,074.75	26.100000	797,459.40	-274,615.35	0.10
			Base 35.087869	1,072,074.75	26.100000	797,459.40	-274,615.35	0.10
15687V109	CERTARA INC COMMON STOCK USD.01							
		79,959.000	Local 23.157127	1,851,620.75	16.160000	1,292,137.44	-559,483.31	0.17
			Base 23.157127	1,851,620.75	16.160000	1,292,137.44	-559,483.31	0.17
157210105	CEVA INC COMMON STOCK USD.001							
		17,749.000	Local 28.376159	503,648.45	23.220000	412,131.78	-91,516.67	0.05
			Base 28.376159	503,648.45	23.220000	412,131.78	-91,516.67	0.05
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		37,032.000	Local 16.843274	623,740.14	9.780000	362,172.96	-261,567.18	0.05
			Base 16.843274	623,740.14	9.780000	362,172.96	-261,567.18	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		36,199.000	Local 27.738243	1,004,096.67	31.850000	1,152,938.15	148,841.48	0.15
			Base 27.738243	1,004,096.67	31.850000	1,152,938.15	148,841.48	0.15
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		26,676.000	Local 29.270312	780,814.83	28.540000	761,333.04	-19,481.79	0.10
			Base 29.270312	780,814.83	28.540000	761,333.04	-19,481.79	0.10

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165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		13,485.000	Local 101.729803	1,371,826.40	110.100000	1,484,698.50	112,872.10	0.19
			Base 101.729803	1,371,826.40	110.100000	1,484,698.50	112,872.10	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		93,564.000	Local 6.551251	612,961.22	5.130000	479,983.32	-132,977.90	0.06
			Base 6.551251	612,961.22	5.130000	479,983.32	-132,977.90	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		13,736.000	Local 25.493136	350,173.72	38.100000	523,341.60	173,167.88	0.07
			Base 25.493136	350,173.72	38.100000	523,341.60	173,167.88	0.07
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		82,018.000	Local 15.838865	1,299,072.07	16.280000	1,335,253.04	36,180.97	0.17
			Base 15.838865	1,299,072.07	16.280000	1,335,253.04	36,180.97	0.17
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		15,456.000	Local 34.182158	528,319.43	55.690000	860,744.64	332,425.21	0.11
			Base 34.182158	528,319.43	55.690000	860,744.64	332,425.21	0.11
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		11,423.000	Local 53.839496	615,008.56	91.360000	1,043,605.28	428,596.72	0.13
			Base 53.839496	615,008.56	91.360000	1,043,605.28	428,596.72	0.13
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
		37,353.000	Local 55.682249	2,079,899.05	82.220000	3,071,163.66	991,264.61	0.40
			Base 55.682249	2,079,899.05	82.220000	3,071,163.66	991,264.61	0.40
18482P103	CLEARFIELD INC COMMON STOCK USD.01							
		9,597.000	Local 100.870305	968,052.32	35.150000	337,334.55	-630,717.77	0.04
			Base 100.870305	968,052.32	35.150000	337,334.55	-630,717.77	0.04
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		12,823.000	Local 35.646842	457,099.45	38.290000	490,992.67	33,893.22	0.06
			Base 35.646842	457,099.45	38.290000	490,992.67	33,893.22	0.06
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		32,590.000	Local 50.143344	1,634,171.58	70.580000	2,300,202.20	666,030.62	0.30
			Base 50.143344	1,634,171.58	70.580000	2,300,202.20	666,030.62	0.30

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19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
	50,679.000	Local	16.374990	829,868.14	5.330000	270,119.07	-559,749.07	0.03	
		Base	16.374990	829,868.14	5.330000	270,119.07	-559,749.07	0.03	
192576106	COHU INC COMMON STOCK USD1.0								
	36,030.000	Local	18.632109	671,314.87	37.390000	1,347,161.70	675,846.83	0.17	
		Base	18.632109	671,314.87	37.390000	1,347,161.70	675,846.83	0.17	
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
	26,223.000	Local	21.942478	575,397.59	23.420000	614,142.66	38,745.07	0.08	
		Base	21.942478	575,397.59	23.420000	614,142.66	38,745.07	0.08	
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	27,112.000	Local	34.230353	928,053.33	184.570000	5,004,061.84	4,076,008.51	0.64	
		Base	34.230353	928,053.33	184.570000	5,004,061.84	4,076,008.51	0.64	
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
	40,726.000	Local	45.366026	1,847,576.77	47.550000	1,936,521.30	88,944.53	0.25	
		Base	45.366026	1,847,576.77	47.550000	1,936,521.30	88,944.53	0.25	
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	96,384.000	Local	9.044072	871,703.82	3.380000	325,777.92	-545,925.90	0.04	
		Base	9.044072	871,703.82	3.380000	325,777.92	-545,925.90	0.04	
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
	18,542.000	Local	33.636005	623,678.81	33.190000	615,408.98	-8,269.83	0.08	
		Base	33.636005	623,678.81	33.190000	615,408.98	-8,269.83	0.08	
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
	25,882.000	Local	58.457309	1,512,992.06	30.150000	780,342.30	-732,649.76	0.10	
		Base	58.457309	1,512,992.06	30.150000	780,342.30	-732,649.76	0.10	
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
	10,760.000	Local	42.695183	459,400.17	16.270000	175,065.20	-284,334.97	0.02	
		Base	42.695183	459,400.17	16.270000	175,065.20	-284,334.97	0.02	
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
	69,415.000	Local	11.750200	815,640.13	12.260000	851,027.90	35,387.77	0.11	
		Base	11.750200	815,640.13	12.260000	851,027.90	35,387.77	0.11	

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207410101	CONMED CORP COMMON STOCK USD.01							
		23,176.000	Local 62.489594	1,448,258.83	111.460000	2,583,196.96	1,134,938.13	0.33
			Base 62.489594	1,448,258.83	111.460000	2,583,196.96	1,134,938.13	0.33
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		13,263.000	Local 56.875438	754,338.93	31.930000	423,487.59	-330,851.34	0.05
			Base 56.875438	754,338.93	31.930000	423,487.59	-330,851.34	0.05
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		24,168.000	Local 24.353229	588,568.84	86.040000	2,079,414.72	1,490,845.88	0.27
			Base 24.353229	588,568.84	86.040000	2,079,414.72	1,490,845.88	0.27
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		56,588.000	Local 15.462640	874,999.87	3.950000	223,522.60	-651,477.27	0.03
			Base 15.462640	874,999.87	3.950000	223,522.60	-651,477.27	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		68,525.000	Local 19.088937	1,308,069.40	32.730000	2,242,823.25	934,753.85	0.29
			Base 19.088937	1,308,069.40	32.730000	2,242,823.25	934,753.85	0.29
21867A105	CORE LABORATORIES INC COMMON STOCK							
		35,371.000	Local 21.700000	767,550.70	24.040000	850,318.84	82,768.14	0.11
			Base 21.700000	767,550.70	24.040000	850,318.84	82,768.14	0.11
21871N101	CORECIVIC INC COMMON STOCK USD.01							
		86,150.000	Local 9.979502	859,734.07	10.760000	926,974.00	67,239.93	0.12
			Base 9.979502	859,734.07	10.760000	926,974.00	67,239.93	0.12
22041X102	CORSAIR GAMING INC COMMON STOCK							
		30,944.000	Local 19.164750	593,034.01	15.720000	486,439.68	-106,594.33	0.06
			Base 19.164750	593,034.01	15.720000	486,439.68	-106,594.33	0.06
221006109	CORVEL CORP COMMON STOCK USD.0001							
		6,894.000	Local 67.882752	467,983.69	216.450000	1,492,206.30	1,024,222.61	0.19
			Base 67.882752	467,983.69	216.450000	1,492,206.30	1,024,222.61	0.19
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		16,791.000	Local 106.435900	1,787,165.19	82.430000	1,384,082.13	-403,083.06	0.18
			Base 106.435900	1,787,165.19	82.430000	1,384,082.13	-403,083.06	0.18

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227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		25,875.000	Local 11.873422	307,224.79	25.760000	666,540.00	359,315.21	0.09
			Base 11.873422	307,224.79	25.760000	666,540.00	359,315.21	0.09
228903100	ARTIVION INC COMMON STOCK USD.01							
		30,983.000	Local 14.967089	463,725.31	16.920000	524,232.36	60,507.05	0.07
			Base 14.967089	463,725.31	16.920000	524,232.36	60,507.05	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		22,266.000	Local 28.571915	636,182.26	35.140000	782,427.24	146,244.98	0.10
			Base 28.571915	636,182.26	35.140000	782,427.24	146,244.98	0.10
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		72,495.000	Local 26.106376	1,892,581.76	34.940000	2,532,975.30	640,393.54	0.33
			Base 26.106376	1,892,581.76	34.940000	2,532,975.30	640,393.54	0.33
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
		60,672.000	Local 11.582477	702,732.07	7.600000	461,107.20	-241,624.87	0.06
			Base 11.582477	702,732.07	7.600000	461,107.20	-241,624.87	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		11,054.000	Local 44.288679	489,567.06	35.570000	393,190.78	-96,376.28	0.05
			Base 44.288679	489,567.06	35.570000	393,190.78	-96,376.28	0.05
235825205	DANA INC COMMON STOCK USD.01							
		97,365.000	Local 16.508000	1,607,301.42	16.110000	1,568,550.15	-38,751.27	0.20
			Base 16.508000	1,607,301.42	16.110000	1,568,550.15	-38,751.27	0.20
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		30,355.000	Local 32.163494	976,322.85	39.270000	1,192,040.85	215,718.00	0.15
			Base 32.163494	976,322.85	39.270000	1,192,040.85	215,718.00	0.15
248019101	DELUXE CORP COMMON STOCK USD1.0							
		32,943.000	Local 28.598292	942,113.53	20.220000	666,107.46	-276,006.07	0.09
			Base 28.598292	942,113.53	20.220000	666,107.46	-276,006.07	0.09
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		38,314.000	Local 16.624752	636,960.74	10.510000	402,680.14	-234,280.60	0.05
			Base 16.624752	636,960.74	10.510000	402,680.14	-234,280.60	0.05

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		159,017.000	Local 9.545719	1,517,931.55	8.060000	1,281,677.02	-236,254.53	0.17
			Base 9.545719	1,517,931.55	8.060000	1,281,677.02	-236,254.53	0.17
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		27,190.000	Local 14.151731	384,785.56	33.380000	907,602.20	522,816.64	0.12
			Base 14.151731	384,785.56	33.380000	907,602.20	522,816.64	0.12
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
		68,423.000	Local 17.603601	1,204,491.16	8.910000	609,648.93	-594,842.23	0.08
			Base 17.603601	1,204,491.16	8.910000	609,648.93	-594,842.23	0.08
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		24,710.000	Local 27.677215	683,903.98	21.310000	526,570.10	-157,333.88	0.07
			Base 27.677215	683,903.98	21.310000	526,570.10	-157,333.88	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		11,874.000	Local 61.758227	733,317.19	54.780000	650,457.72	-82,859.47	0.08
			Base 61.758227	733,317.19	54.780000	650,457.72	-82,859.47	0.08
254543101	DIODES INC COMMON STOCK USD.667							
		34,655.000	Local 44.296211	1,535,085.18	81.850000	2,836,511.75	1,301,426.57	0.37
			Base 44.296211	1,535,085.18	81.850000	2,836,511.75	1,301,426.57	0.37
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		191,760.000	Local 6.595500	1,264,753.08	6.000000	1,150,560.00	-114,193.08	0.15
			Base 6.595500	1,264,753.08	6.000000	1,150,560.00	-114,193.08	0.15
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		19,184.000	Local 23.405461	449,010.37	49.270000	945,195.68	496,185.31	0.12
			Base 23.405461	449,010.37	49.270000	945,195.68	496,185.31	0.12
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		21,467.000	Local 56.620504	1,215,472.35	82.510000	1,771,242.17	555,769.82	0.23
			Base 56.620504	1,215,472.35	82.510000	1,771,242.17	555,769.82	0.23
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
		76,854.000	Local 27.999944	2,151,907.67	33.810000	2,598,433.74	446,526.07	0.33
			Base 27.999944	2,151,907.67	33.810000	2,598,433.74	446,526.07	0.33

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25960P109	DOUGLAS EMMETT INC REIT USD.01							
		128,712.000	Local 12.524400	1,612,040.57	13.670000	1,759,493.04	147,452.47	0.23
			Base 12.524400	1,612,040.57	13.670000	1,759,493.04	147,452.47	0.23
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		25,903.000	Local 35.019606	907,112.86	27.580000	714,404.74	-192,708.12	0.09
			Base 35.019606	907,112.86	27.580000	714,404.74	-192,708.12	0.09
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
		22,251.000	Local 90.189111	2,006,797.91	99.930000	2,223,542.43	216,744.52	0.29
			Base 90.189111	2,006,797.91	99.930000	2,223,542.43	216,744.52	0.29
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
		90,575.000	Local 10.547352	955,326.42	14.360000	1,300,657.00	345,330.58	0.17
			Base 10.547352	955,326.42	14.360000	1,300,657.00	345,330.58	0.17
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		38,377.000	Local 26.382517	1,012,481.87	138.710000	5,323,273.67	4,310,791.80	0.69
			Base 26.382517	1,012,481.87	138.710000	5,323,273.67	4,310,791.80	0.69
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		23,283.000	Local 51.654253	1,202,665.97	24.060000	560,188.98	-642,476.99	0.07
			Base 51.654253	1,202,665.97	24.060000	560,188.98	-642,476.99	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		70,788.000	Local 21.230533	1,502,866.96	13.370000	946,435.56	-556,431.40	0.12
			Base 21.230533	1,502,866.96	13.370000	946,435.56	-556,431.40	0.12
278715206	EBIX INC COMMON STOCK USD.1							
		17,802.000	Local 23.930952	426,018.81	16.700000	297,293.40	-128,725.41	0.04
			Base 23.930952	426,018.81	16.700000	297,293.40	-128,725.41	0.04
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		38,789.000	Local 42.976734	1,667,024.54	38.560000	1,495,703.84	-171,320.70	0.19
			Base 42.976734	1,667,024.54	38.560000	1,495,703.84	-171,320.70	0.19
282914100	8X8 INC COMMON STOCK USD.001							
		85,689.000	Local 12.466897	1,068,275.95	3.250000	278,489.25	-789,786.70	0.04
			Base 12.466897	1,068,275.95	3.250000	278,489.25	-789,786.70	0.04

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28852N109	ELLINGTON FINANCIAL INC REIT							
		48,363.000	Local 17.491201	845,926.93	13.370000	646,613.31	-199,313.62	0.08
			Base 17.491201	845,926.93	13.370000	646,613.31	-199,313.62	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01							
		43,428.000	Local 32.297067	1,402,597.01	18.330000	796,035.24	-606,561.77	0.10
			Base 32.297067	1,402,597.01	18.330000	796,035.24	-606,561.77	0.10
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		20,373.000	Local 26.757136	545,123.14	39.230000	799,232.79	254,109.65	0.10
			Base 26.757136	545,123.14	39.230000	799,232.79	254,109.65	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		15,002.000	Local 51.699650	775,598.15	14.850000	222,779.70	-552,818.45	0.03
			Base 51.699650	775,598.15	14.850000	222,779.70	-552,818.45	0.03
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		17,799.000	Local 35.899925	638,982.76	46.860000	834,061.14	195,078.38	0.11
			Base 35.899925	638,982.76	46.860000	834,061.14	195,078.38	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		13,618.000	Local 51.752393	704,764.09	164.810000	2,244,382.58	1,539,618.49	0.29
			Base 51.752393	704,764.09	164.810000	2,244,382.58	1,539,618.49	0.29
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		43,342.000	Local 23.031846	998,246.26	26.200000	1,135,560.40	137,314.14	0.15
			Base 23.031846	998,246.26	26.200000	1,135,560.40	137,314.14	0.15
29332G102	ENHABIT INC COMMON STOCK USD.01							
		37,975.000	Local 20.731991	787,297.37	12.810000	486,459.75	-300,837.62	0.06
			Base 20.731991	787,297.37	12.810000	486,459.75	-300,837.62	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		15,826.000	Local 58.379754	923,917.98	136.390000	2,158,508.14	1,234,590.16	0.28
			Base 58.379754	923,917.98	136.390000	2,158,508.14	1,234,590.16	0.28
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		23,660.000	Local 23.869998	564,764.15	50.450000	1,193,647.00	628,882.85	0.15
			Base 23.869998	564,764.15	50.450000	1,193,647.00	628,882.85	0.15

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		42,436.000	Local 34.501478	1,464,104.73	100.220000	4,252,935.92	2,788,831.19	0.55
			Base 34.501478	1,464,104.73	100.220000	4,252,935.92	2,788,831.19	0.55
294268107	EPLUS INC COMMON STOCK USD.01							
		20,396.000	Local 29.942887	610,715.12	66.380000	1,353,886.48	743,171.36	0.17
			Base 29.942887	610,715.12	66.380000	1,353,886.48	743,171.36	0.17
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		19,525.000	Local 52.164301	1,018,507.98	107.010000	2,089,370.25	1,070,862.27	0.27
			Base 52.164301	1,018,507.98	107.010000	2,089,370.25	1,070,862.27	0.27
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		112,816.000	Local 22.897496	2,583,203.92	24.020000	2,709,840.32	126,636.40	0.35
			Base 22.897496	2,583,203.92	24.020000	2,709,840.32	126,636.40	0.35
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		17,298.000	Local 20.731322	358,610.41	31.380000	542,811.24	184,200.83	0.07
			Base 20.731322	358,610.41	31.380000	542,811.24	184,200.83	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01							
		49,328.000	Local 25.946377	1,279,882.86	39.570000	1,951,908.96	672,026.10	0.25
			Base 25.946377	1,279,882.86	39.570000	1,951,908.96	672,026.10	0.25
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
		2,097.000	Local 22.000000	46,134.00	28.310000	59,366.07	13,232.07	0.01
			Base 22.000000	46,134.00	28.310000	59,366.07	13,232.07	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
		55,827.000	Local 19.507000	1,089,017.29	19.220000	1,072,994.94	-16,022.35	0.14
			Base 19.507000	1,089,017.29	19.220000	1,072,994.94	-16,022.35	0.14
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		97,778.000	Local 12.080985	1,181,254.53	27.450000	2,684,006.10	1,502,751.57	0.35
			Base 12.080985	1,181,254.53	27.450000	2,684,006.10	1,502,751.57	0.35
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		39,755.000	Local 15.564300	618,758.75	8.410000	334,339.55	-284,419.20	0.04
			Base 15.564300	618,758.75	8.410000	334,339.55	-284,419.20	0.04

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30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0	26,595.000	Local 33.070136	879,500.28	30.380000	807,956.10	-71,544.18	0.10
			Base 33.070136	879,500.28	30.380000	807,956.10	-71,544.18	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0	46,152.000	Local 18.357649	847,242.21	60.950000	2,812,964.40	1,965,722.19	0.36
			Base 18.357649	847,242.21	60.950000	2,812,964.40	1,965,722.19	0.36
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	30,845.000	Local 36.481365	1,125,267.71	41.400000	1,276,983.00	151,715.29	0.16
			Base 36.481365	1,125,267.71	41.400000	1,276,983.00	151,715.29	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	136,277.000	Local 7.462610	1,016,982.17	13.860000	1,888,799.22	871,817.05	0.24
			Base 7.462610	1,016,982.17	13.860000	1,888,799.22	871,817.05	0.24
318910106	FIRST BANCORP/NC COMMON STOCK	31,072.000	Local 36.381982	1,130,460.96	29.640000	920,974.08	-209,486.88	0.12
			Base 36.381982	1,130,460.96	29.640000	920,974.08	-209,486.88	0.12
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	77,990.000	Local 9.497141	740,682.01	13.070000	1,019,329.30	278,647.29	0.13
			Base 9.497141	740,682.01	13.070000	1,019,329.30	278,647.29	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	72,126.000	Local 20.792608	1,499,687.65	20.780000	1,498,778.28	-909.37	0.19
			Base 20.792608	1,499,687.65	20.780000	1,498,778.28	-909.37	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01	96,717.000	Local 19.267720	1,863,516.03	18.910000	1,828,918.47	-34,597.56	0.24
			Base 19.267720	1,863,516.03	18.910000	1,828,918.47	-34,597.56	0.24
346375108	FORMFACTOR INC COMMON STOCK USD.001	58,474.000	Local 20.627439	1,206,168.89	35.320000	2,065,301.68	859,132.79	0.27
			Base 20.627439	1,206,168.89	35.320000	2,065,301.68	859,132.79	0.27
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01	8,587.000	Local 37.835401	324,892.59	30.630000	263,019.81	-61,872.78	0.03
			Base 37.835401	324,892.59	30.630000	263,019.81	-61,872.78	0.03

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34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001	66,853.000	Local 32.527800	2,174,581.02	27.550000	1,841,800.15	-332,780.87	0.24
			Base 32.527800	2,174,581.02	27.550000	1,841,800.15	-332,780.87	0.24
349853101	FORWARD AIR CORP COMMON STOCK USD.01	19,677.000	Local 52.190199	1,026,946.54	70.820000	1,393,525.14	366,578.60	0.18
			Base 52.190199	1,026,946.54	70.820000	1,393,525.14	366,578.60	0.18
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001	80,550.000	Local 22.155981	1,784,664.30	25.160000	2,026,638.00	241,973.70	0.26
			Base 22.155981	1,784,664.30	25.160000	2,026,638.00	241,973.70	0.26
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	62,368.000	Local 15.298922	954,163.18	14.140000	881,883.52	-72,279.66	0.11
			Base 15.298922	954,163.18	14.140000	881,883.52	-72,279.66	0.11
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	29,412.000	Local 42.857080	1,260,512.44	96.710000	2,844,434.52	1,583,922.08	0.37
			Base 42.857080	1,260,512.44	96.710000	2,844,434.52	1,583,922.08	0.37
35905A109	FRONTDOOR INC COMMON STOCK USD.01	61,947.000	Local 23.580795	1,460,759.50	32.820000	2,033,100.54	572,341.04	0.26
			Base 23.580795	1,460,759.50	32.820000	2,033,100.54	572,341.04	0.26
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	15,084.000	Local 53.621404	808,825.26	32.760000	494,151.84	-314,673.42	0.06
			Base 53.621404	808,825.26	32.760000	494,151.84	-314,673.42	0.06
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	40,802.000	Local 38.807703	1,583,431.91	72.530000	2,959,369.06	1,375,937.15	0.38
			Base 38.807703	1,583,431.91	72.530000	2,959,369.06	1,375,937.15	0.38
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	125,437.000	Local 12.616300	1,582,550.83	13.330000	1,672,075.21	89,524.38	0.22
			Base 12.616300	1,582,550.83	13.330000	1,672,075.21	89,524.38	0.22
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	19,572.000	Local 12.758789	249,715.02	7.080000	138,569.76	-111,145.26	0.02
			Base 12.758789	249,715.02	7.080000	138,569.76	-111,145.26	0.02

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36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	95,524.000	Local 8.478809	809,929.74	7.240000	691,593.76	-118,335.98	0.09
			Base 8.478809	809,929.74	7.240000	691,593.76	-118,335.98	0.09
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	31,102.000	Local 30.847911	959,431.74	19.850000	617,374.70	-342,057.04	0.08
			Base 30.847911	959,431.74	19.850000	617,374.70	-342,057.04	0.08
36251C103	GMS INC COMMON STOCK USD.01	31,309.000	Local 26.348841	824,955.87	69.340000	2,170,966.06	1,346,010.19	0.28
			Base 26.348841	824,955.87	69.340000	2,170,966.06	1,346,010.19	0.28
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	362,282.000	Local 4.037070	1,462,557.97	5.790000	2,097,612.78	635,054.81	0.27
			Base 4.037070	1,462,557.97	5.790000	2,097,612.78	635,054.81	0.27
37253A103	GENTHERM INC COMMON STOCK	25,111.000	Local 52.803653	1,325,952.52	60.210000	1,511,933.31	185,980.79	0.19
			Base 52.803653	1,325,952.52	60.210000	1,511,933.31	185,980.79	0.19
374297109	GETTY REALTY CORP REIT USD.01	34,386.000	Local 24.461914	841,147.37	30.020000	1,032,267.72	191,120.35	0.13
			Base 24.461914	841,147.37	30.020000	1,032,267.72	191,120.35	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	23,051.000	Local 27.968005	644,690.48	75.030000	1,729,516.53	1,084,826.05	0.22
			Base 27.968005	644,690.48	75.030000	1,729,516.53	1,084,826.05	0.22
377322102	GLAUKOS CORP COMMON STOCK USD.001	36,542.000	Local 39.392497	1,439,480.63	75.140000	2,745,765.88	1,306,285.25	0.35
			Base 39.392497	1,439,480.63	75.140000	2,745,765.88	1,306,285.25	0.35
379378201	GLOBAL NET LEASE INC REIT USD.01	78,715.000	Local 16.396404	1,290,642.93	11.350000	893,415.25	-397,227.68	0.12
			Base 16.396404	1,290,642.93	11.350000	893,415.25	-397,227.68	0.12
38046C109	GOGO INC COMMON STOCK USD.0001	49,708.000	Local 22.631878	1,124,985.40	11.350000	564,185.80	-560,799.60	0.07
			Base 22.631878	1,124,985.40	11.350000	564,185.80	-560,799.60	0.07

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01		16,831.000	55.447970	933,244.78	36.410000	612,816.71	-320,428.07	0.08
		Local		55.447970	933,244.78	36.410000	612,816.71	-320,428.07	0.08
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01		33,261.000	27.063675	900,164.88	41.290000	1,373,346.69	473,181.81	0.18
		Local		27.063675	900,164.88	41.290000	1,373,346.69	473,181.81	0.18
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01		20,352.000	22.926947	466,609.22	49.460000	1,006,609.92	540,000.70	0.13
		Local		22.926947	466,609.22	49.460000	1,006,609.92	540,000.70	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001		35,107.000	33.264222	1,167,807.05	14.840000	520,987.88	-646,819.17	0.07
		Local		33.264222	1,167,807.05	14.840000	520,987.88	-646,819.17	0.07
393222104	GREEN PLAINS INC COMMON STOCK USD.001		45,110.000	25.938517	1,170,086.50	31.040000	1,400,214.40	230,127.90	0.18
		Local		25.938517	1,170,086.50	31.040000	1,400,214.40	230,127.90	0.18
393657101	GREENBRIER COMPANIES INC COMMON STOCK		24,198.000	33.001876	798,579.39	42.560000	1,029,866.88	231,287.49	0.13
		Local		33.001876	798,579.39	42.560000	1,029,866.88	231,287.49	0.13
398433102	GRIFFON CORP COMMON STOCK USD.25		35,990.000	18.206633	655,256.72	41.870000	1,506,901.30	851,644.58	0.19
		Local		18.206633	655,256.72	41.870000	1,506,901.30	851,644.58	0.19
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		10,720.000	86.422108	926,445.00	264.420000	2,834,582.40	1,908,137.40	0.37
		Local		86.422108	926,445.00	264.420000	2,834,582.40	1,908,137.40	0.37
401617105	GUESS? INC COMMON STOCK USD.01		22,691.000	14.911118	338,348.18	24.060000	545,945.46	207,597.28	0.07
		Local		14.911118	338,348.18	24.060000	545,945.46	207,597.28	0.07
40416E103	HCI GROUP INC COMMON STOCK		5,148.000	55.701845	286,753.10	53.280000	274,285.44	-12,467.66	0.04
		Local		55.701845	286,753.10	53.280000	274,285.44	-12,467.66	0.04

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404251100	HNI CORP COMMON STOCK USD1.0							
		35,181.000	Local 40.969457	1,441,346.48	32.760000	1,152,529.56	-288,816.92	0.15
			Base 40.969457	1,441,346.48	32.760000	1,152,529.56	-288,816.92	0.15
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		67,797.000	Local 16.718401	1,133,457.45	10.590000	717,970.23	-415,487.22	0.09
			Base 16.718401	1,133,457.45	10.590000	717,970.23	-415,487.22	0.09
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		264,938.000	Local 5.184027	1,373,445.72	5.250000	1,390,924.50	17,478.78	0.18
			Base 5.184027	1,373,445.72	5.250000	1,390,924.50	17,478.78	0.18
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		23,154.000	Local 14.771611	342,021.87	17.320000	401,027.28	59,005.41	0.05
			Base 14.771611	342,021.87	17.320000	401,027.28	59,005.41	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
		84,406.000	Local 7.272104	613,809.23	10.680000	901,456.08	287,646.85	0.12
			Base 7.272104	613,809.23	10.680000	901,456.08	287,646.85	0.12
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		22,723.000	Local 39.699117	902,083.03	36.250000	823,708.75	-78,374.28	0.11
			Base 39.699117	902,083.03	36.250000	823,708.75	-78,374.28	0.11
415864107	ENVIRI CORP COMMON STOCK USD1.25							
		60,440.000	Local 13.875072	838,609.36	7.450000	450,278.00	-388,331.36	0.06
			Base 13.875072	838,609.36	7.450000	450,278.00	-388,331.36	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		10,107.000	Local 17.000017	171,819.17	31.300000	316,349.10	144,529.93	0.04
			Base 17.000017	171,819.17	31.300000	316,349.10	144,529.93	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		39,073.000	Local 23.365875	912,974.84	8.580000	335,246.34	-577,728.50	0.04
			Base 23.365875	912,974.84	8.580000	335,246.34	-577,728.50	0.04
420261109	HAWKINS INC COMMON STOCK USD.01							
		14,362.000	Local 22.975336	329,971.77	62.190000	893,172.78	563,201.01	0.12
			Base 22.975336	329,971.77	62.190000	893,172.78	563,201.01	0.12

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420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,650.000	Local 44.844779	432,752.12	48.810000	471,016.50	38,264.38	0.06
			Base 44.844779	432,752.12	48.810000	471,016.50	38,264.38	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		56,239.000	Local 17.483128	983,233.66	11.550000	649,560.45	-333,673.21	0.08
			Base 17.483128	983,233.66	11.550000	649,560.45	-333,673.21	0.08
42222N103	HEALTHSTREAM INC COMMON STOCK							
		18,374.000	Local 25.555668	469,559.84	21.030000	386,405.22	-83,154.62	0.05
			Base 25.555668	469,559.84	21.030000	386,405.22	-83,154.62	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		35,325.000	Local 17.621239	622,470.26	15.090000	533,054.25	-89,416.01	0.07
			Base 17.621239	622,470.26	15.090000	533,054.25	-89,416.01	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		15,181.000	Local 25.282819	383,818.47	26.490000	402,144.69	18,326.22	0.05
			Base 25.282819	383,818.47	26.490000	402,144.69	18,326.22	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		107,945.000	Local 5.407501	583,712.70	10.140000	1,094,562.30	510,849.60	0.14
			Base 5.407501	583,712.70	10.140000	1,094,562.30	510,849.60	0.14
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		77,758.000	Local 24.062248	1,871,032.28	39.990000	3,109,542.42	1,238,510.14	0.40
			Base 24.062248	1,871,032.28	39.990000	3,109,542.42	1,238,510.14	0.40
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		26,577.000	Local 29.773377	791,287.04	17.220000	457,655.94	-333,631.10	0.06
			Base 29.773377	791,287.04	17.220000	457,655.94	-333,631.10	0.06
428567101	HIBBETT INC COMMON STOCK USD.01							
		9,662.000	Local 38.397522	370,996.86	46.310000	447,447.22	76,450.36	0.06
			Base 38.397522	370,996.86	46.310000	447,447.22	76,450.36	0.06
431571108	HILLENBRAND INC COMMON STOCK							
		52,734.000	Local 27.663582	1,458,811.32	48.440000	2,554,434.96	1,095,623.64	0.33
			Base 27.663582	1,458,811.32	48.440000	2,554,434.96	1,095,623.64	0.33

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432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		34,994.000	Local 34.829696	1,218,830.39	30.390000	1,063,467.66	-155,362.73	0.14
			Base 34.829696	1,218,830.39	30.390000	1,063,467.66	-155,362.73	0.14
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		90,901.000	Local 11.037744	1,003,341.94	9.670000	879,012.67	-124,329.27	0.11
			Base 11.037744	1,003,341.94	9.670000	879,012.67	-124,329.27	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		30,960.000	Local 27.003090	836,015.66	28.660000	887,313.60	51,297.94	0.11
			Base 27.003090	836,015.66	28.660000	887,313.60	51,297.94	0.11
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
		100,698.000	Local 20.897622	2,104,348.72	28.480000	2,867,879.04	763,530.32	0.37
			Base 20.897622	2,104,348.72	28.480000	2,867,879.04	763,530.32	0.37
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		24,843.000	Local 46.135734	1,146,150.03	78.040000	1,938,747.72	792,597.69	0.25
			Base 46.135734	1,146,150.03	78.040000	1,938,747.72	792,597.69	0.25
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
		97,187.000	Local 11.471915	1,114,920.98	6.810000	661,843.47	-453,077.51	0.09
			Base 11.471915	1,114,920.98	6.810000	661,843.47	-453,077.51	0.09
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		33,446.000	Local 63.217974	2,114,388.35	54.020000	1,806,752.92	-307,635.43	0.23
			Base 63.217974	2,114,388.35	54.020000	1,806,752.92	-307,635.43	0.23
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
		26,910.000	Local 48.382669	1,301,977.61	42.200000	1,135,602.00	-166,375.61	0.15
			Base 48.382669	1,301,977.61	42.200000	1,135,602.00	-166,375.61	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01							
		25,885.000	Local 51.958900	1,344,956.13	53.890000	1,394,942.65	49,986.52	0.18
			Base 51.958900	1,344,956.13	53.890000	1,394,942.65	49,986.52	0.18
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		21,935.000	Local 40.487002	888,082.38	160.090000	3,511,574.15	2,623,491.77	0.45
			Base 40.487002	888,082.38	160.090000	3,511,574.15	2,623,491.77	0.45

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45768S105	INNOSPEC INC COMMON STOCK USD.01								
	18,851.000	Local	63.268492	1,192,674.34	107.420000	2,024,974.42	832,300.08	0.26	
		Base	63.268492	1,192,674.34	107.420000	2,024,974.42	832,300.08	0.26	
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
	14,736.000	Local	34.639211	510,443.41	34.750000	512,076.00	1,632.59	0.07	
		Base	34.639211	510,443.41	34.750000	512,076.00	1,632.59	0.07	
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
	17,655.000	Local	53.408155	942,920.98	144.730000	2,555,208.15	1,612,287.17	0.33	
		Base	53.408155	942,920.98	144.730000	2,555,208.15	1,612,287.17	0.33	
45781M101	INNOVIVA INC COMMON STOCK USD.01								
	44,686.000	Local	12.111167	541,199.59	12.750000	569,746.50	28,546.91	0.07	
		Base	12.111167	541,199.59	12.750000	569,746.50	28,546.91	0.07	
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
	21,251.000	Local	112.017163	2,380,476.74	87.280000	1,854,787.28	-525,689.46	0.24	
		Base	112.017163	2,380,476.74	87.280000	1,854,787.28	-525,689.46	0.24	
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
	25,223.000	Local	49.504440	1,248,650.49	85.310000	2,151,774.13	903,123.64	0.28	
		Base	49.504440	1,248,650.49	85.310000	2,151,774.13	903,123.64	0.28	
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	13,589.000	Local	41.113097	558,685.88	139.730000	1,898,790.97	1,340,105.09	0.24	
		Base	41.113097	558,685.88	139.730000	1,898,790.97	1,340,105.09	0.24	
458665304	INTERFACE INC COMMON STOCK USD.1								
	43,973.000	Local	14.672508	645,194.21	10.330000	454,241.09	-190,953.12	0.06	
		Base	14.672508	645,194.21	10.330000	454,241.09	-190,953.12	0.06	
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
	20,270.000	Local	72.204077	1,463,576.64	86.710000	1,757,611.70	294,035.06	0.23	
		Base	72.204077	1,463,576.64	86.710000	1,757,611.70	294,035.06	0.23	
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01								
	33,016.000	Local	74.202549	2,449,871.37	11.250000	371,430.00	-2,078,441.37	0.05	
		Base	74.202549	2,449,871.37	11.250000	371,430.00	-2,078,441.37	0.05	

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462726100	IROBOT CORP COMMON STOCK USD.01							
		20,640.000	Local 40.560508	837,168.88	38.890000	802,689.60	-34,479.28	0.10
			Base 40.560508	837,168.88	38.890000	802,689.60	-34,479.28	0.10
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		102,442.000	Local 11.633912	1,191,801.20	8.800000	901,489.60	-290,311.60	0.12
			Base 11.633912	1,191,801.20	8.800000	901,489.60	-290,311.60	0.12
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
		18,705.000	Local 35.487925	663,801.64	12.065000	225,675.83	-438,125.81	0.03
			Base 35.487925	663,801.64	12.065000	225,675.83	-438,125.81	0.03
465741106	ITRON INC COMMON STOCK							
		34,430.000	Local 47.288544	1,628,144.56	68.410000	2,355,356.30	727,211.74	0.30
			Base 47.288544	1,628,144.56	68.410000	2,355,356.30	727,211.74	0.30
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		73,492.000	Local 13.865672	1,019,016.00	15.680000	1,152,354.56	133,338.56	0.15
			Base 13.865672	1,019,016.00	15.680000	1,152,354.56	133,338.56	0.15
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,383.000	Local 95.991765	1,092,674.26	162.130000	1,845,525.79	752,851.53	0.24
			Base 95.991765	1,092,674.26	162.130000	1,845,525.79	752,851.53	0.24
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		15,615.000	Local 88.744581	1,385,746.64	80.370000	1,254,977.55	-130,769.09	0.16
			Base 88.744581	1,385,746.64	80.370000	1,254,977.55	-130,769.09	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		24,119.000	Local 59.009499	1,423,250.11	109.910000	2,650,919.29	1,227,669.18	0.34
			Base 59.009499	1,423,250.11	109.910000	2,650,919.29	1,227,669.18	0.34
48238T109	OPENLANE INC COMMON STOCK USD.01							
		82,779.000	Local 15.513692	1,284,207.89	15.610000	1,292,180.19	7,972.30	0.17
			Base 15.513692	1,284,207.89	15.610000	1,292,180.19	7,972.30	0.17
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		43,994.000	Local 19.253006	847,016.73	12.510000	550,364.94	-296,651.79	0.07
			Base 19.253006	847,016.73	12.510000	550,364.94	-296,651.79	0.07

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483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		12,111.000	Local 70.461660	853,361.17	75.920000	919,467.12	66,105.95	0.12
			Base 70.461660	853,361.17	75.920000	919,467.12	66,105.95	0.12
483548103	KAMAN CORP COMMON STOCK USD1.0							
		21,357.000	Local 38.360457	819,264.28	22.430000	479,037.51	-340,226.77	0.06
			Base 38.360457	819,264.28	22.430000	479,037.51	-340,226.77	0.06
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		24,829.000	Local 17.316507	429,951.56	18.490000	459,088.21	29,136.65	0.06
			Base 17.316507	429,951.56	18.490000	459,088.21	29,136.65	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		60,847.000	Local 25.960300	1,579,606.37	26.470000	1,610,620.09	31,013.72	0.21
			Base 25.960300	1,579,606.37	26.470000	1,610,620.09	31,013.72	0.21
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
		89,808.000	Local 16.106887	1,446,527.31	15.970000	1,434,233.76	-12,293.55	0.18
			Base 16.106887	1,446,527.31	15.970000	1,434,233.76	-12,293.55	0.18
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		69,264.000	Local 15.180543	1,051,465.12	16.030000	1,110,301.92	58,836.80	0.14
			Base 15.180543	1,051,465.12	16.030000	1,110,301.92	58,836.80	0.14
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		37,832.000	Local 36.633218	1,385,907.90	45.790000	1,732,327.28	346,419.38	0.22
			Base 36.633218	1,385,907.90	45.790000	1,732,327.28	346,419.38	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		15,788.000	Local 30.004139	473,705.35	38.290000	604,522.52	130,817.17	0.08
			Base 30.004139	473,705.35	38.290000	604,522.52	130,817.17	0.08
500643200	KORN FERRY COMMON STOCK USD.01							
		39,726.000	Local 32.541691	1,292,751.21	50.980000	2,025,231.48	732,480.27	0.26
			Base 32.541691	1,292,751.21	50.980000	2,025,231.48	732,480.27	0.26
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		42,889.000	Local 21.547880	924,167.02	51.730000	2,218,647.97	1,294,480.95	0.29
			Base 21.547880	924,167.02	51.730000	2,218,647.97	1,294,480.95	0.29

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50187T106	LGI HOMES INC COMMON STOCK USD.01							
		15,698.000	Local 59.004827	926,257.78	123.100000	1,932,423.80	1,006,166.02	0.25
			Base 59.004827	926,257.78	123.100000	1,932,423.80	1,006,166.02	0.25
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		19,176.000	Local 62.940165	1,206,940.60	125.280000	2,402,369.28	1,195,428.68	0.31
			Base 62.940165	1,206,940.60	125.280000	2,402,369.28	1,195,428.68	0.31
502175102	LTC PROPERTIES INC REIT USD.01							
		31,378.000	Local 35.985280	1,129,146.13	32.860000	1,031,081.08	-98,065.05	0.13
			Base 35.985280	1,129,146.13	32.860000	1,031,081.08	-98,065.05	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		32,700.000	Local 18.628802	609,161.83	30.850000	1,008,795.00	399,633.17	0.13
			Base 18.628802	609,161.83	30.850000	1,008,795.00	399,633.17	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		19,277.000	Local 71.117343	1,370,929.03	52.130000	1,004,910.01	-366,019.02	0.13
			Base 71.117343	1,370,929.03	52.130000	1,004,910.01	-366,019.02	0.13
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
		14,096.000	Local 72.722447	1,025,095.61	60.290000	849,847.84	-175,247.77	0.11
			Base 72.722447	1,025,095.61	60.290000	849,847.84	-175,247.77	0.11
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,780.000	Local 35.451224	523,969.09	57.810000	854,431.80	330,462.71	0.11
			Base 35.451224	523,969.09	57.810000	854,431.80	330,462.71	0.11
527064109	LESLIE S INC COMMON STOCK USD.001							
		112,874.000	Local 13.379679	1,510,217.85	6.260000	706,591.24	-803,626.61	0.09
			Base 13.379679	1,510,217.85	6.260000	706,591.24	-803,626.61	0.09
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
		221,771.000	Local 10.536354	2,336,657.67	9.820000	2,177,791.22	-158,866.45	0.28
			Base 10.536354	2,336,657.67	9.820000	2,177,791.22	-158,866.45	0.28
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		12,438.000	Local 103.759255	1,290,557.61	65.770000	818,047.26	-472,510.35	0.11
			Base 103.759255	1,290,557.61	65.770000	818,047.26	-472,510.35	0.11

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53555106	LINDSAY CORP COMMON STOCK USD1.0							
		8,344.000	Local 88.682508	739,966.85	124.100000	1,035,490.40	295,523.55	0.13
			Base 88.682508	739,966.85	124.100000	1,035,490.40	295,523.55	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		17,674.000	Local 18.332843	324,014.67	18.250000	322,550.50	-1,464.17	0.04
			Base 18.332843	324,014.67	18.250000	322,550.50	-1,464.17	0.04
53814L108	LIVENT CORP COMMON STOCK USD.001							
		136,201.000	Local 17.193120	2,341,720.11	21.470000	2,924,235.47	582,515.36	0.38
			Base 17.193120	2,341,720.11	21.470000	2,924,235.47	582,515.36	0.38
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		49,057.000	Local 27.582424	1,353,110.95	32.340000	1,586,503.38	233,392.43	0.20
			Base 27.582424	1,353,110.95	32.340000	1,586,503.38	233,392.43	0.20
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
		700,360.000	Local 2.444296	1,711,887.49	1.590000	1,113,572.40	-598,315.09	0.14
			Base 2.444296	1,711,887.49	1.590000	1,113,572.40	-598,315.09	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		44,338.000	Local 25.834908	1,145,468.16	47.450000	2,103,838.10	958,369.94	0.27
			Base 25.834908	1,145,468.16	47.450000	2,103,838.10	958,369.94	0.27
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		11,679.000	Local 82.484077	963,331.54	119.900000	1,400,312.10	436,980.56	0.18
			Base 82.484077	963,331.54	119.900000	1,400,312.10	436,980.56	0.18
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		21,094.000	Local 26.338927	555,593.33	98.180000	2,071,008.92	1,515,415.59	0.27
			Base 26.338927	555,593.33	98.180000	2,071,008.92	1,515,415.59	0.27
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		12,665.000	Local 42.435417	537,444.55	142.070000	1,799,316.55	1,261,872.00	0.23
			Base 42.435417	537,444.55	142.070000	1,799,316.55	1,261,872.00	0.23
554382101	MACERICH CO/THE REIT USD.01							
		163,038.000	Local 11.070700	1,804,944.79	11.690000	1,905,914.22	100,969.43	0.25
			Base 11.070700	1,804,944.79	11.690000	1,905,914.22	100,969.43	0.25

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554489104	VERIS RESIDENTIAL INC REIT USD.01							
		60,460.000	Local 13.209289	798,633.63	18.610000	1,125,160.60	326,526.97	0.14
			Base 13.209289	798,633.63	18.610000	1,125,160.60	326,526.97	0.14
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		54,157.000	Local 24.057732	1,302,894.60	34.500000	1,868,416.50	565,521.90	0.24
			Base 24.057732	1,302,894.60	34.500000	1,868,416.50	565,521.90	0.24
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
		13,462.000	Local 212.180300	2,856,371.20	178.000000	2,396,236.00	-460,135.20	0.31
			Base 212.180300	2,856,371.20	178.000000	2,396,236.00	-460,135.20	0.31
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		18,374.000	Local 36.522964	671,072.94	33.300000	611,854.20	-59,218.74	0.08
			Base 36.522964	671,072.94	33.300000	611,854.20	-59,218.74	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		18,643.000	Local 16.958293	316,153.46	15.190000	283,187.17	-32,966.29	0.04
			Base 16.958293	316,153.46	15.190000	283,187.17	-32,966.29	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
		16,566.000	Local 18.300985	303,174.12	33.270000	551,150.82	247,976.70	0.07
			Base 18.300985	303,174.12	33.270000	551,150.82	247,976.70	0.07
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		43,718.000	Local 11.491223	502,373.29	21.000000	918,078.00	415,704.71	0.12
			Base 11.491223	502,373.29	21.000000	918,078.00	415,704.71	0.12
57638P104	MASTERBRAND INC COMMON STOCK							
		97,409.000	Local 7.588300	739,168.71	12.810000	1,247,809.29	508,640.58	0.16
			Base 7.588300	739,168.71	12.810000	1,247,809.29	508,640.58	0.16
576690101	MATERION CORP COMMON STOCK							
		15,622.000	Local 45.841371	716,133.89	108.790000	1,699,517.38	983,383.49	0.22
			Base 45.841371	716,133.89	108.790000	1,699,517.38	983,383.49	0.22
57686G105	MATSON INC COMMON STOCK							
		27,179.000	Local 39.905015	1,084,578.39	87.880000	2,388,490.52	1,303,912.13	0.31
			Base 39.905015	1,084,578.39	87.880000	2,388,490.52	1,303,912.13	0.31

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577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	23,087.000	Local 37.648821	869,198.33	42.180000	973,809.66	104,611.33	0.13
			Base 37.648821	869,198.33	42.180000	973,809.66	104,611.33	0.13
57776J100	MAXLINEAR INC COMMON STOCK	55,775.000	Local 32.089533	1,789,793.71	23.500000	1,310,712.50	-479,081.21	0.17
			Base 32.089533	1,789,793.71	23.500000	1,310,712.50	-479,081.21	0.17
58470H101	MEDIFAST INC COMMON STOCK USD.001	8,253.000	Local 77.798689	642,072.58	84.340000	696,058.02	53,985.44	0.09
			Base 77.798689	642,072.58	84.340000	696,058.02	53,985.44	0.09
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	62,583.000	Local 24.043865	1,504,737.20	14.130000	884,297.79	-620,439.41	0.11
			Base 24.043865	1,504,737.20	14.130000	884,297.79	-620,439.41	0.11
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0	30,716.000	Local 12.986131	398,882.01	9.090000	279,208.44	-119,673.57	0.04
			Base 12.986131	398,882.01	9.090000	279,208.44	-119,673.57	0.04
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01	4,003.000	Local 37.918499	151,787.75	39.250000	157,117.75	5,330.00	0.02
			Base 37.918499	151,787.75	39.250000	157,117.75	5,330.00	0.02
589400100	MERCURY GENERAL CORP COMMON STOCK	20,146.000	Local 30.052792	605,443.55	28.610000	576,377.06	-29,066.49	0.07
			Base 30.052792	605,443.55	28.610000	576,377.06	-29,066.49	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	43,580.000	Local 34.742542	1,514,080.00	65.280000	2,844,902.40	1,330,822.40	0.37
			Base 34.742542	1,514,080.00	65.280000	2,844,902.40	1,330,822.40	0.37
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	27,868.000	Local 49.517506	1,379,953.87	139.040000	3,874,766.72	2,494,812.85	0.50
			Base 49.517506	1,379,953.87	139.040000	3,874,766.72	2,494,812.85	0.50
59064R109	MESA LABORATORIES INC COMMON STOCK	3,810.000	Local 242.707331	924,714.93	143.360000	546,201.60	-378,513.33	0.07
			Base 242.707331	924,714.93	143.360000	546,201.60	-378,513.33	0.07

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59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01							
		20,400.000	Local 29.439338	600,562.50	49.270000	1,005,108.00	404,545.50	0.13
			Base 29.439338	600,562.50	49.270000	1,005,108.00	404,545.50	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		27,277.000	Local 24.480432	667,752.75	32.250000	879,683.25	211,930.50	0.11
			Base 24.480432	667,752.75	32.250000	879,683.25	211,930.50	0.11
596680108	MIDDLESEX WATER CO COMMON STOCK							
		13,402.000	Local 102.108812	1,368,462.30	75.260000	1,008,634.52	-359,827.78	0.13
			Base 102.108812	1,368,462.30	75.260000	1,008,634.52	-359,827.78	0.13
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
		57,326.000	Local 20.386105	1,168,653.83	19.100000	1,094,926.60	-73,727.23	0.14
			Base 20.386105	1,168,653.83	19.100000	1,094,926.60	-73,727.23	0.14
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		24,667.000	Local 51.832161	1,278,543.92	61.100000	1,507,153.70	228,609.78	0.19
			Base 51.832161	1,278,543.92	61.100000	1,507,153.70	228,609.78	0.19
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
		60,802.000	Local 8.240766	501,055.08	7.240000	440,206.48	-60,848.60	0.06
			Base 8.240766	501,055.08	7.240000	440,206.48	-60,848.60	0.06
60783X104	MODIVCARE INC COMMON STOCK USD.001							
		9,665.000	Local 65.121844	629,402.62	32.100000	310,246.50	-319,156.12	0.04
			Base 65.121844	629,402.62	32.100000	310,246.50	-319,156.12	0.04
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
		50,466.000	Local 44.517600	2,246,625.21	47.410000	2,392,593.06	145,967.85	0.31
			Base 44.517600	2,246,625.21	47.410000	2,392,593.06	145,967.85	0.31
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		10,153.000	Local 30.439939	309,056.70	67.400000	684,312.20	375,255.50	0.09
			Base 30.439939	309,056.70	67.400000	684,312.20	375,255.50	0.09
610236101	MONRO INC COMMON STOCK USD.01							
		23,798.000	Local 46.114918	1,097,442.82	32.740000	779,146.52	-318,296.30	0.10
			Base 46.114918	1,097,442.82	32.740000	779,146.52	-318,296.30	0.10

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615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		21,769.000	Local 56.043360	1,220,007.90	116.160000	2,528,687.04	1,308,679.14	0.33
			Base 56.043360	1,220,007.90	116.160000	2,528,687.04	1,308,679.14	0.33
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		11,837.000	Local 22.755833	269,360.79	27.350000	323,741.95	54,381.16	0.04
			Base 22.755833	269,360.79	27.350000	323,741.95	54,381.16	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		43,202.000	Local 30.271781	1,307,801.47	77.160000	3,333,466.32	2,025,664.85	0.43
			Base 30.271781	1,307,801.47	77.160000	3,333,466.32	2,025,664.85	0.43
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		51,583.000	Local 29.431258	1,518,152.58	56.660000	2,922,692.78	1,404,540.20	0.38
			Base 29.431258	1,518,152.58	56.660000	2,922,692.78	1,404,540.20	0.38
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		27,850.000	Local 15.337193	427,140.82	18.810000	523,858.50	96,717.68	0.07
			Base 15.337193	427,140.82	18.810000	523,858.50	96,717.68	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		61,818.000	Local 21.106660	1,304,771.53	17.850000	1,103,451.30	-201,320.23	0.14
			Base 21.106660	1,304,771.53	17.850000	1,103,451.30	-201,320.23	0.14
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		35,794.000	Local 28.766957	1,029,684.45	34.420000	1,232,029.48	202,345.03	0.16
			Base 28.766957	1,029,684.45	34.420000	1,232,029.48	202,345.03	0.16
62878D100	N ABLE INC COMMON STOCK USD.001							
		51,053.000	Local 13.189420	673,359.47	13.370000	682,578.61	9,219.14	0.09
			Base 13.189420	673,359.47	13.370000	682,578.61	9,219.14	0.09
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		63,125.000	Local 17.209965	1,086,379.03	28.620000	1,806,637.50	720,258.47	0.23
			Base 17.209965	1,086,379.03	28.620000	1,806,637.50	720,258.47	0.23
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
		9,526.000	Local 122.850882	1,170,277.50	101.780000	969,556.28	-200,721.22	0.12
			Base 122.850882	1,170,277.50	101.780000	969,556.28	-200,721.22	0.12

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633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		28,585.000	Local 34.678303	991,279.30	31.540000	901,570.90	-89,708.40	0.12
			Base 34.678303	991,279.30	31.540000	901,570.90	-89,708.40	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		17,690.000	Local 26.322524	465,645.45	51.310000	907,673.90	442,028.45	0.12
			Base 26.322524	465,645.45	51.310000	907,673.90	442,028.45	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		3,863.000	Local 87.406319	337,650.61	74.850000	289,145.55	-48,505.06	0.04
			Base 87.406319	337,650.61	74.850000	289,145.55	-48,505.06	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
		59,189.000	Local 26.923423	1,593,570.51	18.310000	1,083,750.59	-509,819.92	0.14
			Base 26.923423	1,593,570.51	18.310000	1,083,750.59	-509,819.92	0.14
63938C108	NAVIENT CORP COMMON STOCK USD.01							
		74,769.000	Local 18.248800	1,364,444.53	17.650000	1,319,672.85	-44,771.68	0.17
			Base 18.248800	1,364,444.53	17.650000	1,319,672.85	-44,771.68	0.17
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		96,702.000	Local 19.503046	1,885,983.56	15.030000	1,453,431.06	-432,552.50	0.19
			Base 19.503046	1,885,983.56	15.030000	1,453,431.06	-432,552.50	0.19
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		22,024.000	Local 22.132287	487,441.48	13.180000	290,276.32	-197,165.16	0.04
			Base 22.132287	487,441.48	13.180000	290,276.32	-197,165.16	0.04
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		51,099.000	Local 30.586615	1,562,945.45	28.630000	1,462,964.37	-99,981.08	0.19
			Base 30.586615	1,562,945.45	28.630000	1,462,964.37	-99,981.08	0.19
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		69,113.000	Local 19.678130	1,360,014.60	9.520000	657,955.76	-702,058.84	0.08
			Base 19.678130	1,360,014.60	9.520000	657,955.76	-702,058.84	0.08
65290C105	NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01							
		113,563.000	Local 8.081700	917,782.09	10.610000	1,204,903.43	287,121.34	0.16
			Base 8.081700	917,782.09	10.610000	1,204,903.43	287,121.34	0.16

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		18,459.000	Local 49.483710	913,419.80	37.550000	693,135.45	-220,284.35	0.09
			Base 49.483710	913,419.80	37.550000	693,135.45	-220,284.35	0.09
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		40,536.000	Local 24.307832	985,342.26	18.210000	738,160.56	-247,181.70	0.10
			Base 24.307832	985,342.26	18.210000	738,160.56	-247,181.70	0.10
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
		61,376.000	Local 31.521877	1,934,686.75	41.830000	2,567,358.08	632,671.33	0.33
			Base 31.521877	1,934,686.75	41.830000	2,567,358.08	632,671.33	0.33
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		31,037.000	Local 14.360549	445,708.37	10.540000	327,129.98	-118,578.39	0.04
			Base 14.360549	445,708.37	10.540000	327,129.98	-118,578.39	0.04
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		96,312.000	Local 12.322125	1,186,768.55	11.000000	1,059,432.00	-127,336.55	0.14
			Base 12.322125	1,186,768.55	11.000000	1,059,432.00	-127,336.55	0.14
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		27,262.000	Local 51.622420	1,407,330.42	39.280000	1,070,851.36	-336,479.06	0.14
			Base 51.622420	1,407,330.42	39.280000	1,070,851.36	-336,479.06	0.14
67011P100	NOW INC COMMON STOCK USD.01							
		81,084.000	Local 8.964469	726,875.03	11.170000	905,708.28	178,833.25	0.12
			Base 8.964469	726,875.03	11.170000	905,708.28	178,833.25	0.12
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		37,828.000	Local 40.860200	1,545,659.64	23.890000	903,710.92	-641,948.72	0.12
			Base 40.860200	1,545,659.64	23.890000	903,710.92	-641,948.72	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
		39,756.000	Local 39.240600	1,560,049.30	39.750000	1,580,301.00	20,251.70	0.20
			Base 39.240600	1,560,049.30	39.750000	1,580,301.00	20,251.70	0.20
67098H104	O I GLASS INC COMMON STOCK							
		117,695.000	Local 15.822703	1,862,253.02	19.860000	2,337,422.70	475,169.68	0.30
			Base 15.822703	1,862,253.02	19.860000	2,337,422.70	475,169.68	0.30

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67103X102	OFG BANCORP COMMON STOCK USD1.0							
		36,026.000	Local 17.903184	644,980.11	30.160000	1,086,544.16	441,564.05	0.14
			Base 17.903184	644,980.11	30.160000	1,086,544.16	441,564.05	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
		11,792.000	Local 62.340455	735,118.65	136.350000	1,607,839.20	872,720.55	0.21
			Base 62.340455	735,118.65	136.350000	1,607,839.20	872,720.55	0.21
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		76,382.000	Local 12.324669	941,382.90	22.790000	1,740,745.78	799,362.88	0.22
			Base 12.324669	941,382.90	22.790000	1,740,745.78	799,362.88	0.22
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		36,811.000	Local 45.353973	1,669,525.11	7.400000	272,401.40	-1,397,123.71	0.04
			Base 45.353973	1,669,525.11	7.400000	272,401.40	-1,397,123.71	0.04
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		48,705.000	Local 16.802984	818,389.33	7.840000	381,847.20	-436,542.13	0.05
			Base 16.802984	818,389.33	7.840000	381,847.20	-436,542.13	0.05
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		7,258.000	Local 21.838238	158,501.93	53.520000	388,448.16	229,946.23	0.05
			Base 21.838238	158,501.93	53.520000	388,448.16	229,946.23	0.05
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
68287N100	ONESPAN INC COMMON STOCK USD.001							
		26,951.000	Local 13.558232	365,407.91	12.250000	330,149.75	-35,258.16	0.04
			Base 13.558232	365,407.91	12.250000	330,149.75	-35,258.16	0.04

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683344105	ONTO INNOVATION INC COMMON STOCK							
		37,100.000	Local 31.918924	1,184,192.09	138.980000	5,156,158.00	3,971,965.91	0.66
			Base 31.918924	1,184,192.09	138.980000	5,156,158.00	3,971,965.91	0.66
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		55,532.000	Local 10.699239	594,150.13	6.460000	358,736.72	-235,413.41	0.05
			Base 10.699239	594,150.13	6.460000	358,736.72	-235,413.41	0.05
68629Y103	ORION OFFICE REIT INC REIT USD.01							
		42,951.000	Local 17.067661	733,073.10	5.830000	250,404.33	-482,668.77	0.03
			Base 17.067661	733,073.10	5.830000	250,404.33	-482,668.77	0.03
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		26,315.000	Local 29.824133	784,822.07	21.160000	556,825.40	-227,996.67	0.07
			Base 29.824133	784,822.07	21.160000	556,825.40	-227,996.67	0.07
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		31,617.000	Local 70.718382	2,235,903.09	82.370000	2,604,292.29	368,389.20	0.34
			Base 70.718382	2,235,903.09	82.370000	2,604,292.29	368,389.20	0.34
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		111,301.000	Local 15.442285	1,718,741.75	11.350000	1,263,266.35	-455,475.40	0.16
			Base 15.442285	1,718,741.75	11.350000	1,263,266.35	-455,475.40	0.16
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		57,763.000	Local 19.443129	1,123,093.46	16.900000	976,194.70	-146,898.76	0.13
			Base 19.443129	1,123,093.46	16.900000	976,194.70	-146,898.76	0.13
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		11,244.000	Local 55.380099	622,693.83	100.990000	1,135,531.56	512,837.73	0.15
			Base 55.380099	622,693.83	100.990000	1,135,531.56	512,837.73	0.15
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,565.000	Local 49.295856	422,219.01	53.120000	454,972.80	32,753.79	0.06
			Base 49.295856	422,219.01	53.120000	454,972.80	32,753.79	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		22,666.000	Local 18.845564	427,153.56	36.340000	823,682.44	396,528.88	0.11
			Base 18.845564	427,153.56	36.340000	823,682.44	396,528.88	0.11

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		44,511.000	Local 12.735428	566,866.65	28.190000	1,254,765.09	687,898.44	0.16
			Base 12.735428	566,866.65	28.190000	1,254,765.09	687,898.44	0.16
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		29,691.000	Local 32.798353	973,815.89	19.480000	578,380.68	-395,435.21	0.07
			Base 32.798353	973,815.89	19.480000	578,380.68	-395,435.21	0.07
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		72,615.000	Local 31.981811	2,322,359.24	23.020000	1,671,597.30	-650,761.94	0.22
			Base 31.981811	2,322,359.24	23.020000	1,671,597.30	-650,761.94	0.22
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		34,859.000	Local 42.942754	1,496,941.46	35.300000	1,230,522.70	-266,418.76	0.16
			Base 42.942754	1,496,941.46	35.300000	1,230,522.70	-266,418.76	0.16
695263103	PACWEST BANCORP COMMON STOCK							
		89,470.000	Local 9.807721	877,496.78	7.950000	711,286.50	-166,210.28	0.09
			Base 9.807721	877,496.78	7.950000	711,286.50	-166,210.28	0.09
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
		18,842.000	Local 82.062826	1,546,227.76	51.010000	961,130.42	-585,097.34	0.12
			Base 82.062826	1,546,227.76	51.010000	961,130.42	-585,097.34	0.12
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
		42,566.000	Local 17.080851	727,063.49	34.350000	1,462,142.10	735,078.61	0.19
			Base 17.080851	727,063.49	34.350000	1,462,142.10	735,078.61	0.19
700658107	PARK NATIONAL CORP COMMON STOCK							
		10,914.000	Local 94.073050	1,026,713.27	101.760000	1,110,608.64	83,895.37	0.14
			Base 94.073050	1,026,713.27	101.760000	1,110,608.64	83,895.37	0.14
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		16,074.000	Local 46.317172	744,502.22	83.640000	1,344,429.36	599,927.14	0.17
			Base 46.317172	744,502.22	83.640000	1,344,429.36	599,927.14	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		157,848.000	Local 6.529326	1,030,641.00	14.140000	2,231,970.72	1,201,329.72	0.29
			Base 6.529326	1,030,641.00	14.140000	2,231,970.72	1,201,329.72	0.29

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70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01	155,414.000	Local 7.330449	1,139,254.34	6.190000	962,012.66	-177,241.68	0.12
			Base 7.330449	1,139,254.34	6.190000	962,012.66	-177,241.68	0.12
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	93,319.000	Local 14.236900	1,328,573.27	14.470000	1,350,325.93	21,752.66	0.17
			Base 14.236900	1,328,573.27	14.470000	1,350,325.93	21,752.66	0.17
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	66,366.000	Local 17.246152	1,144,558.10	13.410000	889,968.06	-254,590.04	0.11
			Base 17.246152	1,144,558.10	13.410000	889,968.06	-254,590.04	0.11
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01	51,148.000	Local 8.673367	443,625.35	16.570000	847,522.36	403,897.01	0.11
			Base 8.673367	443,625.35	16.570000	847,522.36	403,897.01	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001	26,407.000	Local 37.532748	991,127.28	63.790000	1,684,502.53	693,375.25	0.22
			Base 37.532748	991,127.28	63.790000	1,684,502.53	693,375.25	0.22
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	15,416.000	Local 27.439660	423,009.80	13.950000	215,053.20	-207,956.60	0.03
			Base 27.439660	423,009.80	13.950000	215,053.20	-207,956.60	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01	89,225.000	Local 33.803100	3,016,081.60	33.860000	3,021,158.50	5,076.90	0.39
			Base 33.803100	3,016,081.60	33.860000	3,021,158.50	5,076.90	0.39
71880K101	PHINIA INC COMMON STOCK USD.01	35,369.000	Local 33.556800	1,186,870.46	27.800000	983,258.20	-203,612.26	0.13
			Base 33.556800	1,186,870.46	27.800000	983,258.20	-203,612.26	0.13
719405102	PHOTRONICS INC COMMON STOCK USD.01	47,355.000	Local 11.372387	538,539.38	23.760000	1,125,154.80	586,615.42	0.14
			Base 11.372387	538,539.38	23.760000	1,125,154.80	586,615.42	0.14
724078100	PIPER SANDLER COS COMMON STOCK USD.01	11,184.000	Local 68.943897	771,068.54	148.980000	1,666,192.32	895,123.78	0.21
			Base 68.943897	771,068.54	148.980000	1,666,192.32	895,123.78	0.21

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724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
	123,803.000	Local		5.681213	703,351.19	3.290000	407,311.87	-296,039.32	0.05
		Base		5.681213	703,351.19	3.290000	407,311.87	-296,039.32	0.05
729132100	PLEXUS CORP COMMON STOCK USD.01								
	20,956.000	Local		48.355382	1,013,335.39	101.550000	2,128,081.80	1,114,746.41	0.27
		Base		48.355382	1,013,335.39	101.550000	2,128,081.80	1,114,746.41	0.27
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
	6,923.000	Local		33.271911	230,341.44	83.970000	581,324.31	350,982.87	0.07
		Base		33.271911	230,341.44	83.970000	581,324.31	350,982.87	0.07
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
	10,012.000	Local		62.665244	627,404.42	62.110000	621,845.32	-5,559.10	0.08
		Base		62.665244	627,404.42	62.110000	621,845.32	-5,559.10	0.08
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
	37,667.000	Local		52.986341	1,995,836.50	58.330000	2,197,116.11	201,279.61	0.28
		Base		52.986341	1,995,836.50	58.330000	2,197,116.11	201,279.61	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001								
	19,034.000	Local		68.846096	1,310,416.59	79.480000	1,512,822.32	202,405.73	0.19
		Base		68.846096	1,310,416.59	79.480000	1,512,822.32	202,405.73	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
	40,953.000	Local		33.144440	1,357,364.26	17.680000	724,049.04	-633,315.22	0.09
		Base		33.144440	1,357,364.26	17.680000	724,049.04	-633,315.22	0.09
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
	71,013.000	Local		27.389200	1,944,989.26	26.250000	1,864,091.25	-80,898.01	0.24
		Base		27.389200	1,944,989.26	26.250000	1,864,091.25	-80,898.01	0.24
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
	7,912.000	Local		26.312930	208,187.90	34.300000	271,381.60	63,193.70	0.03
		Base		26.312930	208,187.90	34.300000	271,381.60	63,193.70	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
	32,826.000	Local		31.441799	1,032,108.51	60.840000	1,997,133.84	965,025.33	0.26
		Base		31.441799	1,032,108.51	60.840000	1,997,133.84	965,025.33	0.26

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74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		73,369.000	Local 13.181062	967,081.35	9.640000	707,277.16	-259,804.19	0.09
			Base 13.181062	967,081.35	9.640000	707,277.16	-259,804.19	0.09
743713109	PROTO LABS INC COMMON STOCK USD.001							
		19,862.000	Local 74.287102	1,475,490.42	29.500000	585,929.00	-889,561.42	0.08
			Base 74.287102	1,475,490.42	29.500000	585,929.00	-889,561.42	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		57,209.000	Local 17.357346	992,996.42	16.480000	942,804.32	-50,192.10	0.12
			Base 17.357346	992,996.42	16.480000	942,804.32	-50,192.10	0.12
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		10,359.000	Local 100.236775	1,038,352.75	177.480000	1,838,515.32	800,162.57	0.24
			Base 100.236775	1,038,352.75	177.480000	1,838,515.32	800,162.57	0.24
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		25,195.000	Local 17.249532	434,601.95	26.980000	679,761.10	245,159.15	0.09
			Base 17.249532	434,601.95	26.980000	679,761.10	245,159.15	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		38,560.000	Local 10.048647	387,475.81	9.900000	381,744.00	-5,731.81	0.05
			Base 10.048647	387,475.81	9.900000	381,744.00	-5,731.81	0.05
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	131.520000	2,490,331.20	1,729,808.78	0.32
			Base 40.164902	760,522.42	131.520000	2,490,331.20	1,729,808.78	0.32
749660106	RPC INC COMMON STOCK USD.1							
		62,900.000	Local 5.532347	347,984.62	7.990000	502,571.00	154,586.38	0.06
			Base 5.532347	347,984.62	7.990000	502,571.00	154,586.38	0.06
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	365.190000	2,835,335.16	2,545,809.27	0.37
			Base 37.290815	289,525.89	365.190000	2,835,335.16	2,545,809.27	0.37
74971D101	RPT REALTY REIT USD.01							
		65,707.000	Local 12.087843	794,255.91	11.340000	745,117.38	-49,138.53	0.10
			Base 12.087843	794,255.91	11.340000	745,117.38	-49,138.53	0.10

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74982T103	RXO INC COMMON STOCK							
		88,626.000	Local 17.004753	1,507,063.21	18.080000	1,602,358.08	95,294.87	0.21
			Base 17.004753	1,507,063.21	18.080000	1,602,358.08	95,294.87	0.21
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		118,513.000	Local 24.261200	2,875,267.59	27.080000	3,209,332.04	334,064.45	0.41
			Base 24.261200	2,875,267.59	27.080000	3,209,332.04	334,064.45	0.41
750491102	RADNET INC COMMON STOCK USD.0001							
		43,461.000	Local 21.087565	916,486.67	33.410000	1,452,032.01	535,545.34	0.19
			Base 21.087565	916,486.67	33.410000	1,452,032.01	535,545.34	0.19
750917106	RAMBUS INC COMMON STOCK USD.001							
		82,503.000	Local 14.266069	1,176,993.47	56.470000	4,658,944.41	3,481,950.94	0.60
			Base 14.266069	1,176,993.47	56.470000	4,658,944.41	3,481,950.94	0.60
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		13,738.000	Local 29.844383	410,002.13	16.200000	222,555.60	-187,446.53	0.03
			Base 29.844383	410,002.13	16.200000	222,555.60	-187,446.53	0.03
75574U101	READY CAPITAL CORP REIT USD.0001							
		124,371.000	Local 12.310835	1,531,110.88	10.920000	1,358,131.32	-172,979.56	0.17
			Base 12.310835	1,531,110.88	10.920000	1,358,131.32	-172,979.56	0.17
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
		83,659.000	Local 7.991434	668,555.36	6.560000	548,803.04	-119,752.32	0.07
			Base 7.991434	668,555.36	6.560000	548,803.04	-119,752.32	0.07
758075402	REDWOOD TRUST INC REIT USD.01							
		86,432.000	Local 11.144704	963,259.05	8.010000	692,320.32	-270,938.73	0.09
			Base 11.144704	963,259.05	8.010000	692,320.32	-270,938.73	0.09
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		28,664.000	Local 52.023373	1,491,197.96	17.700000	507,352.80	-983,845.16	0.07
			Base 52.023373	1,491,197.96	17.700000	507,352.80	-983,845.16	0.07
75970E107	RENASANT CORP COMMON STOCK USD5.0							
		42,518.000	Local 32.168541	1,367,742.01	27.850000	1,184,126.30	-183,615.71	0.15
			Base 32.168541	1,367,742.01	27.850000	1,184,126.30	-183,615.71	0.15

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76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
		38,157.000	Local 23.350832	890,997.70	30.620000	1,168,367.34	277,369.64	0.15
			Base 23.350832	890,997.70	30.620000	1,168,367.34	277,369.64	0.15
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		111,510.000	Local 15.163551	1,690,887.56	16.860000	1,880,058.60	189,171.04	0.24
			Base 15.163551	1,690,887.56	16.860000	1,880,058.60	189,171.04	0.24
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		24,216.000	Local 13.212737	319,959.65	15.510000	375,590.16	55,630.51	0.05
			Base 13.212737	319,959.65	15.510000	375,590.16	55,630.51	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		95,525.000	Local 15.850045	1,514,075.54	13.460000	1,285,766.50	-228,309.04	0.17
			Base 15.850045	1,514,075.54	13.460000	1,285,766.50	-228,309.04	0.17
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		11,600.000	Local 21.735359	252,130.16	39.490000	458,084.00	205,953.84	0.06
			Base 21.735359	252,130.16	39.490000	458,084.00	205,953.84	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
		14,106.000	Local 106.814392	1,506,723.82	144.510000	2,038,458.06	531,734.24	0.26
			Base 106.814392	1,506,723.82	144.510000	2,038,458.06	531,734.24	0.26
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		29,537.000	Local 26.694928	788,488.08	28.330000	836,783.21	48,295.13	0.11
			Base 26.694928	788,488.08	28.330000	836,783.21	48,295.13	0.11
784305104	SJW GROUP COMMON STOCK USD.001							
		20,963.000	Local 79.829200	1,673,459.52	65.760000	1,378,526.88	-294,932.64	0.18
			Base 79.829200	1,673,459.52	65.760000	1,378,526.88	-294,932.64	0.18
78440X887	SL GREEN REALTY CORP REIT USD.01							
		48,796.000	Local 23.216135	1,132,854.50	39.260000	1,915,730.96	782,876.46	0.25
			Base 23.216135	1,132,854.50	39.260000	1,915,730.96	782,876.46	0.25
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		91,351.000	Local 16.746939	1,529,849.60	42.310000	3,865,060.81	2,335,211.21	0.50
			Base 16.746939	1,529,849.60	42.310000	3,865,060.81	2,335,211.21	0.50

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		27,692.000	Local 55.975301	1,550,068.03	186.130000	5,154,311.96	3,604,243.93	0.66
			Base 55.975301	1,550,068.03	186.130000	5,154,311.96	3,604,243.93	0.66
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		34,490.000	Local 25.584784	882,419.21	79.020000	2,725,399.80	1,842,980.59	0.35
			Base 25.584784	882,419.21	79.020000	2,725,399.80	1,842,980.59	0.35
78573M104	SABRE CORP COMMON STOCK USD.01							
		251,692.000	Local 6.114800	1,539,046.25	5.000000	1,258,460.00	-280,586.25	0.16
			Base 6.114800	1,539,046.25	5.000000	1,258,460.00	-280,586.25	0.16
78646V107	SAFEHOLD INC REIT USD.001							
		30,534.000	Local 53.294371	1,627,290.31	21.280000	649,763.52	-977,526.79	0.08
			Base 53.294371	1,627,290.31	21.280000	649,763.52	-977,526.79	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		11,269.000	Local 64.484807	726,679.29	68.870000	776,096.03	49,416.74	0.10
			Base 64.484807	726,679.29	68.870000	776,096.03	49,416.74	0.10
790148100	ST JOE CO/THE COMMON STOCK							
		25,663.000	Local 26.605831	682,785.43	61.740000	1,584,433.62	901,648.19	0.20
			Base 26.605831	682,785.43	61.740000	1,584,433.62	901,648.19	0.20
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		81,525.000	Local 9.812455	799,960.36	10.160000	828,294.00	28,333.64	0.11
			Base 9.812455	799,960.36	10.160000	828,294.00	28,333.64	0.11
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		6,790.000	Local 75.758498	514,400.20	100.350000	681,376.50	166,976.30	0.09
			Base 75.758498	514,400.20	100.350000	681,376.50	166,976.30	0.09
801056102	SANMINA CORP COMMON STOCK USD.01							
		44,235.000	Local 23.814924	1,053,453.18	55.700000	2,463,889.50	1,410,436.32	0.32
			Base 23.814924	1,053,453.18	55.700000	2,463,889.50	1,410,436.32	0.32
804395101	SAUL CENTERS INC REIT USD.01							
		9,794.000	Local 42.498720	416,232.46	37.560000	367,862.64	-48,369.82	0.05
			Base 42.498720	416,232.46	37.560000	367,862.64	-48,369.82	0.05

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806037107	SCANSOURCE INC COMMON STOCK							
		18,874.000	Local 33.003255	622,903.43	32.780000	618,689.72	-4,213.71	0.08
			Base 33.003255	622,903.43	32.780000	618,689.72	-4,213.71	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		22,129.000	Local 32.926684	728,634.58	43.450000	961,505.05	232,870.47	0.12
			Base 32.926684	728,634.58	43.450000	961,505.05	232,870.47	0.12
80810D103	SCHRODINGER INC COMMON STOCK USD.01							
		40,849.000	Local 46.846000	1,913,612.26	36.890000	1,506,919.61	-406,692.65	0.19
			Base 46.846000	1,913,612.26	36.890000	1,506,919.61	-406,692.65	0.19
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1							
		41,570.000	Local 29.229289	1,215,061.53	16.400000	681,748.00	-533,313.53	0.09
			Base 29.229289	1,215,061.53	16.400000	681,748.00	-533,313.53	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		44,438.000	Local 14.945304	664,139.41	7.640000	339,506.32	-324,633.09	0.04
			Base 14.945304	664,139.41	7.640000	339,506.32	-324,633.09	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		63,491.000	Local 28.957613	1,838,547.78	23.610000	1,499,022.51	-339,525.27	0.19
			Base 28.957613	1,838,547.78	23.610000	1,499,022.51	-339,525.27	0.19
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		79,016.000	Local 16.601507	1,311,784.68	29.210000	2,308,057.36	996,272.68	0.30
			Base 16.601507	1,311,784.68	29.210000	2,308,057.36	996,272.68	0.30
816850101	SEMTECH CORP COMMON STOCK USD.01							
		48,479.000	Local 27.131700	1,315,317.69	26.150000	1,267,725.85	-47,591.84	0.16
			Base 27.131700	1,315,317.69	26.150000	1,267,725.85	-47,591.84	0.16
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		125,406.000	Local 11.564839	1,450,300.22	8.260000	1,035,853.56	-414,446.66	0.13
			Base 11.564839	1,450,300.22	8.260000	1,035,853.56	-414,446.66	0.13
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		37,031.000	Local 38.451548	1,423,899.29	56.040000	2,075,217.24	651,317.95	0.27
			Base 38.451548	1,423,899.29	56.040000	2,075,217.24	651,317.95	0.27

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		28,375.000	Local 53.571955	1,520,104.22	70.000000	1,986,250.00	466,145.78	0.26
			Base 53.571955	1,520,104.22	70.000000	1,986,250.00	466,145.78	0.26
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		38,087.000	Local 35.357983	1,346,679.51	22.740000	866,098.38	-480,581.13	0.11
			Base 35.357983	1,346,679.51	22.740000	866,098.38	-480,581.13	0.11
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		12,847.000	Local 17.957814	230,704.04	23.130000	297,151.11	66,447.07	0.04
			Base 17.957814	230,704.04	23.130000	297,151.11	66,447.07	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		18,309.000	Local 53.553673	980,514.20	42.110000	770,991.99	-209,522.21	0.10
			Base 53.553673	980,514.20	42.110000	770,991.99	-209,522.21	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		96,512.000	Local 23.368185	2,255,310.23	17.820000	1,719,843.84	-535,466.39	0.22
			Base 23.368185	2,255,310.23	17.820000	1,719,843.84	-535,466.39	0.22
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		64,115.000	Local 32.473845	2,082,060.59	36.080000	2,313,269.20	231,208.61	0.30
			Base 32.473845	2,082,060.59	36.080000	2,313,269.20	231,208.61	0.30
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		11,975.000	Local 57.748100	691,533.50	44.490000	532,767.75	-158,765.75	0.07
			Base 57.748100	691,533.50	44.490000	532,767.75	-158,765.75	0.07
82981J109	SITE CENTERS CORP REIT USD.1							
		137,994.000	Local 9.696788	1,338,098.59	13.350000	1,842,219.90	504,121.31	0.24
			Base 9.696788	1,338,098.59	13.350000	1,842,219.90	504,121.31	0.24
82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,479.000	Local 117.283600	1,463,582.04	132.690000	1,655,838.51	192,256.47	0.21
			Base 117.283600	1,463,582.04	132.690000	1,655,838.51	192,256.47	0.21
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		56,184.000	Local 23.513273	1,321,069.73	22.960000	1,289,984.64	-31,085.09	0.17
			Base 23.513273	1,321,069.73	22.960000	1,289,984.64	-31,085.09	0.17

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830879102	SKYWEST INC COMMON STOCK							
		33,681.000	Local 22.421308	755,172.08	45.100000	1,519,013.10	763,841.02	0.20
			Base 22.421308	755,172.08	45.100000	1,519,013.10	763,841.02	0.20
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		16,816.000	Local 28.253713	475,114.44	25.580000	430,153.28	-44,961.16	0.06
			Base 28.253713	475,114.44	25.580000	430,153.28	-44,961.16	0.06
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		12,056.000	Local 22.164385	267,213.82	53.320000	642,825.92	375,612.10	0.08
			Base 22.164385	267,213.82	53.320000	642,825.92	375,612.10	0.08
83570H108	SONOS INC COMMON STOCK USD.001							
		97,266.000	Local 27.316116	2,656,929.36	13.780000	1,340,325.48	-1,316,603.88	0.17
			Base 27.316116	2,656,929.36	13.780000	1,340,325.48	-1,316,603.88	0.17
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		22,269.000	Local 30.865964	687,354.15	30.100000	670,296.90	-17,057.25	0.09
			Base 30.865964	687,354.15	30.100000	670,296.90	-17,057.25	0.09
847215100	SPARTANNASH CO COMMON STOCK							
		26,621.000	Local 21.958835	584,566.14	21.760000	579,272.96	-5,293.18	0.07
			Base 21.958835	584,566.14	21.760000	579,272.96	-5,293.18	0.07
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		36,549.000	Local 42.042151	1,536,598.57	43.360000	1,584,764.64	48,166.07	0.20
			Base 42.042151	1,536,598.57	43.360000	1,584,764.64	48,166.07	0.20
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		14,291.000	Local 29.808739	425,996.69	37.030000	529,195.73	103,199.04	0.07
			Base 29.808739	425,996.69	37.030000	529,195.73	103,199.04	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		9,023.000	Local 57.478284	518,626.56	153.630000	1,386,203.49	867,576.93	0.18
			Base 57.478284	518,626.56	153.630000	1,386,203.49	867,576.93	0.18
858586100	STEPAN CO COMMON STOCK USD1.0							
		16,088.000	Local 69.108265	1,111,813.77	87.270000	1,403,999.76	292,185.99	0.18
			Base 69.108265	1,111,813.77	87.270000	1,403,999.76	292,185.99	0.18

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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
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		34,342.000	Local 26.100683	896,349.65	21.270000	730,454.34	-165,895.31	0.09
			Base 26.100683	896,349.65	21.270000	730,454.34	-165,895.31	0.09
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		20,652.000	Local 33.232085	686,309.01	46.320000	956,600.64	270,291.63	0.12
			Base 33.232085	686,309.01	46.320000	956,600.64	270,291.63	0.12
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		13,366.000	Local 41.856092	559,448.53	93.880000	1,254,800.08	695,351.55	0.16
			Base 41.856092	559,448.53	93.880000	1,254,800.08	695,351.55	0.16
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		16,962.000	Local 74.925771	1,270,890.92	77.500000	1,314,555.00	43,664.08	0.17
			Base 74.925771	1,270,890.92	77.500000	1,314,555.00	43,664.08	0.17
86333M108	STRIDE INC COMMON STOCK USD.0001							
		30,991.000	Local 41.122078	1,274,414.32	42.490000	1,316,807.59	42,393.27	0.17
			Base 41.122078	1,274,414.32	42.490000	1,316,807.59	42,393.27	0.17
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		13,423.000	Local 45.471193	610,359.83	51.580000	692,358.34	81,998.51	0.09
			Base 45.471193	610,359.83	51.580000	692,358.34	81,998.51	0.09
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		81,460.000	Local 11.438877	931,810.91	5.810000	473,282.60	-458,528.31	0.06
			Base 11.438877	931,810.91	5.810000	473,282.60	-458,528.31	0.06
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
		27,711.000	Local 18.436353	510,889.79	14.890000	412,616.79	-98,273.00	0.05
			Base 18.436353	510,889.79	14.890000	412,616.79	-98,273.00	0.05
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		63,459.000	Local 9.554358	606,310.02	9.300000	590,168.70	-16,141.32	0.08
			Base 9.554358	606,310.02	9.300000	590,168.70	-16,141.32	0.08
867652406	SUNPOWER CORP COMMON STOCK USD.001							
		64,983.000	Local 10.580700	687,565.63	7.160000	465,278.28	-222,287.35	0.06
			Base 10.580700	687,565.63	7.160000	465,278.28	-222,287.35	0.06

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867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	156,980.000	Local	10.869832	1,706,346.20	8.980000	1,409,680.40	-296,665.80	0.18	
		Base	10.869832	1,706,346.20	8.980000	1,409,680.40	-296,665.80	0.18	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	41,292.000	Local	21.885019	903,676.21	31.840000	1,314,737.28	411,061.07	0.17	
		Base	21.885019	903,676.21	31.840000	1,314,737.28	411,061.07	0.17	
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
	24,197.000	Local	32.441048	784,976.05	41.770000	1,010,708.69	225,732.64	0.13	
		Base	32.441048	784,976.05	41.770000	1,010,708.69	225,732.64	0.13	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
	21,949.000	Local	19.839775	435,463.23	31.100000	682,613.90	247,150.67	0.09	
		Base	19.839775	435,463.23	31.100000	682,613.90	247,150.67	0.09	
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
	77,759.000	Local	12.524516	973,893.82	14.900000	1,158,609.10	184,715.28	0.15	
		Base	12.524516	973,893.82	14.900000	1,158,609.10	184,715.28	0.15	
87484T108	TALOS ENERGY INC COMMON STOCK								
	81,845.000	Local	15.346976	1,256,073.26	17.220000	1,409,370.90	153,297.64	0.18	
		Base	15.346976	1,256,073.26	17.220000	1,409,370.90	153,297.64	0.18	
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
	48,983.000	Local	40.360051	1,976,956.40	27.360000	1,340,174.88	-636,781.52	0.17	
		Base	40.360051	1,976,956.40	27.360000	1,340,174.88	-636,781.52	0.17	
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
	79,726.000	Local	14.891697	1,187,255.44	23.250000	1,853,629.50	666,374.06	0.24	
		Base	14.891697	1,187,255.44	23.250000	1,853,629.50	666,374.06	0.24	
87874R100	TECHTARGET COMMON STOCK USD.001								
	19,576.000	Local	39.066354	764,762.94	28.750000	562,810.00	-201,952.94	0.07	
		Base	39.066354	764,762.94	28.750000	562,810.00	-201,952.94	0.07	
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
	74,907.000	Local	19.848883	1,486,820.27	21.490000	1,609,751.43	122,931.16	0.21	
		Base	19.848883	1,486,820.27	21.490000	1,609,751.43	122,931.16	0.21	

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880345103	TENNANT CO COMMON STOCK USD.375							
		14,031.000	Local 53.670612	753,052.36	82.430000	1,156,575.33	403,522.97	0.15
			Base 53.670612	753,052.36	82.430000	1,156,575.33	403,522.97	0.15
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		71,247.000	Local 25.585652	1,822,900.96	49.320000	3,513,902.04	1,691,001.08	0.45
			Base 25.585652	1,822,900.96	49.320000	3,513,902.04	1,691,001.08	0.45
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		99,414.000	Local 11.833314	1,176,397.05	6.310000	627,302.34	-549,094.71	0.08
			Base 11.833314	1,176,397.05	6.310000	627,302.34	-549,094.71	0.08
886029206	THRYV HOLDINGS INC COMMON STOCK							
		23,493.000	Local 30.165603	708,680.51	20.390000	479,022.27	-229,658.24	0.06
			Base 30.165603	708,680.51	20.390000	479,022.27	-229,658.24	0.06
887399103	TIMKENSTEEL CORP COMMON STOCK							
		29,599.000	Local 15.252523	451,459.42	21.910000	648,514.09	197,054.67	0.08
			Base 15.252523	451,459.42	21.910000	648,514.09	197,054.67	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		38,758.000	Local 15.663549	607,087.82	12.590000	487,963.22	-119,124.60	0.06
			Base 15.663549	607,087.82	12.590000	487,963.22	-119,124.60	0.06
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		9,575.000	Local 58.682658	561,886.45	51.930000	497,229.75	-64,656.70	0.06
			Base 58.682658	561,886.45	51.930000	497,229.75	-64,656.70	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		13,631.000	Local 34.059239	464,261.48	32.150000	438,236.65	-26,024.83	0.06
			Base 34.059239	464,261.48	32.150000	438,236.65	-26,024.83	0.06
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		38,417.000	Local 38.440289	1,476,760.60	46.520000	1,787,158.84	310,398.24	0.23
			Base 38.440289	1,476,760.60	46.520000	1,787,158.84	310,398.24	0.23
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		61,510.000	Local 23.874537	1,468,522.76	25.070000	1,542,055.70	73,532.94	0.20
			Base 23.874537	1,468,522.76	25.070000	1,542,055.70	73,532.94	0.20

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89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
		16,652.000	Local 50.584986	842,341.19	64.230000	1,069,557.96	227,216.77	0.14
			Base 50.584986	842,341.19	64.230000	1,069,557.96	227,216.77	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		49,278.000	Local 13.407713	660,705.27	9.410000	463,705.98	-196,999.29	0.06
			Base 13.407713	660,705.27	9.410000	463,705.98	-196,999.29	0.06
89785X101	TRUEBLUE INC COMMON STOCK							
		23,515.000	Local 19.134537	449,948.63	15.130000	355,781.95	-94,166.68	0.05
			Base 19.134537	449,948.63	15.130000	355,781.95	-94,166.68	0.05
898202106	TRUPANION INC COMMON STOCK USD.00001							
		26,874.000	Local 79.620254	2,139,714.71	29.730000	798,964.02	-1,340,750.69	0.10
			Base 79.620254	2,139,714.71	29.730000	798,964.02	-1,340,750.69	0.10
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		14,420.000	Local 29.624311	427,182.57	28.470000	410,537.40	-16,645.17	0.05
			Base 29.624311	427,182.57	28.470000	410,537.40	-16,645.17	0.05
898402102	TRUSTMARK CORP COMMON STOCK							
		46,290.000	Local 31.044606	1,437,054.81	23.040000	1,066,521.60	-370,533.21	0.14
			Base 31.044606	1,437,054.81	23.040000	1,066,521.60	-370,533.21	0.14
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		14,327.000	Local 36.746882	526,472.58	29.760000	426,371.52	-100,101.06	0.05
			Base 36.746882	526,472.58	29.760000	426,371.52	-100,101.06	0.05
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
		73,271.000	Local 26.460401	1,938,780.05	13.770000	1,008,941.67	-929,838.38	0.13
			Base 26.460401	1,938,780.05	13.770000	1,008,941.67	-929,838.38	0.13
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01							
		5,280.000	Local 193.865701	1,023,610.90	175.710000	927,748.80	-95,862.10	0.12
			Base 193.865701	1,023,610.90	175.710000	927,748.80	-95,862.10	0.12
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		8,484.000	Local 67.792598	575,152.40	64.290000	545,436.36	-29,716.04	0.07
			Base 67.792598	575,152.40	64.290000	545,436.36	-29,716.04	0.07

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90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,166.000	Local 71.338876	796,569.89	100.830000	1,125,867.78	329,297.89	0.15
			Base 71.338876	796,569.89	100.830000	1,125,867.78	329,297.89	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		58,414.000	Local 22.669504	1,324,216.39	12.330000	720,244.62	-603,971.77	0.09
			Base 22.669504	1,324,216.39	12.330000	720,244.62	-603,971.77	0.09
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		33,881.000	Local 26.749206	906,289.85	35.160000	1,191,255.96	284,966.11	0.15
			Base 26.749206	906,289.85	35.160000	1,191,255.96	284,966.11	0.15
904677200	UNIFI INC COMMON STOCK USD.1							
		61.000	Local 24.727541	1,508.38	6.940000	423.34	-1,085.04	0.00
			Base 24.727541	1,508.38	6.940000	423.34	-1,085.04	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		11,449.000	Local 111.173645	1,272,827.06	176.130000	2,016,512.37	743,685.31	0.26
			Base 111.173645	1,272,827.06	176.130000	2,016,512.37	743,685.31	0.26
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		87,286.000	Local 23.452583	2,047,082.16	27.000000	2,356,722.00	309,639.84	0.30
			Base 23.452583	2,047,082.16	27.000000	2,356,722.00	309,639.84	0.30
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		16,452.000	Local 26.724243	439,667.25	19.770000	325,256.04	-114,411.21	0.04
			Base 26.724243	439,667.25	19.770000	325,256.04	-114,411.21	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		45,023.000	Local 24.136889	1,086,715.15	20.130000	906,312.99	-180,402.16	0.12
			Base 24.136889	1,086,715.15	20.130000	906,312.99	-180,402.16	0.12
913259107	UNITIL CORP COMMON STOCK							
		12,194.000	Local 52.840687	644,339.34	48.820000	595,311.08	-49,028.26	0.08
			Base 52.840687	644,339.34	48.820000	595,311.08	-49,028.26	0.08
91325V108	UNITI GROUP INC REIT USD.0001							
		180,834.000	Local 9.131524	1,651,290.04	5.370000	971,078.58	-680,211.46	0.13
			Base 9.131524	1,651,290.04	5.370000	971,078.58	-680,211.46	0.13

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913456109	UNIVERSAL CORP/VA COMMON STOCK							
		18,613.000	Local 49.193725	915,642.81	47.620000	886,351.06	-29,291.75	0.11
			Base 49.193725	915,642.81	47.620000	886,351.06	-29,291.75	0.11
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		9,627.000	Local 56.536618	544,278.02	46.630000	448,907.01	-95,371.01	0.06
			Base 56.536618	544,278.02	46.630000	448,907.01	-95,371.01	0.06
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		20,766.000	Local 16.979052	352,587.00	12.660000	262,897.56	-89,689.44	0.03
			Base 16.979052	352,587.00	12.660000	262,897.56	-89,689.44	0.03
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		45,617.000	Local 20.109554	917,337.53	33.210000	1,514,940.57	597,603.04	0.20
			Base 20.109554	917,337.53	33.210000	1,514,940.57	597,603.04	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		89,113.000	Local 18.290067	1,629,882.78	16.360000	1,457,888.68	-171,994.10	0.19
			Base 18.290067	1,629,882.78	16.360000	1,457,888.68	-171,994.10	0.19
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		43,542.000	Local 16.411211	714,576.96	5.190000	225,982.98	-488,593.98	0.03
			Base 16.411211	714,576.96	5.190000	225,982.98	-488,593.98	0.03
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		98,895.000	Local 93.173993	9,214,442.07	92.930000	9,190,312.35	-24,129.72	1.18
			Base 93.173993	9,214,442.07	92.930000	9,190,312.35	-24,129.72	1.18
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		30,623.000	Local 26.666338	816,603.26	19.670000	602,354.41	-214,248.85	0.08
			Base 26.666338	816,603.26	19.670000	602,354.41	-214,248.85	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		100,494.000	Local 8.606103	864,861.68	10.710000	1,076,290.74	211,429.06	0.14
			Base 8.606103	864,861.68	10.710000	1,076,290.74	211,429.06	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		39,183.000	Local 27.702490	1,085,466.68	29.190000	1,143,751.77	58,285.09	0.15
			Base 27.702490	1,085,466.68	29.190000	1,143,751.77	58,285.09	0.15

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		41,088.000	Local 25.909096	1,064,552.95	18.810000	772,865.28	-291,687.67	0.10
			Base 25.909096	1,064,552.95	18.810000	772,865.28	-291,687.67	0.10
923454102	VERITIV CORP COMMON STOCK USD.01							
		10,269.000	Local 62.452993	641,329.79	168.330000	1,728,580.77	1,087,250.98	0.22
			Base 62.452993	641,329.79	168.330000	1,728,580.77	1,087,250.98	0.22
92346J108	VERICEL CORP COMMON STOCK							
		36,054.000	Local 48.639430	1,753,646.01	32.830000	1,183,652.82	-569,993.19	0.15
			Base 48.639430	1,753,646.01	32.830000	1,183,652.82	-569,993.19	0.15
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
		106,015.000	Local 16.657561	1,765,951.29	17.790000	1,886,006.85	120,055.56	0.24
			Base 16.657561	1,765,951.29	17.790000	1,886,006.85	120,055.56	0.24
92552R406	VIAD CORP COMMON STOCK USD1.5							
		15,792.000	Local 28.472406	449,636.24	28.390000	448,334.88	-1,301.36	0.06
			Base 28.472406	449,636.24	28.390000	448,334.88	-1,301.36	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001							
		57,890.000	Local 33.642821	1,947,582.89	27.740000	1,605,868.60	-341,714.29	0.21
			Base 33.642821	1,947,582.89	27.740000	1,605,868.60	-341,714.29	0.21
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
		168,613.000	Local 9.571743	1,613,920.32	10.450000	1,762,005.85	148,085.53	0.23
			Base 9.571743	1,613,920.32	10.450000	1,762,005.85	148,085.53	0.23
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
		59,368.000	Local 18.971900	1,126,323.76	19.180000	1,138,678.24	12,354.48	0.15
			Base 18.971900	1,126,323.76	19.180000	1,138,678.24	12,354.48	0.15
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
		57,885.000	Local 23.048629	1,334,169.87	12.660000	732,824.10	-601,345.77	0.09
			Base 23.048629	1,334,169.87	12.660000	732,824.10	-601,345.77	0.09
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		5,193.000	Local 127.553324	662,384.41	207.100000	1,075,470.30	413,085.89	0.14
			Base 127.553324	662,384.41	207.100000	1,075,470.30	413,085.89	0.14

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		43,271.000	Local 20.804399	900,227.13	29.250000	1,265,676.75	365,449.62	0.16
			Base 20.804399	900,227.13	29.250000	1,265,676.75	365,449.62	0.16
929236107	WD 40 CO COMMON STOCK USD.001							
		10,289.000	Local 110.825373	1,140,282.26	214.870000	2,210,797.43	1,070,515.17	0.28
			Base 110.825373	1,140,282.26	214.870000	2,210,797.43	1,070,515.17	0.28
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		46,578.000	Local 47.697543	2,221,656.18	39.300000	1,830,515.40	-391,140.78	0.24
			Base 47.697543	2,221,656.18	39.300000	1,830,515.40	-391,140.78	0.24
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		35,989.000	Local 13.450932	484,085.58	22.550000	811,551.95	327,466.37	0.10
			Base 13.450932	484,085.58	22.550000	811,551.95	327,466.37	0.10
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		23,503.000	Local 47.545172	1,117,454.17	85.340000	2,005,746.02	888,291.85	0.26
			Base 47.545172	1,117,454.17	85.340000	2,005,746.02	888,291.85	0.26
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		39,407.000	Local 20.702804	815,835.40	39.560000	1,558,940.92	743,105.52	0.20
			Base 20.702804	815,835.40	39.560000	1,558,940.92	743,105.52	0.20
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		49,870.000	Local 29.376150	1,464,988.61	27.180000	1,355,466.60	-109,522.01	0.17
			Base 29.376150	1,464,988.61	27.180000	1,355,466.60	-109,522.01	0.17
939653101	ELME COMMUNITIES REIT USD.01							
		66,492.000	Local 25.859773	1,719,468.03	15.380000	1,022,646.96	-696,821.07	0.13
			Base 25.859773	1,719,468.03	15.380000	1,022,646.96	-696,821.07	0.13
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		20,199.000	Local 51.910626	1,048,542.73	44.030000	889,361.97	-159,180.76	0.11
			Base 51.910626	1,048,542.73	44.030000	889,361.97	-159,180.76	0.11
966084204	WHITESTONE REIT REIT USD.001							
		35,216.000	Local 11.504340	405,136.85	10.000000	352,160.00	-52,976.85	0.05
			Base 11.504340	405,136.85	10.000000	352,160.00	-52,976.85	0.05

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		32,372.000	Local 32.735000	1,059,697.42	37.160000	1,202,943.52	143,246.10	0.15
			Base 32.735000	1,059,697.42	37.160000	1,202,943.52	143,246.10	0.15
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		23,161.000	Local 30.265564	700,980.73	64.850000	1,501,990.85	801,010.12	0.19
			Base 30.265564	700,980.73	64.850000	1,501,990.85	801,010.12	0.19
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
		85,986.000	Local 6.992514	601,258.33	7.300000	627,697.80	26,439.47	0.08
			Base 6.992514	601,258.33	7.300000	627,697.80	26,439.47	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		60,209.000	Local 21.687914	1,305,807.61	8.080000	486,488.72	-819,318.89	0.06
			Base 21.687914	1,305,807.61	8.080000	486,488.72	-819,318.89	0.06
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,536.000	Local 96.029176	243,529.99	134.810000	341,878.16	98,348.17	0.04
			Base 96.029176	243,529.99	134.810000	341,878.16	98,348.17	0.04
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
		47,093.000	Local 30.781983	1,449,615.91	21.900000	1,031,336.70	-418,279.21	0.13
			Base 30.781983	1,449,615.91	21.900000	1,031,336.70	-418,279.21	0.13
98379L100	XPEL INC COMMON STOCK							
		14,864.000	Local 60.596137	900,700.98	83.300000	1,238,171.20	337,470.22	0.16
			Base 60.596137	900,700.98	83.300000	1,238,171.20	337,470.22	0.16
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		82,989.000	Local 18.973296	1,574,574.88	11.800000	979,270.20	-595,304.68	0.13
			Base 18.973296	1,574,574.88	11.800000	979,270.20	-595,304.68	0.13
98401F105	XENCOR INC COMMON STOCK USD.01							
		45,776.000	Local 37.940434	1,736,761.29	21.980000	1,006,156.48	-730,604.81	0.13
			Base 37.940434	1,736,761.29	21.980000	1,006,156.48	-730,604.81	0.13
98423J101	XPERI INC COMMON STOCK							
		32,228.000	Local 27.997812	902,313.48	11.800000	380,290.40	-522,023.08	0.05
			Base 27.997812	902,313.48	11.800000	380,290.40	-522,023.08	0.05

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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
985817105	YELP INC COMMON STOCK USD.000001							
		52,178.000	29.148156	1,520,892.49	42.850000	2,235,827.30	714,934.81	0.29
			29.148156	1,520,892.49	42.850000	2,235,827.30	714,934.81	0.29
98986M103	ZYNEX INC COMMON STOCK USD.001							
		16,115.000	17.574481	283,212.76	7.700000	124,085.50	-159,127.26	0.02
			17.574481	283,212.76	7.700000	124,085.50	-159,127.26	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		44,951.000	30.639270	1,377,265.84	58.840000	2,644,916.84	1,267,651.00	0.34
			30.639270	1,377,265.84	58.840000	2,644,916.84	1,267,651.00	0.34
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
		123,919.000	11.726200	1,453,098.98	9.190000	1,138,815.61	-314,283.37	0.15
			11.726200	1,453,098.98	9.190000	1,138,815.61	-314,283.37	0.15
G3323L100	FABRINET COMMON STOCK USD.01							
		27,513.000	46.868220	1,289,485.35	160.770000	4,423,265.01	3,133,779.66	0.57
			46.868220	1,289,485.35	160.770000	4,423,265.01	3,133,779.66	0.57
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		23,286.000	31.469219	732,792.24	25.550000	594,957.30	-137,834.94	0.08
			31.469219	732,792.24	25.550000	594,957.30	-137,834.94	0.08
G4740B105	ICHOH HOLDINGS LTD COMMON STOCK USD.0001							
		22,024.000	27.505402	605,778.97	36.630000	806,739.12	200,960.15	0.10
			27.505402	605,778.97	36.630000	806,739.12	200,960.15	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		28,515.000	33.495142	955,113.96	14.560000	415,178.40	-539,935.56	0.05
			33.495142	955,113.96	14.560000	415,178.40	-539,935.56	0.05
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
		16,878.000	38.366955	647,557.46	31.550000	532,500.90	-115,056.56	0.07
			38.366955	647,557.46	31.550000	532,500.90	-115,056.56	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		6,869.000	112.537004	773,016.68	110.690000	760,329.61	-12,687.07	0.10
			112.537004	773,016.68	110.690000	760,329.61	-12,687.07	0.10

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		34,203.000	Local 27.695191	947,258.61	75.000000	2,565,225.00	1,617,966.39	0.33
			Base 27.695191	947,258.61	75.000000	2,565,225.00	1,617,966.39	0.33
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		65,008.000	Local 12.045569	783,058.34	11.060000	718,988.48	-64,069.86	0.09
			Base 12.045569	783,058.34	11.060000	718,988.48	-64,069.86	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		37,196.000	Local 22.513226	837,401.97	25.830000	960,772.68	123,370.71	0.12
			Base 22.513226	837,401.97	25.830000	960,772.68	123,370.71	0.12
G9059U107	TRINSEO PLC COMMON STOCK							
		51,333.000	Local 41.692721	2,140,212.47	10.530000	540,536.49	-1,599,675.98	0.07
			Base 41.692721	2,140,212.47	10.530000	540,536.49	-1,599,675.98	0.07
N90064101	UNIQURE NV COMMON STOCK EUR.05							
		31,740.000	Local 25.514229	809,821.63	8.710000	276,455.40	-533,366.23	0.04
			Base 25.514229	809,821.63	8.710000	276,455.40	-533,366.23	0.04
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		24,163.000	Local 12.991095	313,903.84	25.800000	623,405.40	309,501.56	0.08
			Base 12.991095	313,903.84	25.800000	623,405.40	309,501.56	0.08
US DOLLAR Total								
		27,455,897.000	Local	640,982,598.07		775,793,329.69	134,810,731.62	99.94
			Base	640,982,598.07		775,793,329.69	134,810,731.62	99.94
EQUITY Total								
		27,455,897.000	Base	640,982,598.07		775,793,329.69	134,810,731.62	99.94

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		27,900,896.410	Base	641,427,597.48		776,238,329.10	134,810,731.62	100.00

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-206,775.000	Local	1.000000	-206,775.00	1.000000	-206,775.00	0.00	0.01
			Base	1.000000	-206,775.00	1.000000	-206,775.00	0.00	0.01
US DOLLAR Total									
		-206,775.000	Local		-206,775.00		-206,775.00	0.00	0.01
			Base		-206,775.00		-206,775.00	0.00	0.01
CASH Total									
		-206,775.000	Base		-206,775.00		-206,775.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP				5.740000	04 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.021500	10,002,150.00	2,150.00	0.36
			Base	100.000000	10,000,000.00	100.021500	10,002,150.00	2,150.00	0.36
41282KWS3	HARLEY DAVIDSON FND CP				6.050000	26 Sep 2023			
		15,000,000.000	Local	99.579861	14,936,979.17	99.579861	14,936,979.17	0.00	0.54
			Base	99.579861	14,936,979.17	99.579861	14,936,979.17	0.00	0.54
41282KXG8	HARLEY DAVIDSON FND CP				6.040000	16 Oct 2023			
		14,000,000.000	Local	99.245000	13,894,300.00	99.245000	13,894,300.00	0.00	0.50
			Base	99.245000	13,894,300.00	99.245000	13,894,300.00	0.00	0.50
4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030			
		25,845,104.860	Local	100.000000	25,845,104.86	100.000000	25,845,104.86	0.00	0.94
			Base	100.000000	25,845,104.86	100.000000	25,845,104.86	0.00	0.94
912797FV4	TREASURY BILL 12/23 0.00000				5.180400	21 Dec 2023			
		10,000,000.000	Local	98.402710	9,840,271.00	98.370460	9,837,046.00	-3,225.00	0.36
			Base	98.402710	9,840,271.00	98.370460	9,837,046.00	-3,225.00	0.36

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Books Closed

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GM3	WI TREASURY SEC. WI TREASURY SEC.				5.260000	08 Feb 2024		
		10,000,000.000	Local 97.662222	9,766,222.22	97.653330	9,765,333.00	-889.22	0.35
			Base 97.662222	9,766,222.22	97.653330	9,765,333.00	-889.22	0.35
US DOLLAR Total								
		84,845,104.860	Local	84,282,877.25		84,280,913.03	-1,964.22	3.06
			Base	84,282,877.25		84,280,913.03	-1,964.22	3.06
CASH EQUIVALENT Total								
		84,845,104.860	Base	84,282,877.25		84,280,913.03	-1,964.22	3.06

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	106.070000	30,041,357.54	-6,253,642.43	1.09
			Base 128.150355	36,294,999.97	106.070000	30,041,357.54	-6,253,642.43	1.09
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		177,300.000	Local 26.344842	4,670,940.41	25.040000	4,439,592.00	-231,348.41	0.16
			Base 26.344842	4,670,940.41	25.040000	4,439,592.00	-231,348.41	0.16
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
		472,165.000	Local 30.455795	14,380,160.62	28.290000	13,357,547.85	-1,022,612.77	0.49
			Base 30.455795	14,380,160.62	28.290000	13,357,547.85	-1,022,612.77	0.49
US DOLLAR Total								
		932,687.000	Local	55,346,101.00		47,838,497.39	-7,507,603.61	1.74
			Base	55,346,101.00		47,838,497.39	-7,507,603.61	1.74
EQUITY Total								
		932,687.000	Base	55,346,101.00		47,838,497.39	-7,507,603.61	1.74

FIXED INCOME

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	99.950997	7,496,324.79	90.131843	6,759,888.23	-736,436.56	0.25
		Base	99.950997	7,496,324.79	90.131843	6,759,888.23	-736,436.56	0.25
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.841388	6,988,897.17	98.914655	6,924,025.85	-64,871.32	0.25
		Base	99.841388	6,988,897.17	98.914655	6,924,025.85	-64,871.32	0.25
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.130958	10,218,364.30	94.882650	9,682,774.43	-535,589.87	0.35
		Base	100.130958	10,218,364.30	94.882650	9,682,774.43	-535,589.87	0.35
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	87.907037	8,845,206.06	-1,203,475.88	0.32
		Base	99.867640	10,048,681.94	87.907037	8,845,206.06	-1,203,475.88	0.32
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.680639	9,968,063.85	78.515070	7,851,507.00	-2,116,556.85	0.29
		Base	99.680639	9,968,063.85	78.515070	7,851,507.00	-2,116,556.85	0.29
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.993211	9,999,321.05	90.216354	9,021,635.40	-977,685.65	0.33
		Base	99.993211	9,999,321.05	90.216354	9,021,635.40	-977,685.65	0.33
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	100.505800	5,025,289.98	99.099109	4,954,955.45	-70,334.53	0.18
		Base	100.505800	5,025,289.98	99.099109	4,954,955.45	-70,334.53	0.18
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.961500	9,996,149.99	91.759846	9,175,984.60	-820,165.39	0.33
		Base	99.961500	9,996,149.99	91.759846	9,175,984.60	-820,165.39	0.33
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.966164	9,996,616.42	96.669792	9,666,979.20	-329,637.22	0.35
		Base	99.966164	9,996,616.42	96.669792	9,666,979.20	-329,637.22	0.35
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.644000	9,964,399.95	100.247410	10,024,741.00	60,341.05	0.36

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STATE STREET

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		Base	99.644000	9,964,399.95	100.247410	10,024,741.00	60,341.05	0.36
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.822014	4,991,100.72	121.026626	6,051,331.30	1,060,230.58	0.22
		Base	99.822014	4,991,100.72	121.026626	6,051,331.30	1,060,230.58	0.22
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				5.540958	03 Nov 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.959956	9,995,995.60	-4,004.40	0.36
		Base	100.000000	10,000,000.00	99.959956	9,995,995.60	-4,004.40	0.36
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.960216	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	99.481044	13,927,346.16	-72,653.84	0.51
		Base	100.000000	14,000,000.00	99.481044	13,927,346.16	-72,653.84	0.51
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027		
	10,000,000.000	Local	97.404097	9,740,409.70	97.122530	9,712,253.00	-28,156.70	0.35
Original Face:	10,000,000.000	Base	97.404097	9,740,409.70	97.122530	9,712,253.00	-28,156.70	0.35
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.966860	2,999,005.81	105.516000	3,165,480.00	166,474.19	0.11
		Base	99.966860	2,999,005.81	105.516000	3,165,480.00	166,474.19	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.658010	7,444,733.40	86.373019	6,517,708.01	-927,025.39	0.24
		Base	98.658010	7,444,733.40	86.373019	6,517,708.01	-927,025.39	0.24
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.932596	4,996,629.81	89.247493	4,462,374.65	-534,255.16	0.16
		Base	99.932596	4,996,629.81	89.247493	4,462,374.65	-534,255.16	0.16
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	0.17
		Base	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	0.17
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.103463	9,910,346.29	96.851505	9,685,150.50	-225,195.79	0.35
		Base	99.103463	9,910,346.29	96.851505	9,685,150.50	-225,195.79	0.35
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.998148	9,999,814.80	95.087394	9,508,739.40	-491,075.40	0.35

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Holdings

ST OF AZ POOL 205 FIXED INCOME
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FUND: ATZ6



STATE STREET

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		Base	99.998148	9,999,814.80	95.087394	9,508,739.40	-491,075.40	0.35
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.913281	4,995,664.07	95.656690	4,782,834.50	-212,829.57	0.17
		Base	99.913281	4,995,664.07	95.656690	4,782,834.50	-212,829.57	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	89.251266	13,387,689.90	-1,612,310.10	0.49
		Base	100.000000	15,000,000.00	89.251266	13,387,689.90	-1,612,310.10	0.49
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025		
	10,000,000.000	Local	98.918743	9,891,874.27	97.391980	9,739,198.00	-152,676.27	0.35
		Base	98.918743	9,891,874.27	97.391980	9,739,198.00	-152,676.27	0.35
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	105.776802	11,106,564.17	95.133848	9,989,054.04	-1,117,510.13	0.36
		Base	105.776802	11,106,564.17	95.133848	9,989,054.04	-1,117,510.13	0.36
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	100.951923	5,047,596.17	94.734778	4,736,738.90	-310,857.27	0.17
		Base	100.951923	5,047,596.17	94.734778	4,736,738.90	-310,857.27	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	98.650420	9,865,042.00	-134,958.00	0.36
		Base	100.000000	10,000,000.00	98.650420	9,865,042.00	-134,958.00	0.36
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	25,000,000.000	Local	99.966734	24,991,683.41	98.409895	24,602,473.75	-389,209.66	0.89
		Base	99.966734	24,991,683.41	98.409895	24,602,473.75	-389,209.66	0.89
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	97.290154	7,296,761.55	-203,238.45	0.27
		Base	100.000000	7,500,000.00	97.290154	7,296,761.55	-203,238.45	0.27
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.837633	2,995,128.98	99.092359	2,972,770.77	-22,358.21	0.11
		Base	99.837633	2,995,128.98	99.092359	2,972,770.77	-22,358.21	0.11
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.976165	2,999,284.94	95.876022	2,876,280.66	-123,004.28	0.10

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Holdings

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		Base	99.976165	2,999,284.94	95.876022	2,876,280.66	-123,004.28	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.948041	9,994,804.06	85.791640	8,579,164.00	-1,415,640.06	0.31
		Base	99.948041	9,994,804.06	85.791640	8,579,164.00	-1,415,640.06	0.31
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	98.882319	29,664,695.70	-335,304.30	1.08
		Base	100.000000	30,000,000.00	98.882319	29,664,695.70	-335,304.30	1.08
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	114.667092	5,733,354.59	97.215602	4,860,780.10	-872,574.49	0.18
		Base	114.667092	5,733,354.59	97.215602	4,860,780.10	-872,574.49	0.18
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	97.297919	4,864,895.95	-135,104.05	0.18
		Base	100.000000	5,000,000.00	97.297919	4,864,895.95	-135,104.05	0.18
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	9,958,108.740	Local	91.117909	9,073,620.49	89.188270	8,881,464.91	-192,155.58	0.32
Original Face:	10,000,000.000	Base	91.117909	9,073,620.49	89.188270	8,881,464.91	-192,155.58	0.32
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,924,034.610	Local	95.217501	7,545,067.77	92.619250	7,339,181.43	-205,886.34	0.27
Original Face:	8,035,647.000	Base	95.217501	7,545,067.77	92.619250	7,339,181.43	-205,886.34	0.27
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	10,791,932.080	Local	95.630633	10,320,392.92	83.654080	9,027,891.50	-1,292,501.42	0.33
Original Face:	15,000,000.000	Base	95.630633	10,320,392.92	83.654080	9,027,891.50	-1,292,501.42	0.33
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,612,730.540	Local	98.169111	8,455,040.97	85.816140	7,391,112.90	-1,063,928.07	0.27
Original Face:	10,000,000.000	Base	98.169111	8,455,040.97	85.816140	7,391,112.90	-1,063,928.07	0.27
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,384,110.010	Local	95.403901	4,182,611.98	86.972570	3,812,973.15	-369,638.83	0.14
Original Face:	5,000,000.000	Base	95.403901	4,182,611.98	86.972570	3,812,973.15	-369,638.83	0.14
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	101.970479	3,365,025.81	96.702690	3,191,188.77	-173,837.04	0.12

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Holdings

ST OF AZ POOL 205 FIXED INCOME

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STATE STREET

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Original Face:		3,300,000.000	Base	101.970479	3,365,025.81	96.702690	3,191,188.77	-173,837.04	0.12
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.36
			Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.36
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local	99.646155	2,989,384.64	75.752013	2,272,560.39	-716,824.25	0.08
			Base	99.646155	2,989,384.64	75.752013	2,272,560.39	-716,824.25	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	95.297290	9,529,729.00	-470,271.00	0.35
			Base	100.000000	10,000,000.00	95.297290	9,529,729.00	-470,271.00	0.35
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	105.359310	10,535,931.01	92.269758	9,226,975.80	-1,308,955.21	0.34
			Base	105.359310	10,535,931.01	92.269758	9,226,975.80	-1,308,955.21	0.34
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.196950	14 May 2029			
		10,000,000.000	Local	101.280729	10,128,072.90	100.219730	10,021,973.00	-106,099.90	0.36
Original Face:		10,000,000.000	Base	101.280729	10,128,072.90	100.219730	10,021,973.00	-106,099.90	0.36
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.871379	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	95.990615	14,398,592.25	-601,407.75	0.52
			Base	100.000000	15,000,000.00	95.990615	14,398,592.25	-601,407.75	0.52
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	99.830657	9,983,065.70	-16,934.30	0.36
			Base	100.000000	10,000,000.00	99.830657	9,983,065.70	-16,934.30	0.36
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	97.378977	4,868,948.85	-131,051.15	0.18
			Base	100.000000	5,000,000.00	97.378977	4,868,948.85	-131,051.15	0.18
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.216678	5,110,833.90	95.881150	4,794,057.50	-316,776.40	0.17
Original Face:		5,000,000.000	Base	102.216678	5,110,833.90	95.881150	4,794,057.50	-316,776.40	0.17
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026			
		10,000,000.000	Local	99.858722	9,985,872.18	99.587201	9,958,720.10	-27,152.08	0.36

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		Base	99.858722	9,985,872.18	99.587201	9,958,720.10	-27,152.08	0.36
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.814876	9,981,487.59	104.698917	10,469,891.70	488,404.11	0.38
		Base	99.814876	9,981,487.59	104.698917	10,469,891.70	488,404.11	0.38
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.860221	5,991,613.26	98.723367	5,923,402.02	-68,211.24	0.22
		Base	99.860221	5,991,613.26	98.723367	5,923,402.02	-68,211.24	0.22
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.324171	4,966,208.57	96.458401	4,822,920.05	-143,288.52	0.18
		Base	99.324171	4,966,208.57	96.458401	4,822,920.05	-143,288.52	0.18
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	100.278581	8,416,381.28	98.485146	8,265,858.30	-150,522.98	0.30
		Base	100.278581	8,416,381.28	98.485146	8,265,858.30	-150,522.98	0.30
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.977065	4,998,853.26	90.179270	4,508,963.50	-489,889.76	0.16
		Base	99.977065	4,998,853.26	90.179270	4,508,963.50	-489,889.76	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.785681	12,972,138.57	83.206990	10,816,908.70	-2,155,229.87	0.39
		Base	99.785681	12,972,138.57	83.206990	10,816,908.70	-2,155,229.87	0.39
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	89.234061	4,461,703.04	88.522919	4,426,145.95	-35,557.09	0.16
		Base	89.234061	4,461,703.04	88.522919	4,426,145.95	-35,557.09	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	93.049524	4,652,476.20	-347,523.80	0.17
		Base	100.000000	5,000,000.00	93.049524	4,652,476.20	-347,523.80	0.17
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	23,896.400	Local	100.105120	23,921.52	101.697382	24,302.01	380.49	0.00
Original Face:	5,000,000.000	Base	100.105120	23,921.52	101.697382	24,302.01	380.49	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,157,332.800	Local	91.335256	1,057,052.87	89.196846	1,032,304.36	-24,748.51	0.04

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000,000.000	Base	91.335256	1,057,052.87	89.196846	1,032,304.36	-24,748.51	0.04
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	126,968.430	Local	100.877612	128,082.72	98.010429	124,442.30	-3,640.42	0.00
Original Face:	5,085,000.000	Base	100.877612	128,082.72	98.010429	124,442.30	-3,640.42	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	747,663.100	Local	102.123102	763,536.75	96.758184	723,425.24	-40,111.51	0.03
Original Face:	5,000,000.000	Base	102.123102	763,536.75	96.758184	723,425.24	-40,111.51	0.03
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	752,852.250	Local	106.102201	798,792.81	96.832496	729,005.62	-69,787.19	0.03
Original Face:	5,000,000.000	Base	106.102201	798,792.81	96.832496	729,005.62	-69,787.19	0.03
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,304,826.320	Local	102.274621	1,334,506.18	93.465360	1,219,560.62	-114,945.56	0.04
Original Face:	7,000,000.000	Base	102.274621	1,334,506.18	93.465360	1,219,560.62	-114,945.56	0.04
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	907,861.660	Local	100.691529	914,139.79	92.008726	835,311.95	-78,827.84	0.03
Original Face:	3,550,000.000	Base	100.691529	914,139.79	92.008726	835,311.95	-78,827.84	0.03
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	904,748.450	Local	102.459162	926,997.68	93.348418	844,568.36	-82,429.32	0.03
Original Face:	5,000,000.000	Base	102.459162	926,997.68	93.348418	844,568.36	-82,429.32	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	522,284.370	Local	103.587913	541,023.48	101.439351	529,801.88	-11,221.60	0.02
Original Face:	10,300,000.000	Base	103.587913	541,023.48	101.439351	529,801.88	-11,221.60	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	285,237.660	Local	99.739189	284,493.73	100.070893	285,439.87	946.14	0.01
Original Face:	14,598,876.000	Base	99.739189	284,493.73	100.070893	285,439.87	946.14	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	264,201.400	Local	99.732295	263,494.12	99.775501	263,608.27	114.15	0.01
Original Face:	11,774,977.000	Base	99.732295	263,494.12	99.775501	263,608.27	114.15	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	138,963.510	Local	99.690609	138,533.57	99.036904	137,625.16	-908.41	0.00

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Holdings

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

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Original Face:		3,598,890.000	Base	99.690609	138,533.57	99.036904	137,625.16	-908.41	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033			
		64,065.360	Local	99.752003	63,906.48	98.889212	63,353.73	-552.75	0.00
Original Face:		6,241,535.000	Base	99.752003	63,906.48	98.889212	63,353.73	-552.75	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034			
		62,385.350	Local	100.160102	62,485.23	98.974995	61,745.90	-739.33	0.00
Original Face:		5,000,000.000	Base	100.160102	62,485.23	98.974995	61,745.90	-739.33	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034			
		149,445.850	Local	100.611111	150,359.13	100.337272	149,949.89	-409.24	0.01
Original Face:		5,000,000.000	Base	100.611111	150,359.13	100.337272	149,949.89	-409.24	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035			
		119,553.400	Local	100.415831	120,050.54	100.733606	120,430.45	379.91	0.00
Original Face:		5,000,000.000	Base	100.415831	120,050.54	100.733606	120,430.45	379.91	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				5.069000	01 Jan 2037			
		355,514.820	Local	102.717175	365,174.78	101.407757	360,519.60	-4,655.18	0.01
Original Face:		6,000,000.000	Base	102.717175	365,174.78	101.407757	360,519.60	-4,655.18	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				4.028000	01 Oct 2036			
		299,927.500	Local	102.665561	307,922.25	100.954167	302,789.31	-5,132.94	0.01
Original Face:		5,000,000.000	Base	102.665561	307,922.25	100.954167	302,789.31	-5,132.94	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031			
		1,107,499.160	Local	99.953077	1,106,979.49	94.449371	1,046,025.99	-60,953.50	0.04
Original Face:		8,208,821.000	Base	99.953077	1,106,979.49	94.449371	1,046,025.99	-60,953.50	0.04
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
		13,860,000.000	Local	90.009949	12,475,378.96	87.579026	12,138,453.00	-336,925.96	0.44
			Base	90.009949	12,475,378.96	87.579026	12,138,453.00	-336,925.96	0.44
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026			
		10,000,000.000	Local	96.697268	9,669,726.83	90.233343	9,023,334.30	-646,392.53	0.33
			Base	96.697268	9,669,726.83	90.233343	9,023,334.30	-646,392.53	0.33
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024			
		10,000,000.000	Local	98.003104	9,800,310.39	94.139819	9,413,981.90	-386,328.49	0.34

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STATE STREET

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		Base	98.003104	9,800,310.39	94.139819	9,413,981.90	-386,328.49	0.34
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.480494	4,774,024.70	-225,975.30	0.17
		Base	100.000000	5,000,000.00	95.480494	4,774,024.70	-225,975.30	0.17
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	9,000,000.000	Local	99.772947	8,979,565.22	98.126226	8,831,360.34	-148,204.88	0.32
		Base	99.772947	8,979,565.22	98.126226	8,831,360.34	-148,204.88	0.32
3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.669703	4,983,485.15	-16,514.85	0.18
		Base	100.000000	5,000,000.00	99.669703	4,983,485.15	-16,514.85	0.18
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	977,431.750	Local	102.764063	1,004,448.58	93.151946	910,496.70	-93,951.88	0.03
Original Face:	5,000,000.000	Base	102.764063	1,004,448.58	93.151946	910,496.70	-93,951.88	0.03
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,084,891.840	Local	108.679547	1,179,055.54	96.966986	1,051,986.92	-127,068.62	0.04
Original Face:	7,231,153.000	Base	108.679547	1,179,055.54	96.966986	1,051,986.92	-127,068.62	0.04
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,616,375.920	Local	99.867475	1,614,233.81	89.505020	1,446,737.59	-167,496.22	0.05
Original Face:	8,000,000.000	Base	99.867475	1,614,233.81	89.505020	1,446,737.59	-167,496.22	0.05
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	884,545.620	Local	102.483699	906,515.07	96.766698	855,945.59	-50,569.48	0.03
Original Face:	6,000,000.000	Base	102.483699	906,515.07	96.766698	855,945.59	-50,569.48	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,467,747.750	Local	100.366820	1,473,131.74	91.838843	1,347,962.55	-125,169.19	0.05
Original Face:	5,000,000.000	Base	100.366820	1,473,131.74	91.838843	1,347,962.55	-125,169.19	0.05
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	103.393705	5,169,685.23	100.373785	5,018,689.25	-150,995.98	0.18
		Base	103.393705	5,169,685.23	100.373785	5,018,689.25	-150,995.98	0.18
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	101.641946	5,082,097.31	99.863081	4,993,154.05	-88,943.26	0.18

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		Base	101.641946	5,082,097.31	99.863081	4,993,154.05	-88,943.26	0.18	
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
		10,028,338.670	Local	103.389671	10,368,266.37	101.684962	10,197,312.37	-170,954.00	0.37
Original Face:		10,193,893.000	Base	103.389671	10,368,266.37	101.684962	10,197,312.37	-170,954.00	0.37
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
		18,281,717.040	Local	103.970478	19,007,588.57	102.840134	18,800,942.30	-206,646.27	0.68
Original Face:		19,717,301.000	Base	103.970478	19,007,588.57	102.840134	18,800,942.30	-206,646.27	0.68
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053			
		6,963,695.270	Local	98.263498	6,842,770.56	94.856267	6,605,501.38	-237,269.18	0.24
Original Face:		7,006,501.000	Base	98.263498	6,842,770.56	94.856267	6,605,501.38	-237,269.18	0.24
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
		4,240,000.000	Local	113.159857	4,797,977.92	84.111098	3,566,310.56	-1,231,667.36	0.13
			Base	113.159857	4,797,977.92	84.111098	3,566,310.56	-1,231,667.36	0.13
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
		4,000,000.000	Local	88.015843	3,520,633.71	80.604350	3,224,174.00	-296,459.71	0.12
			Base	88.015843	3,520,633.71	80.604350	3,224,174.00	-296,459.71	0.12
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
		3,500,000.000	Local	89.701049	3,139,536.72	82.429856	2,885,044.96	-254,491.76	0.10
			Base	89.701049	3,139,536.72	82.429856	2,885,044.96	-254,491.76	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
		3,771,000.000	Local	87.259334	3,290,549.47	81.135960	3,059,637.05	-230,912.42	0.11
			Base	87.259334	3,290,549.47	81.135960	3,059,637.05	-230,912.42	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030			
		3,135,000.000	Local	88.870505	2,786,090.32	82.258271	2,578,796.80	-207,293.52	0.09
			Base	88.870505	2,786,090.32	82.258271	2,578,796.80	-207,293.52	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031			
		9,000,000.000	Local	89.126420	8,021,377.83	81.093086	7,298,377.74	-723,000.09	0.27
			Base	89.126420	8,021,377.83	81.093086	7,298,377.74	-723,000.09	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				5.325000	30 Nov 2023			
		10,000,000.000	Local	99.997515	9,999,751.48	99.976302	9,997,630.20	-2,121.28	0.36

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		Base	99.997515	9,999,751.48	99.976302	9,997,630.20	-2,121.28	0.36
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.380000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.924112	9,992,411.20	-7,588.80	0.36
		Base	100.000000	10,000,000.00	99.924112	9,992,411.20	-7,588.80	0.36
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	89.396248	5,121,511.03	81.404121	4,663,642.09	-457,868.94	0.17
		Base	89.396248	5,121,511.03	81.404121	4,663,642.09	-457,868.94	0.17
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	91.435046	6,491,888.24	83.009015	5,893,640.07	-598,248.17	0.21
		Base	91.435046	6,491,888.24	83.009015	5,893,640.07	-598,248.17	0.21
3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030		
	10,000,000.000	Local	99.761543	9,976,154.33	97.856476	9,785,647.60	-190,506.73	0.36
		Base	99.761543	9,976,154.33	97.856476	9,785,647.60	-190,506.73	0.36
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033		
	20,000,000.000	Local	100.000000	20,000,000.00	98.813070	19,762,614.00	-237,386.00	0.72
		Base	100.000000	20,000,000.00	98.813070	19,762,614.00	-237,386.00	0.72
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030		
	10,000,000.000	Local	99.902932	9,990,293.22	98.697717	9,869,771.70	-120,521.52	0.36
		Base	99.902932	9,990,293.22	98.697717	9,869,771.70	-120,521.52	0.36
3133EPSP1	FEDERAL FARM CREDIT BANK BONDS 08/28 6				6.000000	08 Aug 2028		
	5,000,000.000	Local	99.890369	4,994,518.44	99.883238	4,994,161.90	-356.54	0.18
		Base	99.890369	4,994,518.44	99.883238	4,994,161.90	-356.54	0.18
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	12,374,688.320	Local	102.037395	12,626,809.61	100.336050	12,416,273.46	-210,536.15	0.45
Original Face:	12,845,689.000	Base	102.037395	12,626,809.61	100.336050	12,416,273.46	-210,536.15	0.45
3134GYVP4	FREDDIE MAC NOTES 07/28 6				6.000000	13 Jul 2028		
	14,100,000.000	Local	100.000000	14,100,000.00	99.266148	13,996,526.87	-103,473.13	0.51
		Base	100.000000	14,100,000.00	99.266148	13,996,526.87	-103,473.13	0.51
3134GYWS7	FREDDIE MAC NOTES 07/26 6				6.000000	17 Jul 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.529224	9,952,922.40	-47,077.60	0.36

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	99.529224	9,952,922.40	-47,077.60	0.36
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.886737	9,988,673.70	-11,326.30	0.36
		Base	100.000000	10,000,000.00	99.886737	9,988,673.70	-11,326.30	0.36
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	126.949267	6,347,463.36	113.868231	5,693,411.55	-654,051.81	0.21
		Base	126.949267	6,347,463.36	113.868231	5,693,411.55	-654,051.81	0.21
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.843117	4,992,155.84	91.083665	4,554,183.25	-437,972.59	0.17
		Base	99.843117	4,992,155.84	91.083665	4,554,183.25	-437,972.59	0.17
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.638468	25 Mar 2052		
	221,864.720	Local	107.917843	239,431.62	101.134650	224,382.11	-15,049.51	0.01
Original Face:	4,261,779.000	Base	107.917843	239,431.62	101.134650	224,382.11	-15,049.51	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	434,091.500	Local	102.731440	445,948.45	96.013950	416,788.40	-29,160.05	0.02
Original Face:	5,000,000.000	Base	102.731440	445,948.45	96.013950	416,788.40	-29,160.05	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,288,552.300	Local	98.563391	3,241,308.67	89.177320	2,932,642.81	-308,665.86	0.11
Original Face:	30,000,000.000	Base	98.563391	3,241,308.67	89.177320	2,932,642.81	-308,665.86	0.11
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	427,796.200	Local	100.911909	431,697.31	94.601240	404,700.51	-26,996.80	0.01
Original Face:	5,000,000.000	Base	100.911909	431,697.31	94.601240	404,700.51	-26,996.80	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	922,525.860	Local	99.936838	921,943.17	90.541060	835,264.69	-86,678.48	0.03
Original Face:	6,000,000.000	Base	99.936838	921,943.17	90.541060	835,264.69	-86,678.48	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	773,591.250	Local	99.417374	769,084.11	92.487480	715,475.05	-53,609.06	0.03
Original Face:	5,000,000.000	Base	99.417374	769,084.11	92.487480	715,475.05	-53,609.06	0.03
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	520,862.880	Local	100.703463	524,526.96	89.719110	467,313.54	-57,213.42	0.02

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Original Face:	6,000,000.000	Base	100.703463	524,526.96	89.719110	467,313.54	-57,213.42	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				5.752060	25 Apr 2038		
	778,570.200	Local	99.886650	777,687.69	97.691380	760,595.97	-17,091.72	0.03
Original Face:	5,000,000.000	Base	99.886650	777,687.69	97.691380	760,595.97	-17,091.72	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	230,400.000	Local	104.965556	241,840.64	96.285590	221,842.00	-19,998.64	0.01
Original Face:	5,000,000.000	Base	104.965556	241,840.64	96.285590	221,842.00	-19,998.64	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	1,175,550.810	Local	95.121831	1,118,205.46	97.785750	1,149,521.18	31,315.72	0.04
Original Face:	3,651,802.000	Base	95.121831	1,118,205.46	97.785750	1,149,521.18	31,315.72	0.04
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	169,456.170	Local	101.149206	171,403.57	98.259540	166,506.85	-4,896.72	0.01
Original Face:	8,500,000.000	Base	101.149206	171,403.57	98.259540	166,506.85	-4,896.72	0.01
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	79,140.350	Local	102.265545	80,933.31	97.765550	77,372.00	-3,561.31	0.00
Original Face:	5,000,000.000	Base	102.265545	80,933.31	97.765550	77,372.00	-3,561.31	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	383,487.200	Local	101.706255	390,030.47	96.598600	370,443.27	-19,587.20	0.01
Original Face:	5,000,000.000	Base	101.706255	390,030.47	96.598600	370,443.27	-19,587.20	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	350,789.150	Local	101.368215	355,588.70	96.944680	340,071.42	-15,517.28	0.01
Original Face:	5,000,000.000	Base	101.368215	355,588.70	96.944680	340,071.42	-15,517.28	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	505,660.980	Local	101.597966	513,741.27	96.638530	488,663.34	-25,077.93	0.02
Original Face:	6,000,000.000	Base	101.597966	513,741.27	96.638530	488,663.34	-25,077.93	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	87.381076	925,724.26	100.000000	1,059,410.46	133,686.20	0.04
Original Face:	6,000,000.000	Base	87.381076	925,724.26	100.000000	1,059,410.46	133,686.20	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024		
	4,418,299.750	Local	98.621558	4,357,396.03	97.718070	4,317,477.24	-39,918.79	0.16

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Original Face:	12,500,000.000	Base	98.621558	4,357,396.03	97.718070	4,317,477.24	-39,918.79	0.16	
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
	10,692,273.000	Local	101.648496	10,868,534.66	95.128260	10,171,373.26	-697,161.40	0.37	
Original Face:	10,692,273.000	Base	101.648496	10,868,534.66	95.128260	10,171,373.26	-697,161.40	0.37	
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
	1,285.500	Local	101.786853	1,308.47	99.573700	1,280.02	-28.45	0.00	
Original Face:	15,000,000.000	Base	101.786853	1,308.47	99.573700	1,280.02	-28.45	0.00	
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
	3,169.760	Local	104.111352	3,300.08	99.580790	3,156.47	-143.61	0.00	
Original Face:	11,000,000.000	Base	104.111352	3,300.08	99.580790	3,156.47	-143.61	0.00	
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
	1,050,613.730	Local	106.516341	1,119,075.30	90.891800	954,921.73	-164,153.57	0.03	
Original Face:	4,600,000.000	Base	106.516341	1,119,075.30	90.891800	954,921.73	-164,153.57	0.03	
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
	2,663,138.990	Local	101.881783	2,713,253.49	97.192330	2,588,366.84	-124,886.65	0.09	
Original Face:	6,976,000.000	Base	101.881783	2,713,253.49	97.192330	2,588,366.84	-124,886.65	0.09	
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
	1,185,995.520	Local	100.813499	1,195,643.58	92.881990	1,101,576.24	-94,067.34	0.04	
Original Face:	6,000,000.000	Base	100.813499	1,195,643.58	92.881990	1,101,576.24	-94,067.34	0.04	
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	1,174,811.940	Local	101.150147	1,188,324.01	86.158520	1,012,200.58	-176,123.43	0.04	
Original Face:	6,000,000.000	Base	101.150147	1,188,324.01	86.158520	1,012,200.58	-176,123.43	0.04	
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
	1,958,019.900	Local	99.179293	1,941,950.29	86.158520	1,687,000.97	-254,949.32	0.06	
Original Face:	10,000,000.000	Base	99.179293	1,941,950.29	86.158520	1,687,000.97	-254,949.32	0.06	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	979,009.950	Local	99.880186	977,836.96	86.158520	843,500.48	-134,336.48	0.03	
Original Face:	5,000,000.000	Base	99.880186	977,836.96	86.158520	843,500.48	-134,336.48	0.03	
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,837,655.650	Local	103.722471	3,980,511.25	86.854610	3,333,180.85	-647,330.40	0.12	

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Original Face:	5,000,000.000	Base	103.722471	3,980,511.25	86.854610	3,333,180.85	-647,330.40	0.12
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,371,889.110	Local	103.995481	5,586,521.91	86.865880	4,666,338.75	-920,183.16	0.17
Original Face:	7,000,000.000	Base	103.995481	5,586,521.91	86.865880	4,666,338.75	-920,183.16	0.17
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	2,881,723.050	Local	100.400240	2,893,256.86	72.238830	2,081,723.02	-811,533.84	0.08
Original Face:	5,000,000.000	Base	100.400240	2,893,256.86	72.238830	2,081,723.02	-811,533.84	0.08
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,549,149.910	Local	100.611918	4,576,986.96	91.319950	4,154,281.42	-422,705.54	0.15
Original Face:	5,173,000.000	Base	100.611918	4,576,986.96	91.319950	4,154,281.42	-422,705.54	0.15
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,527,147.570	Local	102.225858	5,650,174.00	95.922480	5,301,777.02	-348,396.98	0.19
Original Face:	6,075,000.000	Base	102.225858	5,650,174.00	95.922480	5,301,777.02	-348,396.98	0.19
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053		
	4,390,641.090	Local	99.919362	4,387,100.58	93.657870	4,112,180.92	-274,919.66	0.15
Original Face:	4,330,819.000	Base	99.919362	4,387,100.58	93.657870	4,112,180.92	-274,919.66	0.15
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	99,090.320	Local	99.904602	98,995.79	99.944979	99,035.80	40.01	0.00
Original Face:	6,625,000.000	Base	99.904602	98,995.79	99.944979	99,035.80	40.01	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	99,577.020	Local	99.954487	99,531.70	101.576666	101,147.02	1,615.32	0.00
Original Face:	6,000,000.000	Base	99.954487	99,531.70	101.576666	101,147.02	1,615.32	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	205,201.280	Local	103.348434	212,072.31	96.492580	198,004.01	-14,068.30	0.01
Original Face:	7,703,000.000	Base	103.348434	212,072.31	96.492580	198,004.01	-14,068.30	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	437,721.800	Local	102.527475	448,785.11	95.430380	417,719.58	-31,065.53	0.02
Original Face:	10,000,000.000	Base	102.527475	448,785.11	95.430380	417,719.58	-31,065.53	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	670,880.080	Local	102.114408	685,065.22	87.630990	587,898.86	-97,166.36	0.02

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Original Face:	13,000,000.000	Base	102.114408	685,065.22	87.630990	587,898.86	-97,166.36	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	119,654.730	Local	100.338641	120,059.93	96.174640	115,077.51	-4,982.42	0.00
Original Face:	3,000,000.000	Base	100.338641	120,059.93	96.174640	115,077.51	-4,982.42	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	192,626.990	Local	102.544607	197,528.59	97.109490	187,059.09	-10,469.50	0.01
Original Face:	12,500,000.000	Base	102.544607	197,528.59	97.109490	187,059.09	-10,469.50	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	483,530.100	Local	105.426628	509,769.48	94.880320	458,774.91	-50,994.57	0.02
Original Face:	5,000,000.000	Base	105.426628	509,769.48	94.880320	458,774.91	-50,994.57	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	1,597,218.800	Local	101.238795	1,617,005.06	97.455570	1,556,578.69	-60,426.37	0.06
Original Face:	8,000,000.000	Base	101.238795	1,617,005.06	97.455570	1,556,578.69	-60,426.37	0.06
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	658,031.800	Local	101.844470	670,169.00	89.278960	587,483.95	-82,685.05	0.02
Original Face:	5,000,000.000	Base	101.844470	670,169.00	89.278960	587,483.95	-82,685.05	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	158,605.100	Local	103.155712	163,610.22	97.353970	154,408.36	-9,201.86	0.01
Original Face:	5,000,000.000	Base	103.155712	163,610.22	97.353970	154,408.36	-9,201.86	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	744,515.900	Local	100.558289	748,672.45	93.634900	697,126.72	-51,545.73	0.03
Original Face:	5,000,000.000	Base	100.558289	748,672.45	93.634900	697,126.72	-51,545.73	0.03
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	828,710.250	Local	102.575900	850,057.00	93.516180	774,978.17	-75,078.83	0.03
Original Face:	5,000,000.000	Base	102.575900	850,057.00	93.516180	774,978.17	-75,078.83	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	2,019,966.580	Local	100.346260	2,026,960.92	99.207940	2,003,967.23	-22,993.69	0.07
Original Face:	6,280,000.000	Base	100.346260	2,026,960.92	99.207940	2,003,967.23	-22,993.69	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	690,084.250	Local	103.841182	716,591.64	95.444310	658,646.15	-57,945.49	0.02

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Original Face:	5,000,000.000	Base	103.841182	716,591.64	95.444310	658,646.15	-57,945.49	0.02	
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
	29,852.230	Local	100.603673	30,032.44	98.658080	29,451.64	-580.80	0.00	
Original Face:	1,000,000.000	Base	100.603673	30,032.44	98.658080	29,451.64	-580.80	0.00	
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043			
	1,850,105.100	Local	102.193821	1,890,693.09	93.959270	1,738,345.25	-152,347.84	0.06	
Original Face:	10,000,000.000	Base	102.193821	1,890,693.09	93.959270	1,738,345.25	-152,347.84	0.06	
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031			
	329,987.550	Local	101.193006	333,924.32	97.819840	322,793.29	-11,131.03	0.01	
Original Face:	5,000,000.000	Base	101.193006	333,924.32	97.819840	322,793.29	-11,131.03	0.01	
3137B7MZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K036 A2				3.527000	25 Oct 2023			
	4,646,126.200	Local	99.874633	4,640,301.49	99.583260	4,626,763.93	-13,537.56	0.17	
Original Face:	10,000,000.000	Base	99.874633	4,640,301.49	99.583260	4,626,763.93	-13,537.56	0.17	
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039			
	1,784,977.000	Local	99.090221	1,768,737.65	89.023860	1,589,055.43	-179,682.22	0.06	
Original Face:	1,784,977.000	Base	99.090221	1,768,737.65	89.023860	1,589,055.43	-179,682.22	0.06	
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025			
	1,134,132.640	Local	100.691066	1,141,970.24	96.761590	1,097,404.78	-44,565.46	0.04	
Original Face:	5,183,921.000	Base	100.691066	1,141,970.24	96.761590	1,097,404.78	-44,565.46	0.04	
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029			
	336,206.300	Local	100.732235	338,668.12	96.130930	323,198.24	-15,469.88	0.01	
Original Face:	5,000,000.000	Base	100.732235	338,668.12	96.130930	323,198.24	-15,469.88	0.01	
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028			
	1,173,406.020	Local	101.987051	1,196,722.20	97.535250	1,144,484.50	-52,237.70	0.04	
Original Face:	3,000,000.000	Base	101.987051	1,196,722.20	97.535250	1,144,484.50	-52,237.70	0.04	
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
	792,323.290	Local	101.479188	804,043.24	96.311040	763,094.80	-40,948.44	0.03	
Original Face:	2,579,263.000	Base	101.479188	804,043.24	96.311040	763,094.80	-40,948.44	0.03	
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
	32,837.550	Local	101.728174	33,405.04	99.543740	32,687.73	-717.31	0.00	

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Original Face:	5,000,000.000	Base	101.728174	33,405.04	99.543740	32,687.73	-717.31	0.00
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	195,197.650	Local	102.461720	200,002.87	97.738670	190,783.59	-9,219.28	0.01
Original Face:	5,000,000.000	Base	102.461720	200,002.87	97.738670	190,783.59	-9,219.28	0.01
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.875739	9,987,573.85	91.204669	9,120,466.90	-867,106.95	0.33
		Base	99.875739	9,987,573.85	91.204669	9,120,466.90	-867,106.95	0.33
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	84,371.350	Local	102.273272	86,289.34	99.474430	83,927.92	-2,361.42	0.00
Original Face:	5,000,000.000	Base	102.273272	86,289.34	99.474430	83,927.92	-2,361.42	0.00
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
	2,158,833.650	Local	96.755707	2,088,794.76	95.899120	2,070,302.47	-18,492.29	0.08
Original Face:	3,867,000.000	Base	96.755707	2,088,794.76	95.899120	2,070,302.47	-18,492.29	0.08
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	1,875,869.450	Local	100.555852	1,886,296.51	87.899510	1,648,880.05	-237,416.46	0.06
Original Face:	5,000,000.000	Base	100.555852	1,886,296.51	87.899510	1,648,880.05	-237,416.46	0.06
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	3,693,849.540	Local	99.577019	3,678,225.26	93.277330	3,445,524.23	-232,701.03	0.13
Original Face:	6,000,000.000	Base	99.577019	3,678,225.26	93.277330	3,445,524.23	-232,701.03	0.13
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,588,584.500	Local	111.349758	1,768,885.00	101.998630	1,620,334.43	-148,550.57	0.06
Original Face:	10,000,000.000	Base	111.349758	1,768,885.00	101.998630	1,620,334.43	-148,550.57	0.06
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	2,872,271.070	Local	102.983547	2,957,966.63	98.528730	2,830,012.21	-127,954.42	0.10
Original Face:	11,739,000.000	Base	102.983547	2,957,966.63	98.528730	2,830,012.21	-127,954.42	0.10
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	1,893,713.650	Local	102.047721	1,932,491.63	92.629990	1,754,146.76	-178,344.87	0.06
Original Face:	5,000,000.000	Base	102.047721	1,932,491.63	92.629990	1,754,146.76	-178,344.87	0.06
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	8,800,760.600	Local	102.685006	9,037,061.52	82.797650	7,286,822.96	-1,750,238.56	0.26

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Original Face:	10,000,000.000	Base	102.685006		9,037,061.52	82.797650	7,286,822.96	-1,750,238.56	0.26
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.301450	25 Oct 2026		
	4,446,549.960	Local	99.618579	4,429,589.88	98.762880	4,391,540.80	-38,049.08	0.16	
Original Face:	6,000,000.000	Base	99.618579	4,429,589.88	98.762880	4,391,540.80	-38,049.08	0.16	
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
	9,354,790.900	Local	97.408388	9,112,350.98	94.447000	8,835,319.36	-277,031.62	0.32	
Original Face:	10,000,000.000	Base	97.408388	9,112,350.98	94.447000	8,835,319.36	-277,031.62	0.32	
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
	7,741,036.680	Local	100.150457	7,752,683.59	97.861490	7,575,493.84	-177,189.75	0.28	
Original Face:	10,963,000.000	Base	100.150457	7,752,683.59	97.861490	7,575,493.84	-177,189.75	0.28	
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
	9,120,229.800	Local	100.145145	9,133,467.40	98.801750	9,010,946.65	-122,520.75	0.33	
Original Face:	10,000,000.000	Base	100.145145	9,133,467.40	98.801750	9,010,946.65	-122,520.75	0.33	
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	998,395.400	Local	103.401630	1,032,357.12	95.050518	948,980.00	-83,377.12	0.03	
Original Face:	10,000,000.000	Base	103.401630	1,032,357.12	95.050518	948,980.00	-83,377.12	0.03	
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	334,207.300	Local	101.065665	337,768.83	97.326983	325,273.88	-12,494.95	0.01	
Original Face:	7,000,000.000	Base	101.065665	337,768.83	97.326983	325,273.88	-12,494.95	0.01	
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					5.358000	01 Nov 2035		
	286,010.050	Local	102.542016	293,280.47	99.681484	285,099.06	-8,181.41	0.01	
Original Face:	5,000,000.000	Base	102.542016	293,280.47	99.681484	285,099.06	-8,181.41	0.01	
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	1,469,791.400	Local	104.751202	1,539,624.16	97.456364	1,432,405.26	-107,218.90	0.05	
Original Face:	20,000,000.000	Base	104.751202	1,539,624.16	97.456364	1,432,405.26	-107,218.90	0.05	
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					5.204000	01 May 2036		
	320,359.350	Local	102.678636	328,940.61	101.140421	324,012.80	-4,927.81	0.01	
Original Face:	5,000,000.000	Base	102.678636	328,940.61	101.140421	324,012.80	-4,927.81	0.01	
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.418000	01 Oct 2037		
	114,153.360	Local	105.161618	120,045.52	99.244041	113,290.41	-6,755.11	0.00	

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Original Face:	4,000,000.000	Base	105.161618	120,045.52	99.244041	113,290.41	-6,755.11	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	671,763.600	Local	103.058335	692,308.38	96.564685	648,686.40	-43,621.98	0.02
Original Face:	8,000,000.000	Base	103.058335	692,308.38	96.564685	648,686.40	-43,621.98	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				5.389000	01 Aug 2037		
	65,238.750	Local	105.356310	68,733.14	97.911435	63,876.20	-4,856.94	0.00
Original Face:	5,000,000.000	Base	105.356310	68,733.14	97.911435	63,876.20	-4,856.94	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	439,005.720	Local	101.271801	444,589.00	95.932534	421,149.31	-23,439.69	0.02
Original Face:	6,000,000.000	Base	101.271801	444,589.00	95.932534	421,149.31	-23,439.69	0.02
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	358,384.700	Local	101.562742	363,985.33	97.648334	349,956.69	-14,028.64	0.01
Original Face:	10,000,000.000	Base	101.562742	363,985.33	97.648334	349,956.69	-14,028.64	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	878,610.000	Local	103.376627	908,277.38	95.041060	835,040.26	-73,237.12	0.03
Original Face:	6,000,000.000	Base	103.376627	908,277.38	95.041060	835,040.26	-73,237.12	0.03
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,598,716.710	Local	104.300037	1,667,462.12	91.242636	1,458,711.27	-208,750.85	0.05
Original Face:	6,750,000.000	Base	104.300037	1,667,462.12	91.242636	1,458,711.27	-208,750.85	0.05
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	911,887.830	Local	102.385864	933,644.23	94.355211	860,413.69	-73,230.54	0.03
Original Face:	7,000,000.000	Base	102.385864	933,644.23	94.355211	860,413.69	-73,230.54	0.03
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	7,836,566.880	Local	100.000000	7,836,566.87	99.599850	7,805,208.86	-31,358.01	0.28
Original Face:	8,500,000.000	Base	100.000000	7,836,566.87	99.599850	7,805,208.86	-31,358.01	0.28
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.881768	5,610,358.93	93.913954	5,275,146.80	-335,212.13	0.19
Original Face:	5,617,000.000	Base	99.881768	5,610,358.93	93.913954	5,275,146.80	-335,212.13	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,081,509.510	Local	100.898357	1,091,225.33	90.020144	973,576.42	-117,648.91	0.04

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Original Face:	5,948,304.000	Base	100.898357		1,091,225.33	90.020144	973,576.42	-117,648.91	0.04	
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035			
	1,485,475.110	Local	101.739015		1,511,307.75	92.220810	1,369,917.18	-141,390.57	0.05	
Original Face:	7,922,201.000	Base	101.739015		1,511,307.75	92.220810	1,369,917.18	-141,390.57	0.05	
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033			
	973,868.760	Local	101.664179		990,075.68	95.040592	925,570.63	-64,505.05	0.03	
Original Face:	6,000,000.000	Base	101.664179		990,075.68	95.040592	925,570.63	-64,505.05	0.03	
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034			
	2,279,239.840	Local	103.353600		2,355,676.43	96.080856	2,189,913.15	-165,763.28	0.08	
Original Face:	11,523,254.000	Base	103.353600		2,355,676.43	96.080856	2,189,913.15	-165,763.28	0.08	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044			
	2,569,049.750	Local	114.786860		2,948,931.53	98.006380	2,517,832.66	-431,098.87	0.09	
Original Face:	41,000,000.000	Base	114.786860		2,948,931.53	98.006380	2,517,832.66	-431,098.87	0.09	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035			
	95,862.950	Local	101.143236		96,958.89	102.272550	98,041.48	1,082.59	0.00	
Original Face:	5,000,000.000	Base	101.143236		96,958.89	102.272550	98,041.48	1,082.59	0.00	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271001	25 Oct 2032			
	329,409.660	Local	106.406540		350,513.42	98.715490	325,178.36	-25,335.06	0.01	
Original Face:	5,855,000.000	Base	106.406540		350,513.42	98.715490	325,178.36	-25,335.06	0.01	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.017348	25 Sep 2039			
	208,604.600	Local	104.043046		217,038.58	100.648970	209,958.38	-7,080.20	0.01	
Original Face:	5,000,000.000	Base	104.043046		217,038.58	100.648970	209,958.38	-7,080.20	0.01	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.578995	25 Aug 2039			
	660,559.200	Local	102.167691		674,878.08	99.337070	656,180.15	-18,697.93	0.02	
Original Face:	10,000,000.000	Base	102.167691		674,878.08	99.337070	656,180.15	-18,697.93	0.02	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031			
	1,818,052.170	Local	101.694478		1,848,858.66	96.824410	1,760,318.29	-88,540.37	0.06	
Original Face:	8,609,641.000	Base	101.694478		1,848,858.66	96.824410	1,760,318.29	-88,540.37	0.06	
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026			
	746,551.750	Local	99.815778		745,176.44	97.250700	726,026.80	-19,149.64	0.03	

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Original Face:	5,000,000.000	Base	99.815778	745,176.44	97.250700	726,026.80	-19,149.64	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.003693	25 Oct 2040		
	454,739.500	Local	106.794121	485,635.05	100.845450	458,584.10	-27,050.95	0.02
Original Face:	5,000,000.000	Base	106.794121	485,635.05	100.845450	458,584.10	-27,050.95	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	565,851.660	Local	99.736274	564,359.36	99.945114	565,541.09	1,181.73	0.02
Original Face:	11,959,998.000	Base	99.736274	564,359.36	99.945114	565,541.09	1,181.73	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	82,018.850	Local	99.525621	81,629.77	98.910458	81,125.22	-504.55	0.00
Original Face:	5,000,000.000	Base	99.525621	81,629.77	98.910458	81,125.22	-504.55	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	98,120.950	Local	100.440986	98,553.65	101.576437	99,667.76	1,114.11	0.00
Original Face:	6,500,000.000	Base	100.440986	98,553.65	101.576437	99,667.76	1,114.11	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	171,108.160	Local	100.105138	171,288.06	101.575333	173,803.68	2,515.62	0.01
Original Face:	8,000,000.000	Base	100.105138	171,288.06	101.575333	173,803.68	2,515.62	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	33,389.050	Local	100.350025	33,505.92	98.785678	32,983.60	-522.32	0.00
Original Face:	5,457,127.000	Base	100.350025	33,505.92	98.785678	32,983.60	-522.32	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	224,360.050	Local	100.395859	225,248.20	99.541299	223,330.91	-1,917.29	0.01
Original Face:	5,000,000.000	Base	100.395859	225,248.20	99.541299	223,330.91	-1,917.29	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	417,639.120	Local	100.728234	420,680.51	100.297489	418,881.55	-1,798.96	0.02
Original Face:	10,547,657.000	Base	100.728234	420,680.51	100.297489	418,881.55	-1,798.96	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	247,531.380	Local	100.405763	248,535.77	99.703775	246,798.13	-1,737.64	0.01
Original Face:	17,500,000.000	Base	100.405763	248,535.77	99.703775	246,798.13	-1,737.64	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	57,646.540	Local	102.616948	59,155.12	99.586794	57,408.34	-1,746.78	0.00

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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:	9,397,749.000	Base	102.616948	59,155.12	99.586794	57,408.34	-1,746.78	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,441,921.680	Local	104.717712	3,604,301.62	94.229317	3,243,299.29	-361,002.33	0.12
Original Face:	15,243,777.000	Base	104.717712	3,604,301.62	94.229317	3,243,299.29	-361,002.33	0.12
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	544,963.100	Local	100.496698	547,669.92	86.804831	473,054.30	-74,615.62	0.02
Original Face:	4,744,826.000	Base	100.496698	547,669.92	86.804831	473,054.30	-74,615.62	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	613,474.260	Local	100.518477	616,654.98	86.785227	532,405.03	-84,249.95	0.02
Original Face:	4,166,154.000	Base	100.518477	616,654.98	86.785227	532,405.03	-84,249.95	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,170,085.800	Local	102.231259	2,218,506.03	90.635218	1,966,862.00	-251,644.03	0.07
Original Face:	10,000,000.000	Base	102.231259	2,218,506.03	90.635218	1,966,862.00	-251,644.03	0.07
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	3,480,802.540	Local	107.189137	3,731,042.20	95.844660	3,336,163.36	-394,878.84	0.12
Original Face:	9,938,165.000	Base	107.189137	3,731,042.20	95.844660	3,336,163.36	-394,878.84	0.12
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	1,975,119.600	Local	107.183930	2,117,010.81	95.844708	1,893,047.61	-223,963.20	0.07
Original Face:	6,864,195.000	Base	107.183930	2,117,010.81	95.844708	1,893,047.61	-223,963.20	0.07
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	911,038.360	Local	104.741925	954,239.12	96.523759	879,368.47	-74,870.65	0.03
Original Face:	11,668,342.000	Base	104.741925	954,239.12	96.523759	879,368.47	-74,870.65	0.03
3140HRGN7	FNMA POOL BL0204 FN 11/23 FIXED 3.31				3.310000	01 Nov 2023		
	5,194,131.690	Local	99.886867	5,188,255.42	99.211585	5,153,180.38	-35,075.04	0.19
Original Face:	5,547,000.000	Base	99.886867	5,188,255.42	99.211585	5,153,180.38	-35,075.04	0.19
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,031,986.400	Local	99.878304	2,029,513.55	94.101656	1,912,132.85	-117,380.70	0.07
Original Face:	10,000,000.000	Base	99.878304	2,029,513.55	94.101656	1,912,132.85	-117,380.70	0.07
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	10,645,057.180	Local	105.860838	11,268,946.73	85.162336	9,065,579.36	-2,203,367.37	0.33

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	12,784,918.000	Base	105.860838		11,268,946.73	85.162336	9,065,579.36	-2,203,367.37	0.33	
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052			
	4,399,293.830	Local	98.479847		4,332,417.83	95.491656	4,200,958.53	-131,459.30	0.15	
Original Face:	4,455,713.000	Base	98.479847		4,332,417.83	95.491656	4,200,958.53	-131,459.30	0.15	
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053			
	11,522,919.840	Local	103.290413		11,902,071.49	101.918619	11,744,000.77	-158,070.72	0.43	
Original Face:	11,591,129.000	Base	103.290413		11,902,071.49	101.918619	11,744,000.77	-158,070.72	0.43	
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053			
	4,924,827.680	Local	96.388849		4,746,984.72	92.382103	4,549,659.38	-197,325.34	0.17	
Original Face:	4,949,005.000	Base	96.388849		4,746,984.72	92.382103	4,549,659.38	-197,325.34	0.17	
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031			
	1,138,135.620	Local	100.500692		1,143,834.17	93.285535	1,061,715.90	-82,118.27	0.04	
Original Face:	6,000,000.000	Base	100.500692		1,143,834.17	93.285535	1,061,715.90	-82,118.27	0.04	
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039			
	367,432.520	Local	104.190263		382,828.91	101.722688	373,762.24	-9,066.67	0.01	
Original Face:	9,100,000.000	Base	104.190263		382,828.91	101.722688	373,762.24	-9,066.67	0.01	
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026			
	118,775.820	Local	100.480578		119,346.63	97.933549	116,321.38	-3,025.25	0.00	
Original Face:	7,060,000.000	Base	100.480578		119,346.63	97.933549	116,321.38	-3,025.25	0.00	
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026			
	151,317.180	Local	101.193381		153,122.97	97.908262	148,152.02	-4,970.95	0.01	
Original Face:	6,000,000.000	Base	101.193381		153,122.97	97.908262	148,152.02	-4,970.95	0.01	
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042			
	703,757.900	Local	103.515816		728,500.73	95.049262	668,916.69	-59,584.04	0.02	
Original Face:	5,000,000.000	Base	103.515816		728,500.73	95.049262	668,916.69	-59,584.04	0.02	
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043			
	1,708,273.350	Local	102.999382		1,759,511.00	88.599442	1,513,520.66	-245,990.34	0.05	
Original Face:	7,000,000.000	Base	102.999382		1,759,511.00	88.599442	1,513,520.66	-245,990.34	0.05	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025			
	32,515.910	Local	100.283031		32,607.94	98.210464	31,934.03	-673.91	0.00	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	7,000,000.000	Base	100.283031	32,607.94	98.210464	31,934.03	-673.91	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	441,893.150	Local	103.957497	459,381.06	96.091167	424,620.28	-34,760.78	0.02
Original Face:	6,100,000.000	Base	103.957497	459,381.06	96.091167	424,620.28	-34,760.78	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,092,087.040	Local	101.084230	1,103,927.77	95.496617	1,042,906.18	-61,021.59	0.04
Original Face:	9,500,000.000	Base	101.084230	1,103,927.77	95.496617	1,042,906.18	-61,021.59	0.04
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	699,315.400	Local	102.122203	714,156.29	95.038452	664,618.53	-49,537.76	0.02
Original Face:	5,000,000.000	Base	102.122203	714,156.29	95.038452	664,618.53	-49,537.76	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,151,071.880	Local	103.001692	1,185,623.51	96.081397	1,105,965.94	-79,657.57	0.04
Original Face:	7,899,440.000	Base	103.001692	1,185,623.51	96.081397	1,105,965.94	-79,657.57	0.04
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,263,301.520	Local	104.572529	1,321,066.35	96.805976	1,222,951.37	-98,114.98	0.04
Original Face:	8,000,000.000	Base	104.572529	1,321,066.35	96.805976	1,222,951.37	-98,114.98	0.04
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,327,984.740	Local	101.619851	1,349,496.11	94.331669	1,252,710.17	-96,785.94	0.05
Original Face:	6,000,000.000	Base	101.619851	1,349,496.11	94.331669	1,252,710.17	-96,785.94	0.05
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	968,144.500	Local	101.730772	984,900.87	94.331305	913,263.34	-71,637.53	0.03
Original Face:	5,000,000.000	Base	101.730772	984,900.87	94.331305	913,263.34	-71,637.53	0.03
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	685,521.550	Local	102.439887	702,247.50	96.637708	662,472.31	-39,775.19	0.02
Original Face:	5,000,000.000	Base	102.439887	702,247.50	96.637708	662,472.31	-39,775.19	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				5.138000	01 Feb 2037		
	231,201.200	Local	102.423993	236,805.50	101.328734	234,273.25	-2,532.25	0.01
Original Face:	5,000,000.000	Base	102.423993	236,805.50	101.328734	234,273.25	-2,532.25	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	193,997.450	Local	104.266345	202,274.05	99.178490	192,403.74	-9,870.31	0.01

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

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Original Face:	3,262,241.000	Base	104.266345	202,274.05	99.178490	192,403.74	-9,870.31	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.895000	01 Jan 2037		
	317,703.000	Local	102.414293	325,373.28	101.230193	321,611.36	-3,761.92	0.01
Original Face:	6,271,091.000	Base	102.414293	325,373.28	101.230193	321,611.36	-3,761.92	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	171,580.920	Local	101.074070	173,423.82	97.707833	167,648.00	-5,775.82	0.01
Original Face:	12,000,000.000	Base	101.074070	173,423.82	97.707833	167,648.00	-5,775.82	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.157312	9,915,731.24	93.033858	9,303,385.80	-612,345.44	0.34
		Base	99.157312	9,915,731.24	93.033858	9,303,385.80	-612,345.44	0.34
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	104.301892	4,172,075.68	94.513533	3,780,541.32	-391,534.36	0.14
		Base	104.301892	4,172,075.68	94.513533	3,780,541.32	-391,534.36	0.14
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.738923	4,986,946.13	105.093545	5,254,677.25	267,731.12	0.19
		Base	99.738923	4,986,946.13	105.093545	5,254,677.25	267,731.12	0.19
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
	5,000,000.000	Local	99.505427	4,975,271.35	99.104490	4,955,224.50	-20,046.85	0.18
		Base	99.505427	4,975,271.35	99.104490	4,955,224.50	-20,046.85	0.18
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	96.856482	3,874,259.29	92.025940	3,681,037.60	-193,221.69	0.13
Original Face:	4,000,000.000	Base	96.856482	3,874,259.29	92.025940	3,681,037.60	-193,221.69	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.920879	13,739,120.88	91.035960	12,517,444.50	-1,221,676.38	0.45
Original Face:	13,750,000.000	Base	99.920879	13,739,120.88	91.035960	12,517,444.50	-1,221,676.38	0.45
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.593402	6,247,938.21	96.394670	5,870,435.40	-377,502.81	0.21
Original Face:	6,090,000.000	Base	102.593402	6,247,938.21	96.394670	5,870,435.40	-377,502.81	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,014,776.150	Local	109.430257	1,110,472.15	104.263322	1,058,039.32	-52,432.83	0.04

Holdings

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



STATE STREET

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Original Face:	8,707,929.000	Base	109.430257	1,110,472.15	104.263322	1,058,039.32	-52,432.83	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,391,565.120	Local	105.054249	4,613,525.74	93.575669	4,109,436.44	-504,089.30	0.15
Original Face:	11,805,572.000	Base	105.054249	4,613,525.74	93.575669	4,109,436.44	-504,089.30	0.15
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	760,044.100	Local	100.000000	760,044.10	88.842594	675,242.89	-84,801.21	0.02
Original Face:	10,000,000.000	Base	100.000000	760,044.10	88.842594	675,242.89	-84,801.21	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	6,893,635.590	Local	111.121191	7,660,289.94	93.419840	6,440,023.34	-1,220,266.60	0.23
Original Face:	9,821,806.000	Base	111.121191	7,660,289.94	93.419840	6,440,023.34	-1,220,266.60	0.23
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
	11,923,551.220	Local	106.322209	12,677,383.07	87.978071	10,490,110.36	-2,187,272.71	0.38
Original Face:	12,889,444.000	Base	106.322209	12,677,383.07	87.978071	10,490,110.36	-2,187,272.71	0.38
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
	9,118,654.800	Local	108.675236	9,909,719.65	90.817069	8,281,295.02	-1,628,424.63	0.30
Original Face:	10,000,000.000	Base	108.675236	9,909,719.65	90.817069	8,281,295.02	-1,628,424.63	0.30
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
	8,713,597.730	Local	106.005248	9,236,870.89	89.971645	7,839,767.22	-1,397,103.67	0.28
Original Face:	10,204,176.000	Base	106.005248	9,236,870.89	89.971645	7,839,767.22	-1,397,103.67	0.28
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
	10,703,770.260	Local	108.488320	11,612,340.48	91.373650	9,780,425.57	-1,831,914.91	0.36
Original Face:	12,373,645.000	Base	108.488320	11,612,340.48	91.373650	9,780,425.57	-1,831,914.91	0.36
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	837,928.680	Local	107.627425	901,841.06	100.916590	845,609.05	-56,232.01	0.03
Original Face:	6,000,000.000	Base	107.627425	901,841.06	100.916590	845,609.05	-56,232.01	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6				6.000000	20 Aug 2053		
	10,422,298.000	Local	100.375000	10,461,381.62	100.941394	10,520,412.89	59,031.27	0.38
Original Face:	10,422,298.000	Base	100.375000	10,461,381.62	100.941394	10,520,412.89	59,031.27	0.38
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
	4,744,049.950	Local	97.881011	4,643,524.05	95.899018	4,549,497.32	-94,026.73	0.17

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Holdings

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



STATE STREET

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Original Face:		5,000,000.000	Base	97.881011	4,643,524.05	95.899018	4,549,497.32	-94,026.73	0.17
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046			
		1,731,011.660	Local	104.995747	1,817,488.63	95.060197	1,645,503.09	-171,985.54	0.06
Original Face:		5,682,660.000	Base	104.995747	1,817,488.63	95.060197	1,645,503.09	-171,985.54	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047			
		645,687.700	Local	105.221129	679,399.89	96.328772	621,983.03	-57,416.86	0.02
Original Face:		5,271,946.000	Base	105.221129	679,399.89	96.328772	621,983.03	-57,416.86	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047			
		3,444,696.990	Local	105.031324	3,618,010.87	94.291189	3,248,045.75	-369,965.12	0.12
Original Face:		8,934,236.000	Base	105.031324	3,618,010.87	94.291189	3,248,045.75	-369,965.12	0.12
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033			
		88,721.640	Local	100.681322	89,326.12	100.373755	89,053.24	-272.88	0.00
Original Face:		7,000,000.000	Base	100.681322	89,326.12	100.373755	89,053.24	-272.88	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026			
		508,547.310	Local	101.892862	518,173.41	97.913203	497,934.96	-20,238.45	0.02
Original Face:		22,821,698.000	Base	101.892862	518,173.41	97.913203	497,934.96	-20,238.45	0.02
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041			
		88,188.600	Local	102.270305	90,190.75	90.089838	79,448.97	-10,741.78	0.00
Original Face:		5,000,000.000	Base	102.270305	90,190.75	90.089838	79,448.97	-10,741.78	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028			
		1,195,014.180	Local	100.647677	1,202,754.01	95.254326	1,138,302.70	-64,451.31	0.04
Original Face:		13,640,889.000	Base	100.647677	1,202,754.01	95.254326	1,138,302.70	-64,451.31	0.04
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041			
		584,191.350	Local	106.881702	624,393.66	97.821975	571,467.52	-52,926.14	0.02
Original Face:		5,000,000.000	Base	106.881702	624,393.66	97.821975	571,467.52	-52,926.14	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045			
		1,386,353.600	Local	105.502893	1,462,643.16	95.143292	1,319,022.45	-143,620.71	0.05
Original Face:		10,000,000.000	Base	105.502893	1,462,643.16	95.143292	1,319,022.45	-143,620.71	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.040000	20 Mar 2070			
		4,770,494.050	Local	106.145923	5,063,684.94	101.733230	4,853,177.68	-210,507.26	0.18

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



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	6,631,731.000	Base	106.145923		5,063,684.94	101.733230	4,853,177.68	-210,507.26	0.18	
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					5.769000	20 Apr 2070			
	5,314,792.320	Local	111.536278		5,927,921.52	103.807210	5,517,137.62	-410,783.90	0.20	
Original Face:	10,005,856.000	Base	111.536278		5,927,921.52	103.807210	5,517,137.62	-410,783.90	0.20	
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050			
	3,904,731.240	Local	106.379094		4,153,817.73	88.863803	3,469,892.68	-683,925.05	0.13	
Original Face:	7,538,423.000	Base	106.379094		4,153,817.73	88.863803	3,469,892.68	-683,925.05	0.13	
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					5.482000	20 May 2070			
	5,365,495.600	Local	110.127375		5,908,879.47	102.352400	5,491,713.52	-417,165.95	0.20	
Original Face:	10,000,000.000	Base	110.127375		5,908,879.47	102.352400	5,491,713.52	-417,165.95	0.20	
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					7.310000	20 Oct 2070			
	5,402,702.100	Local	108.264429		5,849,204.56	102.456294	5,535,408.35	-313,796.21	0.20	
Original Face:	10,000,000.000	Base	108.264429		5,849,204.56	102.456294	5,535,408.35	-313,796.21	0.20	
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.569000	20 Jan 2071			
	3,528,574.520	Local	112.070450		3,954,489.34	97.655870	3,445,860.15	-508,629.19	0.13	
Original Face:	6,168,892.000	Base	112.070450		3,954,489.34	97.655870	3,445,860.15	-508,629.19	0.13	
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.556000	20 Aug 2071			
	6,986,897.100	Local	109.302181		7,636,830.93	97.760161	6,830,401.85	-806,429.08	0.25	
Original Face:	10,000,000.000	Base	109.302181		7,636,830.93	97.760161	6,830,401.85	-806,429.08	0.25	
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.863000	20 Feb 2072			
	10,032,896.300	Local	107.760050		10,811,454.05	103.379018	10,371,909.67	-439,544.38	0.38	
Original Face:	10,000,000.000	Base	107.760050		10,811,454.05	103.379018	10,371,909.67	-439,544.38	0.38	
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.587000	20 Oct 2067			
	12,464,521.370	Local	102.234270		12,743,012.41	97.886410	12,201,072.49	-541,939.92	0.44	
Original Face:	18,000,000.000	Base	102.234270		12,743,012.41	97.886410	12,201,072.49	-541,939.92	0.44	
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034			
	75,748.700	Local	100.649173		76,240.44	99.970846	75,726.62	-513.82	0.00	
Original Face:	7,322,535.000	Base	100.649173		76,240.44	99.970846	75,726.62	-513.82	0.00	
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039			
	410,069.090	Local	104.272570		427,589.58	99.387629	407,557.95	-20,031.63	0.01	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	8,800,000.000	Base	104.272570	427,589.58	99.387629	407,557.95	-20,031.63	0.01	
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028			
	5,000,000.000	Local	99.881356	4,994,067.81	97.493164	4,874,658.20	-119,409.61	0.18	
		Base	99.881356	4,994,067.81	97.493164	4,874,658.20	-119,409.61	0.18	
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.006425	10 Sep 2027			
	10,000,000.000	Local	99.678373	9,967,837.27	98.474307	9,847,430.70	-120,406.57	0.36	
		Base	99.678373	9,967,837.27	98.474307	9,847,430.70	-120,406.57	0.36	
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	89.400930	8,940,093.00	-1,059,907.00	0.32	
		Base	100.000000	10,000,000.00	89.400930	8,940,093.00	-1,059,907.00	0.32	
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026			
	10,000,000.000	Local	100.000000	10,000,000.00	87.652968	8,765,296.80	-1,234,703.20	0.32	
		Base	100.000000	10,000,000.00	87.652968	8,765,296.80	-1,234,703.20	0.32	
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
	10,000,000.000	Local	100.000000	10,000,000.00	95.714991	9,571,499.10	-428,500.90	0.35	
		Base	100.000000	10,000,000.00	95.714991	9,571,499.10	-428,500.90	0.35	
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	98.990050	24,747,512.50	-252,487.50	0.90	
		Base	100.000000	25,000,000.00	98.990050	24,747,512.50	-252,487.50	0.90	
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042			
	380,323.730	Local	105.459423	401,087.21	93.970900	357,393.63	-43,693.58	0.01	
Original Face:	2,500,000.000	Base	105.459423	401,087.21	93.970900	357,393.63	-43,693.58	0.01	
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042			
	2,264,040.080	Local	105.286122	2,383,720.00	92.739220	2,099,653.11	-284,066.89	0.08	
Original Face:	8,000,000.000	Base	105.286122	2,383,720.00	92.739220	2,099,653.11	-284,066.89	0.08	
38375UY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				4.127910	20 Apr 2067			
	5,324,145.800	Local	103.315007	5,500,641.58	99.756740	5,311,194.28	-189,447.30	0.19	
Original Face:	10,000,000.000	Base	103.315007	5,500,641.58	99.756740	5,311,194.28	-189,447.30	0.19	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039			
	191,978.200	Local	102.924384	197,592.38	93.415600	179,337.59	-18,254.79	0.01	

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Original Face:	10,000,000.000	Base	102.924384	197,592.38	93.415600	179,337.59	-18,254.79	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				3.199980	20 Dec 2066		
	5,649,154.700	Local	100.955112	5,703,110.46	99.321950	5,610,850.61	-92,259.85	0.20
Original Face:	10,000,000.000	Base	100.955112	5,703,110.46	99.321950	5,610,850.61	-92,259.85	0.20
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.678240	20 Aug 2034		
	399,569.050	Local	105.442831	421,316.92	100.567840	401,837.96	-19,478.96	0.01
Original Face:	5,000,000.000	Base	105.442831	421,316.92	100.567840	401,837.96	-19,478.96	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.900600	20 Apr 2037		
	797,842.920	Local	106.603503	850,528.50	100.584430	802,505.75	-48,022.75	0.03
Original Face:	10,000,000.000	Base	106.603503	850,528.50	100.584430	802,505.75	-48,022.75	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	129,678.640	Local	101.145223	131,163.75	96.826930	125,563.85	-5,599.90	0.00
Original Face:	6,500,000.000	Base	101.145223	131,163.75	96.826930	125,563.85	-5,599.90	0.00
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	129,031.680	Local	100.239065	129,340.15	98.767030	127,440.76	-1,899.39	0.00
Original Face:	12,000,000.000	Base	100.239065	129,340.15	98.767030	127,440.76	-1,899.39	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	4,582,260.970	Local	96.701171	4,431,100.02	93.015910	4,262,231.74	-168,868.28	0.15
Original Face:	5,429,000.000	Base	96.701171	4,431,100.02	93.015910	4,262,231.74	-168,868.28	0.15
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,414,407.900	Local	101.576734	1,436,709.35	94.018410	1,329,803.82	-106,905.53	0.05
Original Face:	3,000,000.000	Base	101.576734	1,436,709.35	94.018410	1,329,803.82	-106,905.53	0.05
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
	1,388,258.820	Local	95.457140	1,325,192.17	86.720920	1,203,910.82	-121,281.35	0.04
Original Face:	2,000,000.000	Base	95.457140	1,325,192.17	86.720920	1,203,910.82	-121,281.35	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.073960	20 Nov 2042		
	1,267,549.760	Local	111.713528	1,416,024.56	98.043380	1,242,748.63	-173,275.93	0.05
Original Face:	5,010,613.000	Base	111.713528	1,416,024.56	98.043380	1,242,748.63	-173,275.93	0.05
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,245,446.460	Local	101.269724	3,286,654.66	92.722340	3,009,253.90	-277,400.76	0.11

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Original Face:	6,068,715.000	Base	101.269724	3,286,654.66	92.722340	3,009,253.90	-277,400.76	0.11	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
	7,743,159.150	Local	101.775279	7,880,621.83	96.267775	7,454,167.03	-426,454.80	0.27	
Original Face:	23,575,000.000	Base	101.775279	7,880,621.83	96.267775	7,454,167.03	-426,454.80	0.27	
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069			
	5,825,079.740	Local	102.252581	5,956,294.36	96.781260	5,637,585.57	-318,708.79	0.20	
Original Face:	19,739,472.000	Base	102.252581	5,956,294.36	96.781260	5,637,585.57	-318,708.79	0.20	
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				4.328270	20 Aug 2069			
	5,285,897.000	Local	102.590570	5,422,831.85	99.967290	5,284,167.98	-138,663.87	0.19	
Original Face:	10,000,000.000	Base	102.590570	5,422,831.85	99.967290	5,284,167.98	-138,663.87	0.19	
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069			
	3,005,741.680	Local	101.882414	3,062,322.17	96.418940	2,898,104.27	-164,217.90	0.11	
Original Face:	10,000,000.000	Base	101.882414	3,062,322.17	96.418940	2,898,104.27	-164,217.90	0.11	
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067			
	5,051,217.630	Local	100.250605	5,063,876.21	95.192290	4,808,369.73	-255,506.48	0.17	
Original Face:	11,000,000.000	Base	100.250605	5,063,876.21	95.192290	4,808,369.73	-255,506.48	0.17	
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.400800	20 Jul 2070			
	13,647,424.010	Local	116.772600	15,936,451.90	88.866162	12,127,941.93	-3,808,509.97	0.44	
Original Face:	13,083,197.000	Base	116.772600	15,936,451.90	88.866162	12,127,941.93	-3,808,509.97	0.44	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				5.744660	20 Aug 2070			
	3,085,192.450	Local	103.612575	3,196,647.34	100.342590	3,095,762.01	-100,885.33	0.11	
Original Face:	5,000,000.000	Base	103.612575	3,196,647.34	100.342590	3,095,762.01	-100,885.33	0.11	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				5.744660	20 Aug 2070			
	3,085,977.900	Local	104.615300	3,228,405.03	100.852170	3,112,275.68	-116,129.35	0.11	
Original Face:	5,000,000.000	Base	104.615300	3,228,405.03	100.852170	3,112,275.68	-116,129.35	0.11	
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				4.488000	20 Sep 2070			
	6,842,625.100	Local	104.410129	7,144,393.69	100.609370	6,884,322.00	-260,071.69	0.25	
Original Face:	10,000,000.000	Base	104.410129	7,144,393.69	100.609370	6,884,322.00	-260,071.69	0.25	
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.623000	20 Jun 2048			
	2,613,594.690	Local	105.769395	2,764,383.30	99.494000	2,600,369.90	-164,013.40	0.09	

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Original Face:	10,000,000.000	Base	105.769395	2,764,383.30	99.494000	2,600,369.90	-164,013.40	0.09
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.504080	20 Feb 2049		
	2,415,858.640	Local	104.153191	2,516,193.87	95.204940	2,300,016.77	-216,177.10	0.08
Original Face:	10,000,000.000	Base	104.153191	2,516,193.87	95.204940	2,300,016.77	-216,177.10	0.08
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	828,709.500	Local	101.661672	842,479.93	88.289420	731,662.81	-110,817.12	0.03
Original Face:	10,000,000.000	Base	101.661672	842,479.93	88.289420	731,662.81	-110,817.12	0.03
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.430960	20 Jun 2034		
	724,666.690	Local	103.672595	751,280.76	98.125420	711,082.23	-40,198.53	0.03
Original Face:	6,317,173.000	Base	103.672595	751,280.76	98.125420	711,082.23	-40,198.53	0.03
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.663020	20 Dec 2041		
	1,798,378.610	Local	104.236507	1,874,567.04	98.016170	1,762,701.84	-111,865.20	0.06
Original Face:	11,457,930.000	Base	104.236507	1,874,567.04	98.016170	1,762,701.84	-111,865.20	0.06
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.507340	20 Jan 2050		
	3,662,236.990	Local	112.247207	4,110,758.75	99.691150	3,650,926.17	-459,832.58	0.13
Original Face:	8,141,884.000	Base	112.247207	4,110,758.75	99.691150	3,650,926.17	-459,832.58	0.13
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	5,271,664.560	Local	100.306128	5,287,802.61	78.537670	4,140,242.52	-1,147,560.09	0.15
Original Face:	10,000,000.000	Base	100.306128	5,287,802.61	78.537670	4,140,242.52	-1,147,560.09	0.15
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	5,883,772.060	Local	102.484753	6,029,969.29	80.605230	4,742,628.00	-1,287,341.29	0.17
Original Face:	10,000,000.000	Base	102.484753	6,029,969.29	80.605230	4,742,628.00	-1,287,341.29	0.17
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062		
	9,111,310.550	Local	104.733126	9,542,560.36	102.990240	9,383,760.60	-158,799.76	0.34
Original Face:	10,000,000.000	Base	104.733126	9,542,560.36	102.990240	9,383,760.60	-158,799.76	0.34
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063		
	9,312,152.760	Local	100.685855	9,376,020.61	98.708450	9,191,881.65	-184,138.96	0.33
Original Face:	9,550,638.000	Base	100.685855	9,376,020.61	98.708450	9,191,881.65	-184,138.96	0.33
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	19,644,332.370	Local	102.780199	20,190,483.98	99.122440	19,471,941.57	-718,542.41	0.71

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STATE STREET

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Original Face:	20,000,000.000	Base	102.780199	20,190,483.98	99.122440	19,471,941.57	-718,542.41	0.71
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047		
	5,616,338.480	Local	97.872417	5,496,846.20	96.140860	5,399,596.12	-97,250.08	0.20
Original Face:	6,000,000.000	Base	97.872417	5,496,846.20	96.140860	5,399,596.12	-97,250.08	0.20
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	4,631,457.260	Local	98.221242	4,549,074.83	96.497990	4,469,263.16	-79,811.67	0.16
Original Face:	5,000,000.000	Base	98.221242	4,549,074.83	96.497990	4,469,263.16	-79,811.67	0.16
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049		
	9,900,874.640	Local	101.431558	10,042,611.41	101.506400	10,050,021.42	7,410.01	0.37
Original Face:	10,000,000.000	Base	101.431558	10,042,611.41	101.506400	10,050,021.42	7,410.01	0.37
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	9,925,778.020	Local	100.615495	9,986,870.72	100.614470	9,986,768.95	-101.77	0.36
Original Face:	10,000,000.000	Base	100.615495	9,986,870.72	100.614470	9,986,768.95	-101.77	0.36
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042		
	9,912,011.710	Local	99.875409	9,899,662.23	99.147190	9,827,481.08	-72,181.15	0.36
Original Face:	10,000,000.000	Base	99.875409	9,899,662.23	99.147190	9,827,481.08	-72,181.15	0.36
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
	9,970,813.250	Local	99.828687	9,953,731.97	99.615850	9,932,510.37	-21,221.60	0.36
Original Face:	10,000,000.000	Base	99.828687	9,953,731.97	99.615850	9,932,510.37	-21,221.60	0.36
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	9,919,808.960	Local	99.598722	9,880,002.97	99.489170	9,869,135.60	-10,867.37	0.36
Original Face:	10,000,000.000	Base	99.598722	9,880,002.97	99.489170	9,869,135.60	-10,867.37	0.36
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063		
	10,946,549.910	Local	93.740753	10,261,378.36	92.873920	10,166,490.01	-94,888.35	0.37
Original Face:	10,966,749.000	Base	93.740753	10,261,378.36	92.873920	10,166,490.01	-94,888.35	0.37
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	19,931,350.160	Local	99.851729	19,901,797.79	100.213250	19,973,853.76	72,055.97	0.73
Original Face:	20,000,000.000	Base	99.851729	19,901,797.79	100.213250	19,973,853.76	72,055.97	0.73
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034		
	4,972,445.870	Local	101.750349	5,059,481.04	102.390592	5,091,316.76	31,835.72	0.18

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Original Face:	5,000,000.000	Base	101.750349	5,059,481.04	102.390592	5,091,316.76	31,835.72	0.18
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	10,000,000.000	Local	99.976565	9,997,656.46	100.090220	10,009,022.00	11,365.54	0.36
Original Face:	10,000,000.000	Base	99.976565	9,997,656.46	100.090220	10,009,022.00	11,365.54	0.36
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028		
	20,000,000.000	Local	99.707116	19,941,423.23	100.261857	20,052,371.40	110,948.17	0.73
		Base	99.707116	19,941,423.23	100.261857	20,052,371.40	110,948.17	0.73
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.941462	4,997,073.08	96.441292	4,822,064.60	-175,008.48	0.18
		Base	99.941462	4,997,073.08	96.441292	4,822,064.60	-175,008.48	0.18
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.979410	3,999,176.41	96.228820	3,849,152.80	-150,023.61	0.14
		Base	99.979410	3,999,176.41	96.228820	3,849,152.80	-150,023.61	0.14
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
	15,000,000.000	Local	99.782591	14,967,388.61	97.062969	14,559,445.35	-407,943.26	0.53
		Base	99.782591	14,967,388.61	97.062969	14,559,445.35	-407,943.26	0.53
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.140066	9,914,006.58	96.513811	9,651,381.10	-262,625.48	0.35
		Base	99.140066	9,914,006.58	96.513811	9,651,381.10	-262,625.48	0.35
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	109.226565	10,922,656.50	106.267316	10,626,731.60	-295,924.90	0.39
		Base	109.226565	10,922,656.50	106.267316	10,626,731.60	-295,924.90	0.39
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.434073	4,971,703.64	110.194351	5,509,717.55	538,013.91	0.20
		Base	99.434073	4,971,703.64	110.194351	5,509,717.55	538,013.91	0.20
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.786420	10 Dec 2025		
	10,000,000.000	Local	100.064094	10,006,409.35	99.521365	9,952,136.50	-54,272.85	0.36
		Base	100.064094	10,006,409.35	99.521365	9,952,136.50	-54,272.85	0.36
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.818178	4,940,908.88	103.915491	5,195,774.55	254,865.67	0.19

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		Base	98.818178	4,940,908.88	103.915491	5,195,774.55	254,865.67	0.19
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.961238	9,996,123.76	87.197423	8,719,742.30	-1,276,381.46	0.32
		Base	99.961238	9,996,123.76	87.197423	8,719,742.30	-1,276,381.46	0.32
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.435223	7,457,641.71	68.492314	5,136,923.55	-2,320,718.16	0.19
		Base	99.435223	7,457,641.71	68.492314	5,136,923.55	-2,320,718.16	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.973328	4,998,666.40	95.132539	4,756,626.95	-242,039.45	0.17
		Base	99.973328	4,998,666.40	95.132539	4,756,626.95	-242,039.45	0.17
487836BZ0	KELLOGG CO SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.829834	998,298.34	98.861935	988,619.35	-9,678.99	0.04
		Base	99.829834	998,298.34	98.861935	988,619.35	-9,678.99	0.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.804191	9,980,419.13	86.011692	8,601,169.20	-1,379,249.93	0.31
		Base	99.804191	9,980,419.13	86.011692	8,601,169.20	-1,379,249.93	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.856511	9,985,651.08	96.436776	9,643,677.60	-341,973.48	0.35
		Base	99.856511	9,985,651.08	96.436776	9,643,677.60	-341,973.48	0.35
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.540688	4,977,034.42	87.050355	4,352,517.75	-624,516.67	0.16
		Base	99.540688	4,977,034.42	87.050355	4,352,517.75	-624,516.67	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.718021	3,988,720.85	69.356832	2,774,273.28	-1,214,447.57	0.10
		Base	99.718021	3,988,720.85	69.356832	2,774,273.28	-1,214,447.57	0.10
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.901159	14,835,173.84	61.728498	9,259,274.70	-5,575,899.14	0.34
		Base	98.901159	14,835,173.84	61.728498	9,259,274.70	-5,575,899.14	0.34
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.680448	9,968,044.84	98.694024	9,869,402.40	-98,642.44	0.36

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		Base	99.680448	9,968,044.84	98.694024	9,869,402.40	-98,642.44	0.36
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.956132	4,997,806.58	84.552711	4,227,635.55	-770,171.03	0.15
		Base	99.956132	4,997,806.58	84.552711	4,227,635.55	-770,171.03	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.938027	4,996,901.36	96.911885	4,845,594.25	-151,307.11	0.18
		Base	99.938027	4,996,901.36	96.911885	4,845,594.25	-151,307.11	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.773903	4,988,695.17	108.985753	5,449,287.65	460,592.48	0.20
		Base	99.773903	4,988,695.17	108.985753	5,449,287.65	460,592.48	0.20
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	107.817566	5,390,878.31	94.894650	4,744,732.50	-646,145.81	0.17
		Base	107.817566	5,390,878.31	94.894650	4,744,732.50	-646,145.81	0.17
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026		
	13,581,598.910	Local	96.546243	13,112,523.52	96.519350	13,108,870.99	-3,652.53	0.48
Original Face:	18,150,000.000	Base	96.546243	13,112,523.52	96.519350	13,108,870.99	-3,652.53	0.48
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	109.860887	10,986,088.69	104.403445	10,440,344.50	-545,744.19	0.38
		Base	109.860887	10,986,088.69	104.403445	10,440,344.50	-545,744.19	0.38
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.821351	16,470,522.85	77.541247	12,794,305.76	-3,676,217.09	0.46
		Base	99.821351	16,470,522.85	77.541247	12,794,305.76	-3,676,217.09	0.46
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.220428	7,170,771.63	97.858547	7,001,779.04	-168,992.59	0.25
		Base	100.220428	7,170,771.63	97.858547	7,001,779.04	-168,992.59	0.25
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.925230	9,992,523.00	93.246667	9,324,666.70	-667,856.30	0.34
		Base	99.925230	9,992,523.00	93.246667	9,324,666.70	-667,856.30	0.34
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.989251	14,998,387.68	99.763752	14,964,562.80	-33,824.88	0.54

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		Base	99.989251	14,998,387.68	99.763752	14,964,562.80	-33,824.88	0.54
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	0.16
		Base	99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	0.16
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.755273	6,982,869.14	89.439076	6,260,735.32	-722,133.82	0.23
		Base	99.755273	6,982,869.14	89.439076	6,260,735.32	-722,133.82	0.23
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.633587	4,981,679.33	99.092857	4,954,642.85	-27,036.48	0.18
		Base	99.633587	4,981,679.33	99.092857	4,954,642.85	-27,036.48	0.18
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.942661	4,997,133.06	93.252069	4,662,603.45	-334,529.61	0.17
		Base	99.942661	4,997,133.06	93.252069	4,662,603.45	-334,529.61	0.17
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.747402	4,987,370.12	82.404377	4,120,218.85	-867,151.27	0.15
		Base	99.747402	4,987,370.12	82.404377	4,120,218.85	-867,151.27	0.15
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.877395	4,993,869.76	96.014554	4,800,727.70	-193,142.06	0.17
		Base	99.877395	4,993,869.76	96.014554	4,800,727.70	-193,142.06	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.667985	9,966,798.46	102.106958	10,210,695.80	243,897.34	0.37
		Base	99.667985	9,966,798.46	102.106958	10,210,695.80	243,897.34	0.37
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.539427	4,976,971.36	97.499323	4,874,966.15	-102,005.21	0.18
		Base	99.539427	4,976,971.36	97.499323	4,874,966.15	-102,005.21	0.18
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023		
	2,250,000.000	Local	99.887943	2,247,478.71	99.860014	2,246,850.32	-628.39	0.08
		Base	99.887943	2,247,478.71	99.860014	2,246,850.32	-628.39	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.975409	9,997,540.88	91.119991	9,111,999.10	-885,541.78	0.33

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.975409	9,997,540.88	91.119991	9,111,999.10	-885,541.78	0.33
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				6.012927	30 Mar 2025		
	15,000,000.000	Local	100.015442	15,002,316.32	99.884675	14,982,701.25	-19,615.07	0.54
		Base	100.015442	15,002,316.32	99.884675	14,982,701.25	-19,615.07	0.54
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.972286	19,994,457.23	98.272110	19,654,422.00	-340,035.23	0.71
		Base	99.972286	19,994,457.23	98.272110	19,654,422.00	-340,035.23	0.71
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.991291	4,999,564.57	99.033251	4,951,662.55	-47,902.02	0.18
		Base	99.991291	4,999,564.57	99.033251	4,951,662.55	-47,902.02	0.18
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	107.287270	5,364,363.52	89.030623	4,451,531.15	-912,832.37	0.16
		Base	107.287270	5,364,363.52	89.030623	4,451,531.15	-912,832.37	0.16
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	109.062292	3,271,868.77	107.132631	3,213,978.93	-57,889.84	0.12
		Base	109.062292	3,271,868.77	107.132631	3,213,978.93	-57,889.84	0.12
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.792724	19,958,544.89	81.001381	16,200,276.20	-3,758,268.69	0.59
		Base	99.792724	19,958,544.89	81.001381	16,200,276.20	-3,758,268.69	0.59
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.961625	9,796,239.27	105.951407	10,383,237.89	586,998.62	0.38
		Base	99.961625	9,796,239.27	105.951407	10,383,237.89	586,998.62	0.38
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.687467	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	100.001000	7,500,075.00	75.00	0.27
		Base	100.000000	7,500,000.00	100.001000	7,500,075.00	75.00	0.27
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.979389	7,498,454.20	90.912848	6,818,463.60	-679,990.60	0.25
		Base	99.979389	7,498,454.20	90.912848	6,818,463.60	-679,990.60	0.25
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.302040	4,965,101.98	92.385721	4,619,286.05	-345,815.93	0.17

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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		Base	99.302040	4,965,101.98	92.385721	4,619,286.05	-345,815.93	0.17
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.913593	14,987,038.95	83.103419	12,465,512.85	-2,521,526.10	0.45
		Base	99.913593	14,987,038.95	83.103419	12,465,512.85	-2,521,526.10	0.45
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.084364	5,004,218.18	97.865569	4,893,278.45	-110,939.73	0.18
		Base	100.084364	5,004,218.18	97.865569	4,893,278.45	-110,939.73	0.18
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.304740	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	97.825000	7,336,875.00	-163,125.00	0.27
		Base	100.000000	7,500,000.00	97.825000	7,336,875.00	-163,125.00	0.27
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	95.855137	14,378,270.55	-621,729.45	0.52
		Base	100.000000	15,000,000.00	95.855137	14,378,270.55	-621,729.45	0.52
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.500000	14 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.524630	9,952,463.00	-47,537.00	0.36
		Base	100.000000	10,000,000.00	99.524630	9,952,463.00	-47,537.00	0.36
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.985243	7,998,819.43	95.881847	7,670,547.76	-328,271.67	0.28
		Base	99.985243	7,998,819.43	95.881847	7,670,547.76	-328,271.67	0.28
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.934869	9,993,486.88	91.063972	9,106,397.20	-887,089.68	0.33
		Base	99.934869	9,993,486.88	91.063972	9,106,397.20	-887,089.68	0.33
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.231780	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	0.18
		Base	100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	0.18
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.916565	11,989,987.84	100.587571	12,070,508.52	80,520.68	0.44
		Base	99.916565	11,989,987.84	100.587571	12,070,508.52	80,520.68	0.44
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	101.789484	15,268,422.60	268,422.60	0.55

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Holdings

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STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	15,000,000.00	101.789484	15,268,422.60	268,422.60	0.55
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
	7,000,000.000	Local	99.992737	6,999,491.57	97.732405	6,841,268.35	-158,223.22	0.25
		Base	99.992737	6,999,491.57	97.732405	6,841,268.35	-158,223.22	0.25
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				6.825000	25 Mar 2046		
	3,847,852.330	Local	103.360688	3,977,166.64	106.383177	4,093,467.55	116,300.91	0.15
Original Face:	6,137,472.000	Base	103.360688	3,977,166.64	106.383177	4,093,467.55	116,300.91	0.15
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				6.825000	25 Apr 2046		
	6,491,653.560	Local	103.360473	6,709,803.85	105.321523	6,837,108.40	127,304.55	0.25
Original Face:	8,000,000.000	Base	103.360473	6,709,803.85	105.321523	6,837,108.40	127,304.55	0.25
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.575000	25 Feb 2032		
	8,890,266.650	Local	106.328720	9,452,906.74	106.242176	9,445,212.74	-7,694.00	0.34
Original Face:	12,000,000.000	Base	106.328720	9,452,906.74	106.242176	9,445,212.74	-7,694.00	0.34
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.375000	25 Dec 2041		
	8,772,102.360	Local	112.086817	9,832,370.33	111.280317	9,761,623.31	-70,747.02	0.35
Original Face:	10,000,000.000	Base	112.086817	9,832,370.33	111.280317	9,761,623.31	-70,747.02	0.35
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.125000	25 Feb 2032		
	6,213,752.880	Local	110.695718	6,878,358.38	108.837517	6,762,894.35	-115,464.03	0.25
Original Face:	10,000,000.000	Base	110.695718	6,878,358.38	108.837517	6,762,894.35	-115,464.03	0.25
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.375000	25 Jan 2032		
	7,419,633.310	Local	108.200962	8,028,114.63	105.653179	7,839,078.46	-189,036.17	0.28
Original Face:	10,000,000.000	Base	108.200962	8,028,114.63	105.653179	7,839,078.46	-189,036.17	0.28
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.500000	25 Mar 2047		
	8,850,338.730	Local	102.631581	9,083,242.56	103.633833	9,171,945.26	88,702.70	0.33
Original Face:	10,000,000.000	Base	102.631581	9,083,242.56	103.633833	9,171,945.26	88,702.70	0.33
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.500000	25 May 2047		
	4,222,174.090	Local	100.000000	4,222,174.09	98.518332	4,159,615.49	-62,558.60	0.15
Original Face:	5,000,000.000	Base	100.000000	4,222,174.09	98.518332	4,159,615.49	-62,558.60	0.15
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				5.750000	25 Oct 2032		
	9,028,019.140	Local	99.783908	9,008,510.32	99.502309	8,983,087.50	-25,422.82	0.33

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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:	10,000,000.000	Base	99.783908	9,008,510.32	99.502309	8,983,087.50	-25,422.82	0.33	
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				5.850000	25 Dec 2032			
	9,242,463.250	Local	99.980382	9,240,650.05	98.128587	9,069,498.59	-171,151.46	0.33	
Original Face:	10,000,000.000	Base	99.980382	9,240,650.05	98.128587	9,069,498.59	-171,151.46	0.33	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024			
	5,000,000.000	Local	100.191191	5,009,559.54	98.629214	4,931,460.70	-78,098.84	0.18	
		Base	100.191191	5,009,559.54	98.629214	4,931,460.70	-78,098.84	0.18	
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032			
	10,000,000.000	Local	99.899450	9,989,945.04	101.567670	10,156,767.00	166,821.96	0.37	
		Base	99.899450	9,989,945.04	101.567670	10,156,767.00	166,821.96	0.37	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
	5,000,000.000	Local	99.914727	4,995,736.36	81.183303	4,059,165.15	-936,571.21	0.15	
		Base	99.914727	4,995,736.36	81.183303	4,059,165.15	-936,571.21	0.15	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.727063	14 Feb 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.18	
		Base	100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.18	
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
	5,000,000.000	Local	99.992822	4,999,641.11	98.762845	4,938,142.25	-61,498.86	0.18	
		Base	99.992822	4,999,641.11	98.762845	4,938,142.25	-61,498.86	0.18	
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
	5,000,000.000	Local	105.375988	5,268,799.40	109.189528	5,459,476.40	190,677.00	0.20	
		Base	105.375988	5,268,799.40	109.189528	5,459,476.40	190,677.00	0.20	
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.817000	10 Feb 2025			
	10,000,000.000	Local	100.000000	10,000,000.00	99.850213	9,985,021.30	-14,978.70	0.36	
		Base	100.000000	10,000,000.00	99.850213	9,985,021.30	-14,978.70	0.36	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
	5,000,000.000	Local	99.976123	4,998,806.13	90.637764	4,531,888.20	-466,917.93	0.16	
		Base	99.976123	4,998,806.13	90.637764	4,531,888.20	-466,917.93	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	88.845610	3,998,052.45	-501,947.55	0.15	

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		Base	100.000000	4,500,000.00	88.845610	3,998,052.45	-501,947.55	0.15
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.077627	2,376,843.63	84.690090	2,011,389.64	-365,453.99	0.07
		Base	100.077627	2,376,843.63	84.690090	2,011,389.64	-365,453.99	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.992756	6,999,492.92	99.051630	6,933,614.10	-65,878.82	0.25
Original Face:	7,000,000.000	Base	99.992756	6,999,492.92	99.051630	6,933,614.10	-65,878.82	0.25
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.810300	9,981,029.96	96.587148	9,658,714.80	-322,315.16	0.35
		Base	99.810300	9,981,029.96	96.587148	9,658,714.80	-322,315.16	0.35
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.754211	4,987,710.55	111.672204	5,583,610.20	595,899.65	0.20
		Base	99.754211	4,987,710.55	111.672204	5,583,610.20	595,899.65	0.20
912797GM3	WI TREASURY SEC. WI TREASURY SEC.				0.010000	08 Feb 2024		
	10,000,000.000	Local	97.662222	9,766,222.24	97.653330	9,765,333.00	-889.24	0.35
		Base	97.662222	9,766,222.24	97.653330	9,765,333.00	-889.24	0.35
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	105.927151	5,296,357.57	102.691406	5,134,570.30	-161,787.27	0.19
		Base	105.927151	5,296,357.57	102.691406	5,134,570.30	-161,787.27	0.19
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	107.037487	13,379,685.86	103.703125	12,962,890.63	-416,795.23	0.47
		Base	107.037487	13,379,685.86	103.703125	12,962,890.63	-416,795.23	0.47
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	105.836925	13,229,615.60	102.945312	12,868,164.00	-361,451.60	0.47
		Base	105.836925	13,229,615.60	102.945312	12,868,164.00	-361,451.60	0.47
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	111.540328	22,308,065.63	106.015625	21,203,125.00	-1,104,940.63	0.77
		Base	111.540328	22,308,065.63	106.015625	21,203,125.00	-1,104,940.63	0.77
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	113.231719	14,153,964.87	105.875000	13,234,375.00	-919,589.87	0.48

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		Base	113.231719	14,153,964.87	105.875000	13,234,375.00	-919,589.87	0.48
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	109.432552	16,414,882.74	107.093750	16,064,062.50	-350,820.24	0.58
		Base	109.432552	16,414,882.74	107.093750	16,064,062.50	-350,820.24	0.58
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	115.763681	17,364,552.16	106.781250	16,017,187.50	-1,347,364.66	0.58
		Base	115.763681	17,364,552.16	106.781250	16,017,187.50	-1,347,364.66	0.58
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	113.698709	25,582,209.58	105.308594	23,694,433.65	-1,887,775.93	0.86
		Base	113.698709	25,582,209.58	105.308594	23,694,433.65	-1,887,775.93	0.86
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	113.592698	19,878,722.11	104.414062	18,272,460.85	-1,606,261.26	0.66
		Base	113.592698	19,878,722.11	104.414062	18,272,460.85	-1,606,261.26	0.66
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	84.922472	4,246,123.59	80.460938	4,023,046.90	-223,076.69	0.15
		Base	84.922472	4,246,123.59	80.460938	4,023,046.90	-223,076.69	0.15
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	83.833771	4,191,688.53	80.152344	4,007,617.20	-184,071.33	0.15
		Base	83.833771	4,191,688.53	80.152344	4,007,617.20	-184,071.33	0.15
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	86.897756	21,724,439.01	74.417969	18,604,492.25	-3,119,946.76	0.68
		Base	86.897756	21,724,439.01	74.417969	18,604,492.25	-3,119,946.76	0.68
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.183752	8,918,375.24	86.824219	8,682,421.90	-235,953.34	0.32
		Base	89.183752	8,918,375.24	86.824219	8,682,421.90	-235,953.34	0.32
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.323689	14,748,553.29	93.093750	13,964,062.50	-784,490.79	0.51
		Base	98.323689	14,748,553.29	93.093750	13,964,062.50	-784,490.79	0.51
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	97.838841	9,783,884.11	91.937500	9,193,750.00	-590,134.11	0.33

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	97.838841	9,783,884.11	91.937500	9,193,750.00	-590,134.11	0.33
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	100.619848	2,515,496.20	96.476562	2,411,914.05	-103,582.15	0.09
		Base	100.619848	2,515,496.20	96.476562	2,411,914.05	-103,582.15	0.09
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	98.381555	9,838,155.45	92.570312	9,257,031.20	-581,124.25	0.34
		Base	98.381555	9,838,155.45	92.570312	9,257,031.20	-581,124.25	0.34
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.937140	9,993,713.95	92.964844	9,296,484.40	-697,229.55	0.34
		Base	99.937140	9,993,713.95	92.964844	9,296,484.40	-697,229.55	0.34
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.949570	4,997,478.51	91.882812	4,594,140.60	-403,337.91	0.17
		Base	99.949570	4,997,478.51	91.882812	4,594,140.60	-403,337.91	0.17
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.673945	4,983,697.23	90.761719	4,538,085.95	-445,611.28	0.16
		Base	99.673945	4,983,697.23	90.761719	4,538,085.95	-445,611.28	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.826328	9,982,632.77	94.941406	9,494,140.60	-488,492.17	0.34
		Base	99.826328	9,982,632.77	94.941406	9,494,140.60	-488,492.17	0.34
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.092972	9,909,297.15	93.074219	9,307,421.90	-601,875.25	0.34
		Base	99.092972	9,909,297.15	93.074219	9,307,421.90	-601,875.25	0.34
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.049304	9,904,930.39	94.367188	9,436,718.80	-468,211.59	0.34
		Base	99.049304	9,904,930.39	94.367188	9,436,718.80	-468,211.59	0.34
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	10,000,000.000	Local	101.279711	10,127,971.10	94.835938	9,483,593.80	-644,377.30	0.34
		Base	101.279711	10,127,971.10	94.835938	9,483,593.80	-644,377.30	0.34
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	5,000,000.000	Local	99.489278	4,974,463.88	98.039062	4,901,953.10	-72,510.78	0.18

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Books Closed

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.489278	4,974,463.88	98.039062	4,901,953.10	-72,510.78	0.18
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	97.667837	29,300,351.17	98.003906	29,401,171.80	100,820.63	1.07
		Base	97.667837	29,300,351.17	98.003906	29,401,171.80	100,820.63	1.07
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.163573	4,958,178.66	99.054688	4,952,734.40	-5,444.26	0.18
		Base	99.163573	4,958,178.66	99.054688	4,952,734.40	-5,444.26	0.18
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.901345	4,995,067.25	100.000000	5,000,000.00	4,932.75	0.18
		Base	99.901345	4,995,067.25	100.000000	5,000,000.00	4,932.75	0.18
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	5,000,000.000	Local	100.741520	5,037,076.01	99.371094	4,968,554.70	-68,521.31	0.18
		Base	100.741520	5,037,076.01	99.371094	4,968,554.70	-68,521.31	0.18
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	5,000,000.000	Local	99.996781	4,999,839.05	98.597656	4,929,882.80	-69,956.25	0.18
		Base	99.996781	4,999,839.05	98.597656	4,929,882.80	-69,956.25	0.18
91282CGV7	US TREASURY N/B 04/26 3.75				3.750000	15 Apr 2026		
	10,000,000.000	Local	100.070194	10,007,019.41	97.832031	9,783,203.10	-223,816.31	0.36
		Base	100.070194	10,007,019.41	97.832031	9,783,203.10	-223,816.31	0.36
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.901492	4,995,074.60	97.312500	4,865,625.00	-129,449.60	0.18
		Base	99.901492	4,995,074.60	97.312500	4,865,625.00	-129,449.60	0.18
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	5,000,000.000	Local	99.314761	4,965,738.05	97.328125	4,866,406.25	-99,331.80	0.18
		Base	99.314761	4,965,738.05	97.328125	4,866,406.25	-99,331.80	0.18
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.867312	19,973,462.49	102.051604	20,410,320.80	436,858.31	0.74
		Base	99.867312	19,973,462.49	102.051604	20,410,320.80	436,858.31	0.74
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.656181	19,931,236.11	102.647916	20,529,583.20	598,347.09	0.75

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.656181	19,931,236.11	102.647916	20,529,583.20	598,347.09	0.75
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.921765	4,996,088.25	78.125296	3,906,264.80	-1,089,823.45	0.14
		Base	99.921765	4,996,088.25	78.125296	3,906,264.80	-1,089,823.45	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.983720	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.543942	15,081,591.30	81,591.30	0.55
		Base	100.000000	15,000,000.00	100.543942	15,081,591.30	81,591.30	0.55
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.998889	4,999,944.43	97.274873	4,863,743.65	-136,200.78	0.18
		Base	99.998889	4,999,944.43	97.274873	4,863,743.65	-136,200.78	0.18
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.840974	14,976,146.08	97.055432	14,558,314.80	-417,831.28	0.53
		Base	99.840974	14,976,146.08	97.055432	14,558,314.80	-417,831.28	0.53
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	1,257,550.280	Local	99.994049	1,257,475.44	99.397150	1,249,969.14	-7,506.30	0.05
Original Face:	10,000,000.000	Base	99.994049	1,257,475.44	99.397150	1,249,969.14	-7,506.30	0.05
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029		
	10,000,000.000	Local	99.980817	9,998,081.70	98.362510	9,836,251.00	-161,830.70	0.36
Original Face:	10,000,000.000	Base	99.980817	9,998,081.70	98.362510	9,836,251.00	-161,830.70	0.36
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	90.551916	6,205,522.82	94.426623	6,471,056.47	265,533.65	0.24
		Base	90.551916	6,205,522.82	94.426623	6,471,056.47	265,533.65	0.24
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.374009	5,168,700.46	84.885596	4,244,279.80	-924,420.66	0.15
		Base	103.374009	5,168,700.46	84.885596	4,244,279.80	-924,420.66	0.15
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	4,124,165.030	Local	105.944430	4,369,323.14	98.663980	4,069,065.36	-300,257.78	0.15
Original Face:	9,250,000.000	Base	105.944430	4,369,323.14	98.663980	4,069,065.36	-300,257.78	0.15
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026		
	25,000,000.000	Local	99.972914	24,993,228.45	100.168426	25,042,106.50	48,878.05	0.91

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.972914	24,993,228.45	100.168426	25,042,106.50	48,878.05	0.91
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.966414	4,998,320.72	104.301515	5,215,075.75	216,755.03	0.19
		Base	99.966414	4,998,320.72	104.301515	5,215,075.75	216,755.03	0.19
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	5,000,000.000	Local	99.828527	4,991,426.37	96.899321	4,844,966.05	-146,460.32	0.18
		Base	99.828527	4,991,426.37	96.899321	4,844,966.05	-146,460.32	0.18
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030		
	5,000,000.000	Local	99.815982	4,990,799.08	96.618177	4,830,908.85	-159,890.23	0.18
		Base	99.815982	4,990,799.08	96.618177	4,830,908.85	-159,890.23	0.18
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	15,000,000.000	Local	97.349513	14,602,426.96	95.929006	14,389,350.90	-213,076.06	0.52
		Base	97.349513	14,602,426.96	95.929006	14,389,350.90	-213,076.06	0.52
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033		
	5,000,000.000	Local	91.890052	4,594,502.60	94.351736	4,717,586.80	123,084.20	0.17
		Base	91.890052	4,594,502.60	94.351736	4,717,586.80	123,084.20	0.17
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.895350	6,992,674.53	94.306855	6,601,479.85	-391,194.68	0.24
		Base	99.895350	6,992,674.53	94.306855	6,601,479.85	-391,194.68	0.24
US DOLLAR Total								
	2,736,552,776.890	Local		2,762,239,333.40		2,620,862,980.41	-141,376,352.99	95.19
Original Face:	2,202,669,623.000	Base		2,762,239,333.40		2,620,862,980.41	-141,376,352.99	95.19
FIXED INCOME Total								
	2,736,552,776.890	Base		2,762,239,333.40		2,620,862,980.41	-141,376,352.99	95.19
Original Face:	2,202,669,623.000							

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Holdings

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



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,822,123,793.750	Base	2,901,661,536.65		2,752,775,615.83	-148,885,920.82	100.00
Original Face:		2,202,669,623.000						

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		120,888.880	Local	1.000000	120,888.88	1.000000	120,888.88	0.00	0.02
			Base	1.000000	120,888.88	1.000000	120,888.88	0.00	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	120,888.880	Local	120,888.88		120,888.88	0.00	0.02
		Base	120,888.88		120,888.88	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	120,888.880	Base	120,888.88		120,888.88	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3ZU7	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	98.131667	4,906,583.33	98.129700	4,906,485.00	-98.33	0.73
			Base	98.131667	4,906,583.33	98.129700	4,906,485.00	-98.33	0.73

02665KWS2	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,873,000.000	Local	99.618056	3,858,207.29	99.618056	3,858,207.29	0.00	0.57
			Base	99.618056	3,858,207.29	99.618056	3,858,207.29	0.00	0.57

15988LAC1	CHARLES SCHWAB BANK 09/23 5.35	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44

26244JWS4	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	99.619444	4,980,972.22	99.619444	4,980,972.22	0.00	0.74
			Base	99.619444	4,980,972.22	99.619444	4,980,972.22	0.00	0.74

38346MXW9	GOTHAM FDG CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.106806	4,955,340.28	99.106806	4,955,340.28	0.00	0.73
			Base	99.106806	4,955,340.28	99.106806	4,955,340.28	0.00	0.73

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
41282KWV6	HARLEY DAVIDSON FND CP					6.050000	29 Sep 2023		
	5,000,000.000	Local	99.529444	4,976,472.22	99.529444	4,976,472.22	0.00	0.74	
		Base	99.529444	4,976,472.22	99.529444	4,976,472.22	0.00	0.74	
41282KX37	HARLEY DAVIDSON FND CP					6.050000	03 Oct 2023		
	5,000,000.000	Local	99.462222	4,973,111.11	99.462222	4,973,111.11	0.00	0.74	
		Base	99.462222	4,973,111.11	99.462222	4,973,111.11	0.00	0.74	
41282KXW3	HARLEY DAVIDSON FND CP					6.050000	30 Oct 2023		
	5,000,000.000	Local	99.008472	4,950,423.61	99.008472	4,950,423.61	0.00	0.73	
		Base	99.008472	4,950,423.61	99.008472	4,950,423.61	0.00	0.73	
41282KY36	HARLEY DAVIDSON FND CP					6.050000	03 Nov 2023		
	5,000,000.000	Local	98.941250	4,947,062.50	98.941250	4,947,062.50	0.00	0.73	
		Base	98.941250	4,947,062.50	98.941250	4,947,062.50	0.00	0.73	
46593LUH0	JPMORGAN CHASE BK N A INSTL CT					5.000000	14 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.605640	4,980,282.00	-19,718.00	0.74	
		Base	100.000000	5,000,000.00	99.605640	4,980,282.00	-19,718.00	0.74	
46651VCR5	J.P. MORGAN SECURITIES					5.750000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.971000	4,998,550.00	-1,450.00	0.74	
		Base	100.000000	5,000,000.00	99.971000	4,998,550.00	-1,450.00	0.74	
65339NW18	NEXTERA ENERGY CAP HLDGS INC					5.510000	01 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.74	
89115B5T3	TORONTO DOMINION BK					5.410000	26 Oct 2023		
	4,500,000.000	Local	99.957992	4,498,109.63	99.957992	4,498,109.63	0.00	0.67	
		Base	99.957992	4,498,109.63	99.957992	4,498,109.63	0.00	0.67	
89233GCR5	TOYOTA MOTOR CREDIT					5.620000	25 Mar 2024		
	5,000,000.000	Local	96.784111	4,839,205.56	96.851800	4,842,590.00	3,384.44	0.72	
		Base	96.784111	4,839,205.56	96.851800	4,842,590.00	3,384.44	0.72	
92646KA28	VICTORY RECEIVABLES					5.550000	02 Jan 2024		
	5,000,000.000	Local	98.103750	4,905,187.50	98.080400	4,904,020.00	-1,167.50	0.73	
		Base	98.103750	4,905,187.50	98.080400	4,904,020.00	-1,167.50	0.73	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93142XYW5	WALGREENS BOOTS		5,000,000.000	Local	98.475000	4,923,750.00	6.100000	30 Nov 2023		
				Base	98.475000	4,923,750.00	98.452400	4,922,620.00	-1,130.00	0.73
									0.73	
979QHR003	SOUTH STREET REPO		22,500,000.000	Local	100.000000	22,500,000.00	5.350000	01 Sep 2023		
				Base	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	3.34
									3.34	
US DOLLAR Total			98,873,000.000							
				Local		98,214,425.25		98,194,245.86	-20,179.39	14.56
				Base		98,214,425.25		98,194,245.86	-20,179.39	14.56
CASH EQUIVALENT Total			98,873,000.000							
				Base		98,214,425.25		98,194,245.86	-20,179.39	14.56
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125		2,500,000.000	Local	99.950997	2,498,774.92	1.125000	15 Mar 2026		
				Base	99.950997	2,498,774.92	90.131843	2,253,296.08	-245,478.84	0.33
									0.33	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9		3,000,000.000	Local	99.982176	2,999,465.29	0.900000	25 Mar 2024		
				Base	99.982176	2,999,465.29	97.292616	2,918,778.48	-80,686.81	0.43
									0.43	
00206RML3	AT+T INC SR UNSECURED 03/26 1.7		3,000,000.000	Local	99.914490	2,997,434.70	1.700000	25 Mar 2026		
				Base	99.914490	2,997,434.70	91.172587	2,735,177.61	-262,257.09	0.41
									0.41	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45		3,000,000.000	Local	99.961500	2,998,844.99	0.450000	15 Aug 2025		
				Base	99.961500	2,998,844.99	91.759846	2,752,795.38	-246,049.61	0.41
									0.41	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45		4,000,000.000	Local	99.966164	3,998,646.56	0.450000	12 May 2024		
				Base	99.966164	3,998,646.56	96.669792	3,866,791.68	-131,854.88	0.57
									0.57	

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023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local		99.847723	2,995,431.68	95.168082	2,855,042.46	-140,389.22	0.42
		Base		99.847723	2,995,431.68	95.168082	2,855,042.46	-140,389.22	0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	3,000,000.000	Local		99.995430	2,999,862.90	99.218070	2,976,542.10	-23,320.80	0.44
		Base		99.995430	2,999,862.90	99.218070	2,976,542.10	-23,320.80	0.44
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.941310	4,997,065.52	97.118196	4,855,909.80	-141,155.72	0.72
		Base		99.941310	4,997,065.52	97.118196	4,855,909.80	-141,155.72	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					6.230000	04 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.455662	3,013,669.86	13,669.86	0.45
		Base		100.000000	3,000,000.00	100.455662	3,013,669.86	13,669.86	0.45
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	2,000,000.000	Local		99.934696	1,998,693.91	97.022288	1,940,445.76	-58,248.15	0.29
		Base		99.934696	1,998,693.91	97.022288	1,940,445.76	-58,248.15	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	99.398602	4,969,930.10	-30,069.90	0.74
		Base		100.000000	5,000,000.00	99.398602	4,969,930.10	-30,069.90	0.74
02582JXX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
	2,500,000.000	Local		99.996386	2,499,909.65	99.302900	2,482,572.50	-17,337.15	0.37
	Original Face: 2,500,000.000	Base		99.996386	2,499,909.65	99.302900	2,482,572.50	-17,337.15	0.37
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					5.933290	08 Sep 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.001121	5,000,056.05	56.05	0.74
		Base		100.000000	5,000,000.00	100.001121	5,000,056.05	56.05	0.74
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local		99.978618	1,999,572.36	95.541341	1,910,826.82	-88,745.54	0.28
		Base		99.978618	1,999,572.36	95.541341	1,910,826.82	-88,745.54	0.28
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	3,000,000.000	Local		99.963640	2,998,909.19	94.826450	2,844,793.50	-154,115.69	0.42
		Base		99.963640	2,998,909.19	94.826450	2,844,793.50	-154,115.69	0.42

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STATE OF ARIZONA

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STATE STREET

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02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.220000	12 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.797100	3,023,913.00	23,913.00	0.45	
		Base	100.000000	3,000,000.00	100.797100	3,023,913.00	23,913.00	0.45	
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	100.008370	2,000,167.40	167.40	0.30	
		Base	100.000000	2,000,000.00	100.008370	2,000,167.40	167.40	0.30	
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local	99.841379	1,996,827.58	99.831113	1,996,622.26	-205.32	0.30	
		Base	99.841379	1,996,827.58	99.831113	1,996,622.26	-205.32	0.30	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.953077	1,999,061.54	96.574669	1,931,493.38	-67,568.16	0.29	
		Base	99.953077	1,999,061.54	96.574669	1,931,493.38	-67,568.16	0.29	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.939418	4,996,970.92	93.500900	4,675,045.00	-321,925.92	0.69	
		Base	99.939418	4,996,970.92	93.500900	4,675,045.00	-321,925.92	0.69	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.890211	4,994,510.54	90.532826	4,526,641.30	-467,869.24	0.67	
		Base	99.890211	4,994,510.54	90.532826	4,526,641.30	-467,869.24	0.67	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local	99.912582	2,997,377.45	97.282169	2,918,465.07	-78,912.38	0.43	
		Base	99.912582	2,997,377.45	97.282169	2,918,465.07	-78,912.38	0.43	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local	99.882380	2,996,471.39	99.252556	2,977,576.68	-18,894.71	0.44	
		Base	99.882380	2,996,471.39	99.252556	2,977,576.68	-18,894.71	0.44	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local	99.849286	2,995,478.57	89.591304	2,687,739.12	-307,739.45	0.40	
		Base	99.849286	2,995,478.57	89.591304	2,687,739.12	-307,739.45	0.40	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local	98.244249	2,947,327.46	88.833173	2,664,995.19	-282,332.27	0.40	
		Base	98.244249	2,947,327.46	88.833173	2,664,995.19	-282,332.27	0.40	

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Holdings

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STATE STREET

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06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	96.153158	1,923,063.16	-76,936.84	0.29
		Base		100.000000	2,000,000.00	96.153158	1,923,063.16	-76,936.84	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	99.425951	2,982,778.53	-17,221.47	0.44
		Base		100.000000	3,000,000.00	99.425951	2,982,778.53	-17,221.47	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	94.624658	3,784,986.32	-215,013.68	0.56
		Base		100.000000	4,000,000.00	94.624658	3,784,986.32	-215,013.68	0.56
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	91.705000	2,751,150.00	-248,850.00	0.41
		Base		100.000000	3,000,000.00	91.705000	2,751,150.00	-248,850.00	0.41
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	91.629393	3,875,007.03	-353,992.97	0.57
		Base		100.000000	4,229,000.00	91.629393	3,875,007.03	-353,992.97	0.57
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local		86.439338	2,593,180.13	83.771853	2,513,155.59	-80,024.54	0.37
		Base		86.439338	2,593,180.13	83.771853	2,513,155.59	-80,024.54	0.37
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local		99.966734	999,667.34	98.409895	984,098.95	-15,568.39	0.15
		Base		99.966734	999,667.34	98.409895	984,098.95	-15,568.39	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local		99.963715	999,637.15	97.500799	975,007.99	-24,629.16	0.14
		Base		99.963715	999,637.15	97.500799	975,007.99	-24,629.16	0.14
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	97.117669	1,942,353.38	-57,646.62	0.29
		Base		100.000000	2,000,000.00	97.117669	1,942,353.38	-57,646.62	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.959866	2,998,795.97	96.388659	2,891,659.77	-107,136.20	0.43
		Base		99.959866	2,998,795.97	96.388659	2,891,659.77	-107,136.20	0.43

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06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local		99.990521	1,999,810.42	98.615000	1,972,300.00	-27,510.42	0.29
		Base		99.990521	1,999,810.42	98.615000	1,972,300.00	-27,510.42	0.29
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.976765	2,999,302.94	96.769614	2,903,088.42	-96,214.52	0.43
		Base		99.976765	2,999,302.94	96.769614	2,903,088.42	-96,214.52	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.920000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.947238	2,998,417.14	-1,582.86	0.44
		Base		100.000000	3,000,000.00	99.947238	2,998,417.14	-1,582.86	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	98.217679	2,946,530.37	-53,469.63	0.44
		Base		100.000000	3,000,000.00	98.217679	2,946,530.37	-53,469.63	0.44
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		99.096096	2,398,125.52	89.320690	2,161,560.70	-236,564.82	0.32
		Base		99.096096	2,398,125.52	89.320690	2,161,560.70	-236,564.82	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.760000	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.601283	2,988,038.49	-11,961.51	0.44
		Base		100.000000	3,000,000.00	99.601283	2,988,038.49	-11,961.51	0.44
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.600000	18 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.791982	2,993,759.46	-6,240.54	0.44
		Base		100.000000	3,000,000.00	99.791982	2,993,759.46	-6,240.54	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	98.253370	1,965,067.40	-34,932.60	0.29
		Base		100.000000	2,000,000.00	98.253370	1,965,067.40	-34,932.60	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	97.255865	1,945,117.30	-54,882.70	0.29
		Base		100.000000	2,000,000.00	97.255865	1,945,117.30	-54,882.70	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.957011	4,997,850.57	95.356151	4,767,807.55	-230,043.02	0.71
		Base		99.957011	4,997,850.57	95.356151	4,767,807.55	-230,043.02	0.71

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097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		3,000,000.000	Local	99.982455	2,999,473.65	98.323019	2,949,690.57	-49,783.08	0.44
			Base	99.982455	2,999,473.65	98.323019	2,949,690.57	-49,783.08	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		3,000,000.000	Local	99.716461	2,991,493.82	99.189619	2,975,688.57	-15,805.25	0.44
			Base	99.716461	2,991,493.82	99.189619	2,975,688.57	-15,805.25	0.44
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	88.578000	2,657,340.00	-342,660.00	0.39
			Base	100.000000	3,000,000.00	88.578000	2,657,340.00	-342,660.00	0.39
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.920000	09 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.731324	2,931,939.72	-68,060.28	0.43
			Base	100.000000	3,000,000.00	97.731324	2,931,939.72	-68,060.28	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	96.232814	2,886,984.42	-113,015.58	0.43
			Base	100.000000	3,000,000.00	96.232814	2,886,984.42	-113,015.58	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	100.160313	3,004,809.39	4,809.39	0.45
			Base	100.000000	3,000,000.00	100.160313	3,004,809.39	4,809.39	0.45
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	98.562538	2,956,876.14	-43,123.86	0.44
			Base	100.000000	3,000,000.00	98.562538	2,956,876.14	-43,123.86	0.44
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		2,000,000.000	Local	99.984951	1,999,699.02	97.835566	1,956,711.32	-42,987.70	0.29
			Base	99.984951	1,999,699.02	97.835566	1,956,711.32	-42,987.70	0.29
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		2,000,000.000	Local	99.822123	1,996,442.45	98.675281	1,973,505.62	-22,936.83	0.29
			Base	99.822123	1,996,442.45	98.675281	1,973,505.62	-22,936.83	0.29

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14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	3,000,000.000	Local	99.952850	2,998,585.51	95.177492	2,855,324.76	-143,260.75	0.42	
		Base	99.952850	2,998,585.51	95.177492	2,855,324.76	-143,260.75	0.42	
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local	99.926551	2,997,796.52	96.897378	2,906,921.34	-90,875.18	0.43	
		Base	99.926551	2,997,796.52	96.897378	2,906,921.34	-90,875.18	0.43	
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local	99.980168	2,999,405.03	99.506618	2,985,198.54	-14,206.49	0.44	
		Base	99.980168	2,999,405.03	99.506618	2,985,198.54	-14,206.49	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	92.007328	4,600,366.40	-399,633.60	0.68	
		Base	100.000000	5,000,000.00	92.007328	4,600,366.40	-399,633.60	0.68	
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	100.036825	3,001,104.75	1,104.75	0.45	
		Base	100.000000	3,000,000.00	100.036825	3,001,104.75	1,104.75	0.45	
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	87.836442	2,635,093.26	-364,906.74	0.39	
		Base	100.000000	3,000,000.00	87.836442	2,635,093.26	-364,906.74	0.39	
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	91.372967	4,568,648.35	-431,351.65	0.68	
		Base	100.000000	5,000,000.00	91.372967	4,568,648.35	-431,351.65	0.68	
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.708455	2,991,253.65	-8,746.35	0.44	
		Base	100.000000	3,000,000.00	99.708455	2,991,253.65	-8,746.35	0.44	
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	99.901378	4,995,068.90	-4,931.10	0.74	
		Base	100.000000	5,000,000.00	99.901378	4,995,068.90	-4,931.10	0.74	
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.500000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.507013	2,985,210.39	-14,789.61	0.44	
		Base	100.000000	3,000,000.00	99.507013	2,985,210.39	-14,789.61	0.44	

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24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local		99.990660	2,999,719.79	98.176379	2,945,291.37	-54,428.42	0.44
		Base		99.990660	2,999,719.79	98.176379	2,945,291.37	-54,428.42	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local		99.977666	1,999,553.31	95.231888	1,904,637.76	-94,915.55	0.28
		Base		99.977666	1,999,553.31	95.231888	1,904,637.76	-94,915.55	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
	382,855.210	Local		99.999540	382,853.45	99.721710	381,789.76	-1,063.69	0.06
Original Face:	3,000,000.000	Base		99.999540	382,853.45	99.721710	381,789.76	-1,063.69	0.06
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.918400	4,995,920.00	96.345608	4,817,280.40	-178,639.60	0.71
		Base		99.918400	4,995,920.00	96.345608	4,817,280.40	-178,639.60	0.71
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
	2,000,000.000	Local		99.930088	1,998,601.75	90.140502	1,802,810.04	-195,791.71	0.27
		Base		99.930088	1,998,601.75	90.140502	1,802,810.04	-195,791.71	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	96.771272	4,838,563.60	-161,436.40	0.72
		Base		100.000000	5,000,000.00	96.771272	4,838,563.60	-161,436.40	0.72
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	282,263.260	Local		102.776497	290,100.29	95.167922	268,624.08	-21,476.21	0.04
Original Face:	2,090,000.000	Base		102.776497	290,100.29	95.167922	268,624.08	-21,476.21	0.04
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	1,836.160	Local		100.014705	1,836.43	98.263301	1,804.27	-32.16	0.00
Original Face:	1,000,000.000	Base		100.014705	1,836.43	98.263301	1,804.27	-32.16	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	1,383.900	Local		100.052027	1,384.62	98.262472	1,359.85	-24.77	0.00
Original Face:	2,206,300.000	Base		100.052027	1,384.62	98.262472	1,359.85	-24.77	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	150,798.200	Local		100.569934	151,657.65	96.754917	145,904.67	-5,752.98	0.02
Original Face:	5,000,000.000	Base		100.569934	151,657.65	96.754917	145,904.67	-5,752.98	0.02

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		512,392.500	Local 101.024420	51,764.55	95.151649	487,549.91	-30,091.64	0.07
Original Face:		5,000,000.000	Base 101.024420	517,641.55	95.151649	487,549.91	-30,091.64	0.07
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		1,642.930	Local 100.144863	1,645.31	98.294029	1,614.90	-30.41	0.00
Original Face:		1,000,000.000	Base 100.144863	1,645.31	98.294029	1,614.90	-30.41	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		44,332.380	Local 100.360955	44,492.40	98.101455	43,490.71	-1,001.69	0.01
Original Face:		6,000,000.000	Base 100.360955	44,492.40	98.101455	43,490.71	-1,001.69	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		42,018.350	Local 100.504303	42,230.25	98.078440	41,210.94	-1,019.31	0.01
Original Face:		5,000,000.000	Base 100.504303	42,230.25	98.078440	41,210.94	-1,019.31	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		529,411.750	Local 103.095209	545,798.15	92.202517	488,130.96	-57,667.19	0.07
Original Face:		5,000,000.000	Base 103.095209	545,798.15	92.202517	488,130.96	-57,667.19	0.07
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		495,611.070	Local 102.931525	510,140.03	95.167505	471,660.69	-38,479.34	0.07
Original Face:		5,700,000.000	Base 102.931525	510,140.03	95.167505	471,660.69	-38,479.34	0.07
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		202,626.020	Local 102.759725	208,217.94	94.497716	191,476.96	-16,740.98	0.03
Original Face:		2,000,000.000	Base 102.759725	208,217.94	94.497716	191,476.96	-16,740.98	0.03
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	89.920213	2,697,606.39	-302,393.61	0.40
			Base 100.000000	3,000,000.00	89.920213	2,697,606.39	-302,393.61	0.40
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
		2,925,000.000	Local 100.000000	2,925,000.00	90.710113	2,653,270.81	-271,729.19	0.39
Original Face:		3,000,000.000	Base 100.000000	2,925,000.00	90.710113	2,653,270.81	-271,729.19	0.39
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	92.193440	2,765,803.20	-234,196.80	0.41
			Base 100.000000	3,000,000.00	92.193440	2,765,803.20	-234,196.80	0.41

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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	96.733851	2,902,015.53	-97,984.47	0.43
			Base	100.000000	3,000,000.00	96.733851	2,902,015.53	-97,984.47	0.43
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026			
		4,500,000.000	Local	100.000000	4,500,000.00	93.140184	4,191,308.28	-308,691.72	0.62
			Base	100.000000	4,500,000.00	93.140184	4,191,308.28	-308,691.72	0.62
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	98.178539	2,454,463.48	-45,536.52	0.36
			Base	100.000000	2,500,000.00	98.178539	2,454,463.48	-45,536.52	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	97.006267	2,425,156.68	-74,843.32	0.36
			Base	100.000000	2,500,000.00	97.006267	2,425,156.68	-74,843.32	0.36
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.762720	4,988,136.00	-11,864.00	0.74
			Base	100.000000	5,000,000.00	99.762720	4,988,136.00	-11,864.00	0.74
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025			
		2,745,000.000	Local	99.938688	2,743,316.99	98.793973	2,711,894.56	-31,422.43	0.40
			Base	99.938688	2,743,316.99	98.793973	2,711,894.56	-31,422.43	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	99.013651	4,950,682.55	-49,317.45	0.73
			Base	100.000000	5,000,000.00	99.013651	4,950,682.55	-49,317.45	0.73
3130AWLD0	FEDERAL HOME LOAN BANK BONDS 07/26 6				6.000000	27 Jul 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.531583	4,976,579.15	-23,420.85	0.74
			Base	100.000000	5,000,000.00	99.531583	4,976,579.15	-23,420.85	0.74
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.980022	2,999,400.66	91.551297	2,746,538.91	-252,861.75	0.41
			Base	99.980022	2,999,400.66	91.551297	2,746,538.91	-252,861.75	0.41
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.981096	2,999,432.87	91.958711	2,758,761.33	-240,671.54	0.41
			Base	99.981096	2,999,432.87	91.958711	2,758,761.33	-240,671.54	0.41

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3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	92.157909	2,764,737.27	-235,262.73	0.41	
		Base	100.000000	3,000,000.00	92.157909	2,764,737.27	-235,262.73	0.41	
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.465000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.74	
		Base	100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.74	
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375					5.375000	21 Mar 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	98.531260	2,955,937.80	-44,062.20	0.44	
		Base	100.000000	3,000,000.00	98.531260	2,955,937.80	-44,062.20	0.44	
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
	1,418,922.460	Local	101.971184	1,446,892.03	85.913235	1,219,042.19	-227,849.84	0.18	
	Original Face: 2,000,000.000	Base	101.971184	1,446,892.03	85.913235	1,219,042.19	-227,849.84	0.18	
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.643158	2,779,294.74	-220,705.26	0.41	
		Base	100.000000	3,000,000.00	92.643158	2,779,294.74	-220,705.26	0.41	
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.128801	4,556,440.05	-443,559.95	0.68	
		Base	100.000000	5,000,000.00	91.128801	4,556,440.05	-443,559.95	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	90.592279	2,717,768.37	-282,231.63	0.40	
		Base	100.000000	3,000,000.00	90.592279	2,717,768.37	-282,231.63	0.40	
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.582848	1,951,656.96	-48,343.04	0.29	
		Base	100.000000	2,000,000.00	97.582848	1,951,656.96	-48,343.04	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	99.375387	2,981,261.61	-18,738.39	0.44	
		Base	100.000000	3,000,000.00	99.375387	2,981,261.61	-18,738.39	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	99.730338	1,934,768.56	-5,231.44	0.29	
		Base	100.000000	1,940,000.00	99.730338	1,934,768.56	-5,231.44	0.29	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
	1,434,679.410	Local	102.340558	1,468,258.91	88.902220	1,275,461.85	-192,797.06	0.19	
Original Face:	3,000,000.000	Base	102.340558	1,468,258.91	88.902220	1,275,461.85	-192,797.06	0.19	
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
	2,619,702.900	Local	101.678831	2,663,683.28	81.521680	2,135,625.82	-528,057.46	0.32	
Original Face:	3,000,000.000	Base	101.678831	2,663,683.28	81.521680	2,135,625.82	-528,057.46	0.32	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.737124	2,752,113.72	-247,886.28	0.41	
		Base	100.000000	3,000,000.00	91.737124	2,752,113.72	-247,886.28	0.41	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	845,550.340	Local	99.881490	844,548.28	94.794140	801,532.17	-43,016.11	0.12	
Original Face:	8,190,000.000	Base	99.881490	844,548.28	94.794140	801,532.17	-43,016.11	0.12	
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	1,260,890.910	Local	102.386634	1,290,983.76	89.323600	1,126,273.15	-164,710.61	0.17	
Original Face:	3,000,000.000	Base	102.386634	1,290,983.76	89.323600	1,126,273.15	-164,710.61	0.17	
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	130,428.400	Local	100.635437	131,257.19	95.371073	124,390.96	-6,866.23	0.02	
Original Face:	1,500,000.000	Base	100.635437	131,257.19	95.371073	124,390.96	-6,866.23	0.02	
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.389000	01 May 2053		
	1,965,182.960	Local	100.231971	1,969,741.62	99.179051	1,949,049.81	-20,691.81	0.29	
Original Face:	2,000,000.000	Base	100.231971	1,969,741.62	99.179051	1,949,049.81	-20,691.81	0.29	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	22,288.680	Local	101.190021	22,553.92	97.456606	21,721.79	-832.13	0.00	
Original Face:	983,845.000	Base	101.190021	22,553.92	97.456606	21,721.79	-832.13	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	561,871.600	Local	103.046066	578,986.58	95.050382	534,061.10	-44,925.48	0.08	
Original Face:	5,200,000.000	Base	103.046066	578,986.58	95.050382	534,061.10	-44,925.48	0.08	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	144,045.670	Local	100.636465	144,962.47	95.948217	138,209.25	-6,753.22	0.02	
Original Face:	2,680,283.000	Base	100.636465	144,962.47	95.948217	138,209.25	-6,753.22	0.02	

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	Units								
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,163,832.000	Local	101.034206	1,175,868.42	95.428651	1,110,629.18		-65,239.24	0.16
Original Face:	15,000,000.000	Base	101.034206	1,175,868.42	95.428651	1,110,629.18		-65,239.24	0.16
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	460,904.090	Local	100.623872	463,779.54	95.000430	437,860.87		-25,918.67	0.06
Original Face:	4,200,000.000	Base	100.623872	463,779.54	95.000430	437,860.87		-25,918.67	0.06
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	2,288.710	Local	100.418576	2,298.29	98.844096	2,262.25		-36.04	0.00
Original Face:	1,500,000.000	Base	100.418576	2,298.29	98.844096	2,262.25		-36.04	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	14,864.420	Local	100.284101	14,906.65	98.210464	14,598.42		-308.23	0.00
Original Face:	3,200,000.000	Base	100.284101	14,906.65	98.210464	14,598.42		-308.23	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	24,988.430	Local	101.254861	25,302.00	97.317274	24,318.06		-983.94	0.00
Original Face:	765,534.000	Base	101.254861	25,302.00	97.317274	24,318.06		-983.94	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	298,435.890	Local	101.032322	301,516.71	95.534074	285,107.96		-16,408.75	0.04
Original Face:	5,157,070.000	Base	101.032322	301,516.71	95.534074	285,107.96		-16,408.75	0.04
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	17,747.450	Local	100.366532	17,812.50	97.993218	17,391.30		-421.20	0.00
Original Face:	5,000,000.000	Base	100.366532	17,812.50	97.993218	17,391.30		-421.20	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	51,312.800	Local	100.605580	51,623.54	98.187924	50,382.97		-1,240.57	0.01
Original Face:	5,000,000.000	Base	100.605580	51,623.54	98.187924	50,382.97		-1,240.57	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	131,091.240	Local	102.875913	134,861.31	95.050063	124,602.31		-10,259.00	0.02
Original Face:	2,000,000.000	Base	102.875913	134,861.31	95.050063	124,602.31		-10,259.00	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	56,810.550	Local	102.724758	58,358.50	97.456963	55,365.84		-2,992.66	0.01
Original Face:	5,000,000.000	Base	102.724758	58,358.50	97.456963	55,365.84		-2,992.66	0.01

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
		816,557.930	Local 105.402772	860,674.69	97.456074	795,785.30	-64,889.39	0.12
Original Face:		14,750,000.000	Base 105.402772	860,674.69	97.456074	795,785.30	-64,889.39	0.12
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
		28,822.160	Local 100.372630	28,929.56	97.454951	28,088.62	-840.94	0.00
Original Face:		2,000,000.000	Base 100.372630	28,929.56	97.454951	28,088.62	-840.94	0.00
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
		2,000,000.000	Local 100.000000	2,000,000.00	91.001227	1,820,024.54	-179,975.46	0.27
			Base 100.000000	2,000,000.00	91.001227	1,820,024.54	-179,975.46	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
		2,077,420.260	Local 102.234271	2,123,835.46	97.886410	2,033,512.11	-90,323.35	0.30
Original Face:		3,000,000.000	Base 102.234271	2,123,835.46	97.886410	2,033,512.11	-90,323.35	0.30
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	90.281519	2,708,445.57	-291,554.43	0.40
			Base 100.000000	3,000,000.00	90.281519	2,708,445.57	-291,554.43	0.40
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	88.909867	2,667,296.01	-332,703.99	0.40
			Base 100.000000	3,000,000.00	88.909867	2,667,296.01	-332,703.99	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	89.400930	2,682,027.90	-317,972.10	0.40
			Base 100.000000	3,000,000.00	89.400930	2,682,027.90	-317,972.10	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
		3,000,000.000	Local 99.963035	2,998,891.04	94.785090	2,843,552.70	-155,338.34	0.42
			Base 99.963035	2,998,891.04	94.785090	2,843,552.70	-155,338.34	0.42
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	98.421286	4,921,064.30	-78,935.70	0.73
			Base 100.000000	5,000,000.00	98.421286	4,921,064.30	-78,935.70	0.73
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	95.722541	2,871,676.23	-128,323.77	0.43
			Base 100.000000	3,000,000.00	95.722541	2,871,676.23	-128,323.77	0.43

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	Units								
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.351339	4,717,566.95		-282,433.05	0.70
		Base	100.000000	5,000,000.00	94.351339	4,717,566.95		-282,433.05	0.70
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	21,607.330	Local	99.284780	21,452.79	98.935920	21,377.41		-75.38	0.00
Original Face:	1,900,000.000	Base	99.284780	21,452.79	98.935920	21,377.41		-75.38	0.00
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	135,559.560	Local	99.404682	134,752.55	97.978410	132,819.10		-1,933.45	0.02
Original Face:	3,000,000.000	Base	99.404682	134,752.55	97.978410	132,819.10		-1,933.45	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	742,620.760	Local	102.723669	762,847.29	94.599560	702,515.97		-60,331.32	0.10
Original Face:	3,000,000.000	Base	102.723669	762,847.29	94.599560	702,515.97		-60,331.32	0.10
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	328,447.900	Local	100.390226	329,729.59	96.267775	316,189.49		-13,540.10	0.05
Original Face:	1,000,000.000	Base	100.390226	329,729.59	96.267775	316,189.49		-13,540.10	0.05
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	2,946,649.850	Local	103.110950	3,038,318.64	99.122440	2,920,791.23		-117,527.41	0.43
Original Face:	3,000,000.000	Base	103.110950	3,038,318.64	99.122440	2,920,791.23		-117,527.41	0.43
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
	2,975,942.690	Local	99.641578	2,965,276.25	99.489170	2,960,740.68		-4,535.57	0.44
Original Face:	3,000,000.000	Base	99.641578	2,965,276.25	99.489170	2,960,740.68		-4,535.57	0.44
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A					5.320000	15 Jun 2026		
	4,306,106.360	Local	99.998171	4,306,027.59	99.581650	4,288,091.76		-17,935.83	0.64
Original Face:	4,500,000.000	Base	99.998171	4,306,027.59	99.581650	4,288,091.76		-17,935.83	0.64
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					5.600000	06 Aug 2024		
	3,000,000.000	Local	100.018092	3,000,542.75	100.143517	3,004,305.51		3,762.76	0.45
		Base	100.018092	3,000,542.75	100.143517	3,004,305.51		3,762.76	0.45
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
	2,000,000.000	Local	99.990212	1,999,804.24	90.873423	1,817,468.46		-182,335.78	0.27
		Base	99.990212	1,999,804.24	90.873423	1,817,468.46		-182,335.78	0.27

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459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.707108	2,931,213.24	-68,786.76	0.43	
		Base	100.000000	3,000,000.00	97.707108	2,931,213.24	-68,786.76	0.43	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	2,000,000.000	Local	99.838489	1,996,769.77	98.408140	1,968,162.80	-28,606.97	0.29	
		Base	99.838489	1,996,769.77	98.408140	1,968,162.80	-28,606.97	0.29	
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
	2,000,000.000	Local	99.984896	1,999,697.92	96.819350	1,936,387.00	-63,310.92	0.29	
	Original Face: 2,000,000.000	Base	99.984896	1,999,697.92	96.819350	1,936,387.00	-63,310.92	0.29	
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	4,000,000.000	Local	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.59	
	Original Face: 4,000,000.000	Base	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.59	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.956531	1,999,130.61	91.527442	1,830,548.84	-168,581.77	0.27	
		Base	99.956531	1,999,130.61	91.527442	1,830,548.84	-168,581.77	0.27	
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	89.718718	1,794,374.36	-205,625.64	0.27	
		Base	100.000000	2,000,000.00	89.718718	1,794,374.36	-205,625.64	0.27	
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.983652	2,939,509.56	-60,490.44	0.44	
		Base	100.000000	3,000,000.00	97.983652	2,939,509.56	-60,490.44	0.44	
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15					4.150000	29 Jul 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.378226	2,951,346.78	-48,653.22	0.44	
		Base	100.000000	3,000,000.00	98.378226	2,951,346.78	-48,653.22	0.44	
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	3,000,000.000	Local	99.985196	2,999,555.87	98.836145	2,965,084.35	-34,471.52	0.44	
		Base	99.985196	2,999,555.87	98.836145	2,965,084.35	-34,471.52	0.44	
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
	2,000,000.000	Local	99.965307	1,999,306.14	99.516300	1,990,326.00	-8,980.14	0.30	
		Base	99.965307	1,999,306.14	99.516300	1,990,326.00	-8,980.14	0.30	

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59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
	2,335,000.000	Local		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	0.35
		Base		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	0.35
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
	3,000,000.000	Local		99.973725	2,999,211.76	96.887113	2,906,613.39	-92,598.37	0.43
		Base		99.973725	2,999,211.76	96.887113	2,906,613.39	-92,598.37	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	98.324300	1,966,486.00	-33,514.00	0.29
		Base		100.000000	2,000,000.00	98.324300	1,966,486.00	-33,514.00	0.29
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local		99.989918	4,999,495.89	97.736707	4,886,835.35	-112,660.54	0.72
		Base		99.989918	4,999,495.89	97.736707	4,886,835.35	-112,660.54	0.72
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
	2,000,000.000	Local		99.965233	1,999,304.66	94.888503	1,897,770.06	-101,534.60	0.28
		Base		99.965233	1,999,304.66	94.888503	1,897,770.06	-101,534.60	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
	3,000,000.000	Local		99.901280	2,997,038.40	100.272259	3,008,167.77	11,129.37	0.45
		Base		99.901280	2,997,038.40	100.272259	3,008,167.77	11,129.37	0.45
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
	2,000,000.000	Local		99.853215	1,997,064.29	98.876292	1,977,525.84	-19,538.45	0.29
		Base		99.853215	1,997,064.29	98.876292	1,977,525.84	-19,538.45	0.29
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.935268	2,998,058.05	94.057612	2,821,728.36	-176,329.69	0.42
		Base		99.935268	2,998,058.05	94.057612	2,821,728.36	-176,329.69	0.42
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local		99.988927	1,999,778.53	98.687454	1,973,749.08	-26,029.45	0.29
		Base		99.988927	1,999,778.53	98.687454	1,973,749.08	-26,029.45	0.29
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local		99.973068	4,998,653.40	98.091871	4,904,593.55	-94,059.85	0.73
		Base		99.973068	4,998,653.40	98.091871	4,904,593.55	-94,059.85	0.73

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64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.899983	4,994,999.14	95.314347	4,765,717.35	-229,281.79	0.71
			Base	99.899983	4,994,999.14	95.314347	4,765,717.35	-229,281.79	0.71
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,000,000.000	Local	100.190206	2,003,804.11	100.378846	2,007,576.92	3,772.81	0.30
			Base	100.190206	2,003,804.11	100.378846	2,007,576.92	3,772.81	0.30
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.320000	21 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.040657	3,001,219.71	1,219.71	0.45
			Base	100.000000	3,000,000.00	100.040657	3,001,219.71	1,219.71	0.45
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.877398	998,773.98	96.014554	960,145.54	-38,628.44	0.14
			Base	99.877398	998,773.98	96.014554	960,145.54	-38,628.44	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.975409	1,999,508.18	91.119991	1,822,399.82	-177,108.36	0.27
			Base	99.975409	1,999,508.18	91.119991	1,822,399.82	-177,108.36	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		2,000,000.000	Local	99.941894	1,998,837.87	99.104542	1,982,090.84	-16,747.03	0.29
			Base	99.941894	1,998,837.87	99.104542	1,982,090.84	-16,747.03	0.29
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		3,000,000.000	Local	99.972286	2,999,168.58	98.272110	2,948,163.30	-51,005.28	0.44
			Base	99.972286	2,999,168.58	98.272110	2,948,163.30	-51,005.28	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023			
		2,000,000.000	Local	99.998126	1,999,962.51	99.488647	1,989,772.94	-10,189.57	0.30
			Base	99.998126	1,999,962.51	99.488647	1,989,772.94	-10,189.57	0.30
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.700000	13 Feb 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.242668	2,004,853.36	4,853.36	0.30
			Base	100.000000	2,000,000.00	100.242668	2,004,853.36	4,853.36	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.996420	2,999,892.59	92.289474	2,768,684.22	-231,208.37	0.41
			Base	99.996420	2,999,892.59	92.289474	2,768,684.22	-231,208.37	0.41

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STATE OF ARIZONA

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74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.750000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.001000	2,500,025.00	25.00	0.37
		Base	100.000000	2,500,000.00	100.001000	2,500,025.00	25.00	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.979389	1,999,587.78	90.912848	1,818,256.96	-181,330.82	0.27
		Base	99.979389	1,999,587.78	90.912848	1,818,256.96	-181,330.82	0.27
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.540000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.009848	3,000,295.44	295.44	0.44
		Base	100.000000	3,000,000.00	100.009848	3,000,295.44	295.44	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.860000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.555696	3,016,670.88	16,670.88	0.45
		Base	100.000000	3,000,000.00	100.555696	3,016,670.88	16,670.88	0.45
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.874000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.707000	2,931,210.00	-68,790.00	0.43
		Base	100.000000	3,000,000.00	97.707000	2,931,210.00	-68,790.00	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	91.428700	2,742,861.00	-257,139.00	0.41
		Base	100.000000	3,000,000.00	91.428700	2,742,861.00	-257,139.00	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	95.855137	4,792,756.85	-207,243.15	0.71
		Base	100.000000	5,000,000.00	95.855137	4,792,756.85	-207,243.15	0.71
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.800000	05 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.999469	1,979,989.38	-20,010.62	0.29
		Base	100.000000	2,000,000.00	98.999469	1,979,989.38	-20,010.62	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	98.113267	4,905,663.35	-94,336.65	0.73
		Base	100.000000	5,000,000.00	98.113267	4,905,663.35	-94,336.65	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	99.428926	4,971,446.30	-28,553.70	0.74
		Base	100.000000	5,000,000.00	99.428926	4,971,446.30	-28,553.70	0.74

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78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.950946	1,999,018.91	94.790591	1,895,811.82	-103,207.09	0.28
			Base	99.950946	1,999,018.91	94.790591	1,895,811.82	-103,207.09	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.985243	1,999,704.85	95.881847	1,917,636.94	-82,067.91	0.28
			Base	99.985243	1,999,704.85	95.881847	1,917,636.94	-82,067.91	0.28
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.350000	03 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	98.760665	2,962,819.95	-37,180.05	0.44
			Base	100.000000	3,000,000.00	98.760665	2,962,819.95	-37,180.05	0.44
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				6.030760	13 Nov 2023			
		1,950,000.000	Local	100.016777	1,950,327.16	100.105585	1,952,058.91	1,731.75	0.29
			Base	100.016777	1,950,327.16	100.105585	1,952,058.91	1,731.75	0.29
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.650000	25 Jul 2032			
		1,943,420.820	Local	100.000000	1,943,420.82	99.689472	1,937,385.95	-6,034.87	0.29
		Original Face: 2,000,000.000	Base	100.000000	1,943,420.82	99.689472	1,937,385.95	-6,034.87	0.29
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025			
		2,000,000.000	Local	99.847129	1,996,942.57	99.447618	1,988,952.36	-7,990.21	0.29
			Base	99.847129	1,996,942.57	99.447618	1,988,952.36	-7,990.21	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		2,000,000.000	Local	99.932301	1,998,646.01	95.190183	1,903,803.66	-94,842.35	0.28
			Base	99.932301	1,998,646.01	95.190183	1,903,803.66	-94,842.35	0.28
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.720000	14 Feb 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.002000	2,000,040.00	40.00	0.30
			Base	100.000000	2,000,000.00	100.002000	2,000,040.00	40.00	0.30
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.674108	2,990,223.24	-9,776.76	0.44
			Base	100.000000	3,000,000.00	99.674108	2,990,223.24	-9,776.76	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	96.355672	2,890,670.16	-109,329.84	0.43
			Base	100.000000	3,000,000.00	96.355672	2,890,670.16	-109,329.84	0.43

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89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.655000	04 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.977285	2,999,318.55	-681.45	0.44
			Base	100.000000	3,000,000.00	99.977285	2,999,318.55	-681.45	0.44
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024			
		3,000,000.000	Local	99.879393	2,996,381.79	95.123264	2,853,697.92	-142,683.87	0.42
			Base	99.879393	2,996,381.79	95.123264	2,853,697.92	-142,683.87	0.42
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	87.526985	2,625,809.55	-374,190.45	0.39
			Base	100.000000	3,000,000.00	87.526985	2,625,809.55	-374,190.45	0.39
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	100.062980	2,001,259.60	1,259.60	0.30
			Base	100.000000	2,000,000.00	100.062980	2,001,259.60	1,259.60	0.30
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.060668	1,941,213.36	-58,786.64	0.29
			Base	100.000000	2,000,000.00	97.060668	1,941,213.36	-58,786.64	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.320000	06 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.276447	3,008,293.41	8,293.41	0.45
			Base	100.000000	3,000,000.00	100.276447	3,008,293.41	8,293.41	0.45
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.511875	1,970,237.50	-29,762.50	0.29
			Base	100.000000	2,000,000.00	98.511875	1,970,237.50	-29,762.50	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	99.042845	2,971,285.35	-28,714.65	0.44
			Base	100.000000	3,000,000.00	99.042845	2,971,285.35	-28,714.65	0.44
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		3,208,089.910	Local	99.996291	3,207,970.92	99.309030	3,185,922.97	-22,047.95	0.47
		Original Face: 5,000,000.000	Base	99.996291	3,207,970.92	99.309030	3,185,922.97	-22,047.95	0.47
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1				5.604000	15 Aug 2024			
		3,500,000.000	Local	100.000000	3,500,000.00	100.001700	3,500,059.50	59.50	0.52
		Original Face: 3,500,000.000	Base	100.000000	3,500,000.00	100.001700	3,500,059.50	59.50	0.52

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89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.980527	4,999,026.35	95.145943	4,757,297.15	-241,729.20	0.71
			Base	99.980527	4,999,026.35	95.145943	4,757,297.15	-241,729.20	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		3,000,000.000	Local	99.993461	2,999,803.82	93.830206	2,814,906.18	-184,897.64	0.42
			Base	99.993461	2,999,803.82	93.830206	2,814,906.18	-184,897.64	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		3,000,000.000	Local	99.940043	2,998,201.30	97.058088	2,911,742.64	-86,458.66	0.43
			Base	99.940043	2,998,201.30	97.058088	2,911,742.64	-86,458.66	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.912062	2,997,361.87	100.477217	3,014,316.51	16,954.64	0.45
			Base	99.912062	2,997,361.87	100.477217	3,014,316.51	16,954.64	0.45
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		2,000,000.000	Local	99.970352	1,999,407.04	99.280107	1,985,602.14	-13,804.90	0.29
			Base	99.970352	1,999,407.04	99.280107	1,985,602.14	-13,804.90	0.29
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.820000	09 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.239225	2,004,784.50	4,784.50	0.30
			Base	100.000000	2,000,000.00	100.239225	2,004,784.50	4,784.50	0.30
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.937309	2,998,119.27	93.259619	2,797,788.57	-200,330.70	0.41
			Base	99.937309	2,998,119.27	93.259619	2,797,788.57	-200,330.70	0.41
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.705253	2,991,157.59	-8,842.41	0.44
			Base	100.000000	3,000,000.00	99.705253	2,991,157.59	-8,842.41	0.44
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local	99.810300	1,996,205.99	96.587148	1,931,742.96	-64,463.03	0.29
			Base	99.810300	1,996,205.99	96.587148	1,931,742.96	-64,463.03	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.982148	4,999,107.38	97.064176	4,853,208.80	-145,898.58	0.72
			Base	99.982148	4,999,107.38	97.064176	4,853,208.80	-145,898.58	0.72

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.961016	2,998,830.47	93.499204	2,804,976.12	-193,854.35	0.42	
		Base	99.961016	2,998,830.47	93.499204	2,804,976.12	-193,854.35	0.42	
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	3,000,000.000	Local	95.531848	2,865,955.43	91.882812	2,756,484.36	-109,471.07	0.41	
		Base	95.531848	2,865,955.43	91.882812	2,756,484.36	-109,471.07	0.41	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.736993	1,994,739.85	90.281250	1,805,625.00	-189,114.85	0.27	
		Base	99.736993	1,994,739.85	90.281250	1,805,625.00	-189,114.85	0.27	
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
	3,000,000.000	Local	94.167263	2,825,017.89	90.386719	2,711,601.57	-113,416.32	0.40	
		Base	94.167263	2,825,017.89	90.386719	2,711,601.57	-113,416.32	0.40	
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	2,000,000.000	Local	98.733675	1,974,673.50	98.039062	1,960,781.24	-13,892.26	0.29	
		Base	98.733675	1,974,673.50	98.039062	1,960,781.24	-13,892.26	0.29	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.995278	2,999,858.35	97.127884	2,913,836.52	-86,021.83	0.43	
		Base	99.995278	2,999,858.35	97.127884	2,913,836.52	-86,021.83	0.43	
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	2,000,000.000	Local	99.993431	1,999,868.61	99.916988	1,998,339.76	-1,528.85	0.30	
		Base	99.993431	1,999,868.61	99.916988	1,998,339.76	-1,528.85	0.30	
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	142,023.950	Local	99.993156	142,014.23	99.708860	141,610.46	-403.77	0.02	
Original Face:	3,250,000.000	Base	99.993156	142,014.23	99.708860	141,610.46	-403.77	0.02	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.090000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.543942	3,016,318.26	16,318.26	0.45	
		Base	100.000000	3,000,000.00	100.543942	3,016,318.26	16,318.26	0.45	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	2,000,000.000	Local	99.998889	1,999,977.77	97.274873	1,945,497.46	-54,480.31	0.29	
		Base	99.998889	1,999,977.77	97.274873	1,945,497.46	-54,480.31	0.29	

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	2,000,000.000	Local		99.899448	1,997,988.95	90.704449	1,814,088.98	-183,899.97	0.27
		Base		99.899448	1,997,988.95	90.704449	1,814,088.98	-183,899.97	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
	3,000,000.000	Local		99.998699	2,999,960.97	99.031960	2,970,958.80	-29,002.17	0.44
	Original Face: 3,000,000.000	Base		99.998699	2,999,960.97	99.031960	2,970,958.80	-29,002.17	0.44
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	3,000,000.000	Local		99.988746	2,999,662.39	98.935252	2,968,057.56	-31,604.83	0.44
		Base		99.988746	2,999,662.39	98.935252	2,968,057.56	-31,604.83	0.44
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.980062	1,999,601.23	97.806794	1,956,135.88	-43,465.35	0.29
		Base		99.980062	1,999,601.23	97.806794	1,956,135.88	-43,465.35	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	2,000,000.000	Local		99.961199	1,999,223.97	98.160236	1,963,204.72	-36,019.25	0.29
		Base		99.961199	1,999,223.97	98.160236	1,963,204.72	-36,019.25	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	0.71
		Base		96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	0.71
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	3,000,000.000	Local		99.992156	2,999,764.68	100.348025	3,010,440.75	10,676.07	0.45
		Base		99.992156	2,999,764.68	100.348025	3,010,440.75	10,676.07	0.45
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.360000	07 Aug 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.345200	3,010,356.00	10,356.00	0.45
		Base		100.000000	3,000,000.00	100.345200	3,010,356.00	10,356.00	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	98.915695	2,967,470.85	-32,529.15	0.44
		Base		100.000000	3,000,000.00	98.915695	2,967,470.85	-32,529.15	0.44
US DOLLAR Total									
	597,990,280.120	Local			597,321,407.18		575,947,153.15	-21,374,254.03	85.42
Original Face:	188,773,032.000	Base			597,321,407.18		575,947,153.15	-21,374,254.03	85.42

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

	597,990,280.120	Base		597,321,407.18		575,947,153.15	-21,374,254.03	85.42
Original Face:	188,773,032.000							

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		696,984,169.000	Base	695,656,721.31		674,262,287.89	-21,394,433.42	100.00
Original Face:		188,773,032.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		254,984.350	Local	1.000000	254,984.35	1.000000	254,984.35	0.00	0.09
			Base	1.000000	254,984.35	1.000000	254,984.35	0.00	0.09

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	254,984.350	Local	254,984.35		254,984.35	0.00	0.09
		Base	254,984.35		254,984.35	0.00	0.09

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	254,984.350	Base	254,984.35		254,984.35	0.00	0.09

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796YH6	TREASURY BILL 09/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	99.937913	1,998,758.26	99.937913	1,998,758.26	0.00	0.71
			Base	99.937913	1,998,758.26	99.937913	1,998,758.26	0.00	0.71

912796Z28	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	97.420208	4,871,010.42	97.442680	4,872,134.00	1,123.58	1.72
			Base	97.420208	4,871,010.42	97.442680	4,872,134.00	1,123.58	1.72

912797FJ1	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	99.064667	1,981,293.33	99.064667	1,981,293.33	0.00	0.70
			Base	99.064667	1,981,293.33	99.064667	1,981,293.33	0.00	0.70

942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,077,722.350	Local	100.000000	2,077,722.35	100.000000	2,077,722.35	0.00	0.73
			Base	100.000000	2,077,722.35	100.000000	2,077,722.35	0.00	0.73

985FHY004	NETBANKING REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		90,134,629.450	Local	100.000000	90,134,629.45	100.000000	90,134,629.45	0.00	31.79
			Base	100.000000	90,134,629.45	100.000000	90,134,629.45	0.00	31.79

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
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STATE STREET

As of: August 31, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	101,212,351.800	Local		101,063,413.81		101,064,537.39	1,123.58	35.65
		Base		101,063,413.81		101,064,537.39	1,123.58	35.65
CASH EQUIVALENT Total								
	101,212,351.800	Base		101,063,413.81		101,064,537.39	1,123.58	35.65
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	304,031.620	Local	101.833984	309,607.51	96.316695	292,833.21	-16,774.30	0.10
Original Face:	5,000,000.000	Base	101.833984	309,607.51	96.316695	292,833.21	-16,774.30	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	216,075.750	Local	101.360828	219,016.17	95.753401	206,899.88	-12,116.29	0.07
Original Face:	4,372,786.000	Base	101.360828	219,016.17	95.753401	206,899.88	-12,116.29	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	284,237.600	Local	101.209580	287,675.68	95.685898	271,975.30	-15,700.38	0.10
Original Face:	5,000,000.000	Base	101.209580	287,675.68	95.685898	271,975.30	-15,700.38	0.10
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	182,291.870	Local	102.009393	185,954.83	96.993538	176,811.33	-9,143.50	0.06
Original Face:	4,169,641.000	Base	102.009393	185,954.83	96.993538	176,811.33	-9,143.50	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	167,788.820	Local	100.998910	169,464.88	87.377778	146,610.14	-22,854.74	0.05
Original Face:	2,000,000.000	Base	100.998910	169,464.88	87.377778	146,610.14	-22,854.74	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	90,354.250	Local	101.268175	91,500.10	92.753952	83,807.14	-7,692.96	0.03
Original Face:	2,910,888.000	Base	101.268175	91,500.10	92.753952	83,807.14	-7,692.96	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.625000	20 Sep 2040		
	319,768.250	Local	102.617668	328,138.72	97.635855	312,208.46	-15,930.26	0.11
Original Face:	9,450,000.000	Base	102.617668	328,138.72	97.635855	312,208.46	-15,930.26	0.11

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Holdings

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3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		156,177.070	Local 100.646478	157,186.72	95.188363	148,662.40	-8,524.32	0.05
Original Face:		2,500,000.000	Base 100.646478	157,186.72	95.188363	148,662.40	-8,524.32	0.05
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		131,407.960	Local 100.647678	132,259.06	95.254326	125,171.77	-7,087.29	0.04
Original Face:		1,500,000.000	Base 100.647678	132,259.06	95.254326	125,171.77	-7,087.29	0.04
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.587000	20 Oct 2067		
		2,077,420.260	Local 102.125883	2,121,583.78	97.886410	2,033,512.11	-88,071.67	0.72
Original Face:		3,000,000.000	Base 102.125883	2,121,583.78	97.886410	2,033,512.11	-88,071.67	0.72
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		285,747.450	Local 104.590634	298,865.07	94.315769	269,504.90	-29,360.17	0.10
Original Face:		5,872,458.000	Base 104.590634	298,865.07	94.315769	269,504.90	-29,360.17	0.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		527.990	Local 100.246217	529.29	99.750077	526.67	-2.62	0.00
Original Face:		1,000,000.000	Base 100.246217	529.29	99.750077	526.67	-2.62	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		17,440.890	Local 103.715349	18,088.88	98.685968	17,211.71	-877.17	0.01
Original Face:		1,000,000.000	Base 103.715349	18,088.88	98.685968	17,211.71	-877.17	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		38,928.820	Local 102.704654	39,981.71	99.109762	38,582.26	-1,399.45	0.01
Original Face:		2,000,000.000	Base 102.704654	39,981.71	99.109762	38,582.26	-1,399.45	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.960000	20 Sep 2063		
		238,174.710	Local 100.399085	239,125.23	99.811880	237,726.66	-1,398.57	0.08
Original Face:		1,500,000.000	Base 100.399085	239,125.23	99.811880	237,726.66	-1,398.57	0.08
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.870000	20 Feb 2064		
		311,063.110	Local 100.352176	312,158.60	99.772030	310,353.98	-1,804.62	0.11
Original Face:		1,530,000.000	Base 100.352176	312,158.60	99.772030	310,353.98	-1,804.62	0.11
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.280000	20 Jun 2067		
		545,538.710	Local 101.899684	555,902.22	99.901730	545,002.61	-10,899.61	0.19
Original Face:		1,200,000.000	Base 101.899684	555,902.22	99.901730	545,002.61	-10,899.61	0.19

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		833,230.730	Local 101.782155	848,080.19	90.634870	755,197.59	-92,882.60	0.27
Original Face:		4,400,000.000	Base 101.782155	848,080.19	90.634870	755,197.59	-92,882.60	0.27
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		135,967.000	Local 100.537358	136,697.63	89.651820	121,896.89	-14,800.74	0.04
Original Face:		1,000,000.000	Base 100.537358	136,697.63	89.651820	121,896.89	-14,800.74	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		49,923.890	Local 101.159645	50,502.83	94.587360	47,221.69	-3,281.14	0.02
Original Face:		1,000,000.000	Base 101.159645	50,502.83	94.587360	47,221.69	-3,281.14	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		225,330.780	Local 100.653812	226,804.02	86.866660	195,737.32	-31,066.70	0.07
Original Face:		1,000,000.000	Base 100.653812	226,804.02	86.866660	195,737.32	-31,066.70	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		33,527.620	Local 100.727341	33,771.48	96.128020	32,229.44	-1,542.04	0.01
Original Face:		1,000,000.000	Base 100.727341	33,771.48	96.128020	32,229.44	-1,542.04	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		1,300,047.070	Local 100.778390	1,310,166.51	95.581130	1,242,599.68	-67,566.83	0.44
Original Face:		4,000,000.000	Base 100.778390	1,310,166.51	95.581130	1,242,599.68	-67,566.83	0.44
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		742,620.760	Local 102.723669	762,847.29	94.599560	702,515.97	-60,331.32	0.25
Original Face:		3,000,000.000	Base 102.723669	762,847.29	94.599560	702,515.97	-60,331.32	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		656,895.790	Local 100.328751	659,055.34	96.267775	632,378.96	-26,676.38	0.22
Original Face:		2,000,000.000	Base 100.328751	659,055.34	96.267775	632,378.96	-26,676.38	0.22
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		365,937.970	Local 100.064085	366,172.48	96.724630	353,952.15	-12,220.33	0.12
Original Face:		2,000,000.000	Base 100.064085	366,172.48	96.724630	353,952.15	-12,220.33	0.12
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.751470	20 Apr 2071		
		1,022,502.700	Local 107.458400	1,098,765.04	97.401140	995,929.29	-102,835.75	0.35
Original Face:		1,978,780.000	Base 107.458400	1,098,765.04	97.401140	995,929.29	-102,835.75	0.35

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38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		837,790.290	Local 102.046530	854,935.92	77.661830	650,643.27	-204,292.65	0.23
Original Face:		2,000,000.000	Base 102.046530	854,935.92	77.661830	650,643.27	-204,292.65	0.23
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,377,960.650	Local 101.313779	2,409,201.79	77.630080	1,846,012.75	-563,189.04	0.65
Original Face:		3,185,000.000	Base 101.313779	2,409,201.79	77.630080	1,846,012.75	-563,189.04	0.65
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,088,097.240	Local 102.174933	1,111,762.63	78.727780	856,634.80	-255,127.83	0.30
Original Face:		2,000,000.000	Base 102.174933	1,111,762.63	78.727780	856,634.80	-255,127.83	0.30
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.470000	20 Jun 2036		
		1,196,888.380	Local 103.794066	1,242,299.12	88.558730	1,059,949.15	-182,349.97	0.37
Original Face:		2,000,000.000	Base 103.794066	1,242,299.12	88.558730	1,059,949.15	-182,349.97	0.37
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,505,659.490	Local 102.665037	2,572,436.24	86.424140	2,165,494.67	-406,941.57	0.76
Original Face:		3,000,000.000	Base 102.665037	2,572,436.24	86.424140	2,165,494.67	-406,941.57	0.76
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.570000	20 Dec 2071		
		1,990,859.810	Local 100.951417	2,009,801.18	97.817180	1,947,402.92	-62,398.26	0.69
Original Face:		3,000,000.000	Base 100.951417	2,009,801.18	97.817180	1,947,402.92	-62,398.26	0.69
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
		3,928,866.480	Local 103.110950	4,051,091.54	99.122440	3,894,388.32	-156,703.22	1.37
Original Face:		4,000,000.000	Base 103.110950	4,051,091.54	99.122440	3,894,388.32	-156,703.22	1.37
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
		2,798,197.570	Local 99.641577	2,788,168.20	99.489170	2,783,903.54	-4,264.66	0.98
Original Face:		2,820,818.000	Base 99.641577	2,788,168.20	99.489170	2,783,903.54	-4,264.66	0.98
46513EFF4	AID ISRAEL US GOVT GUAR 09/23 5.5				5.500000	18 Sep 2023		
		1,978,000.000	Local 100.049561	1,978,980.31	99.997371	1,977,948.00	-1,032.31	0.70
			Base 100.049561	1,978,980.31	99.997371	1,977,948.00	-1,032.31	0.70
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.600000	20 Jan 2027		
		2,916,666.650	Local 100.000000	2,916,666.66	100.000000	2,916,666.65	-0.01	1.03
Original Face:		5,000,000.000	Base 100.000000	2,916,666.66	100.000000	2,916,666.65	-0.01	1.03

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.550000	15 Sep 2026		
	2,979,166.660	Local	100.000000	2,979,166.66	100.000000	2,979,166.66	0.00	1.05
Original Face:	5,500,000.000	Base	100.000000	2,979,166.66	100.000000	2,979,166.66	0.00	1.05
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.968037	1,999,360.73	95.436275	1,908,725.50	-90,635.23	0.67
		Base	99.968037	1,999,360.73	95.436275	1,908,725.50	-90,635.23	0.67
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.650000	25 Jul 2032		
	3,277,807.560	Local	100.000000	3,277,807.56	99.689472	3,267,629.05	-10,178.51	1.15
Original Face:	3,373,235.000	Base	100.000000	3,277,807.56	99.689472	3,267,629.05	-10,178.51	1.15
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	101.933229	3,057,996.87	95.462290	2,863,868.70	-194,128.17	1.01
		Base	101.933229	3,057,996.87	95.462290	2,863,868.70	-194,128.17	1.01
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	102.016838	3,978,656.67	92.587029	3,610,894.13	-367,762.54	1.27
		Base	102.016838	3,978,656.67	92.587029	3,610,894.13	-367,762.54	1.27
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	101.316380	2,026,327.59	99.392960	1,987,859.20	-38,468.39	0.70
		Base	101.316380	2,026,327.59	99.392960	1,987,859.20	-38,468.39	0.70
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	101.962257	1,862,029.61	93.201032	1,702,032.57	-159,997.04	0.60
Original Face:	2,000,000.000	Base	101.962257	1,862,029.61	93.201032	1,702,032.57	-159,997.04	0.60
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	101.685306	2,847,188.56	94.895545	2,657,075.26	-190,113.30	0.94
		Base	101.685306	2,847,188.56	94.895545	2,657,075.26	-190,113.30	0.94
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	102.136998	3,064,109.94	91.635788	2,749,073.64	-315,036.30	0.97
		Base	102.136998	3,064,109.94	91.635788	2,749,073.64	-315,036.30	0.97
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	101.542297	2,538,557.42	94.684140	2,367,103.50	-171,453.92	0.83
		Base	101.542297	2,538,557.42	94.684140	2,367,103.50	-171,453.92	0.83

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90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	103.714632	1,763,148.75	102.466436	1,741,929.41	-21,219.34	0.61
			Base	103.714632	1,763,148.75	102.466436	1,741,929.41	-21,219.34	0.61
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023			
		2,000,000.000	Local	99.917209	1,998,344.17	99.912133	1,998,242.66	-101.51	0.70
			Base	99.917209	1,998,344.17	99.912133	1,998,242.66	-101.51	0.70
912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023			
		3,000,000.000	Local	99.155681	2,974,670.42	99.091097	2,972,732.91	-1,937.51	1.05
			Base	99.155681	2,974,670.42	99.091097	2,972,732.91	-1,937.51	1.05
912796ZD4	TREASURY BILL 11/23 0.00000					30 Nov 2023			
		5,000,000.000	Local	98.687500	4,934,374.99	98.671250	4,933,562.50	-812.49	1.74
			Base	98.687500	4,934,374.99	98.671250	4,933,562.50	-812.49	1.74
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		2,000,000.000	Local	96.086368	1,921,727.36	95.918144	1,918,362.88	-3,364.48	0.68
			Base	96.086368	1,921,727.36	95.918144	1,918,362.88	-3,364.48	0.68
912797FT9	TREASURY BILL 12/23 0.00000				0.010000	07 Dec 2023			
		5,000,000.000	Local	98.569250	4,928,462.50	98.569317	4,928,465.85	3.35	1.74
			Base	98.569250	4,928,462.50	98.569317	4,928,465.85	3.35	1.74
912797GC5	TREASURY BILL 01/24 0.00000				0.010000	11 Jan 2024			
		2,000,000.000	Local	98.060297	1,961,205.94	98.062167	1,961,243.34	37.40	0.69
			Base	98.060297	1,961,205.94	98.062167	1,961,243.34	37.40	0.69
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024			
		2,000,000.000	Local	97.968824	1,959,376.47	97.960046	1,959,200.92	-175.55	0.69
			Base	97.968824	1,959,376.47	97.960046	1,959,200.92	-175.55	0.69
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024			
		5,000,000.000	Local	97.322205	4,866,110.27	97.344412	4,867,220.60	1,110.33	1.72
			Base	97.322205	4,866,110.27	97.344412	4,867,220.60	1,110.33	1.72
912797HK6	TREASURY BILL 11/23 0.00000					14 Nov 2023			
		3,000,000.000	Local	98.919703	2,967,591.10	98.915694	2,967,470.82	-120.28	1.05
			Base	98.919703	2,967,591.10	98.915694	2,967,470.82	-120.28	1.05

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912797HV2	TREASURY BILL 12/23 0.00000				0.010000	19 Dec 2023		
		5,000,000.000	Local Base	98.394672 98.394672	4,919,733.59 4,919,733.59	98.390736 98.390736	4,919,536.80 4,919,536.80	-196.79 -196.79
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024		
		2,000,000.000	Local Base	98.641349 98.641349	1,972,826.98 1,972,826.98	96.601562 96.601562	1,932,031.24 1,932,031.24	-40,795.74 -40,795.74
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024		
		2,000,000.000	Local Base	98.886850 98.886850	1,977,736.99 1,977,736.99	96.585938 96.585938	1,931,718.76 1,931,718.76	-46,018.23 -46,018.23
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
		2,000,000.000	Local Base	101.087548 101.087548	2,021,750.96 2,021,750.96	97.046875 97.046875	1,940,937.50 1,940,937.50	-80,813.46 -80,813.46
912828B66	US TREASURY N/B 02/24 2.75				2.750000	15 Feb 2024		
		2,000,000.000	Local Base	99.127697 99.127697	1,982,553.94 1,982,553.94	98.773438 98.773438	1,975,468.76 1,975,468.76	-7,085.18 -7,085.18
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
		0.000	Local Base	0.000000 0.000000	-0.02 -0.02	0.000000 0.000000	0.00 0.00	0.02 0.02
912828YE4	US TREASURY N/B 08/24 1.25				1.250000	31 Aug 2024		
		2,000,000.000	Local Base	95.918215 95.918215	1,918,364.30 1,918,364.30	96.011719 96.011719	1,920,234.38 1,920,234.38	1,870.08 1,870.08
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024		
		2,000,000.000	Local Base	97.948993 97.948993	1,958,979.86 1,958,979.86	95.589844 95.589844	1,911,796.88 1,911,796.88	-47,182.98 -47,182.98
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
		2,000,000.000	Local Base	99.944319 99.944319	1,998,886.37 1,998,886.37	92.648438 92.648438	1,852,968.76 1,852,968.76	-145,917.61 -145,917.61
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		2,000,000.000	Local Base	99.722397 99.722397	1,994,447.94 1,994,447.94	92.128906 92.128906	1,842,578.12 1,842,578.12	-151,869.82 -151,869.82

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91282ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	4,000,000.000	Local		97.717930	3,908,717.21	91.882812	3,675,312.48	-233,404.73	1.30
		Base		97.717930	3,908,717.21	91.882812	3,675,312.48	-233,404.73	1.30
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.701033	1,994,020.65	91.285156	1,825,703.12	-168,317.53	0.64
		Base		99.701033	1,994,020.65	91.285156	1,825,703.12	-168,317.53	0.64
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
	2,000,000.000	Local		99.995606	1,999,912.12	99.798385	1,995,967.70	-3,944.42	0.70
		Base		99.995606	1,999,912.12	99.798385	1,995,967.70	-3,944.42	0.70
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.897236	1,997,944.71	91.089844	1,821,796.88	-176,147.83	0.64
		Base		99.897236	1,997,944.71	91.089844	1,821,796.88	-176,147.83	0.64
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	2,000,000.000	Local		99.988713	1,999,774.25	99.359375	1,987,187.50	-12,586.75	0.70
		Base		99.988713	1,999,774.25	99.359375	1,987,187.50	-12,586.75	0.70
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.566129	1,991,322.57	90.761719	1,815,234.38	-176,088.19	0.64
		Base		99.566129	1,991,322.57	90.761719	1,815,234.38	-176,088.19	0.64
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	2,000,000.000	Local		100.000716	2,000,014.32	98.945312	1,978,906.24	-21,108.08	0.70
		Base		100.000716	2,000,014.32	98.945312	1,978,906.24	-21,108.08	0.70
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.889231	1,997,784.62	90.746094	1,814,921.88	-182,862.74	0.64
		Base		99.889231	1,997,784.62	90.746094	1,814,921.88	-182,862.74	0.64
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
	2,000,000.000	Local		99.975924	1,999,518.47	98.515625	1,970,312.50	-29,205.97	0.70
		Base		99.975924	1,999,518.47	98.515625	1,970,312.50	-29,205.97	0.70
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local		99.781793	1,995,635.85	90.593750	1,811,875.00	-183,760.85	0.64
		Base		99.781793	1,995,635.85	90.593750	1,811,875.00	-183,760.85	0.64

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local	99.960663	1,999,213.26	98.082031	1,961,640.62	-37,572.64	0.69	
		Base	99.960663	1,999,213.26	98.082031	1,961,640.62	-37,572.64	0.69	
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local	99.806586	1,996,131.72	90.246094	1,804,921.88	-191,209.84	0.64	
		Base	99.806586	1,996,131.72	90.246094	1,804,921.88	-191,209.84	0.64	
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local	99.958818	1,999,176.36	97.636719	1,952,734.38	-46,441.98	0.69	
		Base	99.958818	1,999,176.36	97.636719	1,952,734.38	-46,441.98	0.69	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.799905	1,995,998.10	90.281250	1,805,625.00	-190,373.10	0.64	
		Base	99.799905	1,995,998.10	90.281250	1,805,625.00	-190,373.10	0.64	
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local	99.947566	1,998,951.32	97.285156	1,945,703.12	-53,248.20	0.69	
		Base	99.947566	1,998,951.32	97.285156	1,945,703.12	-53,248.20	0.69	
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local	99.560454	1,991,209.07	90.746094	1,814,921.88	-176,287.19	0.64	
		Base	99.560454	1,991,209.07	90.746094	1,814,921.88	-176,287.19	0.64	
91282CCG4	US TREASURY N/B 06/24 0.25					0.250000	15 Jun 2024		
	2,000,000.000	Local	97.019910	1,940,398.19	96.054688	1,921,093.76	-19,304.43	0.68	
		Base	97.019910	1,940,398.19	96.054688	1,921,093.76	-19,304.43	0.68	
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	2,000,000.000	Local	99.922419	1,998,448.37	95.000000	1,900,000.00	-98,448.37	0.67	
		Base	99.922419	1,998,448.37	95.000000	1,900,000.00	-98,448.37	0.67	
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local	99.996200	2,999,886.00	99.590681	2,987,720.43	-12,165.57	1.05	
		Base	99.996200	2,999,886.00	99.590681	2,987,720.43	-12,165.57	1.05	
91282CDE8	US TREASURY FRN 10/23 VAR					5.448067	31 Oct 2023		
	3,000,000.000	Local	99.992405	2,999,772.14	100.011198	3,000,335.94	563.80	1.06	
		Base	99.992405	2,999,772.14	100.011198	3,000,335.94	563.80	1.06	

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CDM0	US TREASURY N/B 11/23 0.5	5,000,000.000	Local	99.241077	4,962,053.85	98.804688	4,940,234.40	-21,819.45	1.74
			Base	99.241077	4,962,053.85	98.804688	4,940,234.40	-21,819.45	1.74
91282CDR9	US TREASURY N/B 12/23 0.75	4,000,000.000	Local	99.087253	3,963,490.11	98.457031	3,938,281.24	-25,208.87	1.39
			Base	99.087253	3,963,490.11	98.457031	3,938,281.24	-25,208.87	1.39
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	96.239606	1,924,792.11	94.941406	1,898,828.12	-25,963.99	0.67
			Base	96.239606	1,924,792.11	94.941406	1,898,828.12	-25,963.99	0.67
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.929130	1,998,582.59	98.195312	1,963,906.24	-34,676.35	0.69
			Base	99.929130	1,998,582.59	98.195312	1,963,906.24	-34,676.35	0.69
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	98.876751	3,955,070.02	98.109375	3,924,375.00	-30,695.02	1.38
			Base	98.876751	3,955,070.02	98.109375	3,924,375.00	-30,695.02	1.38
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.989920	1,999,798.40	99.971609	1,999,432.18	-366.22	0.71
			Base	99.989920	1,999,798.40	99.971609	1,999,432.18	-366.22	0.71
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.191909	4,959,595.44	97.871094	4,893,554.70	-66,040.74	1.73
			Base	99.191909	4,959,595.44	97.871094	4,893,554.70	-66,040.74	1.73
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.556751	2,986,702.52	98.039062	2,941,171.86	-45,530.66	1.04
			Base	99.556751	2,986,702.52	98.039062	2,941,171.86	-45,530.66	1.04
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	98.756618	1,975,132.35	97.855469	1,957,109.38	-18,022.97	0.69
			Base	98.756618	1,975,132.35	97.855469	1,957,109.38	-18,022.97	0.69
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.003631	3,000,108.93	100.017455	3,000,523.65	414.72	1.06
			Base	100.003631	3,000,108.93	100.017455	3,000,523.65	414.72	1.06

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
		2,000,000.000	99.925088	1,998,501.76	97.925781	1,958,515.62	-39,986.14	0.69
			99.925088	1,998,501.76	97.925781	1,958,515.62	-39,986.14	0.69
US DOLLAR Total								
		189,335,115.200		189,074,396.72		182,173,081.96	-6,901,314.76	64.26
Original Face:		113,263,606.000		189,074,396.72		182,173,081.96	-6,901,314.76	64.26
FIXED INCOME Total								
		189,335,115.200		189,074,396.72		182,173,081.96	-6,901,314.76	64.26
Original Face:		113,263,606.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		290,802,451.350	Base	290,392,794.88		283,492,603.70	-6,900,191.18	100.00
Original Face:		113,263,606.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		1,740,461.700	Local	100.000000			1,740,461.70	0.00
			Base	100.000000			1,740,461.70	0.00
								0.06
								0.06

US DOLLAR Total		1,740,461.700	Local				1,740,461.70	0.00	0.06
			Base				1,740,461.70	0.00	0.06

CASH EQUIVALENT Total		1,740,461.700	Base				1,740,461.70	0.00	0.06
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1								
		39,726.000	Local	22.963896			912,263.74	74.570000	2,962,367.82
			Base	22.963896			912,263.74	74.570000	2,962,367.82
									2,050,104.08
									0.11

00130H105	AES CORP COMMON STOCK USD.01								
		48,359.000	Local	19.812450			958,110.29	17.930000	867,076.87
			Base	19.812450			958,110.29	17.930000	867,076.87
									-91,033.42
									0.03

00206R102	AT+T INC COMMON STOCK USD1.0								
		516,509.000	Local	25.563268			13,203,658.06	14.790000	7,639,168.11
			Base	25.563268			13,203,658.06	14.790000	7,639,168.11
									-5,564,489.95
									0.28

002824100	ABBOTT LABORATORIES COMMON STOCK								
		125,636.000	Local	38.742354			4,867,434.43	102.900000	12,927,944.40
			Base	38.742354			4,867,434.43	102.900000	12,927,944.40
									8,060,509.97
									0.47

00287Y109	ABBVIE INC COMMON STOCK USD.01								
		127,468.000	Local	51.961808			6,623,467.76	146.960000	18,732,697.28
			Base	51.961808			6,623,467.76	146.960000	18,732,697.28
									12,109,229.52
									0.68

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		51,687.000	Local 42.601866	2,201,962.66	91.990000	4,754,687.13	2,552,724.47	0.17
			Base 42.601866	2,201,962.66	91.990000	4,754,687.13	2,552,724.47	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001							
		33,141.000	Local 85.275842	2,826,126.68	559.340000	18,537,086.94	15,710,960.26	0.67
			Base 85.275842	2,826,126.68	559.340000	18,537,086.94	15,710,960.26	0.67
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		116,347.000	Local 29.456697	3,427,198.32	105.720000	12,300,204.84	8,873,006.52	0.44
			Base 29.456697	3,427,198.32	105.720000	12,300,204.84	8,873,006.52	0.44
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		21,364.000	Local 40.966668	875,211.89	121.070000	2,586,539.48	1,711,327.59	0.09
			Base 40.966668	875,211.89	121.070000	2,586,539.48	1,711,327.59	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,048.000	Local 100.352504	1,610,456.99	295.490000	4,742,023.52	3,131,566.53	0.17
			Base 100.352504	1,610,456.99	295.490000	4,742,023.52	3,131,566.53	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		10,996.000	Local 51.422069	565,437.07	105.090000	1,155,569.64	590,132.57	0.04
			Base 51.422069	565,437.07	105.090000	1,155,569.64	590,132.57	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,241.000	Local 62.199030	574,781.24	41.970000	387,844.77	-186,936.47	0.01
			Base 62.199030	574,781.24	41.970000	387,844.77	-186,936.47	0.01
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,477.000	Local 102.451121	868,478.15	198.710000	1,684,464.67	815,986.52	0.06
			Base 102.451121	868,478.15	198.710000	1,684,464.67	815,986.52	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		11,375.000	Local 136.627290	1,554,135.42	116.340000	1,323,367.50	-230,767.92	0.05
			Base 136.627290	1,554,135.42	116.340000	1,323,367.50	-230,767.92	0.05
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,141.000	Local 187.613554	964,521.28	370.140000	1,902,889.74	938,368.46	0.07
			Base 187.613554	964,521.28	370.140000	1,902,889.74	938,368.46	0.07

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,163.000	Local 42.815121	777,651.05	50.170000	911,237.71	133,586.66	0.03
			Base 42.815121	777,651.05	50.170000	911,237.71	133,586.66	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		18,991.000	Local 48.055219	912,616.67	107.810000	2,047,419.71	1,134,803.04	0.07
			Base 48.055219	912,616.67	107.810000	2,047,419.71	1,134,803.04	0.07
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	28.850000	2,452,250.00	399,149.00	0.09
			Base 24.154129	2,053,101.00	28.850000	2,452,250.00	399,149.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		369,220.000	Local 25.946939	9,580,128.74	137.350000	50,712,367.00	41,132,238.26	1.83
			Base 25.946939	9,580,128.74	137.350000	50,712,367.00	41,132,238.26	1.83
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		429,232.000	Local 26.881707	11,538,488.87	136.170000	58,448,521.44	46,910,032.57	2.11
			Base 26.881707	11,538,488.87	136.170000	58,448,521.44	46,910,032.57	2.11
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		128,967.000	Local 22.392223	2,887,857.76	44.220000	5,702,920.74	2,815,062.98	0.21
			Base 22.392223	2,887,857.76	44.220000	5,702,920.74	2,815,062.98	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		644,932.000	Local 32.769999	21,134,421.00	138.010000	89,007,065.32	67,872,644.32	3.22
			Base 32.769999	21,134,421.00	138.010000	89,007,065.32	67,872,644.32	3.22
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,973.000	Local 48.838077	926,604.84	79.270000	1,503,989.71	577,384.87	0.05
			Base 48.838077	926,604.84	79.270000	1,503,989.71	577,384.87	0.05
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		47,169.000	Local 20.168929	951,348.19	14.730000	694,799.37	-256,548.82	0.03
			Base 20.168929	951,348.19	14.730000	694,799.37	-256,548.82	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,193.000	Local 48.174366	1,791,749.20	78.400000	2,915,931.20	1,124,182.00	0.11
			Base 48.174366	1,791,749.20	78.400000	2,915,931.20	1,124,182.00	0.11

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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
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		42,959.000	Local 54.897634	2,358,347.48	157.990000	6,787,092.41	4,428,744.93	0.25
			Base 54.897634	2,358,347.48	157.990000	6,787,092.41	4,428,744.93	0.25
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		52,290.000	Local 99.188317	5,186,557.09	58.520000	3,060,010.80	-2,126,546.29	0.11
			Base 99.188317	5,186,557.09	58.520000	3,060,010.80	-2,126,546.29	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,671.000	Local 92.954085	3,129,857.00	181.320000	6,105,225.72	2,975,368.72	0.22
			Base 92.954085	3,129,857.00	181.320000	6,105,225.72	2,975,368.72	0.22
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,063.000	Local 84.443941	1,187,535.14	138.740000	1,951,100.62	763,565.48	0.07
			Base 84.443941	1,187,535.14	138.740000	1,951,100.62	763,565.48	0.07
03073E105	CENCORA INC COMMON STOCK USD.01							
		11,702.000	Local 51.434151	601,882.44	175.980000	2,059,317.96	1,457,435.52	0.07
			Base 51.434151	601,882.44	175.980000	2,059,317.96	1,457,435.52	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		7,527.000	Local 57.405714	432,092.81	337.580000	2,540,964.66	2,108,871.85	0.09
			Base 57.405714	432,092.81	337.580000	2,540,964.66	2,108,871.85	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		16,652.000	Local 56.676973	943,784.95	159.510000	2,656,160.52	1,712,375.57	0.10
			Base 56.676973	943,784.95	159.510000	2,656,160.52	1,712,375.57	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
		38,605.000	Local 87.155784	3,364,649.06	256.340000	9,896,005.70	6,531,356.64	0.36
			Base 87.155784	3,364,649.06	256.340000	9,896,005.70	6,531,356.64	0.36
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		43,011.000	Local 18.672917	803,140.84	88.380000	3,801,312.18	2,998,171.34	0.14
			Base 18.672917	803,140.84	88.380000	3,801,312.18	2,998,171.34	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		36,547.000	Local 70.533064	2,577,771.89	181.780000	6,643,513.66	4,065,741.77	0.24
			Base 70.533064	2,577,771.89	181.780000	6,643,513.66	4,065,741.77	0.24

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03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,261.000	Local 151.144459	946,315.46	318.870000	1,996,445.07	1,050,129.61	0.07
			Base 151.144459	946,315.46	318.870000	1,996,445.07	1,050,129.61	0.07
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		17,127.000	Local 101.999249	1,746,941.13	442.010000	7,570,305.27	5,823,364.14	0.27
			Base 101.999249	1,746,941.13	442.010000	7,570,305.27	5,823,364.14	0.27
03743Q108	APA CORP COMMON STOCK USD.625							
		22,296.000	Local 61.273805	1,366,160.76	43.840000	977,456.64	-388,704.12	0.04
			Base 61.273805	1,366,160.76	43.840000	977,456.64	-388,704.12	0.04
037833100	APPLE INC COMMON STOCK USD.00001							
		1,068,201.000	Local 18.314372	19,563,430.06	187.870000	200,682,921.87	181,119,491.81	7.26
			Base 18.314372	19,563,430.06	187.870000	200,682,921.87	181,119,491.81	7.26
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		61,059.000	Local 29.710490	1,814,092.82	152.760000	9,327,372.84	7,513,280.02	0.34
			Base 29.710490	1,814,092.82	152.760000	9,327,372.84	7,513,280.02	0.34
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		39,349.000	Local 29.811346	1,173,046.64	79.300000	3,120,375.70	1,947,329.06	0.11
			Base 29.811346	1,173,046.64	79.300000	3,120,375.70	1,947,329.06	0.11
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		18,041.000	Local 79.906929	1,441,600.90	195.230000	3,522,144.43	2,080,543.53	0.13
			Base 79.906929	1,441,600.90	195.230000	3,522,144.43	2,080,543.53	0.13
04621X108	ASSURANT INC COMMON STOCK USD.01							
		3,840.000	Local 75.321232	289,233.53	139.330000	535,027.20	245,793.67	0.02
			Base 75.321232	289,233.53	139.330000	535,027.20	245,793.67	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		10,439.000	Local 99.948957	1,043,367.16	115.950000	1,210,402.05	167,034.89	0.04
			Base 99.948957	1,043,367.16	115.950000	1,210,402.05	167,034.89	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		15,472.000	Local 65.590509	1,014,816.36	221.940000	3,433,855.68	2,419,039.32	0.12
			Base 65.590509	1,014,816.36	221.940000	3,433,855.68	2,419,039.32	0.12

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053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		29,848.000	Local 57.360251	1,712,088.77	254.610000	7,599,599.28	5,887,510.51	0.27
			Base 57.360251	1,712,088.77	254.610000	7,599,599.28	5,887,510.51	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,329.000	Local 349.314492	464,238.96	2,531.330000	3,364,137.57	2,899,898.61	0.12
			Base 349.314492	464,238.96	2,531.330000	3,364,137.57	2,899,898.61	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,259.000	Local 143.414966	1,471,294.14	183.820000	1,885,809.38	414,515.24	0.07
			Base 143.414966	1,471,294.14	183.820000	1,885,809.38	414,515.24	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,833.000	Local 63.035939	367,688.63	188.380000	1,098,820.54	731,131.91	0.04
			Base 63.035939	367,688.63	188.380000	1,098,820.54	731,131.91	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		5,071.000	Local 219.331836	1,112,231.74	212.910000	1,079,666.61	-32,565.13	0.04
			Base 219.331836	1,112,231.74	212.910000	1,079,666.61	-32,565.13	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		73,142.000	Local 35.947166	2,629,247.59	36.190000	2,647,008.98	17,761.39	0.10
			Base 35.947166	2,629,247.59	36.190000	2,647,008.98	17,761.39	0.10
058498106	BALL CORP COMMON STOCK							
		22,726.000	Local 23.712700	538,894.82	54.450000	1,237,430.70	698,535.88	0.04
			Base 23.712700	538,894.82	54.450000	1,237,430.70	698,535.88	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		500,914.000	Local 24.806763	12,426,055.10	28.670000	14,361,204.38	1,935,149.28	0.52
			Base 24.806763	12,426,055.10	28.670000	14,361,204.38	1,935,149.28	0.52
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		51,883.000	Local 36.593768	1,898,594.49	44.870000	2,327,990.21	429,395.72	0.08
			Base 36.593768	1,898,594.49	44.870000	2,327,990.21	429,395.72	0.08
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		16,541.000	Local 30.225905	499,966.70	36.870000	609,866.67	109,899.97	0.02
			Base 30.225905	499,966.70	36.870000	609,866.67	109,899.97	0.02

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071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		36,547.000	Local 38.891506	1,421,367.86	40.600000	1,483,808.20	62,440.34	0.05
			Base 38.891506	1,421,367.86	40.600000	1,483,808.20	62,440.34	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		20,520.000	Local 147.547755	3,027,679.93	279.450000	5,734,314.00	2,706,634.07	0.21
			Base 147.547755	3,027,679.93	279.450000	5,734,314.00	2,706,634.07	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		14,507.000	Local 47.238585	685,290.15	61.860000	897,403.02	212,112.87	0.03
			Base 47.238585	685,290.15	61.860000	897,403.02	212,112.87	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		128,841.000	Local 110.643595	14,255,431.43	360.200000	46,408,528.20	32,153,096.77	1.68
			Base 110.643595	14,255,431.43	360.200000	46,408,528.20	32,153,096.77	1.68
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		14,061.000	Local 38.393748	539,854.49	76.450000	1,074,963.45	535,108.96	0.04
			Base 38.393748	539,854.49	76.450000	1,074,963.45	535,108.96	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,542.000	Local 466.823846	719,842.37	400.200000	617,108.40	-102,733.97	0.02
			Base 466.823846	719,842.37	400.200000	617,108.40	-102,733.97	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,457.000	Local 116.930434	1,222,741.55	267.360000	2,795,783.52	1,573,041.97	0.10
			Base 116.930434	1,222,741.55	267.360000	2,795,783.52	1,573,041.97	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		11,375.000	Local 124.734689	1,418,857.09	78.400000	891,800.00	-527,057.09	0.03
			Base 124.734689	1,418,857.09	78.400000	891,800.00	-527,057.09	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,820.000	Local 348.589895	3,771,742.66	700.540000	7,579,842.80	3,808,100.14	0.27
			Base 348.589895	3,771,742.66	700.540000	7,579,842.80	3,808,100.14	0.27
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		40,857.000	Local 96.472716	3,941,585.75	224.030000	9,153,193.71	5,211,607.96	0.33
			Base 96.472716	3,941,585.75	224.030000	9,153,193.71	5,211,607.96	0.33

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09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		2,668.000	Local 553.531244	1,476,821.36	3,105.030000	8,284,220.04	6,807,398.68	0.30
			Base 553.531244	1,476,821.36	3,105.030000	8,284,220.04	6,807,398.68	0.30
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,933.000	Local 32.559406	551,328.42	40.750000	690,019.75	138,691.33	0.02
			Base 32.559406	551,328.42	40.750000	690,019.75	138,691.33	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,311.000	Local 94.128366	970,557.58	66.770000	688,465.47	-282,092.11	0.02
			Base 94.128366	970,557.58	66.770000	688,465.47	-282,092.11	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		103,872.000	Local 21.662590	2,250,136.56	53.940000	5,602,855.68	3,352,719.12	0.20
			Base 21.662590	2,250,136.56	53.940000	5,602,855.68	3,352,719.12	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		151,784.000	Local 48.805193	7,407,847.46	61.650000	9,357,483.60	1,949,636.14	0.34
			Base 48.805193	7,407,847.46	61.650000	9,357,483.60	1,949,636.14	0.34
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,524.000	Local 118.997088	1,014,331.18	186.210000	1,587,254.04	572,922.86	0.06
			Base 118.997088	1,014,331.18	186.210000	1,587,254.04	572,922.86	0.06
11135F101	BROADCOM INC COMMON STOCK							
		30,122.000	Local 235.469066	7,092,799.22	922.890000	27,799,292.58	20,706,493.36	1.01
			Base 235.469066	7,092,799.22	922.890000	27,799,292.58	20,706,493.36	1.01
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		17,009.000	Local 57.640425	980,405.99	74.100000	1,260,366.90	279,960.91	0.05
			Base 57.640425	980,405.99	74.100000	1,260,366.90	279,960.91	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,214.000	Local 30.752397	406,362.18	66.130000	873,841.82	467,479.64	0.03
			Base 30.752397	406,362.18	66.130000	873,841.82	467,479.64	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,628.000	Local 87.605872	668,257.59	149.710000	1,141,987.88	473,730.29	0.04
			Base 87.605872	668,257.59	149.710000	1,141,987.88	473,730.29	0.04

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		22,457.000	Local 32.412779	727,893.77	85.050000	1,909,967.85	1,182,074.08	0.07
			Base 32.412779	727,893.77	85.050000	1,909,967.85	1,182,074.08	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,738.000	Local 124.725182	1,214,573.82	211.150000	2,056,178.70	841,604.88	0.07
			Base 124.725182	1,214,573.82	211.150000	2,056,178.70	841,604.88	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		14,083.000	Local 31.485726	443,413.48	77.070000	1,085,376.81	641,963.33	0.04
			Base 31.485726	443,413.48	77.070000	1,085,376.81	641,963.33	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		8,413.000	Local 58.463002	491,849.24	90.430000	760,787.59	268,938.35	0.03
			Base 58.463002	491,849.24	90.430000	760,787.59	268,938.35	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01							
		21,376.000	Local 85.544632	1,828,602.06	276.260000	5,905,333.76	4,076,731.70	0.21
			Base 85.544632	1,828,602.06	276.260000	5,905,333.76	4,076,731.70	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		25,989.000	Local 109.423007	2,843,794.54	202.680000	5,267,450.52	2,423,655.98	0.19
			Base 109.423007	2,843,794.54	202.680000	5,267,450.52	2,423,655.98	0.19
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,072.000	Local 28.288459	596,094.41	56.190000	1,184,035.68	587,941.27	0.04
			Base 28.288459	596,094.41	56.190000	1,184,035.68	587,941.27	0.04
126408103	CSX CORP COMMON STOCK USD1.0							
		146,886.000	Local 7.470236	1,097,273.07	30.200000	4,435,957.20	3,338,684.13	0.16
			Base 7.470236	1,097,273.07	30.200000	4,435,957.20	3,338,684.13	0.16
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		92,625.000	Local 51.039280	4,727,513.34	65.170000	6,036,371.25	1,308,857.91	0.22
			Base 51.039280	4,727,513.34	65.170000	6,036,371.25	1,308,857.91	0.22
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		54,725.000	Local 20.302751	1,111,068.04	28.190000	1,542,697.75	431,629.71	0.06
			Base 20.302751	1,111,068.04	28.190000	1,542,697.75	431,629.71	0.06

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		19,701.000	Local 49.227905	969,838.95	240.440000	4,736,908.44	3,767,069.49	0.17
			Base 49.227905	969,838.95	240.440000	4,736,908.44	3,767,069.49	0.17
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		15,548.000	Local 85.554579	1,330,202.60	55.260000	859,182.48	-471,020.12	0.03
			Base 85.554579	1,330,202.60	55.260000	859,182.48	-471,020.12	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,713.000	Local 163.918934	1,264,306.74	107.620000	830,073.06	-434,233.68	0.03
			Base 163.918934	1,264,306.74	107.620000	830,073.06	-434,233.68	0.03
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		14,497.000	Local 39.920004	578,720.30	41.700000	604,524.90	25,804.60	0.02
			Base 39.920004	578,720.30	41.700000	604,524.90	25,804.60	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		27,585.000	Local 62.198541	1,715,746.76	102.390000	2,824,428.15	1,108,681.39	0.10
			Base 62.198541	1,715,746.76	102.390000	2,824,428.15	1,108,681.39	0.10
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		18,395.000	Local 44.220161	813,429.87	87.330000	1,606,435.35	793,005.48	0.06
			Base 44.220161	813,429.87	87.330000	1,606,435.35	793,005.48	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		11,430.000	Local 32.534497	371,869.30	81.680000	933,602.40	561,733.10	0.03
			Base 32.534497	371,869.30	81.680000	933,602.40	561,733.10	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		72,568.000	Local 24.527477	1,779,909.95	15.820000	1,148,025.76	-631,884.19	0.04
			Base 24.527477	1,779,909.95	15.820000	1,148,025.76	-631,884.19	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		60,316.000	Local 15.390096	928,269.05	57.450000	3,465,154.20	2,536,885.15	0.13
			Base 15.390096	928,269.05	57.450000	3,465,154.20	2,536,885.15	0.13
148806102	CATALENT INC COMMON STOCK USD.01							
		13,011.000	Local 86.773593	1,129,011.22	49.970000	650,159.67	-478,851.55	0.02
			Base 86.773593	1,129,011.22	49.970000	650,159.67	-478,851.55	0.02

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149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		37,234.000	Local 75.816408	2,822,948.15	281.130000	10,467,594.42	7,644,646.27	0.38
			Base 75.816408	2,822,948.15	281.130000	10,467,594.42	7,644,646.27	0.38
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,231.000	Local 89.179954	644,860.25	126.360000	913,709.16	268,848.91	0.03
			Base 89.179954	644,860.25	126.360000	913,709.16	268,848.91	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		39,649.000	Local 53.727692	2,130,249.26	61.650000	2,444,360.85	314,111.59	0.09
			Base 53.727692	2,130,249.26	61.650000	2,444,360.85	314,111.59	0.09
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		45,591.000	Local 21.514063	980,847.64	27.890000	1,271,532.99	290,685.35	0.05
			Base 21.514063	980,847.64	27.890000	1,271,532.99	290,685.35	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		11,201.000	Local 106.107692	1,188,512.26	72.520000	812,296.52	-376,215.74	0.03
			Base 106.107692	1,188,512.26	72.520000	812,296.52	-376,215.74	0.03
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,698.000	Local 356.605936	1,318,728.75	206.820000	764,820.36	-553,908.39	0.03
			Base 356.605936	1,318,728.75	206.820000	764,820.36	-553,908.39	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		7,506.000	Local 296.692453	2,226,973.55	438.120000	3,288,528.72	1,061,555.17	0.12
			Base 296.692453	2,226,973.55	438.120000	3,288,528.72	1,061,555.17	0.12
166764100	CHEVRON CORP COMMON STOCK USD.75							
		128,603.000	Local 83.769952	10,773,067.18	161.100000	20,717,943.30	9,944,876.12	0.75
			Base 83.769952	10,773,067.18	161.100000	20,717,943.30	9,944,876.12	0.75
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,993.000	Local 492.522584	981,597.51	1,926.640000	3,839,793.52	2,858,196.01	0.14
			Base 492.522584	981,597.51	1,926.640000	3,839,793.52	2,858,196.01	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		17,648.000	Local 49.824397	879,300.96	96.770000	1,707,796.96	828,496.00	0.06
			Base 49.824397	879,300.96	96.770000	1,707,796.96	828,496.00	0.06

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		11,358.000	Local 54.432527	618,244.64	105.790000	1,201,562.82	583,318.18	0.04
			Base 54.432527	618,244.64	105.790000	1,201,562.82	583,318.18	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		295,919.000	Local 30.521221	9,031,809.08	57.350000	16,970,954.65	7,939,145.57	0.61
			Base 30.521221	9,031,809.08	57.350000	16,970,954.65	7,939,145.57	0.61
172908105	CINTAS CORP COMMON STOCK							
		6,246.000	Local 93.763133	585,644.53	504.170000	3,149,045.82	2,563,401.29	0.11
			Base 93.763133	585,644.53	504.170000	3,149,045.82	2,563,401.29	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
		140,651.000	Local 78.144187	10,991,058.11	41.290000	5,807,479.79	-5,183,578.32	0.21
			Base 78.144187	10,991,058.11	41.290000	5,807,479.79	-5,183,578.32	0.21
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		34,968.000	Local 24.920781	871,429.87	28.130000	983,649.84	112,219.97	0.04
			Base 24.920781	871,429.87	28.130000	983,649.84	112,219.97	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		8,932.000	Local 76.172670	680,374.29	156.450000	1,397,411.40	717,037.11	0.05
			Base 76.172670	680,374.29	156.450000	1,397,411.40	717,037.11	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		281,202.000	Local 33.225604	9,343,106.30	59.830000	16,824,315.66	7,481,209.36	0.61
			Base 33.225604	9,343,106.30	59.830000	16,824,315.66	7,481,209.36	0.61
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		36,665.000	Local 29.901027	1,096,321.15	71.610000	2,625,580.65	1,529,259.50	0.09
			Base 29.901027	1,096,321.15	71.610000	2,625,580.65	1,529,259.50	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		59,936.000	Local 40.640421	2,435,824.27	73.470000	4,403,497.92	1,967,673.65	0.16
			Base 40.640421	2,435,824.27	73.470000	4,403,497.92	1,967,673.65	0.16
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		300,511.000	Local 18.578139	5,582,935.12	46.760000	14,051,894.36	8,468,959.24	0.51
			Base 18.578139	5,582,935.12	46.760000	14,051,894.36	8,468,959.24	0.51

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200340107	COMERICA INC COMMON STOCK USD5.0							
		9,513.000	Local 47.749602	454,241.96	48.110000	457,670.43	3,428.47	0.02
			Base 47.749602	454,241.96	48.110000	457,670.43	3,428.47	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		34,456.000	Local 23.652489	814,970.16	29.880000	1,029,545.28	214,575.12	0.04
			Base 23.652489	814,970.16	29.880000	1,029,545.28	214,575.12	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		87,426.000	Local 50.039092	4,374,717.66	119.030000	10,406,316.78	6,031,599.12	0.38
			Base 50.039092	4,374,717.66	119.030000	10,406,316.78	6,031,599.12	0.38
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		25,037.000	Local 58.309163	1,459,886.52	88.960000	2,227,291.52	767,405.00	0.08
			Base 58.309163	1,459,886.52	88.960000	2,227,291.52	767,405.00	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		11,650.000	Local 69.590686	810,731.49	260.560000	3,035,524.00	2,224,792.51	0.11
			Base 69.590686	810,731.49	260.560000	3,035,524.00	2,224,792.51	0.11
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		23,439.000	Local 37.844677	887,041.39	104.160000	2,441,406.24	1,554,364.85	0.09
			Base 37.844677	887,041.39	104.160000	2,441,406.24	1,554,364.85	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,573.000	Local 210.412642	751,804.37	369.990000	1,321,974.27	570,169.90	0.05
			Base 210.412642	751,804.37	369.990000	1,321,974.27	570,169.90	0.05
217204106	COPART INC COMMON STOCK							
		61,980.000	Local 20.521570	1,271,926.91	44.830000	2,778,563.40	1,506,636.49	0.10
			Base 20.521570	1,271,926.91	44.830000	2,778,563.40	1,506,636.49	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		55,279.000	Local 23.866653	1,319,324.73	32.820000	1,814,256.78	494,932.05	0.07
			Base 23.866653	1,319,324.73	32.820000	1,814,256.78	494,932.05	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
		51,360.000	Local 23.875897	1,226,266.06	50.510000	2,594,193.60	1,367,927.54	0.09
			Base 23.875897	1,226,266.06	50.510000	2,594,193.60	1,367,927.54	0.09

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		32,041.000	Local 116.134394	3,721,062.12	549.280000	17,599,480.48	13,878,418.36	0.64
			Base 116.134394	3,721,062.12	549.280000	17,599,480.48	13,878,418.36	0.64
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		29,517.000	Local 70.583176	2,083,403.60	81.990000	2,420,098.83	336,695.23	0.09
			Base 70.583176	2,083,403.60	81.990000	2,420,098.83	336,695.23	0.09
22822V101	CROWN CASTLE INC REIT USD.01							
		31,332.000	Local 85.296623	2,672,513.80	100.500000	3,148,866.00	476,352.20	0.11
			Base 85.296623	2,672,513.80	100.500000	3,148,866.00	476,352.20	0.11
231021106	CUMMINS INC COMMON STOCK USD2.5							
		10,228.000	Local 72.754568	744,133.72	230.040000	2,352,849.12	1,608,715.40	0.09
			Base 72.754568	744,133.72	230.040000	2,352,849.12	1,608,715.40	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01							
		22,424.000	Local 33.318652	747,137.45	119.020000	2,668,904.48	1,921,767.03	0.10
			Base 33.318652	747,137.45	119.020000	2,668,904.48	1,921,767.03	0.10
233331107	DTE ENERGY COMPANY COMMON STOCK							
		14,891.000	Local 59.649534	888,241.21	103.380000	1,539,431.58	651,190.37	0.06
			Base 59.649534	888,241.21	103.380000	1,539,431.58	651,190.37	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		16,450.000	Local 50.783547	835,389.34	20.740000	341,173.00	-494,216.34	0.01
			Base 50.783547	835,389.34	20.740000	341,173.00	-494,216.34	0.01
235851102	DANAHER CORP COMMON STOCK USD.01							
		47,981.000	Local 72.646342	3,485,644.14	265.000000	12,714,965.00	9,229,320.86	0.46
			Base 72.646342	3,485,644.14	265.000000	12,714,965.00	9,229,320.86	0.46
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		8,737.000	Local 44.942396	392,661.71	155.510000	1,358,690.87	966,029.16	0.05
			Base 44.942396	392,661.71	155.510000	1,358,690.87	966,029.16	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		3,997.000	Local 42.434361	169,610.14	102.420000	409,372.74	239,762.60	0.01
			Base 42.434361	169,610.14	102.420000	409,372.74	239,762.60	0.01

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244199105	DEERE + CO COMMON STOCK USD1.0							
		19,482.000	Local 82.297961	1,603,328.88	410.940000	8,005,933.08	6,402,604.20	0.29
			Base 82.297961	1,603,328.88	410.940000	8,005,933.08	6,402,604.20	0.29
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,436.000	Local 25.813805	1,198,689.84	42.880000	1,991,175.68	792,485.84	0.07
			Base 25.813805	1,198,689.84	42.880000	1,991,175.68	792,485.84	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		15,351.000	Local 45.583612	699,754.03	37.090000	569,368.59	-130,385.44	0.02
			Base 45.583612	699,754.03	37.090000	569,368.59	-130,385.44	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		46,362.000	Local 38.719235	1,795,101.19	51.090000	2,368,634.58	573,533.39	0.09
			Base 38.719235	1,795,101.19	51.090000	2,368,634.58	573,533.39	0.09
252131107	DEXCOM INC COMMON STOCK USD.001							
		28,006.000	Local 99.899162	2,797,775.93	100.980000	2,828,045.88	30,269.95	0.10
			Base 99.899162	2,797,775.93	100.980000	2,828,045.88	30,269.95	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		13,084.000	Local 108.754166	1,422,939.51	151.780000	1,985,889.52	562,950.01	0.07
			Base 108.754166	1,422,939.51	151.780000	1,985,889.52	562,950.01	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,050.000	Local 108.944905	2,293,290.24	131.720000	2,772,706.00	479,415.76	0.10
			Base 108.944905	2,293,290.24	131.720000	2,772,706.00	479,415.76	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		178,618.000	Local 58.967990	10,532,744.35	83.680000	14,946,754.24	4,414,009.89	0.54
			Base 58.967990	10,532,744.35	83.680000	14,946,754.24	4,414,009.89	0.54
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		18,347.000	Local 29.279937	537,199.01	90.070000	1,652,514.29	1,115,315.28	0.06
			Base 29.279937	537,199.01	90.070000	1,652,514.29	1,115,315.28	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		15,830.000	Local 69.394817	1,098,519.95	138.500000	2,192,455.00	1,093,935.05	0.08
			Base 69.394817	1,098,519.95	138.500000	2,192,455.00	1,093,935.05	0.08

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256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,022.000	Local 57.552774	864,557.77	122.360000	1,838,091.92	973,534.15	0.07
			Base 57.552774	864,557.77	122.360000	1,838,091.92	973,534.15	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
		60,434.000	Local 54.904887	3,318,121.94	48.540000	2,933,466.36	-384,655.58	0.11
			Base 54.904887	3,318,121.94	48.540000	2,933,466.36	-384,655.58	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,553.000	Local 378.435770	966,146.52	387.400000	989,032.20	22,885.68	0.04
			Base 378.435770	966,146.52	387.400000	989,032.20	22,885.68	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,104.000	Local 45.249747	457,203.44	148.300000	1,498,423.20	1,041,219.76	0.05
			Base 45.249747	457,203.44	148.300000	1,498,423.20	1,041,219.76	0.05
260557103	DOW INC COMMON STOCK USD.01							
		51,103.000	Local 37.960515	1,939,896.21	54.560000	2,788,179.68	848,283.47	0.10
			Base 37.960515	1,939,896.21	54.560000	2,788,179.68	848,283.47	0.10
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		55,679.000	Local 63.459083	3,533,338.27	88.800000	4,944,295.20	1,410,956.93	0.18
			Base 63.459083	3,533,338.27	88.800000	4,944,295.20	1,410,956.93	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		33,164.000	Local 53.601179	1,777,629.49	76.890000	2,549,979.96	772,350.47	0.09
			Base 53.601179	1,777,629.49	76.890000	2,549,979.96	772,350.47	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		42,256.000	Local 49.844805	2,106,242.08	128.620000	5,434,966.72	3,328,724.64	0.20
			Base 49.844805	2,106,242.08	128.620000	5,434,966.72	3,328,724.64	0.20
26884L109	EQT CORP COMMON STOCK							
		26,128.000	Local 41.779850	1,091,623.92	43.220000	1,129,252.16	37,628.24	0.04
			Base 41.779850	1,091,623.92	43.220000	1,129,252.16	37,628.24	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		8,609.000	Local 41.641156	358,488.71	85.010000	731,851.09	373,362.38	0.03
			Base 41.641156	358,488.71	85.010000	731,851.09	373,362.38	0.03

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278642103	EBAY INC COMMON STOCK USD.001							
		38,634.000	Local 19.410023	749,886.84	44.780000	1,730,030.52	980,143.68	0.06
			Base 19.410023	749,886.84	44.780000	1,730,030.52	980,143.68	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		17,897.000	Local 69.068318	1,236,115.68	183.810000	3,289,647.57	2,053,531.89	0.12
			Base 69.068318	1,236,115.68	183.810000	3,289,647.57	2,053,531.89	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		27,670.000	Local 44.109774	1,220,517.45	68.850000	1,905,079.50	684,562.05	0.07
			Base 44.109774	1,220,517.45	68.850000	1,905,079.50	684,562.05	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,799.000	Local 26.722991	1,170,440.29	76.470000	3,349,309.53	2,178,869.24	0.12
			Base 26.722991	1,170,440.29	76.470000	3,349,309.53	2,178,869.24	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		18,822.000	Local 48.196683	907,157.96	119.980000	2,258,263.56	1,351,105.60	0.08
			Base 48.196683	907,157.96	119.980000	2,258,263.56	1,351,105.60	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,290.000	Local 44.005402	1,816,983.06	98.250000	4,056,742.50	2,239,759.44	0.15
			Base 44.005402	1,816,983.06	98.250000	4,056,742.50	2,239,759.44	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,901.000	Local 196.648828	1,947,020.05	126.530000	1,252,773.53	-694,246.52	0.05
			Base 196.648828	1,947,020.05	126.530000	1,252,773.53	-694,246.52	0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,277.000	Local 73.734651	1,126,444.26	95.250000	1,455,134.25	328,689.99	0.05
			Base 73.734651	1,126,444.26	95.250000	1,455,134.25	328,689.99	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,184.000	Local 639.894933	2,677,320.40	258.990000	1,083,614.16	-1,593,706.24	0.04
			Base 639.894933	2,677,320.40	258.990000	1,083,614.16	-1,593,706.24	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,861.000	Local 119.648738	1,060,207.47	206.700000	1,831,568.70	771,361.23	0.07
			Base 119.648738	1,060,207.47	206.700000	1,831,568.70	771,361.23	0.07

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29444U700	EQUINIX INC REIT USD.001							
		6,757.000	Local 360.946641	2,438,916.45	781.380000	5,279,784.66	2,840,868.21	0.19
			Base 360.946641	2,438,916.45	781.380000	5,279,784.66	2,840,868.21	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		24,638.000	Local 49.537111	1,220,495.35	64.830000	1,597,281.54	376,786.19	0.06
			Base 49.537111	1,220,495.35	64.830000	1,597,281.54	376,786.19	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,637.000	Local 195.025230	904,331.99	238.390000	1,105,414.43	201,082.44	0.04
			Base 195.025230	904,331.99	238.390000	1,105,414.43	201,082.44	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
		8,912.000	Local 122.162209	1,088,709.61	73.570000	655,655.84	-433,053.77	0.02
			Base 122.162209	1,088,709.61	73.570000	655,655.84	-433,053.77	0.02
30034W106	EVERGY INC COMMON STOCK							
		16,594.000	Local 55.276566	917,259.33	54.970000	912,172.18	-5,087.15	0.03
			Base 55.276566	917,259.33	54.970000	912,172.18	-5,087.15	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		25,204.000	Local 43.173560	1,088,146.41	63.820000	1,608,519.28	520,372.87	0.06
			Base 43.173560	1,088,146.41	63.820000	1,608,519.28	520,372.87	0.06
30161N101	EXELON CORP COMMON STOCK							
		71,857.000	Local 30.623203	2,200,491.47	40.120000	2,882,902.84	682,411.37	0.10
			Base 30.623203	2,200,491.47	40.120000	2,882,902.84	682,411.37	0.10
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,303.000	Local 84.589208	871,522.61	108.390000	1,116,742.17	245,219.56	0.04
			Base 84.589208	871,522.61	108.390000	1,116,742.17	245,219.56	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		11,039.000	Local 50.531696	557,819.39	116.710000	1,288,361.69	730,542.30	0.05
			Base 50.531696	557,819.39	116.710000	1,288,361.69	730,542.30	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		15,259.000	Local 108.691986	1,658,531.01	128.680000	1,963,528.12	304,997.11	0.07
			Base 108.691986	1,658,531.01	128.680000	1,963,528.12	304,997.11	0.07

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30231G102	EXXON MOBIL CORP COMMON STOCK							
		292,103.000	Local 60.757180	17,747,354.56	111.190000	32,478,932.57	14,731,578.01	1.17
			Base 60.757180	17,747,354.56	111.190000	32,478,932.57	14,731,578.01	1.17
302491303	FMC CORP COMMON STOCK USD.1							
		9,034.000	Local 37.364594	337,551.74	86.230000	779,001.82	441,450.08	0.03
			Base 37.364594	337,551.74	86.230000	779,001.82	441,450.08	0.03
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		159,826.000	Local 115.021607	18,383,443.33	295.890000	47,290,915.14	28,907,471.81	1.71
			Base 115.021607	18,383,443.33	295.890000	47,290,915.14	28,907,471.81	1.71
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		2,769.000	Local 477.246555	1,321,495.71	436.410000	1,208,419.29	-113,076.42	0.04
			Base 477.246555	1,321,495.71	436.410000	1,208,419.29	-113,076.42	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		1,806.000	Local 681.451268	1,230,700.99	904.590000	1,633,689.54	402,988.55	0.06
			Base 681.451268	1,230,700.99	904.590000	1,633,689.54	402,988.55	0.06
311900104	FASTENAL CO COMMON STOCK USD.01							
		41,256.000	Local 19.872890	819,875.94	57.580000	2,375,520.48	1,555,644.54	0.09
			Base 19.872890	819,875.94	57.580000	2,375,520.48	1,555,644.54	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,300.000	Local 139.903551	741,488.82	97.940000	519,082.00	-222,406.82	0.02
			Base 139.903551	741,488.82	97.940000	519,082.00	-222,406.82	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		16,707.000	Local 99.272103	1,658,539.02	261.020000	4,360,861.14	2,702,322.12	0.16
			Base 99.272103	1,658,539.02	261.020000	4,360,861.14	2,702,322.12	0.16
315616102	F5 INC COMMON STOCK							
		4,369.000	Local 132.544056	579,084.98	163.660000	715,030.54	135,945.56	0.03
			Base 132.544056	579,084.98	163.660000	715,030.54	135,945.56	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		42,803.000	Local 86.807487	3,715,620.87	55.860000	2,390,975.58	-1,324,645.29	0.09
			Base 86.807487	3,715,620.87	55.860000	2,390,975.58	-1,324,645.29	0.09

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
		49,181.000	Local 25.307298	1,244,638.21	26.550000	1,305,755.55	61,117.34	0.05
			Base 25.307298	1,244,638.21	26.550000	1,305,755.55	61,117.34	0.05
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,178.000	Local 158.633826	1,138,673.60	189.120000	1,357,503.36	218,829.76	0.05
			Base 158.633826	1,138,673.60	189.120000	1,357,503.36	218,829.76	0.05
337738108	FISERV INC COMMON STOCK USD.01							
		44,600.000	Local 57.202674	2,551,239.24	121.390000	5,413,994.00	2,862,754.76	0.20
			Base 57.202674	2,551,239.24	121.390000	5,413,994.00	2,862,754.76	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		39,318.000	Local 43.525392	1,711,331.35	36.070000	1,418,200.26	-293,131.09	0.05
			Base 43.525392	1,711,331.35	36.070000	1,418,200.26	-293,131.09	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,334.000	Local 214.780482	1,145,639.09	271.730000	1,449,407.82	303,768.73	0.05
			Base 214.780482	1,145,639.09	271.730000	1,449,407.82	303,768.73	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		283,933.000	Local 12.128354	3,443,639.82	12.130000	3,444,107.29	467.47	0.12
			Base 12.128354	3,443,639.82	12.130000	3,444,107.29	467.47	0.12
34959E109	FORTINET INC COMMON STOCK USD.001							
		47,086.000	Local 20.163027	949,396.30	60.210000	2,835,048.06	1,885,651.76	0.10
			Base 20.163027	949,396.30	60.210000	2,835,048.06	1,885,651.76	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,544.000	Local 30.181832	770,964.72	78.850000	2,014,144.40	1,243,179.68	0.07
			Base 30.181832	770,964.72	78.850000	2,014,144.40	1,243,179.68	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		19,439.000	Local 40.298112	783,354.99	33.060000	642,653.34	-140,701.65	0.02
			Base 40.298112	783,354.99	33.060000	642,653.34	-140,701.65	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		9,872.000	Local 40.009740	394,976.15	30.520000	301,293.44	-93,682.71	0.01
			Base 40.009740	394,976.15	30.520000	301,293.44	-93,682.71	0.01

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354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,627.000	Local 25.665032	529,392.61	26.740000	551,565.98	22,173.37	0.02
			Base 25.665032	529,392.61	26.740000	551,565.98	22,173.37	0.02
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		103,554.000	Local 24.450337	2,531,930.22	39.910000	4,132,840.14	1,600,909.92	0.15
			Base 24.450337	2,531,930.22	39.910000	4,132,840.14	1,600,909.92	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
		28,251.000	Local 148.511207	4,195,590.10	70.450000	1,990,282.95	-2,205,307.15	0.07
			Base 148.511207	4,195,590.10	70.450000	1,990,282.95	-2,205,307.15	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,476.000	Local 72.147051	1,116,547.76	230.480000	3,566,908.48	2,450,360.72	0.13
			Base 72.147051	1,116,547.76	230.480000	3,566,908.48	2,450,360.72	0.13
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,711.000	Local 124.788534	712,667.32	349.680000	1,997,022.48	1,284,355.16	0.07
			Base 124.788534	712,667.32	349.680000	1,997,022.48	1,284,355.16	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,493.000	Local 297.410258	1,336,264.29	118.810000	533,813.33	-802,450.96	0.02
			Base 297.410258	1,336,264.29	118.810000	533,813.33	-802,450.96	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,253.000	Local 80.301962	1,305,147.79	226.640000	3,683,579.92	2,378,432.13	0.13
			Base 80.301962	1,305,147.79	226.640000	3,683,579.92	2,378,432.13	0.13
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		78,676.000	Local 171.599415	13,500,755.60	114.460000	9,005,254.96	-4,495,500.64	0.33
			Base 171.599415	13,500,755.60	114.460000	9,005,254.96	-4,495,500.64	0.33
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		42,436.000	Local 34.273829	1,454,444.22	67.660000	2,871,219.76	1,416,775.54	0.10
			Base 34.273829	1,454,444.22	67.660000	2,871,219.76	1,416,775.54	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		100,435.000	Local 38.099932	3,826,566.72	33.510000	3,365,576.85	-460,989.87	0.12
			Base 38.099932	3,826,566.72	33.510000	3,365,576.85	-460,989.87	0.12

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372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,152.000	Local 51.810978	525,985.05	153.730000	1,560,666.96	1,034,681.91	0.06
			Base 51.810978	525,985.05	153.730000	1,560,666.96	1,034,681.91	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		90,120.000	Local 29.133855	2,625,542.98	76.480000	6,892,377.60	4,266,834.62	0.25
			Base 29.133855	2,625,542.98	76.480000	6,892,377.60	4,266,834.62	0.25
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		18,926.000	Local 110.304787	2,087,628.39	126.690000	2,397,734.94	310,106.55	0.09
			Base 110.304787	2,087,628.39	126.690000	2,397,734.94	310,106.55	0.09
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		6,420.000	Local 29.679489	190,542.32	111.570000	716,279.40	525,737.08	0.03
			Base 29.679489	190,542.32	111.570000	716,279.40	525,737.08	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		24,019.000	Local 146.056312	3,508,126.55	327.710000	7,871,266.49	4,363,139.94	0.28
			Base 146.056312	3,508,126.55	327.710000	7,871,266.49	4,363,139.94	0.28
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,226.000	Local 164.520034	530,741.63	714.140000	2,303,815.64	1,773,074.01	0.08
			Base 164.520034	530,741.63	714.140000	2,303,815.64	1,773,074.01	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		14,906.000	Local 84.892463	1,265,407.06	277.300000	4,133,433.80	2,868,026.74	0.15
			Base 84.892463	1,265,407.06	277.300000	4,133,433.80	2,868,026.74	0.15
40434L105	HP INC COMMON STOCK USD.01							
		62,633.000	Local 16.726784	1,047,648.68	29.710000	1,860,826.43	813,177.75	0.07
			Base 16.726784	1,047,648.68	29.710000	1,860,826.43	813,177.75	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		65,183.000	Local 31.031894	2,022,751.92	38.620000	2,517,367.46	494,615.54	0.09
			Base 31.031894	2,022,751.92	38.620000	2,517,367.46	494,615.54	0.09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		22,414.000	Local 45.895319	1,028,697.68	71.820000	1,609,773.48	581,075.80	0.06
			Base 45.895319	1,028,697.68	71.820000	1,609,773.48	581,075.80	0.06

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418056107	HASBRO INC COMMON STOCK USD.5							
		9,414.000	Local 47.353236	445,783.36	72.000000	677,808.00	232,024.64	0.02
			Base 47.353236	445,783.36	72.000000	677,808.00	232,024.64	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		39,520.000	Local 33.782495	1,335,084.22	20.580000	813,321.60	-521,762.62	0.03
			Base 33.782495	1,335,084.22	20.580000	813,321.60	-521,762.62	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,265.000	Local 130.543136	687,309.61	156.780000	825,446.70	138,137.09	0.03
			Base 130.543136	687,309.61	156.780000	825,446.70	138,137.09	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		10,641.000	Local 76.489219	813,921.78	214.860000	2,286,325.26	1,472,403.48	0.08
			Base 76.489219	813,921.78	214.860000	2,286,325.26	1,472,403.48	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
		19,966.000	Local 56.912578	1,136,316.54	154.500000	3,084,747.00	1,948,430.46	0.11
			Base 56.912578	1,136,316.54	154.500000	3,084,747.00	1,948,430.46	0.11
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		93,625.000	Local 11.254820	1,053,732.50	16.990000	1,590,688.75	536,956.25	0.06
			Base 11.254820	1,053,732.50	16.990000	1,590,688.75	536,956.25	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		19,119.000	Local 75.448434	1,442,498.61	148.650000	2,842,039.35	1,399,540.74	0.10
			Base 75.448434	1,442,498.61	148.650000	2,842,039.35	1,399,540.74	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
		17,782.000	Local 41.273279	733,921.44	74.740000	1,329,026.68	595,105.24	0.05
			Base 41.273279	733,921.44	74.740000	1,329,026.68	595,105.24	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		73,164.000	Local 69.608336	5,092,824.31	330.300000	24,166,069.20	19,073,244.89	0.87
			Base 69.608336	5,092,824.31	330.300000	24,166,069.20	19,073,244.89	0.87
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		48,077.000	Local 61.149901	2,939,903.78	187.940000	9,035,591.38	6,095,687.60	0.33
			Base 61.149901	2,939,903.78	187.940000	9,035,591.38	6,095,687.60	0.33

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440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		20,928.000	Local 18.435941	385,827.37	38.590000	807,611.52	421,784.15	0.03
			Base 18.435941	385,827.37	38.590000	807,611.52	421,784.15	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		51,386.000	Local 18.354144	943,146.05	15.790000	811,384.94	-131,761.11	0.03
			Base 18.354144	943,146.05	15.790000	811,384.94	-131,761.11	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		26,575.000	Local 33.509137	890,505.31	49.470000	1,314,665.25	424,159.94	0.05
			Base 33.509137	890,505.31	49.470000	1,314,665.25	424,159.94	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666							
		9,027.000	Local 99.790614	900,809.87	461.630000	4,167,134.01	3,266,324.14	0.15
			Base 99.790614	900,809.87	461.630000	4,167,134.01	3,266,324.14	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,991.000	Local 91.736294	549,592.14	187.880000	1,125,589.08	575,996.94	0.04
			Base 91.736294	549,592.14	187.880000	1,125,589.08	575,996.94	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		104,300.000	Local 11.726223	1,223,045.05	11.090000	1,156,687.00	-66,358.05	0.04
			Base 11.726223	1,223,045.05	11.090000	1,156,687.00	-66,358.05	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,882.000	Local 224.277016	646,366.36	220.320000	634,962.24	-11,404.12	0.02
			Base 224.277016	646,366.36	220.320000	634,962.24	-11,404.12	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,460.000	Local 163.039674	890,196.62	226.400000	1,236,144.00	345,947.38	0.04
			Base 163.039674	890,196.62	226.400000	1,236,144.00	345,947.38	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		5,997.000	Local 155.626597	933,292.70	511.410000	3,066,925.77	2,133,633.07	0.11
			Base 155.626597	933,292.70	511.410000	3,066,925.77	2,133,633.07	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		19,981.000	Local 63.355661	1,265,909.47	247.350000	4,942,300.35	3,676,390.88	0.18
			Base 63.355661	1,265,909.47	247.350000	4,942,300.35	3,676,390.88	0.18

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452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,423.000	Local 210.190274	2,401,003.50	165.220000	1,887,308.06	-513,695.44	0.07
			Base 210.190274	2,401,003.50	165.220000	1,887,308.06	-513,695.44	0.07
45337C102	INCYTE CORP COMMON STOCK USD.001							
		13,378.000	Local 121.696230	1,628,052.17	64.530000	863,282.34	-764,769.83	0.03
			Base 121.696230	1,628,052.17	64.530000	863,282.34	-764,769.83	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		29,226.000	Local 23.560433	688,577.21	69.610000	2,034,421.86	1,345,844.65	0.07
			Base 23.560433	688,577.21	69.610000	2,034,421.86	1,345,844.65	0.07
45784P101	INSULET CORP COMMON STOCK USD.001							
		5,035.000	Local 309.912427	1,560,409.07	191.710000	965,259.85	-595,149.22	0.03
			Base 309.912427	1,560,409.07	191.710000	965,259.85	-595,149.22	0.03
458140100	INTEL CORP COMMON STOCK USD.001							
		301,351.000	Local 31.338531	9,443,897.71	35.140000	10,589,474.14	1,145,576.43	0.38
			Base 31.338531	9,443,897.71	35.140000	10,589,474.14	1,145,576.43	0.38
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		40,450.000	Local 40.913892	1,654,966.92	117.990000	4,772,695.50	3,117,728.58	0.17
			Base 40.913892	1,654,966.92	117.990000	4,772,695.50	3,117,728.58	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		65,605.000	Local 116.198445	7,623,198.99	146.830000	9,632,782.15	2,009,583.16	0.35
			Base 116.198445	7,623,198.99	146.830000	9,632,782.15	2,009,583.16	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		18,430.000	Local 107.997457	1,990,393.14	70.450000	1,298,393.50	-691,999.64	0.05
			Base 107.997457	1,990,393.14	70.450000	1,298,393.50	-691,999.64	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		25,075.000	Local 33.896090	849,944.46	34.920000	875,619.00	25,674.54	0.03
			Base 33.896090	849,944.46	34.920000	875,619.00	25,674.54	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		27,891.000	Local 19.195119	535,371.07	32.610000	909,525.51	374,154.44	0.03
			Base 19.195119	535,371.07	32.610000	909,525.51	374,154.44	0.03

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461202103	INTUIT INC COMMON STOCK USD.01	20,269.000	Local 128.811608	2,610,882.48	541.810000	10,981,946.89	8,371,064.41	0.40
			Base 128.811608	2,610,882.48	541.810000	10,981,946.89	8,371,064.41	0.40
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	25,316.000	Local 75.595619	1,913,778.69	312.680000	7,915,806.88	6,002,028.19	0.29
			Base 75.595619	1,913,778.69	312.680000	7,915,806.88	6,002,028.19	0.29
46187W107	INVITATION HOMES INC REIT USD.01	42,000.000	Local 35.713237	1,499,955.94	34.090000	1,431,780.00	-68,175.94	0.05
			Base 35.713237	1,499,955.94	34.090000	1,431,780.00	-68,175.94	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	13,406.000	Local 116.465028	1,561,330.16	222.630000	2,984,577.78	1,423,247.62	0.11
			Base 116.465028	1,561,330.16	222.630000	2,984,577.78	1,423,247.62	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01	21,069.000	Local 32.564420	686,099.76	63.540000	1,338,724.26	652,624.50	0.05
			Base 32.564420	686,099.76	63.540000	1,338,724.26	652,624.50	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	211,133.000	Local 72.863897	15,383,973.20	146.330000	30,895,091.89	15,511,118.69	1.12
			Base 72.863897	15,383,973.20	146.330000	30,895,091.89	15,511,118.69	1.12
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,165.000	Local 81.815101	749,835.40	134.820000	1,235,625.30	485,789.90	0.04
			Base 81.815101	749,835.40	134.820000	1,235,625.30	485,789.90	0.04
478160104	JOHNSON + JOHNSON W/D COMMON STOCK USD1.0	173,953.000	Local 75.538891	13,140,216.70	161.680000	28,124,721.04	14,984,504.34	1.02
			Base 75.538891	13,140,216.70	161.680000	28,124,721.04	14,984,504.34	1.02
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001	23,235.000	Local 21.398023	497,183.07	29.120000	676,603.20	179,420.13	0.02
			Base 21.398023	497,183.07	29.120000	676,603.20	179,420.13	0.02
482480100	KLA CORP COMMON STOCK USD.001	9,912.000	Local 74.511790	738,560.86	501.870000	4,974,535.44	4,235,974.58	0.18
			Base 74.511790	738,560.86	501.870000	4,974,535.44	4,235,974.58	0.18

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487836108	KELLOGG CO COMMON STOCK USD.25							
		18,573.000	Local 49.104677	912,021.17	61.020000	1,133,324.46	221,303.29	0.04
			Base 49.104677	912,021.17	61.020000	1,133,324.46	221,303.29	0.04
49177J102	KENVUE INC W/I COMMON STOCK							
		124,391.000	Local 23.047500	2,866,901.57	23.050000	2,867,212.55	310.98	0.10
			Base 23.047500	2,866,901.57	23.050000	2,867,212.55	310.98	0.10
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		60,853.000	Local 35.425084	2,155,722.64	33.650000	2,047,703.45	-108,019.19	0.07
			Base 35.425084	2,155,722.64	33.650000	2,047,703.45	-108,019.19	0.07
493267108	KEYCORP COMMON STOCK USD1.0							
		67,572.000	Local 14.020009	947,360.05	11.330000	765,590.76	-181,769.29	0.03
			Base 14.020009	947,360.05	11.330000	765,590.76	-181,769.29	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,870.000	Local 68.295304	878,960.56	133.300000	1,715,571.00	836,610.44	0.06
			Base 68.295304	878,960.56	133.300000	1,715,571.00	836,610.44	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		24,375.000	Local 72.301029	1,762,337.58	128.830000	3,140,231.25	1,377,893.67	0.11
			Base 72.301029	1,762,337.58	128.830000	3,140,231.25	1,377,893.67	0.11
49446R109	KIMCO REALTY CORP REIT USD.01							
		44,787.000	Local 22.513332	1,008,304.60	18.940000	848,265.78	-160,038.82	0.03
			Base 22.513332	1,008,304.60	18.940000	848,265.78	-160,038.82	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		142,495.000	Local 32.057204	4,567,991.30	17.220000	2,453,763.90	-2,114,227.40	0.09
			Base 32.057204	4,567,991.30	17.220000	2,453,763.90	-2,114,227.40	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		57,633.000	Local 33.422255	1,926,224.82	33.090000	1,907,075.97	-19,148.85	0.07
			Base 33.422255	1,926,224.82	33.090000	1,907,075.97	-19,148.85	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
		47,183.000	Local 17.346223	818,446.85	46.390000	2,188,819.37	1,370,372.52	0.08
			Base 17.346223	818,446.85	46.390000	2,188,819.37	1,370,372.52	0.08

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501889208	LKQ CORP COMMON STOCK USD.01							
		18,346.000	Local 32.698820	599,892.55	52.530000	963,715.38	363,822.83	0.03
			Base 32.698820	599,892.55	52.530000	963,715.38	363,822.83	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		13,723.000	Local 79.662746	1,093,211.87	178.090000	2,443,929.07	1,350,717.20	0.09
			Base 79.662746	1,093,211.87	178.090000	2,443,929.07	1,350,717.20	0.09
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,401.000	Local 78.318717	501,318.11	208.100000	1,332,048.10	830,729.99	0.05
			Base 78.318717	501,318.11	208.100000	1,332,048.10	830,729.99	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		9,706.000	Local 82.978240	805,386.80	702.400000	6,817,494.40	6,012,107.60	0.25
			Base 82.978240	805,386.80	702.400000	6,817,494.40	6,012,107.60	0.25
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,527.000	Local 76.140831	801,534.53	97.410000	1,025,435.07	223,900.54	0.04
			Base 76.140831	801,534.53	97.410000	1,025,435.07	223,900.54	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		23,744.000	Local 53.547507	1,271,432.01	54.860000	1,302,595.84	31,163.83	0.05
			Base 53.547507	1,271,432.01	54.860000	1,302,595.84	31,163.83	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		16,752.000	Local 73.498586	1,231,248.32	160.530000	2,689,198.56	1,457,950.24	0.10
			Base 73.498586	1,231,248.32	160.530000	2,689,198.56	1,457,950.24	0.10
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		9,910.000	Local 86.414989	856,372.54	97.510000	966,324.10	109,951.56	0.03
			Base 86.414989	856,372.54	97.510000	966,324.10	109,951.56	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1							
		18,335.000	Local 55.650843	1,020,358.21	119.090000	2,183,515.15	1,163,156.94	0.08
			Base 55.650843	1,020,358.21	119.090000	2,183,515.15	1,163,156.94	0.08
532457108	ELI LILLY + CO COMMON STOCK							
		56,925.000	Local 83.003442	4,724,970.92	554.200000	31,547,835.00	26,822,864.08	1.14
			Base 83.003442	4,724,970.92	554.200000	31,547,835.00	26,822,864.08	1.14

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534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		11,148.000	Local 40.382234	450,181.15	25.660000	286,057.68	-164,123.47	0.01
			Base 40.382234	450,181.15	25.660000	286,057.68	-164,123.47	0.01
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		10,398.000	Local 73.875880	768,161.40	84.530000	878,942.94	110,781.54	0.03
			Base 73.875880	768,161.40	84.530000	878,942.94	110,781.54	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		16,285.000	Local 116.634440	1,899,391.85	448.350000	7,301,379.75	5,401,987.90	0.26
			Base 116.634440	1,899,391.85	448.350000	7,301,379.75	5,401,987.90	0.26
540424108	LOEWS CORP COMMON STOCK USD.01							
		13,666.000	Local 32.995940	450,922.52	62.090000	848,521.94	397,599.42	0.03
			Base 32.995940	450,922.52	62.090000	848,521.94	397,599.42	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		43,086.000	Local 38.979494	1,679,470.47	230.480000	9,930,461.28	8,250,990.81	0.36
			Base 38.979494	1,679,470.47	230.480000	9,930,461.28	8,250,990.81	0.36
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		11,984.000	Local 115.510850	1,384,282.03	125.050000	1,498,599.20	114,317.17	0.05
			Base 115.510850	1,384,282.03	125.050000	1,498,599.20	114,317.17	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		21,816.000	Local 32.357004	705,900.41	43.980000	959,467.68	253,567.27	0.03
			Base 32.357004	705,900.41	43.980000	959,467.68	253,567.27	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		5,784.000	Local 188.452161	1,090,007.30	543.620000	3,144,298.08	2,054,290.78	0.11
			Base 188.452161	1,090,007.30	543.620000	3,144,298.08	2,054,290.78	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		44,621.000	Local 17.423037	777,433.32	26.350000	1,175,763.35	398,330.03	0.04
			Base 17.423037	777,433.32	26.350000	1,175,763.35	398,330.03	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		51,163.000	Local 34.893366	1,785,249.27	142.770000	7,304,541.51	5,519,292.24	0.26
			Base 34.893366	1,785,249.27	142.770000	7,304,541.51	5,519,292.24	0.26

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57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,722.000	Local 327.663042	891,898.80	240.930000	655,811.46	-236,087.34	0.02
			Base 327.663042	891,898.80	240.930000	655,811.46	-236,087.34	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		35,743.000	Local 50.670392	1,811,111.83	194.990000	6,969,527.57	5,158,415.74	0.25
			Base 50.670392	1,811,111.83	194.990000	6,969,527.57	5,158,415.74	0.25
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		18,629.000	Local 53.767725	1,001,638.95	203.510000	3,791,187.79	2,789,548.84	0.14
			Base 53.767725	1,001,638.95	203.510000	3,791,187.79	2,789,548.84	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,477.000	Local 157.258311	704,045.46	446.410000	1,998,577.57	1,294,532.11	0.07
			Base 157.258311	704,045.46	446.410000	1,998,577.57	1,294,532.11	0.07
574599106	MASCO CORP COMMON STOCK USD1.0							
		16,262.000	Local 23.053125	374,889.92	59.010000	959,620.62	584,730.70	0.03
			Base 23.053125	374,889.92	59.010000	959,620.62	584,730.70	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		60,455.000	Local 68.655446	4,150,564.97	412.640000	24,946,151.20	20,795,586.23	0.90
			Base 68.655446	4,150,564.97	412.640000	24,946,151.20	20,795,586.23	0.90
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		20,119.000	Local 145.651659	2,930,365.72	46.870000	942,977.53	-1,987,388.19	0.03
			Base 145.651659	2,930,365.72	46.870000	942,977.53	-1,987,388.19	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,123.000	Local 31.920294	578,491.49	82.080000	1,487,535.84	909,044.35	0.05
			Base 31.920294	578,491.49	82.080000	1,487,535.84	909,044.35	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		52,749.000	Local 72.148612	3,805,767.12	281.150000	14,830,381.35	11,024,614.23	0.54
			Base 72.148612	3,805,767.12	281.150000	14,830,381.35	11,024,614.23	0.54
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		9,797.000	Local 79.550898	779,360.15	412.320000	4,039,499.04	3,260,138.89	0.15
			Base 79.550898	779,360.15	412.320000	4,039,499.04	3,260,138.89	0.15

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58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	183,327.000	Local 50.984297	9,346,798.18	108.980000	19,978,976.46	10,632,178.28	0.72
			Base 50.984297	9,346,798.18	108.980000	19,978,976.46	10,632,178.28	0.72
59156R108	METLIFE INC COMMON STOCK USD.01	46,477.000	Local 37.671720	1,750,868.54	63.340000	2,943,853.18	1,192,984.64	0.11
			Base 37.671720	1,750,868.54	63.340000	2,943,853.18	1,192,984.64	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,591.000	Local 476.490321	758,096.10	1,213.480000	1,930,646.68	1,172,550.58	0.07
			Base 476.490321	758,096.10	1,213.480000	1,930,646.68	1,172,550.58	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	537,207.000	Local 61.786382	33,192,076.90	327.760000	176,074,966.32	142,882,889.42	6.37
			Base 61.786382	33,192,076.90	327.760000	176,074,966.32	142,882,889.42	6.37
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	39,578.000	Local 30.128308	1,192,418.19	81.840000	3,239,063.52	2,046,645.33	0.12
			Base 30.128308	1,192,418.19	81.840000	3,239,063.52	2,046,645.33	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	79,069.000	Local 26.185794	2,070,484.55	69.940000	5,530,085.86	3,459,601.31	0.20
			Base 26.185794	2,070,484.55	69.940000	5,530,085.86	3,459,601.31	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	8,429.000	Local 99.826481	841,437.41	145.230000	1,224,143.67	382,706.26	0.04
			Base 99.826481	841,437.41	145.230000	1,224,143.67	382,706.26	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001	23,686.000	Local 301.227302	7,134,869.87	113.070000	2,678,176.02	-4,456,693.85	0.10
			Base 301.227302	7,134,869.87	113.070000	2,678,176.02	-4,456,693.85	0.10
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	3,819.000	Local 87.571398	334,435.17	101.390000	387,208.41	52,773.24	0.01
			Base 87.571398	334,435.17	101.390000	387,208.41	52,773.24	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001	4,212.000	Local 311.941216	1,313,896.40	310.120000	1,306,225.44	-7,670.96	0.05
			Base 311.941216	1,313,896.40	310.120000	1,306,225.44	-7,670.96	0.05

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60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		13,565.000	Local 51.839174	703,198.40	63.490000	861,241.85	158,043.45	0.03
			Base 51.839174	703,198.40	63.490000	861,241.85	158,043.45	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		98,393.000	Local 22.363384	2,200,400.47	71.260000	7,011,485.18	4,811,084.71	0.25
			Base 22.363384	2,200,400.47	71.260000	7,011,485.18	4,811,084.71	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		3,255.000	Local 370.542470	1,206,115.74	521.210000	1,696,538.55	490,422.81	0.06
			Base 370.542470	1,206,115.74	521.210000	1,696,538.55	490,422.81	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		55,205.000	Local 18.642803	1,029,175.95	57.410000	3,169,319.05	2,140,143.10	0.11
			Base 18.642803	1,029,175.95	57.410000	3,169,319.05	2,140,143.10	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
		11,402.000	Local 71.120867	810,920.12	336.800000	3,840,193.60	3,029,273.48	0.14
			Base 71.120867	810,920.12	336.800000	3,840,193.60	3,029,273.48	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		94,118.000	Local 40.210910	3,784,570.40	85.150000	8,014,147.70	4,229,577.30	0.29
			Base 40.210910	3,784,570.40	85.150000	8,014,147.70	4,229,577.30	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		23,995.000	Local 46.365672	1,112,544.29	38.850000	932,205.75	-180,338.54	0.03
			Base 46.365672	1,112,544.29	38.850000	932,205.75	-180,338.54	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,117.000	Local 93.915015	1,137,968.24	283.570000	3,436,017.69	2,298,049.45	0.12
			Base 93.915015	1,137,968.24	283.570000	3,436,017.69	2,298,049.45	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		16,634.000	Local 25.915611	431,080.28	37.550000	624,606.70	193,526.42	0.02
			Base 25.915611	431,080.28	37.550000	624,606.70	193,526.42	0.02
62944T105	NVR INC COMMON STOCK USD.01							
		222.000	Local 3,739.760315	830,226.79	6,377.330000	1,415,767.26	585,540.47	0.05
			Base 3,739.760315	830,226.79	6,377.330000	1,415,767.26	585,540.47	0.05

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631103108	NASDAQ INC COMMON STOCK USD.01							
		24,466.000	Local 16.296477	398,709.61	52.480000	1,283,975.68	885,266.07	0.05
			Base 16.296477	398,709.61	52.480000	1,283,975.68	885,266.07	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
		15,454.000	Local 38.704565	598,140.35	76.700000	1,185,321.80	587,181.45	0.04
			Base 38.704565	598,140.35	76.700000	1,185,321.80	587,181.45	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		32,118.000	Local 89.139364	2,862,978.10	433.680000	13,928,934.24	11,065,956.14	0.50
			Base 89.139364	2,862,978.10	433.680000	13,928,934.24	11,065,956.14	0.50
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		27,226.000	Local 31.392791	854,700.12	10.580000	288,051.08	-566,649.04	0.01
			Base 31.392791	854,700.12	10.580000	288,051.08	-566,649.04	0.01
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		57,417.000	Local 39.278772	2,255,269.26	39.420000	2,263,378.14	8,108.88	0.08
			Base 39.278772	2,255,269.26	39.420000	2,263,378.14	8,108.88	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,523.000	Local 12.900977	355,073.59	21.490000	591,469.27	236,395.68	0.02
			Base 12.900977	355,073.59	21.490000	591,469.27	236,395.68	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,485.000	Local 13.989306	118,699.26	22.000000	186,670.00	67,970.74	0.01
			Base 13.989306	118,699.26	22.000000	186,670.00	67,970.74	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		146,190.000	Local 25.564873	3,737,328.80	66.800000	9,765,492.00	6,028,163.20	0.35
			Base 25.564873	3,737,328.80	66.800000	9,765,492.00	6,028,163.20	0.35
654106103	NIKE INC CL B COMMON STOCK							
		89,017.000	Local 29.997179	2,670,258.84	101.710000	9,053,919.07	6,383,660.23	0.33
			Base 29.997179	2,670,258.84	101.710000	9,053,919.07	6,383,660.23	0.33
65473P105	NISOURCE INC COMMON STOCK USD.01							
		29,843.000	Local 14.851386	443,209.92	26.760000	798,598.68	355,388.76	0.03
			Base 14.851386	443,209.92	26.760000	798,598.68	355,388.76	0.03

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655663102	NORDSON CORP COMMON STOCK	3,889.000	Local 232.543464	904,361.53	244.140000	949,460.46	45,098.93	0.03
			Base 232.543464	904,361.53	244.140000	949,460.46	45,098.93	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	16,447.000	Local 63.537250	1,044,997.15	205.010000	3,371,799.47	2,326,802.32	0.12
			Base 63.537250	1,044,997.15	205.010000	3,371,799.47	2,326,802.32	0.12
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666	15,053.000	Local 65.329644	983,407.13	76.070000	1,145,081.71	161,674.58	0.04
			Base 65.329644	983,407.13	76.070000	1,145,081.71	161,674.58	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	10,313.000	Local 93.658016	965,895.12	433.090000	4,466,457.17	3,500,562.05	0.16
			Base 93.658016	965,895.12	433.090000	4,466,457.17	3,500,562.05	0.16
668771108	GEN DIGITAL INC COMMON STOCK USD.01	41,097.000	Local 26.995055	1,109,415.77	20.250000	832,214.25	-277,201.52	0.03
			Base 26.995055	1,109,415.77	20.250000	832,214.25	-277,201.52	0.03
670346105	NUCOR CORP COMMON STOCK USD.4	18,151.000	Local 41.009090	744,355.99	172.100000	3,123,787.10	2,379,431.11	0.11
			Base 41.009090	744,355.99	172.100000	3,123,787.10	2,379,431.11	0.11
67066G104	NVIDIA CORP COMMON STOCK USD.001	178,681.000	Local 32.401621	5,789,553.97	493.550000	88,188,007.55	82,398,453.58	3.19
			Base 32.401621	5,789,553.97	493.550000	88,188,007.55	82,398,453.58	3.19
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	4,398.000	Local 111.147071	488,824.82	939.700000	4,132,800.60	3,643,975.78	0.15
			Base 111.147071	488,824.82	939.700000	4,132,800.60	3,643,975.78	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	51,910.000	Local 43.815401	2,274,457.48	62.790000	3,259,428.90	984,971.42	0.12
			Base 43.815401	2,274,457.48	62.790000	3,259,428.90	984,971.42	0.12
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27	9,176.000	Local 4.950000	45,421.20	40.850000	374,839.60	329,418.40	0.01
			Base 4.950000	45,421.20	40.850000	374,839.60	329,418.40	0.01

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,496.000	Local 134.343508	872,695.43	427.370000	2,776,195.52	1,903,500.09	0.10
			Base 134.343508	872,695.43	427.370000	2,776,195.52	1,903,500.09	0.10
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		14,415.000	Local 46.451960	669,605.00	81.010000	1,167,759.15	498,154.15	0.04
			Base 46.451960	669,605.00	81.010000	1,167,759.15	498,154.15	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		31,202.000	Local 51.440582	1,605,049.05	98.460000	3,072,148.92	1,467,099.87	0.11
			Base 51.440582	1,605,049.05	98.460000	3,072,148.92	1,467,099.87	0.11
682680103	ONEOK INC COMMON STOCK USD.01							
		32,327.000	Local 40.894855	1,322,007.98	65.200000	2,107,720.40	785,712.42	0.08
			Base 40.894855	1,322,007.98	65.200000	2,107,720.40	785,712.42	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
		111,183.000	Local 27.972310	3,110,045.29	120.390000	13,385,321.37	10,275,276.08	0.48
			Base 27.972310	3,110,045.29	120.390000	13,385,321.37	10,275,276.08	0.48
68622V106	ORGANON + CO COMMON STOCK USD.01							
		18,428.000	Local 22.910625	422,196.99	21.960000	404,678.88	-17,518.11	0.01
			Base 22.910625	422,196.99	21.960000	404,678.88	-17,518.11	0.01
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		29,860.000	Local 39.189943	1,170,211.69	85.550000	2,554,523.00	1,384,311.31	0.09
			Base 39.189943	1,170,211.69	85.550000	2,554,523.00	1,384,311.31	0.09
69331C108	P G + E CORP COMMON STOCK							
		116,796.000	Local 14.967506	1,748,144.80	16.300000	1,903,774.80	155,630.00	0.07
			Base 14.967506	1,748,144.80	16.300000	1,903,774.80	155,630.00	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		28,835.000	Local 88.955658	2,565,036.40	120.730000	3,481,249.55	916,213.15	0.13
			Base 88.955658	2,565,036.40	120.730000	3,481,249.55	916,213.15	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		17,009.000	Local 48.741078	829,037.00	141.760000	2,411,195.84	1,582,158.84	0.09
			Base 48.741078	829,037.00	141.760000	2,411,195.84	1,582,158.84	0.09

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69351T106	PPL CORP COMMON STOCK USD.01		53,252.000	Local 26.863447	1,430,532.28	24.920000	1,327,039.84	-103,492.44	0.05
				Base 26.863447	1,430,532.28	24.920000	1,327,039.84	-103,492.44	0.05
69370C100	PTC INC COMMON STOCK USD.01		7,696.000	Local 129.518051	996,770.92	147.170000	1,132,620.32	135,849.40	0.04
				Base 129.518051	996,770.92	147.170000	1,132,620.32	135,849.40	0.04
693718108	PACCAR INC COMMON STOCK USD1.0		37,756.000	Local 25.661933	968,891.96	82.290000	3,106,941.24	2,138,049.28	0.11
				Base 25.661933	968,891.96	82.290000	3,106,941.24	2,138,049.28	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		6,498.000	Local 112.006867	727,820.62	149.100000	968,851.80	241,031.18	0.04
				Base 112.006867	727,820.62	149.100000	968,851.80	241,031.18	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		21,863.000	Local 241.952001	5,289,796.59	243.300000	5,319,267.90	29,471.31	0.19
				Base 241.952001	5,289,796.59	243.300000	5,319,267.90	29,471.31	0.19
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5		9,269.000	Local 82.353159	763,331.43	416.900000	3,864,246.10	3,100,914.67	0.14
				Base 82.353159	763,331.43	416.900000	3,864,246.10	3,100,914.67	0.14
704326107	PAYCHEX INC COMMON STOCK USD.01		23,181.000	Local 43.551668	1,009,571.22	122.230000	2,833,413.63	1,823,842.41	0.10
				Base 43.551668	1,009,571.22	122.230000	2,833,413.63	1,823,842.41	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01		3,512.000	Local 315.405928	1,107,705.62	294.840000	1,035,478.08	-72,227.54	0.04
				Base 315.405928	1,107,705.62	294.840000	1,035,478.08	-72,227.54	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK		80,609.000	Local 38.402323	3,095,572.87	62.510000	5,038,868.59	1,943,295.72	0.18
				Base 38.402323	3,095,572.87	62.510000	5,038,868.59	1,943,295.72	0.18
713448108	PEPSICO INC COMMON STOCK USD.017		99,537.000	Local 68.539820	6,822,248.03	177.920000	17,709,623.04	10,887,375.01	0.64
				Base 68.539820	6,822,248.03	177.920000	17,709,623.04	10,887,375.01	0.64

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714046109	REVVITY INC COMMON STOCK USD1.0							
		9,063.000	Local 61.751293	559,651.97	117.030000	1,060,642.89	500,990.92	0.04
			Base 61.751293	559,651.97	117.030000	1,060,642.89	500,990.92	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
		407,868.000	Local 29.354519	11,972,768.88	35.380000	14,430,369.84	2,457,600.96	0.52
			Base 29.354519	11,972,768.88	35.380000	14,430,369.84	2,457,600.96	0.52
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		112,145.000	Local 48.425129	5,430,636.12	96.060000	10,772,648.70	5,342,012.58	0.39
			Base 48.425129	5,430,636.12	96.060000	10,772,648.70	5,342,012.58	0.39
718546104	PHILLIPS 66 COMMON STOCK							
		33,152.000	Local 45.263476	1,500,574.74	114.160000	3,784,632.32	2,284,057.58	0.14
			Base 45.263476	1,500,574.74	114.160000	3,784,632.32	2,284,057.58	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,183.000	Local 49.637463	406,183.36	77.270000	632,300.41	226,117.05	0.02
			Base 49.637463	406,183.36	77.270000	632,300.41	226,117.05	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		16,887.000	Local 125.664274	2,122,092.60	237.930000	4,017,923.91	1,895,831.31	0.15
			Base 125.664274	2,122,092.60	237.930000	4,017,923.91	1,895,831.31	0.15
73278L105	POOL CORP COMMON STOCK USD.001							
		2,821.000	Local 346.127692	976,426.22	365.600000	1,031,357.60	54,931.38	0.04
			Base 346.127692	976,426.22	365.600000	1,031,357.60	54,931.38	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		16,225.000	Local 54.925840	891,171.76	112.230000	1,820,931.75	929,759.99	0.07
			Base 54.925840	891,171.76	112.230000	1,820,931.75	929,759.99	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		16,312.000	Local 35.584319	580,451.41	77.710000	1,267,605.52	687,154.11	0.05
			Base 35.584319	580,451.41	77.710000	1,267,605.52	687,154.11	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		170,289.000	Local 66.164000	11,267,001.47	154.340000	26,282,404.26	15,015,402.79	0.95
			Base 66.164000	11,267,001.47	154.340000	26,282,404.26	15,015,402.79	0.95

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		42,292.000	Local 31.174839	1,318,446.30	133.470000	5,644,713.24	4,326,266.94	0.20
			Base 31.174839	1,318,446.30	133.470000	5,644,713.24	4,326,266.94	0.20
74340W103	PROLOGIS INC REIT USD.01							
		66,720.000	Local 62.464005	4,167,598.42	124.200000	8,286,624.00	4,119,025.58	0.30
			Base 62.464005	4,167,598.42	124.200000	8,286,624.00	4,119,025.58	0.30
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		26,371.000	Local 54.153191	1,428,073.81	94.670000	2,496,542.57	1,068,468.76	0.09
			Base 54.153191	1,428,073.81	94.670000	2,496,542.57	1,068,468.76	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		36,050.000	Local 34.295791	1,236,363.27	61.080000	2,201,934.00	965,570.73	0.08
			Base 34.295791	1,236,363.27	61.080000	2,201,934.00	965,570.73	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
		11,432.000	Local 137.150562	1,567,905.23	276.380000	3,159,576.16	1,591,670.93	0.11
			Base 137.150562	1,567,905.23	276.380000	3,159,576.16	1,591,670.93	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		16,128.000	Local 21.984431	354,564.90	82.060000	1,323,463.68	968,898.78	0.05
			Base 21.984431	354,564.90	82.060000	1,323,463.68	968,898.78	0.05
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,217.000	Local 83.663269	603,797.81	107.390000	775,033.63	171,235.82	0.03
			Base 83.663269	603,797.81	107.390000	775,033.63	171,235.82	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		80,485.000	Local 56.209950	4,524,057.83	114.530000	9,217,947.05	4,693,889.22	0.33
			Base 56.209950	4,524,057.83	114.530000	9,217,947.05	4,693,889.22	0.33
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,489.000	Local 37.858456	397,097.34	209.870000	2,201,326.43	1,804,229.09	0.08
			Base 37.858456	397,097.34	209.870000	2,201,326.43	1,804,229.09	0.08
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,093.000	Local 57.304835	463,768.03	131.500000	1,064,229.50	600,461.47	0.04
			Base 57.304835	463,768.03	131.500000	1,064,229.50	600,461.47	0.04

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01	2,969.000	Local 96.457491	286,382.29	116.630000	346,274.47	59,892.18	0.01
			Base 96.457491	286,382.29	116.630000	346,274.47	59,892.18	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	13,779.000	Local 57.134326	787,253.88	104.590000	1,441,145.61	653,891.73	0.05
			Base 57.134326	787,253.88	104.590000	1,441,145.61	653,891.73	0.05
75513E101	RTX CORP COMMON STOCK USD1.0	105,566.000	Local 37.274916	3,934,963.73	86.040000	9,082,898.64	5,147,934.91	0.33
			Base 37.274916	3,934,963.73	86.040000	9,082,898.64	5,147,934.91	0.33
756109104	REALTY INCOME CORP REIT USD1.0	48,640.000	Local 61.442718	2,988,573.82	56.040000	2,725,785.60	-262,788.22	0.10
			Base 61.442718	2,988,573.82	56.040000	2,725,785.60	-262,788.22	0.10
758849103	REGENCY CENTERS CORP REIT USD.01	11,871.000	Local 65.944318	782,825.00	62.200000	738,376.20	-44,448.80	0.03
			Base 65.944318	782,825.00	62.200000	738,376.20	-44,448.80	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	7,795.000	Local 383.560854	2,989,856.86	826.490000	6,442,489.55	3,452,632.69	0.23
			Base 383.560854	2,989,856.86	826.490000	6,442,489.55	3,452,632.69	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01	67,792.000	Local 13.411858	909,216.67	18.340000	1,243,305.28	334,088.61	0.04
			Base 13.411858	909,216.67	18.340000	1,243,305.28	334,088.61	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	14,853.000	Local 35.217127	523,079.99	144.130000	2,140,762.89	1,617,682.90	0.08
			Base 35.217127	523,079.99	144.130000	2,140,762.89	1,617,682.90	0.08
761152107	RESMED INC COMMON STOCK USD.004	10,616.000	Local 97.751224	1,037,726.99	159.590000	1,694,207.44	656,480.45	0.06
			Base 97.751224	1,037,726.99	159.590000	1,694,207.44	656,480.45	0.06
770323103	ROBERT HALF INC COMMON STOCK USD.001	7,786.000	Local 35.398990	275,616.54	73.960000	575,852.56	300,236.02	0.02
			Base 35.398990	275,616.54	73.960000	575,852.56	300,236.02	0.02

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,300.000	Local 68.752461	570,645.43	312.080000	2,590,264.00	2,019,618.57	0.09
			Base 68.752461	570,645.43	312.080000	2,590,264.00	2,019,618.57	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
		16,734.000	Local 28.033084	469,105.62	39.570000	662,164.38	193,058.76	0.02
			Base 28.033084	469,105.62	39.570000	662,164.38	193,058.76	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,701.000	Local 132.274559	1,018,646.38	499.060000	3,843,261.06	2,824,614.68	0.14
			Base 132.274559	1,018,646.38	499.060000	3,843,261.06	2,824,614.68	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
		24,713.000	Local 24.388754	602,719.27	121.810000	3,010,290.53	2,407,571.26	0.11
			Base 24.388754	602,719.27	121.810000	3,010,290.53	2,407,571.26	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		23,698.000	Local 122.419389	2,901,094.67	390.860000	9,262,600.28	6,361,505.61	0.34
			Base 122.419389	2,901,094.67	390.860000	9,262,600.28	6,361,505.61	0.34
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,827.000	Local 171.614785	1,343,228.92	224.530000	1,757,396.31	414,167.39	0.06
			Base 171.614785	1,343,228.92	224.530000	1,757,396.31	414,167.39	0.06
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		50,657.000	Local 400.963633	20,311,614.76	450.350000	22,813,379.95	2,501,765.19	0.83
			Base 400.963633	20,311,614.76	450.350000	22,813,379.95	2,501,765.19	0.83
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		70,733.000	Local 93.768159	6,632,503.16	221.460000	15,664,530.18	9,032,027.02	0.57
			Base 93.768159	6,632,503.16	221.460000	15,664,530.18	9,032,027.02	0.57
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		9,465.000	Local 56.257537	532,477.59	76.540000	724,451.10	191,973.51	0.03
			Base 56.257537	532,477.59	76.540000	724,451.10	191,973.51	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		102,979.000	Local 76.256020	7,852,768.70	58.960000	6,071,641.84	-1,781,126.86	0.22
			Base 76.256020	7,852,768.70	58.960000	6,071,641.84	-1,781,126.86	0.22

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	107,368.000	Local 31.383736	3,369,608.92	59.150000	6,350,817.20	2,981,208.28	0.23
			Base 31.383736	3,369,608.92	59.150000	6,350,817.20	2,981,208.28	0.23
81211K100	SEALED AIR CORP COMMON STOCK USD.1	10,432.000	Local 26.662488	278,143.08	37.060000	386,609.92	108,466.84	0.01
			Base 26.662488	278,143.08	37.060000	386,609.92	108,466.84	0.01
816851109	SEMPRA COMMON STOCK	45,466.000	Local 40.163525	1,826,074.82	70.220000	3,192,622.52	1,366,547.70	0.12
			Base 40.163525	1,826,074.82	70.220000	3,192,622.52	1,366,547.70	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001	14,720.000	Local 328.196859	4,831,057.76	588.830000	8,667,577.60	3,836,519.84	0.31
			Base 328.196859	4,831,057.76	588.830000	8,667,577.60	3,836,519.84	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	16,955.000	Local 53.041010	899,310.33	271.720000	4,607,012.60	3,707,702.27	0.17
			Base 53.041010	899,310.33	271.720000	4,607,012.60	3,707,702.27	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	23,625.000	Local 88.351308	2,087,299.66	113.490000	2,681,201.25	593,901.59	0.10
			Base 88.351308	2,087,299.66	113.490000	2,681,201.25	593,901.59	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	11,499.000	Local 94.546975	1,087,195.66	108.740000	1,250,401.26	163,205.60	0.05
			Base 94.546975	1,087,195.66	108.740000	1,250,401.26	163,205.60	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0	8,998.000	Local 54.017392	486,048.49	72.500000	652,355.00	166,306.51	0.02
			Base 54.017392	486,048.49	72.500000	652,355.00	166,306.51	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK	7,704.000	Local 72.276970	556,821.78	144.950000	1,116,694.80	559,873.02	0.04
			Base 72.276970	556,821.78	144.950000	1,116,694.80	559,873.02	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0	3,824.000	Local 65.415196	250,147.71	268.600000	1,027,126.40	776,978.69	0.04
			Base 65.415196	250,147.71	268.600000	1,027,126.40	776,978.69	0.04

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83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		4,071.000	Local 281.447359	1,145,772.20	162.570000	661,822.47	-483,949.73	0.02
			Base 281.447359	1,145,772.20	162.570000	661,822.47	-483,949.73	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		78,781.000	Local 40.374726	3,180,761.26	67.730000	5,335,837.13	2,155,075.87	0.19
			Base 40.374726	3,180,761.26	67.730000	5,335,837.13	2,155,075.87	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		42,993.000	Local 20.908950	898,938.47	31.600000	1,358,578.80	459,640.33	0.05
			Base 20.908950	898,938.47	31.600000	1,358,578.80	459,640.33	0.05
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		11,064.000	Local 71.302814	788,894.33	94.380000	1,044,220.32	255,325.99	0.04
			Base 71.302814	788,894.33	94.380000	1,044,220.32	255,325.99	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		82,826.000	Local 24.870418	2,059,917.26	97.440000	8,070,565.44	6,010,648.18	0.29
			Base 24.870418	2,059,917.26	97.440000	8,070,565.44	6,010,648.18	0.29
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		24,150.000	Local 57.088827	1,378,695.16	68.740000	1,660,071.00	281,375.84	0.06
			Base 57.088827	1,378,695.16	68.740000	1,660,071.00	281,375.84	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		11,602.000	Local 101.869456	1,181,889.43	106.590000	1,236,657.18	54,767.75	0.04
			Base 101.869456	1,181,889.43	106.590000	1,236,657.18	54,767.75	0.04
863667101	STRYKER CORP COMMON STOCK USD.1							
		24,409.000	Local 90.884068	2,218,389.22	283.550000	6,921,171.95	4,702,782.73	0.25
			Base 90.884068	2,218,389.22	283.550000	6,921,171.95	4,702,782.73	0.25
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,004.000	Local 96.057516	1,057,016.91	458.890000	5,049,625.56	3,992,608.65	0.18
			Base 96.057516	1,057,016.91	458.890000	5,049,625.56	3,992,608.65	0.18
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		30,964.000	Local 32.672067	1,011,657.87	32.280000	999,517.92	-12,139.95	0.04
			Base 32.672067	1,011,657.87	32.280000	999,517.92	-12,139.95	0.04

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871829107	SYSCO CORP COMMON STOCK USD1.0							
		36,607.000	Local 38.162393	1,397,010.73	69.650000	2,549,677.55	1,152,666.82	0.09
			Base 38.162393	1,397,010.73	69.650000	2,549,677.55	1,152,666.82	0.09
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		83,194.000	Local 15.983109	1,329,698.75	92.480000	7,693,781.12	6,364,082.37	0.28
			Base 15.983109	1,329,698.75	92.480000	7,693,781.12	6,364,082.37	0.28
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		41,612.000	Local 93.853952	3,905,450.66	136.250000	5,669,635.00	1,764,184.34	0.21
			Base 93.853952	3,905,450.66	136.250000	5,669,635.00	1,764,184.34	0.21
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		11,455.000	Local 114.812980	1,315,182.69	142.200000	1,628,901.00	313,718.31	0.06
			Base 114.812980	1,315,182.69	142.200000	1,628,901.00	313,718.31	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		16,747.000	Local 32.357601	541,892.75	33.320000	558,010.04	16,117.29	0.02
			Base 32.357601	541,892.75	33.320000	558,010.04	16,117.29	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		33,347.000	Local 58.259769	1,942,788.52	126.550000	4,220,062.85	2,277,274.33	0.15
			Base 58.259769	1,942,788.52	126.550000	4,220,062.85	2,277,274.33	0.15
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		16,330.000	Local 68.433077	1,117,512.15	86.250000	1,408,462.50	290,950.35	0.05
			Base 68.433077	1,117,512.15	86.250000	1,408,462.50	290,950.35	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,399.000	Local 344.955637	1,172,504.21	418.300000	1,421,801.70	249,297.49	0.05
			Base 344.955637	1,172,504.21	418.300000	1,421,801.70	249,297.49	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,394.000	Local 276.382057	938,040.70	212.740000	722,039.56	-216,001.14	0.03
			Base 276.382057	938,040.70	212.740000	722,039.56	-216,001.14	0.03
880770102	TERADYNE INC COMMON STOCK USD.125							
		11,201.000	Local 82.522124	924,330.31	107.870000	1,208,251.87	283,921.56	0.04
			Base 82.522124	924,330.31	107.870000	1,208,251.87	283,921.56	0.04

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88160R101	TESLA INC COMMON STOCK USD.001							
		194,645.000	Local 229.661903	44,702,541.15	258.080000	50,233,981.60	5,531,440.45	1.82
			Base 229.661903	44,702,541.15	258.080000	50,233,981.60	5,531,440.45	1.82
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		65,577.000	Local 52.630812	3,451,370.74	168.060000	11,020,870.62	7,569,499.88	0.40
			Base 52.630812	3,451,370.74	168.060000	11,020,870.62	7,569,499.88	0.40
883203101	TEXTRON INC COMMON STOCK USD.125							
		14,571.000	Local 34.614670	504,370.36	77.710000	1,132,312.41	627,942.05	0.04
			Base 34.614670	504,370.36	77.710000	1,132,312.41	627,942.05	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		27,868.000	Local 133.023987	3,707,112.47	557.100000	15,525,262.80	11,818,150.33	0.56
			Base 133.023987	3,707,112.47	557.100000	15,525,262.80	11,818,150.33	0.56
88579Y101	3M CO W/D COMMON STOCK USD.01							
		39,858.000	Local 85.020575	3,388,750.06	106.670000	4,251,652.86	862,902.80	0.15
			Base 85.020575	3,388,750.06	106.670000	4,251,652.86	862,902.80	0.15
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		7,916.000	Local 80.936238	640,691.26	218.500000	1,729,646.00	1,088,954.74	0.06
			Base 80.936238	640,691.26	218.500000	1,729,646.00	1,088,954.74	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,770.000	Local 332.744801	1,254,447.90	903.850000	3,407,514.50	2,153,066.60	0.12
			Base 332.744801	1,254,447.90	903.850000	3,407,514.50	2,153,066.60	0.12
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		16,688.000	Local 56.549292	943,694.59	161.230000	2,690,606.24	1,746,911.65	0.10
			Base 56.549292	943,694.59	161.230000	2,690,606.24	1,746,911.65	0.10
896239100	TRIMBLE INC COMMON STOCK USD.001							
		17,899.000	Local 68.104982	1,219,011.07	54.790000	980,686.21	-238,324.86	0.04
			Base 68.104982	1,219,011.07	54.790000	980,686.21	-238,324.86	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		96,230.000	Local 34.659123	3,335,247.41	30.550000	2,939,826.50	-395,420.91	0.11
			Base 34.659123	3,335,247.41	30.550000	2,939,826.50	-395,420.91	0.11

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,029.000	Local 342.195844	1,036,511.21	398.430000	1,206,844.47	170,333.26	0.04
			Base 342.195844	1,036,511.21	398.430000	1,206,844.47	170,333.26	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		20,634.000	Local 30.484959	629,026.64	53.270000	1,099,173.18	470,146.54	0.04
			Base 30.484959	629,026.64	53.270000	1,099,173.18	470,146.54	0.04
902653104	UDR INC REIT USD.01							
		22,355.000	Local 39.353228	879,741.41	39.900000	891,964.50	12,223.09	0.03
			Base 39.353228	879,741.41	39.900000	891,964.50	12,223.09	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		100,784.000	Local 29.241317	2,947,056.89	36.530000	3,681,639.52	734,582.63	0.13
			Base 29.241317	2,947,056.89	36.530000	3,681,639.52	734,582.63	0.13
90384S303	ULTA BEAUTY INC COMMON STOCK							
		3,619.000	Local 220.829749	799,182.86	415.030000	1,501,993.57	702,810.71	0.05
			Base 220.829749	799,182.86	415.030000	1,501,993.57	702,810.71	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		44,050.000	Local 47.288030	2,083,037.70	220.570000	9,716,108.50	7,633,070.80	0.35
			Base 47.288030	2,083,037.70	220.570000	9,716,108.50	7,633,070.80	0.35
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		23,695.000	Local 51.135252	1,211,649.80	49.810000	1,180,247.95	-31,401.85	0.04
			Base 51.135252	1,211,649.80	49.810000	1,180,247.95	-31,401.85	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		52,365.000	Local 86.753801	4,542,862.79	169.400000	8,870,631.00	4,327,768.21	0.32
			Base 86.753801	4,542,862.79	169.400000	8,870,631.00	4,327,768.21	0.32
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		4,966.000	Local 128.209591	636,688.83	476.540000	2,366,497.64	1,729,808.81	0.09
			Base 128.209591	636,688.83	476.540000	2,366,497.64	1,729,808.81	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		67,266.000	Local 92.015088	6,189,486.89	476.580000	32,057,630.28	25,868,143.39	1.16
			Base 92.015088	6,189,486.89	476.580000	32,057,630.28	25,868,143.39	1.16

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		4,547.000	Local 114.904909	522,472.62	134.700000	612,480.90	90,008.28	0.02
			Base 114.904909	522,472.62	134.700000	612,480.90	90,008.28	0.02
918204108	VF CORP COMMON STOCK							
		23,868.000	Local 30.813003	735,444.76	19.760000	471,631.68	-263,813.08	0.02
			Base 30.813003	735,444.76	19.760000	471,631.68	-263,813.08	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		26,119.000	Local 37.947525	991,151.40	129.900000	3,392,858.10	2,401,706.70	0.12
			Base 37.947525	991,151.40	129.900000	3,392,858.10	2,401,706.70	0.12
92276F100	VENTAS INC REIT USD.25							
		28,903.000	Local 45.660229	1,319,717.59	43.680000	1,262,483.04	-57,234.55	0.05
			Base 45.660229	1,319,717.59	43.680000	1,262,483.04	-57,234.55	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		22,000.000	Local 370.388168	8,148,539.70	413.830000	9,104,260.00	955,720.30	0.33
			Base 370.388168	8,148,539.70	413.830000	9,104,260.00	955,720.30	0.33
92343E102	VERISIGN INC COMMON STOCK USD.001							
		6,543.000	Local 73.184764	478,847.91	207.790000	1,359,569.97	880,722.06	0.05
			Base 73.184764	478,847.91	207.790000	1,359,569.97	880,722.06	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		303,734.000	Local 44.232523	13,434,920.99	34.980000	10,624,615.32	-2,810,305.67	0.38
			Base 44.232523	13,434,920.99	34.980000	10,624,615.32	-2,810,305.67	0.38
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		10,461.000	Local 94.736262	991,036.04	242.220000	2,533,863.42	1,542,827.38	0.09
			Base 94.736262	991,036.04	242.220000	2,533,863.42	1,542,827.38	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		18,608.000	Local 112.787314	2,098,746.34	348.340000	6,481,910.72	4,383,164.38	0.23
			Base 112.787314	2,098,746.34	348.340000	6,481,910.72	4,383,164.38	0.23
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
		36,631.000	Local 47.761408	1,749,548.12	15.090000	552,761.79	-1,196,786.33	0.02
			Base 47.761408	1,749,548.12	15.090000	552,761.79	-1,196,786.33	0.02

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92556V106	VIATRIS INC COMMON STOCK	125,680.000	Local 14.863617	1,868,059.41	10.750000	1,351,060.00	-516,999.41	0.05
			Base 14.863617	1,868,059.41	10.750000	1,351,060.00	-516,999.41	0.05
925652109	VICI PROPERTIES INC REIT USD.01	72,555.000	Local 30.064825	2,181,353.41	30.840000	2,237,596.20	56,242.79	0.08
			Base 30.064825	2,181,353.41	30.840000	2,237,596.20	56,242.79	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	116,915.000	Local 48.019744	5,614,228.33	245.680000	28,723,677.20	23,109,448.87	1.04
			Base 48.019744	5,614,228.33	245.680000	28,723,677.20	23,109,448.87	1.04
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,613.000	Local 72.856565	700,370.16	218.250000	2,098,037.25	1,397,667.09	0.08
			Base 72.856565	700,370.16	218.250000	2,098,037.25	1,397,667.09	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,790.000	Local 45.200985	1,030,130.45	84.120000	1,917,094.80	886,964.35	0.07
			Base 45.200985	1,030,130.45	84.120000	1,917,094.80	886,964.35	0.07
929740108	WABTEC CORP COMMON STOCK USD.01	12,995.000	Local 74.215371	964,428.75	112.520000	1,462,197.40	497,768.65	0.05
			Base 74.215371	964,428.75	112.520000	1,462,197.40	497,768.65	0.05
931142103	WALMART INC COMMON STOCK USD.1	101,338.000	Local 68.240188	6,915,324.13	162.610000	16,478,572.18	9,563,248.05	0.60
			Base 68.240188	6,915,324.13	162.610000	16,478,572.18	9,563,248.05	0.60
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	51,739.000	Local 41.594954	2,152,081.34	25.310000	1,309,514.09	-842,567.25	0.05
			Base 41.594954	2,152,081.34	25.310000	1,309,514.09	-842,567.25	0.05
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	160,166.000	Local 29.673147	4,752,629.21	13.140000	2,104,581.24	-2,648,047.97	0.08
			Base 29.673147	4,752,629.21	13.140000	2,104,581.24	-2,648,047.97	0.08
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	26,747.000	Local 43.653666	1,167,604.60	156.780000	4,193,394.66	3,025,790.06	0.15
			Base 43.653666	1,167,604.60	156.780000	4,193,394.66	3,025,790.06	0.15

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941848103	WATERS CORP COMMON STOCK USD.01							
		4,265.000	Local 79.213944	337,847.47	280.800000	1,197,612.00	859,764.53	0.04
			Base 79.213944	337,847.47	280.800000	1,197,612.00	859,764.53	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		271,095.000	Local 37.685619	10,216,382.85	41.290000	11,193,512.55	977,129.70	0.40
			Base 37.685619	10,216,382.85	41.290000	11,193,512.55	977,129.70	0.40
95040Q104	WELLTOWER INC REIT USD1.0							
		35,910.000	Local 62.306076	2,237,411.20	82.880000	2,976,220.80	738,809.60	0.11
			Base 62.306076	2,237,411.20	82.880000	2,976,220.80	738,809.60	0.11
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,364.000	Local 218.809476	1,173,694.03	406.900000	2,182,611.60	1,008,917.57	0.08
			Base 218.809476	1,173,694.03	406.900000	2,182,611.60	1,008,917.57	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,115.000	Local 42.578230	984,195.79	45.000000	1,040,175.00	55,979.21	0.04
			Base 42.578230	984,195.79	45.000000	1,040,175.00	55,979.21	0.04
96145D105	WESTROCK CO COMMON STOCK							
		18,504.000	Local 43.354994	802,240.81	32.710000	605,265.84	-196,974.97	0.02
			Base 43.354994	802,240.81	32.710000	605,265.84	-196,974.97	0.02
962166104	WEYERHAEUSER CO REIT USD1.25							
		52,908.000	Local 28.295573	1,497,062.16	32.750000	1,732,737.00	235,674.84	0.06
			Base 28.295573	1,497,062.16	32.750000	1,732,737.00	235,674.84	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		3,956.000	Local 100.436269	397,325.88	139.960000	553,681.76	156,355.88	0.02
			Base 100.436269	397,325.88	139.960000	553,681.76	156,355.88	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		88,013.000	Local 28.295863	2,490,403.78	34.530000	3,039,088.89	548,685.11	0.11
			Base 28.295863	2,490,403.78	34.530000	3,039,088.89	548,685.11	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 66.857401	596,969.73	75.390000	673,157.31	76,187.58	0.02
			Base 66.857401	596,969.73	75.390000	673,157.31	76,187.58	0.02

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983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,482.000	Local 90.368098	676,134.11	101.380000	758,525.16	82,391.05	0.03
			Base 90.368098	676,134.11	101.380000	758,525.16	82,391.05	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,763.000	Local 32.899488	1,308,182.34	57.130000	2,271,660.19	963,477.85	0.08
			Base 32.899488	1,308,182.34	57.130000	2,271,660.19	963,477.85	0.08
98419M100	XYLEM INC COMMON STOCK							
		17,287.000	Local 52.036152	899,548.96	103.540000	1,789,895.98	890,347.02	0.06
			Base 52.036152	899,548.96	103.540000	1,789,895.98	890,347.02	0.06
988498101	YUM BRANDS INC COMMON STOCK							
		20,236.000	Local 33.464890	677,195.51	129.380000	2,618,133.68	1,940,938.17	0.09
			Base 33.464890	677,195.51	129.380000	2,618,133.68	1,940,938.17	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,716.000	Local 260.256270	967,112.30	275.010000	1,021,937.16	54,824.86	0.04
			Base 260.256270	967,112.30	275.010000	1,021,937.16	54,824.86	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,069.000	Local 77.938734	1,174,458.79	119.120000	1,795,019.28	620,560.49	0.06
			Base 77.938734	1,174,458.79	119.120000	1,795,019.28	620,560.49	0.06
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		10,700.000	Local 38.086723	407,527.94	35.500000	379,850.00	-27,677.94	0.01
			Base 38.086723	407,527.94	35.500000	379,850.00	-27,677.94	0.01
98978V103	ZOETIS INC COMMON STOCK USD.01							
		33,387.000	Local 50.514002	1,686,510.99	190.510000	6,360,557.37	4,674,046.38	0.23
			Base 50.514002	1,686,510.99	190.510000	6,360,557.37	4,674,046.38	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,354.000	Local 40.518837	257,456.69	113.810000	723,148.74	465,692.05	0.03
			Base 40.518837	257,456.69	113.810000	723,148.74	465,692.05	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		106,310.000	Local 11.098883	1,179,922.27	9.740000	1,035,459.40	-144,462.87	0.04
			Base 11.098883	1,179,922.27	9.740000	1,035,459.40	-144,462.87	0.04

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G0403H108	AON PLC CLASS A COMMON STOCK							
		14,757.000	Local 62.921589	928,533.89	333.390000	4,919,836.23	3,991,302.34	0.18
			Base 62.921589	928,533.89	333.390000	4,919,836.23	3,991,302.34	0.18
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
		26,907.000	Local 57.179471	1,538,528.03	76.860000	2,068,072.02	529,543.99	0.07
			Base 57.179471	1,538,528.03	76.860000	2,068,072.02	529,543.99	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		45,628.000	Local 95.329723	4,349,704.61	323.770000	14,772,977.56	10,423,272.95	0.53
			Base 95.329723	4,349,704.61	323.770000	14,772,977.56	10,423,272.95	0.53
G16962105	BUNGE LTD COMMON STOCK USD.01							
		10,880.000	Local 96.094290	1,045,505.88	114.320000	1,243,801.60	198,295.72	0.04
			Base 96.094290	1,045,505.88	114.320000	1,243,801.60	198,295.72	0.04
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		28,798.000	Local 48.680333	1,401,896.23	230.370000	6,634,195.26	5,232,299.03	0.24
			Base 48.680333	1,401,896.23	230.370000	6,634,195.26	5,232,299.03	0.24
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01							
		3,098.000	Local 263.121988	815,151.92	360.680000	1,117,386.64	302,234.72	0.04
			Base 263.121988	815,151.92	360.680000	1,117,386.64	302,234.72	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		33,102.000	Local 20.733407	686,317.24	15.920000	526,983.84	-159,333.40	0.02
			Base 20.733407	686,317.24	15.920000	526,983.84	-159,333.40	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		36,159.000	Local 38.469649	1,391,024.04	59.060000	2,135,550.54	744,526.50	0.08
			Base 38.469649	1,391,024.04	59.060000	2,135,550.54	744,526.50	0.08
G54950103	LINDE PLC COMMON STOCK							
		35,373.000	Local 170.728152	6,039,166.91	387.040000	13,690,765.92	7,651,599.01	0.50
			Base 170.728152	6,039,166.91	387.040000	13,690,765.92	7,651,599.01	0.50
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		96,122.000	Local 78.612912	7,556,430.37	81.500000	7,833,943.00	277,512.63	0.28
			Base 78.612912	7,556,430.37	81.500000	7,833,943.00	277,512.63	0.28

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6095L109	APTIV PLC COMMON STOCK USD.01							
		19,544.000	Local 45.594074	891,090.59	101.450000	1,982,738.80	1,091,648.21	0.07
			Base 45.594074	891,090.59	101.450000	1,982,738.80	1,091,648.21	0.07
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		30,646.000	Local 37.115116	1,137,429.83	16.570000	507,804.22	-629,625.61	0.02
			Base 37.115116	1,137,429.83	16.570000	507,804.22	-629,625.61	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		13,914.000	Local 36.095974	502,239.38	70.790000	984,972.06	482,732.68	0.04
			Base 36.095974	502,239.38	70.790000	984,972.06	482,732.68	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		11,917.000	Local 29.898996	356,306.34	70.260000	837,288.42	480,982.08	0.03
			Base 29.898996	356,306.34	70.260000	837,288.42	480,982.08	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,173.000	Local 162.610169	1,166,402.74	229.590000	1,646,849.07	480,446.33	0.06
			Base 162.610169	1,166,402.74	229.590000	1,646,849.07	480,446.33	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		16,477.000	Local 41.014171	675,790.50	205.260000	3,382,069.02	2,706,278.52	0.12
			Base 41.014171	675,790.50	205.260000	3,382,069.02	2,706,278.52	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		7,688.000	Local 136.251505	1,047,501.57	206.760000	1,589,570.88	542,069.31	0.06
			Base 136.251505	1,047,501.57	206.760000	1,589,570.88	542,069.31	0.06
H1467J104	CHUBB LTD COMMON STOCK							
		29,924.000	Local 89.724606	2,684,919.10	200.870000	6,010,833.88	3,325,914.78	0.22
			Base 89.724606	2,684,919.10	200.870000	6,010,833.88	3,325,914.78	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,056.000	Local 60.690668	670,996.02	106.020000	1,172,157.12	501,161.10	0.04
			Base 60.690668	670,996.02	106.020000	1,172,157.12	501,161.10	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		22,767.000	Local 45.270631	1,030,676.45	132.390000	3,014,123.13	1,983,446.68	0.11
			Base 45.270631	1,030,676.45	132.390000	3,014,123.13	1,983,446.68	0.11

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Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		18,331.000	Local	59.946572	1,098,880.61	98.770000	1,810,552.87	711,672.26	0.07
				Base	59.946572	1,098,880.61	98.770000	1,810,552.87	711,672.26	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK		18,766.000	Local	194.362145	3,647,400.01	205.720000	3,860,541.52	213,141.51	0.14
				Base	194.362145	3,647,400.01	205.720000	3,860,541.52	213,141.51	0.14
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		15,890.000	Local	79.260100	1,259,442.99	98.940000	1,572,156.60	312,713.61	0.06
				Base	79.260100	1,259,442.99	98.940000	1,572,156.60	312,713.61	0.06
US DOLLAR Total			23,197,191.000	Local		1,170,130,274.68		2,762,680,327.39	1,592,550,052.71	99.94
				Base		1,170,130,274.68		2,762,680,327.39	1,592,550,052.71	99.94
EQUITY Total			23,197,191.000	Base		1,170,130,274.68		2,762,680,327.39	1,592,550,052.71	99.94

Holdings

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



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		24,937,652.700	Base	1,171,870,736.38		2,764,420,789.09	1,592,550,052.71	100.00

Holdings

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



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,061,909.90	Local	1.000000	2,061,909.90	1.000000	2,061,909.90	0.09
			Base	1.000000	2,061,909.90	1.000000	2,061,909.90	0.09

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,061,909.90	Local	2,061,909.90		2,061,909.90	0.00	0.09
		Base	2,061,909.90		2,061,909.90	0.00	0.09

CASH Total

	2,061,909.90	Base	2,061,909.90		2,061,909.90	0.00	0.09
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796YJ2	TREASURY BILL 10/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.586711	24,896,677.78	99.586711	24,896,677.78	1.05
			Base	99.586711	24,896,677.78	99.586711	24,896,677.78	1.05

912796YT0	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.245753	24,811,438.20	99.245753	24,811,438.20	1.04
			Base	99.245753	24,811,438.20	99.245753	24,811,438.20	1.04

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	97.420933	38,968,373.34	97.442680	38,977,072.00	1.64
			Base	97.420933	38,968,373.34	97.442680	38,977,072.00	1.64

912796ZD4	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.886250	24,721,562.50	98.671250	24,667,812.50	1.04
			Base	98.886250	24,721,562.50	98.671250	24,667,812.50	1.04

912796ZY8	TREASURY BILL 01/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		155,000,000.000	Local	98.145296	152,125,209.31	97.856640	151,824,501.17	6.38
			Base	98.145296	152,125,209.31	97.856640	151,824,501.17	6.38

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797FB8	TREASURY BILL 10/23 0.00000				4.870000	19 Oct 2023		
	25,000,000.000	Local	99.350667	24,837,666.67	99.350667	24,837,666.67	0.00	1.04
		Base	99.350667	24,837,666.67	99.350667	24,837,666.67	0.00	1.04
912797FC6	TREASURY BILL 10/23 0.00000				4.832000	26 Oct 2023		
	50,000,000.000	Local	99.267125	49,633,562.50	99.267125	49,633,562.50	0.00	2.08
		Base	99.267125	49,633,562.50	99.267125	49,633,562.50	0.00	2.08
912797FH5	TREASURY BILL 05/24 0.00000				5.085000	16 May 2024		
	40,000,000.000	Local	96.355750	38,542,300.00	96.290060	38,516,024.00	-26,276.00	1.62
		Base	96.355750	38,542,300.00	96.290060	38,516,024.00	-26,276.00	1.62
912797FS1	TREASURY BILL 06/24 0.00000				5.121000	13 Jun 2024		
	25,000,000.000	Local	95.931650	23,982,912.50	95.918140	23,979,535.00	-3,377.50	1.01
		Base	95.931650	23,982,912.50	95.918140	23,979,535.00	-3,377.50	1.01
912797FV4	TREASURY BILL 12/23 0.00000				5.179300	21 Dec 2023		
	25,000,000.000	Local	98.403049	24,600,762.29	98.370460	24,592,615.00	-8,147.29	1.03
		Base	98.403049	24,600,762.29	98.370460	24,592,615.00	-8,147.29	1.03
912797GM3	WI TREASURY SEC. WI TREASURY SEC.				5.255000	08 Feb 2024		
	40,000,000.000	Local	97.664444	39,065,777.78	97.653330	39,061,332.00	-4,445.78	1.64
		Base	97.664444	39,065,777.78	97.653330	39,061,332.00	-4,445.78	1.64
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.260000	01 Sep 2023		
	78,154,182.400	Local	100.000000	78,154,182.40	100.000000	78,154,182.40	0.00	3.28
		Base	100.000000	78,154,182.40	100.000000	78,154,182.40	0.00	3.28
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.280000	28 Sep 2023		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.10
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.10
978UHK000	DAIWA CAPITAL MARKETS REPO				5.250000	01 Sep 2023		
	83,690,837.230	Local	100.000000	83,690,837.23	100.000000	83,690,837.23	0.00	3.51
		Base	100.000000	83,690,837.23	100.000000	83,690,837.23	0.00	3.51
985FHY004	NETBANKING UFJ REPO				5.260000	01 Sep 2023		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.40
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.40

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				5.310000	21 Sep 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.20
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.20
US DOLLAR Total								
	986,845,019.630	Local		978,031,262.50		977,643,256.45	-388,006.05	41.06
		Base		978,031,262.50		977,643,256.45	-388,006.05	41.06
CASH EQUIVALENT Total								
	986,845,019.630	Base		978,031,262.50		977,643,256.45	-388,006.05	41.06

EQUITY

US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
	102,892,441.970	Local	1.000000	102,892,441.97	1.000000	102,892,441.97	0.00	4.32	
		Base	1.000000	102,892,441.97	1.000000	102,892,441.97	0.00	4.32	
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN								
	104,186,033.250	Local	1.000000	104,186,033.25	1.000000	104,186,033.25	0.00	4.38	
		Base	1.000000	104,186,033.25	1.000000	104,186,033.25	0.00	4.38	
US DOLLAR Total									
	207,078,475.220	Local		207,078,475.22		207,078,475.22	0.00	8.70	
		Base		207,078,475.22		207,078,475.22	0.00	8.70	
EQUITY Total									
	207,078,475.220	Base		207,078,475.22		207,078,475.22	0.00	8.70	

FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042			
	423,367.800	Local	102.305626	433,129.08	98.279599	416,084.18	-17,044.90	0.02	
Original Face:	15,000,000.000	Base	102.305626	433,129.08	98.279599	416,084.18	-17,044.90	0.02	

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR						2.625000	20 Jul 2047		
	417,018.700	Local		100.325235	418,374.99	96.994055	404,483.35		-13,891.64	0.02
Original Face:	5,000,000.000	Base		100.325235	418,374.99	96.994055	404,483.35		-13,891.64	0.02
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3						3.000000	20 Jan 2028		
	1,746,389.200	Local		99.897262	1,744,595.00	96.264446	1,681,151.89		-63,443.11	0.07
Original Face:	10,000,000.000	Base		99.897262	1,744,595.00	96.264446	1,681,151.89		-63,443.11	0.07
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ						4.000000	16 Jul 2039		
	244,624.160	Local		104.361581	255,293.64	95.777120	234,293.98		-20,999.66	0.01
Original Face:	17,600,000.000	Base		104.361581	255,293.64	95.777120	234,293.98		-20,999.66	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA						4.000000	20 May 2039		
	916,923.500	Local		104.316523	956,502.71	96.435480	884,239.58		-72,263.13	0.04
Original Face:	50,000,000.000	Base		104.316523	956,502.71	96.435480	884,239.58		-72,263.13	0.04
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF						5.830000	20 Jun 2042		
	442,754.100	Local		100.056433	443,003.96	97.473420	431,567.56		-11,436.40	0.02
Original Face:	10,000,000.000	Base		100.056433	443,003.96	97.473420	431,567.56		-11,436.40	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB						2.000000	16 May 2042		
	4,715,658.810	Local		101.943960	4,807,329.31	90.600170	4,272,394.90		-534,934.41	0.18
Original Face:	41,570,000.000	Base		101.943960	4,807,329.31	90.600170	4,272,394.90		-534,934.41	0.18
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF						5.730000	16 Jun 2037		
	735,582.190	Local		100.141521	736,623.19	98.375260	723,630.89		-12,992.30	0.03
Original Face:	32,313,742.000	Base		100.141521	736,623.19	98.375260	723,630.89		-12,992.30	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA						2.000000	20 Jan 2065		
	36,165.860	Local		99.817535	36,099.87	94.839090	34,299.37		-1,800.50	0.00
Original Face:	8,021,011.000	Base		99.817535	36,099.87	94.839090	34,299.37		-1,800.50	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA						2.000000	20 Dec 2063		
	8,099.240	Local		99.711948	8,075.91	93.573440	7,578.74		-497.17	0.00
Original Face:	2,750,000.000	Base		99.711948	8,075.91	93.573440	7,578.74		-497.17	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA						4.500000	16 Aug 2039		
	373,314.640	Local		105.087491	392,306.99	97.092480	362,460.44		-29,846.55	0.02
Original Face:	10,300,000.000	Base		105.087491	392,306.99	97.092480	362,460.44		-29,846.55	0.02

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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
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		200,454.760	Local 104.390806	209,256.34	96.130050	192,697.26	-16,559.08	0.01
Original Face:		7,350,000.000	Base 104.390806	209,256.34	96.130050	192,697.26	-16,559.08	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		31,114.870	Local 100.791647	31,361.19	98.571200	30,670.30	-690.89	0.00
Original Face:		5,000,000.000	Base 100.791647	31,361.19	98.571200	30,670.30	-690.89	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		377,647.670	Local 99.855095	377,100.44	94.286730	356,071.64	-21,028.80	0.01
Original Face:		10,815,142.000	Base 99.855095	377,100.44	94.286730	356,071.64	-21,028.80	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		192,050.050	Local 101.884488	195,669.21	96.222870	184,796.07	-10,873.14	0.01
Original Face:		5,648,629.000	Base 101.884488	195,669.21	96.222870	184,796.07	-10,873.14	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.730000	20 Nov 2042		
		4,806,700.500	Local 100.000000	4,806,700.50	96.703280	4,648,237.04	-158,463.46	0.20
Original Face:		25,333,333.000	Base 100.000000	4,806,700.50	96.703280	4,648,237.04	-158,463.46	0.20
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.780000	16 Nov 2041		
		1,259,957.870	Local 100.116636	1,261,427.43	97.901440	1,233,516.90	-27,910.53	0.05
Original Face:		10,000,000.000	Base 100.116636	1,261,427.43	97.901440	1,233,516.90	-27,910.53	0.05
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		360,409.060	Local 103.645330	373,547.16	95.438940	343,970.59	-29,576.57	0.01
Original Face:		10,359,452.000	Base 103.645330	373,547.16	95.438940	343,970.59	-29,576.57	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.780000	16 Dec 2041		
		2,360,590.410	Local 100.116835	2,363,348.40	97.683630	2,305,910.40	-57,438.00	0.10
Original Face:		12,911,372.000	Base 100.116835	2,363,348.40	97.683630	2,305,910.40	-57,438.00	0.10
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,296,012.000	Local 95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.05
Original Face:		10,000,000.000	Base 95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.05
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		477,545.930	Local 100.790822	481,322.47	97.346230	464,872.96	-16,449.51	0.02
Original Face:		25,000,000.000	Base 100.790822	481,322.47	97.346230	464,872.96	-16,449.51	0.02

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38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,137,328.700	Local 100.143333	1,138,958.87	89.483350	1,017,719.82	-121,239.05	0.04
Original Face:		10,000,000.000	Base 100.143333	1,138,958.87	89.483350	1,017,719.82	-121,239.05	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,137,328.700	Local 100.686491	1,145,136.36	89.997800	1,023,570.81	-121,565.55	0.04
Original Face:		10,000,000.000	Base 100.686491	1,145,136.36	89.997800	1,023,570.81	-121,565.55	0.04
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,141,601.770	Local 101.479261	1,158,489.04	90.129880	1,028,924.31	-129,564.73	0.04
Original Face:		18,249,312.000	Base 101.479261	1,158,489.04	90.129880	1,028,924.31	-129,564.73	0.04
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,203,916.100	Local 99.999998	1,203,916.08	83.306050	1,002,934.95	-200,981.13	0.04
Original Face:		10,000,000.000	Base 99.999998	1,203,916.08	83.306050	1,002,934.95	-200,981.13	0.04
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,203,916.100	Local 101.338175	1,220,026.60	85.183490	1,025,537.75	-194,488.85	0.04
Original Face:		10,000,000.000	Base 101.338175	1,220,026.60	85.183490	1,025,537.75	-194,488.85	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,361,735.500	Local 101.459535	1,381,610.50	89.902460	1,224,233.71	-157,376.79	0.05
Original Face:		10,000,000.000	Base 101.459535	1,381,610.50	89.902460	1,224,233.71	-157,376.79	0.05
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,745,745.700	Local 95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.10
Original Face:		10,000,000.000	Base 95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.10
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		3,428,632.350	Local 99.439717	3,409,422.31	87.166710	2,988,626.02	-420,796.29	0.13
Original Face:		15,000,000.000	Base 99.439717	3,409,422.31	87.166710	2,988,626.02	-420,796.29	0.13
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		49,923.890	Local 101.159645	50,502.83	94.587360	47,221.69	-3,281.14	0.00
Original Face:		1,000,000.000	Base 101.159645	50,502.83	94.587360	47,221.69	-3,281.14	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		450,661.550	Local 100.653808	453,608.01	86.866660	391,474.64	-62,133.37	0.02
Original Face:		2,000,000.000	Base 100.653808	453,608.01	86.866660	391,474.64	-62,133.37	0.02

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		33,527.620	Local 100.727341	33,771.48	96.128020	32,229.44	-1,542.04	0.00
Original Face:		1,000,000.000	Base 100.727341	33,771.48	96.128020	32,229.44	-1,542.04	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		191,252.550	Local 100.929765	193,030.75	85.960160	164,401.00	-28,629.75	0.01
Original Face:		5,000,000.000	Base 100.929765	193,030.75	85.960160	164,401.00	-28,629.75	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		708,371.100	Local 97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.03
Original Face:		5,000,000.000	Base 97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,069,072.200	Local 100.714926	1,076,715.28	85.090480	909,678.67	-167,036.61	0.04
Original Face:		20,000,000.000	Base 100.714926	1,076,715.28	85.090480	909,678.67	-167,036.61	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		504,656.910	Local 100.197221	505,652.20	84.113680	424,485.50	-81,166.70	0.02
Original Face:		10,000,000.000	Base 100.197221	505,652.20	84.113680	424,485.50	-81,166.70	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,476,539.040	Local 96.237323	1,420,981.65	83.707380	1,235,972.15	-185,009.50	0.05
Original Face:		4,000,000.000	Base 96.237323	1,420,981.65	83.707380	1,235,972.15	-185,009.50	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,151,039.750	Local 96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.08
Original Face:		5,000,000.000	Base 96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.08
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		167,891.070	Local 99.913027	167,745.05	95.581790	160,473.29	-7,271.76	0.01
Original Face:		10,000,000.000	Base 99.913027	167,745.05	95.581790	160,473.29	-7,271.76	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		914,844.920	Local 100.078325	915,561.47	96.724630	884,880.36	-30,681.11	0.04
Original Face:		5,000,000.000	Base 100.078325	915,561.47	96.724630	884,880.36	-30,681.11	0.04
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		313,883.000	Local 100.000000	313,883.00	92.607380	290,678.82	-23,204.18	0.01
Original Face:		10,000,000.000	Base 100.000000	313,883.00	92.607380	290,678.82	-23,204.18	0.01

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38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT						2.470000	20 Jun 2036		
	4,787,553.550	Local		103.794067	4,969,196.54	88.558730		4,239,796.62	-729,399.92	0.18
Original Face:	8,000,000.000	Base		103.794067	4,969,196.54	88.558730		4,239,796.62	-729,399.92	0.18
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR						5.550000	15 Mar 2030		
	16,875,000.000	Local		100.000000	16,875,000.00	100.000000		16,875,000.00	0.00	0.71
Original Face:	25,000,000.000	Base		100.000000	16,875,000.00	100.000000		16,875,000.00	0.00	0.71
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR						5.600000	20 Jan 2027		
	8,749,999.950	Local		100.000000	8,749,999.96	100.000000		8,749,999.95	-0.01	0.37
Original Face:	15,000,000.000	Base		100.000000	8,749,999.96	100.000000		8,749,999.95	-0.01	0.37
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						5.550000	15 Sep 2026		
	1,083,333.340	Local		100.000000	1,083,333.34	100.000000		1,083,333.34	0.00	0.05
Original Face:	2,000,000.000	Base		100.000000	1,083,333.34	100.000000		1,083,333.34	0.00	0.05
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75						1.750000	15 Nov 2024		
	3,000,000.000	Local		99.968036	2,999,041.09	95.436275		2,863,088.25	-135,952.84	0.12
		Base		99.968036	2,999,041.09	95.436275		2,863,088.25	-135,952.84	0.12
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1						5.320000	01 Apr 2027		
	582,822.700	Local		103.622436	603,935.08	97.449240		567,956.29	-35,978.79	0.02
Original Face:	28,600,000.000	Base		103.622436	603,935.08	97.449240		567,956.29	-35,978.79	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR						7.320000	25 Aug 2024		
	0.020	Local		-22,437,000.000000	-4,487.40	99.613300		0.02	4,487.42	0.00
		Base		-22,437,000.000000	-4,487.40	99.613300		0.02	4,487.42	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR						9.575000	25 Nov 2024		
	56,058.350	Local		101.548904	56,926.64	99.229696		55,626.53	-1,300.11	0.00
Original Face:	12,180,140.000	Base		101.548904	56,926.64	99.229696		55,626.53	-1,300.11	0.00
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR						9.575000	25 Jan 2025		
	21,537.820	Local		95.534831	20,576.12	99.120927		21,348.49	772.37	0.00
Original Face:	10,243,765.000	Base		95.534831	20,576.12	99.120927		21,348.49	772.37	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR						9.650000	25 Jan 2029		
	733,186.190	Local		106.129648	778,127.92	103.216433		756,768.63	-21,359.29	0.03
Original Face:	5,000,000.000	Base		106.129648	778,127.92	103.216433		756,768.63	-21,359.29	0.03

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90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 101.933229	2,752,197.18	95.462290	2,577,481.83	-174,715.35	0.11
			Base 101.933229	2,752,197.18	95.462290	2,577,481.83	-174,715.35	0.11
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,000,000.000	Local 102.016898	3,060,506.94	92.587029	2,777,610.87	-282,896.07	0.12
			Base 102.016898	3,060,506.94	92.587029	2,777,610.87	-282,896.07	0.12
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,104,531.470	Local 101.962278	3,165,451.01	93.201032	2,893,455.37	-271,995.64	0.12
Original Face:		3,400,000.000	Base 101.962278	3,165,451.01	93.201032	2,893,455.37	-271,995.64	0.12
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		7,000,000.000	Local 102.136998	7,149,589.88	91.635788	6,414,505.16	-735,084.72	0.27
			Base 102.136998	7,149,589.88	91.635788	6,414,505.16	-735,084.72	0.27
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
		40,000,000.000	Local 98.857475	39,542,989.99	98.671250	39,468,500.00	-74,489.99	1.66
			Base 98.857475	39,542,989.99	98.671250	39,468,500.00	-74,489.99	1.66
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
		15,000,000.000	Local 100.527896	15,079,184.36	99.062500	14,859,375.00	-219,809.36	0.62
			Base 100.527896	15,079,184.36	99.062500	14,859,375.00	-219,809.36	0.62
912828XT2	US TREASURY N/B 05/24 2				2.000000	31 May 2024		
		25,000,000.000	Local 97.957865	24,489,466.34	97.492188	24,373,047.00	-116,419.34	1.02
			Base 97.957865	24,489,466.34	97.492188	24,373,047.00	-116,419.34	1.02
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
		25,000,000.000	Local 95.818823	23,954,705.86	94.312500	23,578,125.00	-376,580.86	0.99
			Base 95.818823	23,954,705.86	94.312500	23,578,125.00	-376,580.86	0.99
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		20,000,000.000	Local 98.691871	19,738,374.27	92.128906	18,425,781.20	-1,312,593.07	0.77
			Base 98.691871	19,738,374.27	92.128906	18,425,781.20	-1,312,593.07	0.77
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		15,000,000.000	Local 94.887328	14,233,099.27	91.585938	13,737,890.70	-495,208.57	0.58
			Base 94.887328	14,233,099.27	91.585938	13,737,890.70	-495,208.57	0.58

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91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	10,000,000.000	Local		98.512262	9,851,226.21	91.285156	9,128,515.60	-722,710.61	0.38
		Base		98.512262	9,851,226.21	91.285156	9,128,515.60	-722,710.61	0.38
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	25,000,000.000	Local		99.966756	24,991,688.97	99.359375	24,839,843.75	-151,845.22	1.04
		Base		99.966756	24,991,688.97	99.359375	24,839,843.75	-151,845.22	1.04
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local		99.177430	19,835,486.03	90.281250	18,056,250.00	-1,779,236.03	0.76
		Base		99.177430	19,835,486.03	90.281250	18,056,250.00	-1,779,236.03	0.76
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
	10,000,000.000	Local		99.935930	9,993,593.03	94.781250	9,478,125.00	-515,468.03	0.40
		Base		99.935930	9,993,593.03	94.781250	9,478,125.00	-515,468.03	0.40
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	20,000,000.000	Local		99.998072	19,999,614.46	98.804688	19,760,937.60	-238,676.86	0.83
		Base		99.998072	19,999,614.46	98.804688	19,760,937.60	-238,676.86	0.83
91282CDS7	US TREASURY N/B 01/25 1.125					1.125000	15 Jan 2025		
	25,000,000.000	Local		95.860306	23,965,076.57	94.679688	23,669,922.00	-295,154.57	0.99
		Base		95.860306	23,965,076.57	94.679688	23,669,922.00	-295,154.57	0.99
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.822424	19,964,484.70	94.941406	18,988,281.20	-976,203.50	0.80
		Base		99.822424	19,964,484.70	94.941406	18,988,281.20	-976,203.50	0.80
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.679957	9,967,995.66	98.093750	9,809,375.00	-158,620.66	0.41
		Base		99.679957	9,967,995.66	98.093750	9,809,375.00	-158,620.66	0.41
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.616025	9,961,602.47	95.097656	9,509,765.60	-451,836.87	0.40
		Base		99.616025	9,961,602.47	95.097656	9,509,765.60	-451,836.87	0.40
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.899709	74,924,781.58	98.195312	73,646,484.00	-1,278,297.58	3.09
		Base		99.899709	74,924,781.58	98.195312	73,646,484.00	-1,278,297.58	3.09

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025			
		25,000,000.000	Local	97.617360	24,404,340.06	96.242188	24,060,547.00	-343,793.06	1.01
			Base	97.617360	24,404,340.06	96.242188	24,060,547.00	-343,793.06	1.01
91282CEK3	US TREASURY N/B 04/24 2.5				2.500000	30 Apr 2024			
		45,000,000.000	Local	99.893512	44,952,080.47	98.109375	44,149,218.75	-802,861.72	1.85
			Base	99.893512	44,952,080.47	98.109375	44,149,218.75	-802,861.72	1.85
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025			
		90,000,000.000	Local	100.143091	90,128,781.49	96.343750	86,709,375.00	-3,419,406.49	3.64
			Base	100.143091	90,128,781.49	96.343750	86,709,375.00	-3,419,406.49	3.64
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024			
		20,000,000.000	Local	99.488752	19,897,750.36	97.871094	19,574,218.80	-323,531.56	0.82
			Base	99.488752	19,897,750.36	97.871094	19,574,218.80	-323,531.56	0.82
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.008353	24,752,088.23	96.441406	24,110,351.50	-641,736.73	1.01
			Base	99.008353	24,752,088.23	96.441406	24,110,351.50	-641,736.73	1.01
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		50,000,000.000	Local	99.874260	49,937,130.12	98.039062	49,019,531.00	-917,599.12	2.06
			Base	99.874260	49,937,130.12	98.039062	49,019,531.00	-917,599.12	2.06
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		225,000,000.000	Local	99.189959	223,177,408.08	97.855469	220,174,805.25	-3,002,602.83	9.25
			Base	99.189959	223,177,408.08	97.855469	220,174,805.25	-3,002,602.83	9.25
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		70,000,000.000	Local	99.540925	69,678,647.41	97.925781	68,548,046.70	-1,130,600.71	2.88
			Base	99.540925	69,678,647.41	97.925781	68,548,046.70	-1,130,600.71	2.88
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		50,000,000.000	Local	99.917091	49,958,545.63	98.957031	49,478,515.50	-480,030.13	2.08
			Base	99.917091	49,958,545.63	98.957031	49,478,515.50	-480,030.13	2.08
91282CFX4	US TREASURY N/B 11/24 4.5				4.500000	30 Nov 2024			
		25,000,000.000	Local	100.308258	25,077,064.50	99.085938	24,771,484.50	-305,580.00	1.04
			Base	100.308258	25,077,064.50	99.085938	24,771,484.50	-305,580.00	1.04

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		25,000,000.000	Local	99.929805	24,982,451.33	98.597656	24,649,414.00	-333,037.33	1.04
			Base	99.929805	24,982,451.33	98.597656	24,649,414.00	-333,037.33	1.04
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025			
		25,000,000.000	Local	100.866254	25,216,563.51	99.292969	24,823,242.25	-393,321.26	1.04
			Base	100.866254	25,216,563.51	99.292969	24,823,242.25	-393,321.26	1.04
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025			
		25,000,000.000	Local	99.742529	24,935,632.17	98.175781	24,543,945.25	-391,686.92	1.03
			Base	99.742529	24,935,632.17	98.175781	24,543,945.25	-391,686.92	1.03
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025			
		20,000,000.000	Local	99.651959	19,930,391.87	98.164062	19,632,812.40	-297,579.47	0.82
			Base	99.651959	19,930,391.87	98.164062	19,632,812.40	-297,579.47	0.82
91282CHL8	US TREASURY N/B 06/25 4.625				4.625000	30 Jun 2025			
		25,000,000.000	Local	99.196020	24,799,005.11	99.429688	24,857,422.00	58,416.89	1.04
			Base	99.196020	24,799,005.11	99.429688	24,857,422.00	58,416.89	1.04
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025			
		25,000,000.000	Local	99.498368	24,874,592.06	99.710938	24,927,734.50	53,142.44	1.05
			Base	99.498368	24,874,592.06	99.710938	24,927,734.50	53,142.44	1.05
US DOLLAR Total									
		1,229,508,273.230	Local			1,194,183,460.78	-28,018,333.12	50.16	
Original Face:		605,645,898.000	Base		1,222,201,793.90	1,194,183,460.78	-28,018,333.12	50.16	
FIXED INCOME Total									
		1,229,508,273.230	Base		1,222,201,793.90	1,194,183,460.78	-28,018,333.12	50.16	
Original Face:		605,645,898.000							

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,425,493,677.980	Base	2,409,373,441.52		2,380,967,102.35	-28,406,339.17	100.00
Original Face:		605,645,898.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	5,727,471.780	Local	1.000000	5,727,471.78	1.000000	5,727,471.78	0.00	0.09
		Base	1.000000	5,727,471.78	1.000000	5,727,471.78	0.00	0.09

US DOLLAR Total	5,727,471.780	Local		5,727,471.78		5,727,471.78	0.00	0.09
		Base		5,727,471.78		5,727,471.78	0.00	0.09

CASH Total	5,727,471.780	Base		5,727,471.78		5,727,471.78	0.00	0.09
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3ZK9	AT+T INC				5.340000	19 Dec 2023		
	16,707,000.000	Local	98.383167	16,436,875.66	98.276600	16,419,071.56	-17,804.10	0.26
		Base	98.383167	16,436,875.66	98.276600	16,419,071.56	-17,804.10	0.26

0020A3ZL7	AT+T INC				5.420000	20 Dec 2023		
	25,000,000.000	Local	98.343889	24,585,972.22	98.260300	24,565,075.00	-20,897.22	0.40
		Base	98.343889	24,585,972.22	98.260300	24,565,075.00	-20,897.22	0.40

08465SW70	BERKSHIRE HATHAWAY ENE				5.480000	07 Sep 2023		
	18,300,000.000	Local	99.908667	18,283,286.00	99.908667	18,283,286.00	0.00	0.29
		Base	99.908667	18,283,286.00	99.908667	18,283,286.00	0.00	0.29

08465SWB1	BERKSHIRE HATHAWAY ENE				5.480000	11 Sep 2023		
	25,000,000.000	Local	99.847778	24,961,944.44	99.847778	24,961,944.44	0.00	0.40
		Base	99.847778	24,961,944.44	99.847778	24,961,944.44	0.00	0.40

13608BWT7	CANADIAN IMPERIAL BK				4.480000	27 Sep 2023		
	25,000,000.000	Local	99.676444	24,919,111.11	99.676444	24,919,111.11	0.00	0.40
		Base	99.676444	24,919,111.11	99.676444	24,919,111.11	0.00	0.40

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
138994009	CANTOR FITZGERALD REPO REPO				5.300000	01 Sep 2023			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO				5.350000	01 Sep 2023			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.64
138994009	CANTOR FITZGERALD REPO REPO				5.350000	06 Sep 2023			
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.48
138994009	CANTOR FITZGERALD REPO REPO				5.290000	18 Sep 2023			
		35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.56
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.56
19121AGB1	COCA COLA COMPANY				5.250000	11 Jul 2024			
		10,000,000.000	Local	95.420833	9,542,083.33	95.379100	9,537,910.00	-4,173.33	0.15
			Base	95.420833	9,542,083.33	95.379100	9,537,910.00	-4,173.33	0.15
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		15,000,000.000	Local	95.333333	14,300,000.00	95.297300	14,294,595.00	-5,405.00	0.23
			Base	95.333333	14,300,000.00	95.297300	14,294,595.00	-5,405.00	0.23
22599G006	CREDIT AGRICOLE REPO REPO				5.270000	01 Sep 2023			
		400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.44
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	6.44
23102VW63	CUMMINS INC				5.330000	06 Sep 2023			
		10,000,000.000	Local	99.925972	9,992,597.22	99.925972	9,992,597.22	0.00	0.16
			Base	99.925972	9,992,597.22	99.925972	9,992,597.22	0.00	0.16
26244JY11	DUKE ENERGY CORP				5.530000	01 Nov 2023			
		25,000,000.000	Local	99.062972	24,765,743.06	99.062972	24,765,743.06	0.00	0.40
			Base	99.062972	24,765,743.06	99.062972	24,765,743.06	0.00	0.40
30601WWU9	FAIRWAY FINANCE CORP				5.250000	28 Sep 2023			
		10,000,000.000	Local	99.606250	9,960,625.00	99.606250	9,960,625.00	0.00	0.16
			Base	99.606250	9,960,625.00	99.606250	9,960,625.00	0.00	0.16

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
41282KX37	HARLEY DAVIDSON FND CP	13,500,000.000	Local	99.462222	13,427,400.00	99.462222	13,427,400.00	0.00	0.22
			Base	99.462222	13,427,400.00	99.462222	13,427,400.00	0.00	0.22
46514TZN1	ISRAEL ST 05/26 0	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	15,000,000.000	Local	100.000000	15,000,000.00	99.605640	14,940,846.00	-59,154.00	0.24
			Base	100.000000	15,000,000.00	99.605640	14,940,846.00	-59,154.00	0.24
46651VBL9	J.P. MORGAN SECURITIES	45,000,000.000	Local	100.000000	45,000,000.00	99.709800	44,869,410.00	-130,590.00	0.72
			Base	100.000000	45,000,000.00	99.709800	44,869,410.00	-130,590.00	0.72
46651VCR5	J.P. MORGAN SECURITIES	15,000,000.000	Local	100.000000	15,000,000.00	99.971000	14,995,650.00	-4,350.00	0.24
			Base	100.000000	15,000,000.00	99.971000	14,995,650.00	-4,350.00	0.24
47816GWC9	JOHNSON + JOHNSON	25,000,000.000	Local	99.850278	24,962,569.44	99.850278	24,962,569.44	0.00	0.40
			Base	99.850278	24,962,569.44	99.850278	24,962,569.44	0.00	0.40
57163UWN2	MARRIOTT INTERNATION	25,000,000.000	Local	99.677417	24,919,354.17	99.677417	24,919,354.17	0.00	0.40
			Base	99.677417	24,919,354.17	99.677417	24,919,354.17	0.00	0.40
57978DWF2	MCCORMICK + COMPANY	25,000,000.000	Local	99.787667	24,946,916.67	99.787667	24,946,916.67	0.00	0.40
			Base	99.787667	24,946,916.67	99.787667	24,946,916.67	0.00	0.40
60689GYM2	MIZUHO BANK LTD	25,000,000.000	Local	98.767000	24,691,750.00	98.767000	24,691,750.00	0.00	0.40
			Base	98.767000	24,691,750.00	98.767000	24,691,750.00	0.00	0.40
71344UZJ1	PEPSICO INC	25,000,000.000	Local	98.407000	24,601,750.00	98.411300	24,602,825.00	1,075.00	0.40
			Base	98.407000	24,601,750.00	98.411300	24,602,825.00	1,075.00	0.40

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STATE OF ARIZONA

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STATE STREET

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74271UXL9	PROCTOR GAMBLE AND CO				4.940000	20 Oct 2023			
		25,000,000.000	Local	99.327611	24,831,902.78	99.327611	24,831,902.78	0.00	0.40
			Base	99.327611	24,831,902.78	99.327611	24,831,902.78	0.00	0.40
78015DW14	ROYAL BK CDA				4.020000	01 Sep 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
78015DYF1	ROYAL BK CDA				5.190000	15 Nov 2023			
		25,000,000.000	Local	98.918750	24,729,687.50	98.918750	24,729,687.50	0.00	0.40
			Base	98.918750	24,729,687.50	98.918750	24,729,687.50	0.00	0.40
86563HXJ4	SUMITOMO MITSUI TRUST NY				5.350000	18 Oct 2023			
		25,000,000.000	Local	99.301528	24,825,381.95	99.301528	24,825,381.95	0.00	0.40
			Base	99.301528	24,825,381.95	99.301528	24,825,381.95	0.00	0.40
88580DY73	3M CO				5.640000	07 Nov 2023			
		25,000,000.000	Local	98.950333	24,737,583.33	98.950333	24,737,583.33	0.00	0.40
			Base	98.950333	24,737,583.33	98.950333	24,737,583.33	0.00	0.40
912796YH6	TREASURY BILL 09/23 0.00000				3.890500	07 Sep 2023			
		25,000,000.000	Local	99.935158	24,983,789.58	99.935158	24,983,789.58	0.00	0.40
			Base	99.935158	24,983,789.58	99.935158	24,983,789.58	0.00	0.40
912796Z28	TREASURY BILL 02/24 0.00000				4.810000	22 Feb 2024			
		40,000,000.000	Local	97.675167	39,070,066.67	97.442680	38,977,072.00	-92,994.67	0.63
			Base	97.675167	39,070,066.67	97.442680	38,977,072.00	-92,994.67	0.63
912797FC6	TREASURY BILL 10/23 0.00000				4.832000	26 Oct 2023			
		80,000,000.000	Local	99.261778	79,409,422.22	99.261778	79,409,422.22	0.00	1.28
			Base	99.261778	79,409,422.22	99.261778	79,409,422.22	0.00	1.28
912797GB7	TREASURY BILL 07/24 0.00000				5.050000	11 Jul 2024			
		40,000,000.000	Local	95.595278	38,238,111.12	95.535390	38,214,156.00	-23,955.12	0.62
			Base	95.595278	38,238,111.12	95.535390	38,214,156.00	-23,955.12	0.62
912797GK7	TREASURY BILL 08/24 0.00000				5.051000	08 Aug 2024			
		40,000,000.000	Local	95.201550	38,080,620.00	95.149780	38,059,912.00	-20,708.00	0.61
			Base	95.201550	38,080,620.00	95.149780	38,059,912.00	-20,708.00	0.61

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797HU4	TREASURY BILL 12/23 0.00000				5.285500	12 Dec 2023			
		40,000,000.000	Local	98.502442	39,400,976.66	98.496210	39,398,484.00	-2,492.66	0.63
			Base	98.502442	39,400,976.66	98.496210	39,398,484.00	-2,492.66	0.63
91842KW51	VW CR INC				5.500000	05 Sep 2023			
		25,000,000.000	Local	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	0.40
			Base	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	0.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.270000	01 Sep 2023			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.41
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.41
926NKW009	AMHERST PIERPONT 04/15 VAR				5.280000	01 Sep 2023			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.61
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	15 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	21 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.32
92780KW12	VIRGINIA ELECT.+ PWR				5.400000	01 Sep 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.40
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.280000	01 Sep 2023			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.41
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	2.41
979QHR003	SOUTH STREET REPO				5.330000	01 Sep 2023			
		80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.29
			Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.29
979QHR003	SOUTH STREET REPO				5.350000	01 Sep 2023			
		89,939,427.660	Local	100.000000	89,939,427.66	100.000000	89,939,427.66	0.00	1.45
			Base	100.000000	89,939,427.66	100.000000	89,939,427.66	0.00	1.45

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.550000	01 Sep 2023		
		90,477.080	Local 100.000000	90,477.08	100.000000	90,477.08	0.00	0.00
			Base 100.000000	90,477.08	100.000000	90,477.08	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				5.310000	21 Sep 2023		
		50,000,000.000	Local 100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.80
			Base 100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.80
US DOLLAR Total								
		2,100,036,904.740	Local	2,090,120,147.09		2,089,738,697.99	-381,449.10	33.64
			Base	2,090,120,147.09		2,089,738,697.99	-381,449.10	33.64
CASH EQUIVALENT Total								
		2,100,036,904.740	Base	2,090,120,147.09		2,089,738,697.99	-381,449.10	33.64

EQUITY

US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
		73,347,939.960	Local 1.000000	73,347,939.96	1.000000	73,347,939.96	0.00	1.18
			Base 1.000000	73,347,939.96	1.000000	73,347,939.96	0.00	1.18
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
		108,334,064.860	Local 1.000000	108,334,064.86	1.000000	108,334,064.86	0.00	1.74
			Base 1.000000	108,334,064.86	1.000000	108,334,064.86	0.00	1.74
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
		110,103,559.780	Local 1.000000	110,103,559.78	1.000000	110,103,559.78	0.00	1.77
			Base 1.000000	110,103,559.78	1.000000	110,103,559.78	0.00	1.77
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
		103,372,212.410	Local 1.000000	103,372,212.41	1.000000	103,372,212.41	0.00	1.66
			Base 1.000000	103,372,212.41	1.000000	103,372,212.41	0.00	1.66
US DOLLAR Total								
		395,157,777.010	Local	395,157,777.01		395,157,777.01	0.00	6.36

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		395,157,777.01		395,157,777.01	0.00	6.36

EQUITY Total

395,157,777.010	Base		395,157,777.01		395,157,777.01	0.00	6.36
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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	99.982177	6,998,752.36	97.292616	6,810,483.12	-188,269.24	0.11
		Base	99.982177	6,998,752.36	97.292616	6,810,483.12	-188,269.24	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.914490	6,994,014.30	91.172587	6,382,081.09	-611,933.21	0.10
		Base	99.914490	6,994,014.30	91.172587	6,382,081.09	-611,933.21	0.10
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	5,500,000.000	Local	100.366653	5,520,165.90	99.599838	5,477,991.09	-42,174.81	0.09
		Base	100.366653	5,520,165.90	99.599838	5,477,991.09	-42,174.81	0.09
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.966164	9,996,616.42	96.669792	9,666,979.20	-329,637.22	0.16
		Base	99.966164	9,996,616.42	96.669792	9,666,979.20	-329,637.22	0.16
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.847723	6,989,340.60	95.168082	6,661,765.74	-327,574.86	0.11
		Base	99.847723	6,989,340.60	95.168082	6,661,765.74	-327,574.86	0.11
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.995430	19,999,086.04	99.218070	19,843,614.00	-155,472.04	0.32
		Base	99.995430	19,999,086.04	99.218070	19,843,614.00	-155,472.04	0.32
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.898754	2,996,962.61	90.836036	2,725,081.08	-271,881.53	0.04
		Base	99.898754	2,996,962.61	90.836036	2,725,081.08	-271,881.53	0.04
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.941310	9,994,131.03	97.118196	9,711,819.60	-282,311.43	0.16

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STATE OF ARIZONA

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STATE STREET

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View Date: September 5, 2023

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		Base	99.941310	9,994,131.03	97.118196	9,711,819.60	-282,311.43	0.16
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.230000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.455662	2,009,113.24	9,113.24	0.03
		Base	100.000000	2,000,000.00	100.455662	2,009,113.24	9,113.24	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				6.020000	03 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.402280	10,040,228.00	40,228.00	0.16
		Base	100.000000	10,000,000.00	100.402280	10,040,228.00	40,228.00	0.16
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	10,000,000.000	Local	99.934696	9,993,469.55	97.022288	9,702,228.80	-291,240.75	0.16
		Base	99.934696	9,993,469.55	97.022288	9,702,228.80	-291,240.75	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	99.398602	19,879,720.40	-120,279.60	0.32
		Base	100.000000	20,000,000.00	99.398602	19,879,720.40	-120,279.60	0.32
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.996386	5,999,783.16	99.302900	5,958,174.00	-41,609.16	0.10
Original Face:	6,000,000.000	Base	99.996386	5,999,783.16	99.302900	5,958,174.00	-41,609.16	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	8,000,000.000	Local	99.978618	7,998,289.45	95.541341	7,643,307.28	-354,982.17	0.12
		Base	99.978618	7,998,289.45	95.541341	7,643,307.28	-354,982.17	0.12
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	15,000,000.000	Local	99.963640	14,994,545.96	94.826450	14,223,967.50	-770,578.46	0.23
		Base	99.963640	14,994,545.96	94.826450	14,223,967.50	-770,578.46	0.23
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.220000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.797100	15,119,565.00	119,565.00	0.24
		Base	100.000000	15,000,000.00	100.797100	15,119,565.00	119,565.00	0.24
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.677827	2,990,334.81	88.599602	2,657,988.06	-332,346.75	0.04
		Base	99.677827	2,990,334.81	88.599602	2,657,988.06	-332,346.75	0.04
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.725462	9,972,546.17	98.457995	9,845,799.50	-126,746.67	0.16

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STATE OF ARIZONA

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STATE STREET

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		Base	99.725462	9,972,546.17	98.457995	9,845,799.50	-126,746.67	0.16
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	97.621091	8,830,803.88	96.894678	8,765,092.57	-65,711.31	0.14
		Base	97.621091	8,830,803.88	96.894678	8,765,092.57	-65,711.31	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	100.008370	13,001,088.10	1,088.10	0.21
		Base	100.000000	13,000,000.00	100.008370	13,001,088.10	1,088.10	0.21
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.841379	2,995,241.37	99.831113	2,994,933.39	-307.98	0.05
		Base	99.841379	2,995,241.37	99.831113	2,994,933.39	-307.98	0.05
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.907073	9,990,707.33	91.839395	9,183,939.50	-806,767.83	0.15
		Base	99.907073	9,990,707.33	91.839395	9,183,939.50	-806,767.83	0.15
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.890211	4,994,510.54	90.532826	4,526,641.30	-467,869.24	0.07
		Base	99.890211	4,994,510.54	90.532826	4,526,641.30	-467,869.24	0.07
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.106864	11,892,823.68	-107,176.32	0.19
		Base	100.000000	12,000,000.00	99.106864	11,892,823.68	-107,176.32	0.19
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
	5,000,000.000	Local	103.407861	5,170,393.03	96.101940	4,805,097.00	-365,296.03	0.08
		Base	103.407861	5,170,393.03	96.101940	4,805,097.00	-365,296.03	0.08
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.912582	11,989,509.79	97.282169	11,673,860.28	-315,649.51	0.19
		Base	99.912582	11,989,509.79	97.282169	11,673,860.28	-315,649.51	0.19
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
	7,000,000.000	Local	99.882380	6,991,766.58	99.252556	6,947,678.92	-44,087.66	0.11
		Base	99.882380	6,991,766.58	99.252556	6,947,678.92	-44,087.66	0.11
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	5,000,000.000	Local	99.859723	4,992,986.14	89.591304	4,479,565.20	-513,420.94	0.07

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		Base	99.859723	4,992,986.14	89.591304	4,479,565.20	-513,420.94	0.07
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR				0.500000	16 Feb 2024		
	25,000,000.000	Local	99.976986	24,994,246.57	97.572933	24,393,233.25	-601,013.32	0.39
		Base	99.976986	24,994,246.57	97.572933	24,393,233.25	-601,013.32	0.39
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026		
	5,371,000.000	Local	98.261583	5,277,629.63	88.766173	4,767,631.15	-509,998.48	0.08
		Base	98.261583	5,277,629.63	88.766173	4,767,631.15	-509,998.48	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75				0.750000	26 Sep 2024		
	15,000,000.000	Local	99.923633	14,988,544.92	93.874762	14,081,214.30	-907,330.62	0.23
		Base	99.923633	14,988,544.92	93.874762	14,081,214.30	-907,330.62	0.23
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	96.290009	9,629,000.90	-370,999.10	0.16
		Base	100.000000	10,000,000.00	96.290009	9,629,000.90	-370,999.10	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	96.153158	15,384,505.28	-615,494.72	0.25
		Base	100.000000	16,000,000.00	96.153158	15,384,505.28	-615,494.72	0.25
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.902938	24,975,734.57	96.025792	24,006,448.00	-969,286.57	0.39
		Base	99.902938	24,975,734.57	96.025792	24,006,448.00	-969,286.57	0.39
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.882548	19,976,509.57	96.405013	19,281,002.60	-695,506.97	0.31
		Base	99.882548	19,976,509.57	96.405013	19,281,002.60	-695,506.97	0.31
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR				4.150000	01 Sep 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	97.141314	19,428,262.80	-571,737.20	0.31
		Base	100.000000	20,000,000.00	97.141314	19,428,262.80	-571,737.20	0.31
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.425951	9,942,595.10	-57,404.90	0.16
		Base	100.000000	10,000,000.00	99.425951	9,942,595.10	-57,404.90	0.16
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35				6.350000	28 Oct 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	99.229814	19,845,962.80	-154,037.20	0.32

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	20,000,000.00	99.229814	19,845,962.80	-154,037.20	0.32
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	99.042240	19,808,448.00	-191,552.00	0.32
		Base	100.000000	20,000,000.00	99.042240	19,808,448.00	-191,552.00	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	97.950015	9,795,001.50	-204,998.50	0.16
		Base	100.000000	10,000,000.00	97.950015	9,795,001.50	-204,998.50	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	99.095062	9,909,506.20	-90,493.80	0.16
		Base	100.000000	10,000,000.00	99.095062	9,909,506.20	-90,493.80	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	91.705000	9,170,500.00	-829,500.00	0.15
		Base	100.000000	10,000,000.00	91.705000	9,170,500.00	-829,500.00	0.15
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	91.629393	9,162,939.30	-837,060.70	0.15
		Base	100.000000	10,000,000.00	91.629393	9,162,939.30	-837,060.70	0.15
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				5.650000	08 Dec 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.996886	9,999,688.60	-311.40	0.16
		Base	100.000000	10,000,000.00	99.996886	9,999,688.60	-311.40	0.16
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4				0.400000	15 Sep 2023		
	10,000,000.000	Local	99.998394	9,999,839.35	99.853831	9,985,383.10	-14,456.25	0.16
		Base	99.998394	9,999,839.35	99.853831	9,985,383.10	-14,456.25	0.16
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	89.321363	17,864,272.60	-2,135,727.40	0.29
		Base	100.000000	20,000,000.00	89.321363	17,864,272.60	-2,135,727.40	0.29
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR				4.000000	10 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.372913	9,837,291.30	-162,708.70	0.16
		Base	100.000000	10,000,000.00	98.372913	9,837,291.30	-162,708.70	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	95.589490	15,294,318.40	-705,681.60	0.25

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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		Base	100.000000	16,000,000.00	95.589490	15,294,318.40	-705,681.60	0.25
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024		
	9,000,000.000	Local	99.966734	8,997,006.03	98.409895	8,856,890.55	-140,115.48	0.14
		Base	99.966734	8,997,006.03	98.409895	8,856,890.55	-140,115.48	0.14
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.963715	13,994,920.09	97.500799	13,650,111.86	-344,808.23	0.22
		Base	99.963715	13,994,920.09	97.500799	13,650,111.86	-344,808.23	0.22
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.996451	9,999,645.10	99.137552	9,913,755.20	-85,889.90	0.16
		Base	99.996451	9,999,645.10	99.137552	9,913,755.20	-85,889.90	0.16
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	97.117669	19,423,533.80	-576,466.20	0.31
		Base	100.000000	20,000,000.00	97.117669	19,423,533.80	-576,466.20	0.31
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	99.291657	19,858,331.40	-141,668.60	0.32
		Base	100.000000	20,000,000.00	99.291657	19,858,331.40	-141,668.60	0.32
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.381320	11,925,758.40	-74,241.60	0.19
		Base	100.000000	12,000,000.00	99.381320	11,925,758.40	-74,241.60	0.19
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	7,000,000.000	Local	99.959866	6,997,190.61	96.388659	6,747,206.13	-249,984.48	0.11
		Base	99.959866	6,997,190.61	96.388659	6,747,206.13	-249,984.48	0.11
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	10,000,000.000	Local	99.990521	9,999,052.14	98.615000	9,861,500.00	-137,552.14	0.16
		Base	99.990521	9,999,052.14	98.615000	9,861,500.00	-137,552.14	0.16
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.896385	6,992,746.98	90.283776	6,319,864.32	-672,882.66	0.10
		Base	99.896385	6,992,746.98	90.283776	6,319,864.32	-672,882.66	0.10
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	10,000,000.000	Local	99.976765	9,997,676.46	96.769614	9,676,961.40	-320,715.06	0.16

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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		Base	99.976765	9,997,676.46	96.769614	9,676,961.40	-320,715.06	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.560000	26 Apr 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	99.850380	7,988,030.40	-11,969.60	0.13
		Base	100.000000	8,000,000.00	99.850380	7,988,030.40	-11,969.60	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.920000	25 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.947238	9,994,723.80	-5,276.20	0.16
		Base	100.000000	10,000,000.00	99.947238	9,994,723.80	-5,276.20	0.16
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	98.217679	14,732,651.85	-267,348.15	0.24
		Base	100.000000	15,000,000.00	98.217679	14,732,651.85	-267,348.15	0.24
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.760000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.601283	14,940,192.45	-59,807.55	0.24
		Base	100.000000	15,000,000.00	99.601283	14,940,192.45	-59,807.55	0.24
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.969359	4,998,467.94	94.576654	4,728,832.70	-269,635.24	0.08
		Base	99.969359	4,998,467.94	94.576654	4,728,832.70	-269,635.24	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026		
	10,000,000.000	Local	99.928121	9,992,812.06	98.200760	9,820,076.00	-172,736.06	0.16
		Base	99.928121	9,992,812.06	98.200760	9,820,076.00	-172,736.06	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	98.253370	7,860,269.60	-139,730.40	0.13
		Base	100.000000	8,000,000.00	98.253370	7,860,269.60	-139,730.40	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	97.255865	14,588,379.75	-411,620.25	0.23
		Base	100.000000	15,000,000.00	97.255865	14,588,379.75	-411,620.25	0.23
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	94.719923	23,679,980.75	-1,320,019.25	0.38
		Base	100.000000	25,000,000.00	94.719923	23,679,980.75	-1,320,019.25	0.38
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.957011	1,999,140.22	95.356151	1,907,123.02	-92,017.20	0.03

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STATE OF ARIZONA

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STATE STREET

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		Base	99.957011	1,999,140.22	95.356151	1,907,123.02	-92,017.20	0.03
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	17,000,000.000	Local	99.982455	16,997,017.39	98.323019	16,714,913.23	-282,104.16	0.27
		Base	99.982455	16,997,017.39	98.323019	16,714,913.23	-282,104.16	0.27
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.901623	1,998,032.45	97.009350	1,940,187.00	-57,845.45	0.03
		Base	99.901623	1,998,032.45	97.009350	1,940,187.00	-57,845.45	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	12,000,000.000	Local	99.716461	11,965,975.27	99.189619	11,902,754.28	-63,220.99	0.19
		Base	99.716461	11,965,975.27	99.189619	11,902,754.28	-63,220.99	0.19
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	88.578000	4,428,900.00	-571,100.00	0.07
		Base	100.000000	5,000,000.00	88.578000	4,428,900.00	-571,100.00	0.07
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	89.485828	13,422,874.20	-1,577,125.80	0.22
		Base	100.000000	15,000,000.00	89.485828	13,422,874.20	-1,577,125.80	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	96.210876	14,431,631.40	-568,368.60	0.23
		Base	100.000000	15,000,000.00	96.210876	14,431,631.40	-568,368.60	0.23
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	88.405707	8,840,570.70	-1,159,429.30	0.14
		Base	100.000000	10,000,000.00	88.405707	8,840,570.70	-1,159,429.30	0.14
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	93.404305	9,340,430.50	-659,569.50	0.15
		Base	100.000000	10,000,000.00	93.404305	9,340,430.50	-659,569.50	0.15
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	87.371438	8,737,143.80	-1,262,856.20	0.14

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		Base	100.000000	10,000,000.00	87.371438	8,737,143.80	-1,262,856.20	0.14
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.920000	09 May 2025		
	40,000,000.000	Local	100.000000	40,000,000.00	97.731324	39,092,529.60	-907,470.40	0.63
		Base	100.000000	40,000,000.00	97.731324	39,092,529.60	-907,470.40	0.63
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.565820	19,513,164.00	-486,836.00	0.31
		Base	100.000000	20,000,000.00	97.565820	19,513,164.00	-486,836.00	0.31
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	98.562538	19,712,507.60	-287,492.40	0.32
		Base	100.000000	20,000,000.00	98.562538	19,712,507.60	-287,492.40	0.32
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	8,000,000.000	Local	99.984952	7,998,796.13	97.835566	7,826,845.28	-171,950.85	0.13
		Base	99.984952	7,998,796.13	97.835566	7,826,845.28	-171,950.85	0.13
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025		
	2,000,000.000	Local	99.843932	1,996,878.64	97.121919	1,942,438.38	-54,440.26	0.03
		Base	99.843932	1,996,878.64	97.121919	1,942,438.38	-54,440.26	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025		
	3,000,000.000	Local	99.936859	2,998,105.78	99.304266	2,979,127.98	-18,977.80	0.05
		Base	99.936859	2,998,105.78	99.304266	2,979,127.98	-18,977.80	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026		
	8,000,000.000	Local	99.822123	7,985,769.84	98.675281	7,894,022.48	-91,747.36	0.13
		Base	99.822123	7,985,769.84	98.675281	7,894,022.48	-91,747.36	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	10,000,000.000	Local	99.952850	9,995,285.04	95.177492	9,517,749.20	-477,535.84	0.15
		Base	99.952850	9,995,285.04	95.177492	9,517,749.20	-477,535.84	0.15
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	10,000,000.000	Local	99.926551	9,992,655.08	96.897378	9,689,737.80	-302,917.28	0.16
		Base	99.926551	9,992,655.08	96.897378	9,689,737.80	-302,917.28	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	10,000,000.000	Local	99.980168	9,998,016.78	99.506618	9,950,661.80	-47,354.98	0.16

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		Base	99.980168	9,998,016.78	99.506618	9,950,661.80	-47,354.98	0.16
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027		
		7,500,000.000 Local	99.988494	7,499,137.05	97.531120	7,314,834.00	-184,303.05	0.12
Original Face:		7,500,000.000 Base	99.988494	7,499,137.05	97.531120	7,314,834.00	-184,303.05	0.12
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				3.632000	02 Jun 2027		
		10,000,000.000 Local	100.000000	10,000,000.00	95.721712	9,572,171.20	-427,828.80	0.15
		Base	100.000000	10,000,000.00	95.721712	9,572,171.20	-427,828.80	0.15
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.550000	30 Dec 2024		
		10,000,000.000 Local	100.000000	10,000,000.00	94.974680	9,497,468.00	-502,532.00	0.15
		Base	100.000000	10,000,000.00	94.974680	9,497,468.00	-502,532.00	0.15
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
		5,000,000.000 Local	100.000000	5,000,000.00	91.493533	4,574,676.65	-425,323.35	0.07
		Base	100.000000	5,000,000.00	91.493533	4,574,676.65	-425,323.35	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.500000	30 Jun 2025		
		10,000,000.000 Local	100.000000	10,000,000.00	92.184036	9,218,403.60	-781,596.40	0.15
		Base	100.000000	10,000,000.00	92.184036	9,218,403.60	-781,596.40	0.15
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.000000	25 Nov 2025		
		15,000,000.000 Local	100.000000	15,000,000.00	89.146476	13,371,971.40	-1,628,028.60	0.22
		Base	100.000000	15,000,000.00	89.146476	13,371,971.40	-1,628,028.60	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	87.836442	4,391,822.10	-608,177.90	0.07
		Base	100.000000	5,000,000.00	87.836442	4,391,822.10	-608,177.90	0.07
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.050000	22 Apr 2026		
		20,000,000.000 Local	100.143795	20,028,758.90	100.229940	20,045,988.00	17,229.10	0.32
Original Face:		20,000,000.000 Base	100.143795	20,028,758.90	100.229940	20,045,988.00	17,229.10	0.32
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	91.372967	13,705,945.05	-1,294,054.95	0.22
		Base	100.000000	15,000,000.00	91.372967	13,705,945.05	-1,294,054.95	0.22
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
		10,000,000.000 Local	100.000000	10,000,000.00	99.708455	9,970,845.50	-29,154.50	0.16

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	99.708455	9,970,845.50	-29,154.50	0.16
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.656639	9,965,663.90	-34,336.10	0.16
		Base	100.000000	10,000,000.00	99.656639	9,965,663.90	-34,336.10	0.16
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.500000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.507013	19,901,402.60	-98,597.40	0.32
		Base	100.000000	20,000,000.00	99.507013	19,901,402.60	-98,597.40	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	102.665946	10,266,594.60	266,594.60	0.17
		Base	100.000000	10,000,000.00	102.665946	10,266,594.60	266,594.60	0.17
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	10,000,000.000	Local	100.621501	10,062,150.06	96.377172	9,637,717.20	-424,432.86	0.16
		Base	100.621501	10,062,150.06	96.377172	9,637,717.20	-424,432.86	0.16
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025		
	5,000,000.000	Local	99.939444	4,996,972.21	96.366270	4,818,313.50	-178,658.71	0.08
		Base	99.939444	4,996,972.21	96.366270	4,818,313.50	-178,658.71	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024		
	20,700,000.000	Local	100.249052	20,751,553.82	98.882636	20,468,705.65	-282,848.17	0.33
		Base	100.249052	20,751,553.82	98.882636	20,468,705.65	-282,848.17	0.33
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	4,000,000.000	Local	99.860221	3,994,408.85	98.723367	3,948,934.68	-45,474.17	0.06
		Base	99.860221	3,994,408.85	98.723367	3,948,934.68	-45,474.17	0.06
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5				5.000000	13 Jan 2025		
	15,000,000.000	Local	99.989619	14,998,442.80	99.208782	14,881,317.30	-117,125.50	0.24
		Base	99.989619	14,998,442.80	99.208782	14,881,317.30	-117,125.50	0.24
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	9,000,000.000	Local	99.990660	8,999,159.37	98.176379	8,835,874.11	-163,285.26	0.14
		Base	99.990660	8,999,159.37	98.176379	8,835,874.11	-163,285.26	0.14
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
	10,000,000.000	Local	99.978543	9,997,854.26	94.748906	9,474,890.60	-522,963.66	0.15

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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		Base	99.978543	9,997,854.26	94.748906	9,474,890.60	-522,963.66	0.15
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025		
	7,000,000.000	Local	99.950283	6,996,519.81	99.544966	6,968,147.62	-28,372.19	0.11
		Base	99.950283	6,996,519.81	99.544966	6,968,147.62	-28,372.19	0.11
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	638,092.020	Local	99.999538	638,089.07	99.721710	636,316.27	-1,772.80	0.01
Original Face:	5,000,000.000	Base	99.999538	638,089.07	99.721710	636,316.27	-1,772.80	0.01
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
	7,000,000.000	Local	103.676997	7,257,389.76	97.016912	6,791,183.84	-466,205.92	0.11
		Base	103.676997	7,257,389.76	97.016912	6,791,183.84	-466,205.92	0.11
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	101.066703	2,021,334.06	94.707093	1,894,141.86	-127,192.20	0.03
		Base	101.066703	2,021,334.06	94.707093	1,894,141.86	-127,192.20	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.930088	4,996,504.38	90.140502	4,507,025.10	-489,479.28	0.07
		Base	99.930088	4,996,504.38	90.140502	4,507,025.10	-489,479.28	0.07
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	89.880730	8,988,073.00	-1,011,927.00	0.14
		Base	100.000000	10,000,000.00	89.880730	8,988,073.00	-1,011,927.00	0.14
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	89.198855	6,243,919.85	-756,080.15	0.10
		Base	100.000000	7,000,000.00	89.198855	6,243,919.85	-756,080.15	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	93.288015	9,328,801.50	-671,198.50	0.15
		Base	100.000000	10,000,000.00	93.288015	9,328,801.50	-671,198.50	0.15
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025		
	7,500,000.000	Local	100.000000	7,500,000.00	93.052795	6,978,959.63	-521,040.37	0.11
		Base	100.000000	7,500,000.00	93.052795	6,978,959.63	-521,040.37	0.11
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	95.332757	953,327.57	-46,672.43	0.02

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	1,000,000.00	95.332757	953,327.57	-46,672.43	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	98.361191	4,918,059.55	-81,940.45	0.08
		Base	100.000000	5,000,000.00	98.361191	4,918,059.55	-81,940.45	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	98.465763	19,693,152.60	-306,847.40	0.32
		Base	100.000000	20,000,000.00	98.465763	19,693,152.60	-306,847.40	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	98.126226	16,666,739.49	-318,260.51	0.27
		Base	100.000000	16,985,000.00	98.126226	16,666,739.49	-318,260.51	0.27
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.310168	5,015,508.41	99.267461	4,963,373.05	-52,135.36	0.08
		Base	100.310168	5,015,508.41	99.267461	4,963,373.05	-52,135.36	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	99.342944	9,934,294.40	-65,705.60	0.16
		Base	100.000000	10,000,000.00	99.342944	9,934,294.40	-65,705.60	0.16
3130AUEN0	FEDERAL HOME LOAN BANK BONDS 01/24 5.01				5.010000	17 Jan 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	99.761045	14,964,156.75	-35,843.25	0.24
		Base	100.000000	15,000,000.00	99.761045	14,964,156.75	-35,843.25	0.24
3130AUEQ3	FEDERAL HOME LOAN BANK BONDS 10/23 4.75				4.750000	03 Oct 2023		
	15,000,000.000	Local	99.994478	14,999,171.66	99.927038	14,989,055.70	-10,115.96	0.24
		Base	99.994478	14,999,171.66	99.927038	14,989,055.70	-10,115.96	0.24
3130AUNX8	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024		
	45,000,000.000	Local	100.000000	45,000,000.00	99.693118	44,861,903.10	-138,096.90	0.72
		Base	100.000000	45,000,000.00	99.693118	44,861,903.10	-138,096.90	0.72
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	98.998842	9,899,884.20	-100,115.80	0.16
		Base	100.000000	10,000,000.00	98.998842	9,899,884.20	-100,115.80	0.16
3130AVKB7	FEDERAL HOME LOAN BANK BONDS 01/24 5				5.000000	05 Jan 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.764623	9,976,462.30	-23,537.70	0.16

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Holdings

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STATE OF ARIZONA

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STATE STREET

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		Base	100.000000	10,000,000.00	99.764623	9,976,462.30	-23,537.70	0.16
3130AWMA5	FEDERAL HOME LOAN BANK BONDS 07/24 5.65				5.650000	12 Jul 2024		
	3,700,000.000	Local	100.000000	3,700,000.00	99.760498	3,691,138.43	-8,861.57	0.06
		Base	100.000000	3,700,000.00	99.760498	3,691,138.43	-8,861.57	0.06
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	100.014874	10,001,487.40	1,487.40	0.16
		Base	100.000000	10,000,000.00	100.014874	10,001,487.40	1,487.40	0.16
3130AWUY4	FEDERAL HOME LOAN BANK BONDS 08/26 5.875				5.875000	10 Aug 2026		
	20,000,000.000	Local	99.925953	19,985,190.58	99.945714	19,989,142.80	3,952.22	0.32
		Base	99.925953	19,985,190.58	99.945714	19,989,142.80	3,952.22	0.32
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.937651	14,990,647.58	91.074939	13,661,240.85	-1,329,406.73	0.22
		Base	99.937651	14,990,647.58	91.074939	13,661,240.85	-1,329,406.73	0.22
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.822702	4,541,135.10	-458,864.90	0.07
		Base	100.000000	5,000,000.00	90.822702	4,541,135.10	-458,864.90	0.07
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.979506	4,998,975.32	92.899570	4,644,978.50	-353,996.82	0.07
		Base	99.979506	4,998,975.32	92.899570	4,644,978.50	-353,996.82	0.07
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5				0.500000	01 Dec 2023		
	10,000,000.000	Local	99.981850	9,998,184.95	98.741668	9,874,166.80	-124,018.15	0.16
		Base	99.981850	9,998,184.95	98.741668	9,874,166.80	-124,018.15	0.16
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	92.157909	9,215,790.90	-784,209.10	0.15
		Base	100.000000	10,000,000.00	92.157909	9,215,790.90	-784,209.10	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	99.057552	24,764,388.00	-235,612.00	0.40
		Base	100.000000	25,000,000.00	99.057552	24,764,388.00	-235,612.00	0.40
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.428713	9,842,871.30	-157,128.70	0.16

Holdings

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		Base	100.000000	10,000,000.00	98.428713	9,842,871.30	-157,128.70	0.16
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028		
	10,000,000.000	Local	99.901507	9,990,150.73	98.044312	9,804,431.20	-185,719.53	0.16
		Base	99.901507	9,990,150.73	98.044312	9,804,431.20	-185,719.53	0.16
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.465000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.08
		Base	100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.08
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	98.531260	9,853,126.00	-146,874.00	0.16
		Base	100.000000	10,000,000.00	98.531260	9,853,126.00	-146,874.00	0.16
3133EPSP1	FEDERAL FARM CREDIT BANK BONDS 08/28 6				6.000000	08 Aug 2028		
	9,950,000.000	Local	99.995004	9,949,502.88	99.883238	9,938,382.18	-11,120.70	0.16
		Base	99.995004	9,949,502.88	99.883238	9,938,382.18	-11,120.70	0.16
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	7,094,612.300	Local	101.971183	7,234,460.12	85.913235	6,095,210.94	-1,139,249.18	0.10
Original Face:	10,000,000.000	Base	101.971183	7,234,460.12	85.913235	6,095,210.94	-1,139,249.18	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	92.643158	9,264,315.80	-735,684.20	0.15
		Base	100.000000	10,000,000.00	92.643158	9,264,315.80	-735,684.20	0.15
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.460430	4,573,021.50	-426,978.50	0.07
		Base	100.000000	5,000,000.00	91.460430	4,573,021.50	-426,978.50	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	91.486226	4,574,311.30	-425,688.70	0.07
		Base	100.000000	5,000,000.00	91.486226	4,574,311.30	-425,688.70	0.07
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.618191	9,761,819.10	-238,180.90	0.16
		Base	100.000000	10,000,000.00	97.618191	9,761,819.10	-238,180.90	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	99.355712	9,935,571.20	-64,428.80	0.16

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FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	99.355712	9,935,571.20	-64,428.80	0.16
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.582848	14,637,427.20	-362,572.80	0.24
		Base	100.000000	15,000,000.00	97.582848	14,637,427.20	-362,572.80	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	97.847336	19,569,467.20	-430,532.80	0.32
		Base	100.000000	20,000,000.00	97.847336	19,569,467.20	-430,532.80	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	99.351782	9,935,178.20	-64,821.80	0.16
		Base	100.000000	10,000,000.00	99.351782	9,935,178.20	-64,821.80	0.16
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	98.606981	19,721,396.20	-278,603.80	0.32
		Base	100.000000	20,000,000.00	98.606981	19,721,396.20	-278,603.80	0.32
3134GYM82	FREDDIE MAC NOTES 03/26 6.25				6.250000	27 Mar 2026		
	10,000,000.000	Local	100.051580	10,005,158.03	99.805117	9,980,511.70	-24,646.33	0.16
		Base	100.051580	10,005,158.03	99.805117	9,980,511.70	-24,646.33	0.16
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.375387	6,956,277.09	-43,722.91	0.11
		Base	100.000000	7,000,000.00	99.375387	6,956,277.09	-43,722.91	0.11
3135GAEU1	FANNIE MAE NOTES 02/24 5.125				5.125000	09 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.727843	9,972,784.30	-27,215.70	0.16
		Base	100.000000	10,000,000.00	99.727843	9,972,784.30	-27,215.70	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	321,239.160	Local	101.263616	325,298.39	89.141920	286,358.76	-38,939.63	0.00
Original Face:	5,677,376.000	Base	101.263616	325,298.39	89.141920	286,358.76	-38,939.63	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	433,753.910	Local	101.174938	438,850.25	86.379530	374,674.59	-64,175.66	0.01
Original Face:	5,677,376.000	Base	101.174938	438,850.25	86.379530	374,674.59	-64,175.66	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	472,574.200	Local	100.673549	475,757.22	92.345160	436,399.40	-39,357.82	0.01

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

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Original Face:	6,713,909.000	Base	100.673549	475,757.22	92.345160	436,399.40	-39,357.82	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	470,698.410	Local	99.856165	470,021.38	93.139510	438,406.19	-31,615.19	0.01
Original Face:	5,677,376.000	Base	99.856165	470,021.38	93.139510	438,406.19	-31,615.19	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	757,442.960	Local	101.284700	767,173.83	90.443680	685,059.29	-82,114.54	0.01
Original Face:	6,995,663.000	Base	101.284700	767,173.83	90.443680	685,059.29	-82,114.54	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	470,698.410	Local	100.139200	471,353.62	93.553530	440,354.98	-30,998.64	0.01
Original Face:	5,677,376.000	Base	100.139200	471,353.62	93.553530	440,354.98	-30,998.64	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	644,893.650	Local	100.585762	648,671.19	87.738450	565,819.69	-82,851.50	0.01
Original Face:	11,354,753.000	Base	100.585762	648,671.19	87.738450	565,819.69	-82,851.50	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	282,505.960	Local	98.819469	279,170.89	91.727800	259,136.50	-20,034.39	0.00
Original Face:	2,000,000.000	Base	98.819469	279,170.89	91.727800	259,136.50	-20,034.39	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	794,292.190	Local	101.332882	804,879.17	86.379530	686,105.86	-118,773.31	0.01
Original Face:	8,516,065.000	Base	101.332882	804,879.17	86.379530	686,105.86	-118,773.31	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	353,330.700	Local	99.930125	353,083.81	94.335010	333,314.55	-19,769.26	0.01
Original Face:	5,677,376.000	Base	99.930125	353,083.81	94.335010	333,314.55	-19,769.26	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	743,263.910	Local	99.024190	736,011.07	92.394680	686,736.31	-49,274.76	0.01
Original Face:	6,060,416.000	Base	99.024190	736,011.07	92.394680	686,736.31	-49,274.76	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050		
	4,478,202.960	Local	99.763993	4,467,634.07	73.495260	3,291,266.91	-1,176,367.16	0.05
Original Face:	7,000,000.000	Base	99.763993	4,467,634.07	73.495260	3,291,266.91	-1,176,367.16	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	91.871153	9,187,115.30	-812,884.70	0.15

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	91.871153	9,187,115.30	-812,884.70	0.15
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025		
	10,000,000.000	Local	99.988030	9,998,802.97	91.524280	9,152,428.00	-846,374.97	0.15
		Base	99.988030	9,998,802.97	91.524280	9,152,428.00	-846,374.97	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	75,358.570	Local	98.552388	74,267.67	94.739100	71,394.03	-2,873.64	0.00
Original Face:	2,838,688.000	Base	98.552388	74,267.67	94.739100	71,394.03	-2,873.64	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	22,381.420	Local	100.109421	22,405.91	99.473610	22,263.61	-142.30	0.00
Original Face:	5,946,910.000	Base	100.109421	22,405.91	99.473610	22,263.61	-142.30	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	22,132.960	Local	101.403382	22,443.57	97.622800	21,606.82	-836.75	0.00
Original Face:	500,000.000	Base	101.403382	22,443.57	97.622800	21,606.82	-836.75	0.00
3137AFP8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	463.570	Local	99.495222	461.23	99.742610	462.38	1.15	0.00
Original Face:	2,838,688.000	Base	99.495222	461.23	99.742610	462.38	1.15	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	133,152.330	Local	99.981142	133,127.22	93.972110	125,126.05	-8,001.17	0.00
Original Face:	2,838,688.000	Base	99.981142	133,127.22	93.972110	125,126.05	-8,001.17	0.00
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	121,189.250	Local	99.962464	121,143.76	94.731080	114,803.89	-6,339.87	0.00
Original Face:	3,247,459.000	Base	99.962464	121,143.76	94.731080	114,803.89	-6,339.87	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	238,033.120	Local	100.103507	238,279.50	95.015690	226,168.81	-12,110.69	0.00
Original Face:	5,677,376.000	Base	100.103507	238,279.50	95.015690	226,168.81	-12,110.69	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	49,579.260	Local	100.305208	49,730.58	98.814950	48,991.72	-738.86	0.00
Original Face:	8,516,065.000	Base	100.305208	49,730.58	98.814950	48,991.72	-738.86	0.00
3137AXM3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	633,766.090	Local	100.037168	634,001.65	93.601860	593,216.85	-40,784.80	0.01

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Original Face:	7,380,589.000	Base	100.037168	634,001.65	93.601860	593,216.85	-40,784.80	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,235,488.610	Local	101.081693	1,248,852.80	88.152060	1,089,108.66	-159,744.14	0.02
Original Face:	5,677,376.000	Base	101.081693	1,248,852.80	88.152060	1,089,108.66	-159,744.14	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	688,024.310	Local	100.020350	688,164.32	89.910380	618,605.27	-69,559.05	0.01
Original Face:	5,677,376.000	Base	100.020350	688,164.32	89.910380	618,605.27	-69,559.05	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,720,060.950	Local	100.630822	1,730,911.47	90.573200	1,557,914.24	-172,997.23	0.03
Original Face:	14,193,441.000	Base	100.630822	1,730,911.47	90.573200	1,557,914.24	-172,997.23	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	272,867.050	Local	100.402606	273,965.63	97.463100	265,944.69	-8,020.94	0.00
Original Face:	14,193,441.000	Base	100.402606	273,965.63	97.463100	265,944.69	-8,020.94	0.00
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	402,253.860	Local	99.909612	401,890.27	90.015800	362,092.03	-39,798.24	0.01
Original Face:	3,250,000.000	Base	99.909612	401,890.27	90.015800	362,092.03	-39,798.24	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	19,786.440	Local	100.433934	19,872.30	99.614090	19,710.08	-162.22	0.00
Original Face:	5,677,376.000	Base	100.433934	19,872.30	99.614090	19,710.08	-162.22	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,214,367.520	Local	99.919030	1,213,384.25	87.745960	1,065,558.44	-147,825.81	0.02
Original Face:	8,516,065.000	Base	99.919030	1,213,384.25	87.745960	1,065,558.44	-147,825.81	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	238,124.030	Local	98.430402	234,386.44	93.492970	222,629.23	-11,757.21	0.00
Original Face:	2,500,000.000	Base	98.430402	234,386.44	93.492970	222,629.23	-11,757.21	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051		
	4,334,520.550	Local	100.163382	4,341,602.38	80.879400	3,505,734.21	-835,868.17	0.06
Original Face:	5,000,000.000	Base	100.163382	4,341,602.38	80.879400	3,505,734.21	-835,868.17	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	269,946.550	Local	100.877174	272,314.45	94.872890	256,106.09	-16,208.36	0.00

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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:	44,567,405.000	Base	100.877174		272,314.45	94.872890	256,106.09	-16,208.36	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	7,541.120	Local	103.917720		7,836.56	98.843150	7,453.88	-382.68	0.00
Original Face:	1,000,000.000	Base	103.917720		7,836.56	98.843150	7,453.88	-382.68	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	417,534.490	Local	105.152281		439,047.04	97.306870	406,289.74	-32,757.30	0.01
Original Face:	24,898,134.000	Base	105.152281		439,047.04	97.306870	406,289.74	-32,757.30	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	124,112.280	Local	104.169056		129,286.59	96.521440	119,794.96	-9,491.63	0.00
Original Face:	8,516,065.000	Base	104.169056		129,286.59	96.521440	119,794.96	-9,491.63	0.00
31422XC91	FARMER MAC NOTES 12/23 3					3.000000	15 Dec 2023		
	10,000,000.000	Local	100.000000		10,000,000.00	99.216048	9,921,604.80	-78,395.20	0.16
		Base	100.000000		10,000,000.00	99.216048	9,921,604.80	-78,395.20	0.16
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
	5,000,000.000	Local	94.672595		4,733,629.75	89.923670	4,496,183.50	-237,446.25	0.07
Original Face:	5,000,000.000	Base	94.672595		4,733,629.75	89.923670	4,496,183.50	-237,446.25	0.07
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
	7,500,000.000	Local	100.022437		7,501,682.81	99.652403	7,473,930.23	-27,752.58	0.12
		Base	100.022437		7,501,682.81	99.652403	7,473,930.23	-27,752.58	0.12
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000		5,000,000.00	99.630088	4,981,504.40	-18,495.60	0.08
		Base	100.000000		5,000,000.00	99.630088	4,981,504.40	-18,495.60	0.08
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
	20,000,000.000	Local	100.000000		20,000,000.00	89.176893	17,835,378.60	-2,164,621.40	0.29
		Base	100.000000		20,000,000.00	89.176893	17,835,378.60	-2,164,621.40	0.29
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
	10,000,000.000	Local	100.000000		10,000,000.00	88.760690	8,876,069.00	-1,123,931.00	0.14
		Base	100.000000		10,000,000.00	88.760690	8,876,069.00	-1,123,931.00	0.14
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8					0.800000	25 Mar 2024		
	5,000,000.000	Local	100.000000		5,000,000.00	96.938444	4,846,922.20	-153,077.80	0.08

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		Base	100.000000	5,000,000.00	96.938444	4,846,922.20	-153,077.80	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	88.909867	8,890,986.70	-1,109,013.30	0.14
		Base	100.000000	10,000,000.00	88.909867	8,890,986.70	-1,109,013.30	0.14
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	87.890620	8,789,062.00	-1,210,938.00	0.14
		Base	100.000000	10,000,000.00	87.890620	8,789,062.00	-1,210,938.00	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	33,104.840	Local	104.447205	34,577.08	96.157690	31,832.85	-2,744.23	0.00
Original Face:	877,500.000	Base	104.447205	34,577.08	96.157690	31,832.85	-2,744.23	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	535,410.420	Local	99.020654	530,166.90	85.463960	457,582.95	-72,583.95	0.01
Original Face:	3,000,000.000	Base	99.020654	530,166.90	85.463960	457,582.95	-72,583.95	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,296,012.000	Local	95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.02
Original Face:	10,000,000.000	Base	95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,193,455.300	Local	101.752992	1,214,376.48	89.997800	1,074,083.51	-140,292.97	0.02
Original Face:	10,493,495.000	Base	101.752992	1,214,376.48	89.997800	1,074,083.51	-140,292.97	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,151,039.750	Local	96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.03
Original Face:	5,000,000.000	Base	96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	83,945.530	Local	99.913027	83,872.52	95.581790	80,236.64	-3,635.88	0.00
Original Face:	5,000,000.000	Base	99.913027	83,872.52	95.581790	80,236.64	-3,635.88	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	325,712.090	Local	100.611893	327,705.10	86.437020	281,535.82	-46,169.28	0.00
Original Face:	5,000,000.000	Base	100.611893	327,705.10	86.437020	281,535.82	-46,169.28	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	2,720,243.110	Local	102.128403	2,778,140.85	78.727780	2,141,587.01	-636,553.84	0.03

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		5,000,000.000	Base	102.128403	2,778,140.85	78.727780	2,141,587.01	-636,553.84	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
		6,253,000.000	Local	99.886160	6,245,881.57	96.441292	6,030,473.99	-215,407.58	0.10
			Base	99.886160	6,245,881.57	96.441292	6,030,473.99	-215,407.58	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		1,000,000.000	Local	99.979410	999,794.10	96.228820	962,288.20	-37,505.90	0.02
			Base	99.979410	999,794.10	96.228820	962,288.20	-37,505.90	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		2,000,000.000	Local	99.935260	1,998,705.19	92.776721	1,855,534.42	-143,170.77	0.03
			Base	99.935260	1,998,705.19	92.776721	1,855,534.42	-143,170.77	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028			
		5,000,000.000	Local	99.865463	4,993,273.13	98.623179	4,931,158.95	-62,114.18	0.08
			Base	99.865463	4,993,273.13	98.623179	4,931,158.95	-62,114.18	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025			
		5,000,000.000	Local	99.974997	4,998,749.85	97.893909	4,894,695.45	-104,054.40	0.08
			Base	99.974997	4,998,749.85	97.893909	4,894,695.45	-104,054.40	0.08
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		3,000,000.000	Local	99.996527	2,999,895.81	93.714237	2,811,427.11	-188,468.70	0.05
			Base	99.996527	2,999,895.81	93.714237	2,811,427.11	-188,468.70	0.05
458140BD1	INTEL CORP SR UNSECURED 05/24 2.875				2.875000	11 May 2024			
		25,000,000.000	Local	98.266283	24,566,570.81	98.159506	24,539,876.50	-26,694.31	0.40
			Base	98.266283	24,566,570.81	98.159506	24,539,876.50	-26,694.31	0.40
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024			
		12,000,000.000	Local	99.943719	11,993,246.23	98.167409	11,780,089.08	-213,157.15	0.19
			Base	99.943719	11,993,246.23	98.167409	11,780,089.08	-213,157.15	0.19
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.990212	1,999,804.24	90.873423	1,817,468.46	-182,335.78	0.03
			Base	99.990212	1,999,804.24	90.873423	1,817,468.46	-182,335.78	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	97.707108	19,541,421.60	-458,578.40	0.31

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	20,000,000.00	97.707108	19,541,421.60	-458,578.40	0.31
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.838489	19,967,697.70	98.408140	19,681,628.00	-286,069.70	0.32
		Base	99.838489	19,967,697.70	98.408140	19,681,628.00	-286,069.70	0.32
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
	5,850,000.000	Local	97.525230	5,705,225.96	95.470919	5,585,048.76	-120,177.20	0.09
		Base	97.525230	5,705,225.96	95.470919	5,585,048.76	-120,177.20	0.09
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025		
	5,000,000.000	Local	99.676184	4,983,809.18	98.191667	4,909,583.35	-74,225.83	0.08
		Base	99.676184	4,983,809.18	98.191667	4,909,583.35	-74,225.83	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	99.641741	19,928,348.20	-71,651.80	0.32
		Base	100.000000	20,000,000.00	99.641741	19,928,348.20	-71,651.80	0.32
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	3,000,000.000	Local	99.984896	2,999,546.88	96.819350	2,904,580.50	-94,966.38	0.05
Original Face:	3,000,000.000	Base	99.984896	2,999,546.88	96.819350	2,904,580.50	-94,966.38	0.05
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
	4,000,000.000	Local	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.06
Original Face:	4,000,000.000	Base	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.06
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2				3.730000	16 Jun 2025		
	4,691,841.490	Local	99.989410	4,691,344.63	99.341950	4,660,966.83	-30,377.80	0.08
Original Face:	8,500,000.000	Base	99.989410	4,691,344.63	99.341950	4,660,966.83	-30,377.80	0.08
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.956531	4,997,826.53	91.527442	4,576,372.10	-421,454.43	0.07
		Base	99.956531	4,997,826.53	91.527442	4,576,372.10	-421,454.43	0.07
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	89.718718	4,485,935.90	-514,064.10	0.07
		Base	100.000000	5,000,000.00	89.718718	4,485,935.90	-514,064.10	0.07
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	95.609885	4,780,494.25	-219,505.75	0.08

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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		Base	100.000000	5,000,000.00	95.609885	4,780,494.25	-219,505.75	0.08
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.983652	4,899,182.60	-100,817.40	0.08
		Base	100.000000	5,000,000.00	97.983652	4,899,182.60	-100,817.40	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	98.378226	19,675,645.20	-324,354.80	0.32
		Base	100.000000	20,000,000.00	98.378226	19,675,645.20	-324,354.80	0.32
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023		
	35,000,000.000	Local	100.000000	35,000,000.00	99.660694	34,881,242.90	-118,757.10	0.56
		Base	100.000000	35,000,000.00	99.660694	34,881,242.90	-118,757.10	0.56
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15				5.150000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.886723	9,888,672.30	-111,327.70	0.16
		Base	100.000000	10,000,000.00	98.886723	9,888,672.30	-111,327.70	0.16
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR				7.000000	20 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.981238	9,998,123.80	-1,876.20	0.16
		Base	100.000000	10,000,000.00	99.981238	9,998,123.80	-1,876.20	0.16
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6				6.000000	29 Aug 2028		
	15,000,000.000	Local	99.550642	14,932,596.29	100.174816	15,026,222.40	93,626.11	0.24
		Base	99.550642	14,932,596.29	100.174816	15,026,222.40	93,626.11	0.24
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR				5.640000	03 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.554565	4,977,728.25	-22,271.75	0.08
		Base	100.000000	5,000,000.00	99.554565	4,977,728.25	-22,271.75	0.08
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	3,000,000.000	Local	99.932721	2,997,981.64	95.096587	2,852,897.61	-145,084.03	0.05
		Base	99.932721	2,997,981.64	95.096587	2,852,897.61	-145,084.03	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	10,000,000.000	Local	99.861530	9,986,153.04	100.033387	10,003,338.70	17,185.66	0.16
		Base	99.861530	9,986,153.04	100.033387	10,003,338.70	17,185.66	0.16
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.792742	1,995,854.84	99.675937	1,993,518.74	-2,336.10	0.03

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Holdings

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.792742	1,995,854.84	99.675937	1,993,518.74	-2,336.10	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.982820	4,999,140.98	98.165160	4,908,258.00	-90,882.98	0.08
		Base	99.982820	4,999,140.98	98.165160	4,908,258.00	-90,882.98	0.08
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.985196	1,999,703.91	98.836145	1,976,722.90	-22,981.01	0.03
		Base	99.985196	1,999,703.91	98.836145	1,976,722.90	-22,981.01	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.858813	19,971,762.65	95.683318	19,136,663.60	-835,099.05	0.31
		Base	99.858813	19,971,762.65	95.683318	19,136,663.60	-835,099.05	0.31
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024		
	3,000,000.000	Local	99.941089	2,998,232.68	98.464058	2,953,921.74	-44,310.94	0.05
		Base	99.941089	2,998,232.68	98.464058	2,953,921.74	-44,310.94	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.870452	4,993,522.62	90.002149	4,500,107.45	-493,415.17	0.07
		Base	99.870452	4,993,522.62	90.002149	4,500,107.45	-493,415.17	0.07
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.970638	9,997,063.82	96.561166	9,656,116.60	-340,947.22	0.16
		Base	99.970638	9,997,063.82	96.561166	9,656,116.60	-340,947.22	0.16
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.965307	17,993,755.26	99.516300	17,912,934.00	-80,821.26	0.29
		Base	99.965307	17,993,755.26	99.516300	17,912,934.00	-80,821.26	0.29
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.970770	4,248,757.71	89.598139	3,807,920.91	-440,836.80	0.06
		Base	99.970770	4,248,757.71	89.598139	3,807,920.91	-440,836.80	0.06
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.06
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.06
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125				2.125000	17 Mar 2024		
	12,806,000.000	Local	98.387614	12,599,517.80	98.046312	12,555,810.71	-43,707.09	0.20

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		Base	98.387614	12,599,517.80	98.046312	12,555,810.71	-43,707.09	0.20
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024		
	4,000,000.000	Local	99.945038	3,997,801.52	94.840208	3,793,608.32	-204,193.20	0.06
		Base	99.945038	3,997,801.52	94.840208	3,793,608.32	-204,193.20	0.06
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.780251	4,989,012.57	97.772639	4,888,631.95	-100,380.62	0.08
		Base	99.780251	4,989,012.57	97.772639	4,888,631.95	-100,380.62	0.08
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR				5.925000	24 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.825200	4,991,260.00	-8,740.00	0.08
		Base	100.000000	5,000,000.00	99.825200	4,991,260.00	-8,740.00	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	91.952311	18,390,462.20	-1,609,537.80	0.30
		Base	100.000000	20,000,000.00	91.952311	18,390,462.20	-1,609,537.80	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	98.324300	19,664,860.00	-335,140.00	0.32
		Base	100.000000	20,000,000.00	98.324300	19,664,860.00	-335,140.00	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	99.929769	9,992,976.90	-7,023.10	0.16
		Base	100.000000	10,000,000.00	99.929769	9,992,976.90	-7,023.10	0.16
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	10,000,000.000	Local	99.989918	9,998,991.77	97.736707	9,773,670.70	-225,321.07	0.16
		Base	99.989918	9,998,991.77	97.736707	9,773,670.70	-225,321.07	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.864932	14,979,739.86	89.349382	13,402,407.30	-1,577,332.56	0.22
		Base	99.864932	14,979,739.86	89.349382	13,402,407.30	-1,577,332.56	0.22
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	5,000,000.000	Local	99.965233	4,998,261.66	94.888503	4,744,425.15	-253,836.51	0.08
		Base	99.965233	4,998,261.66	94.888503	4,744,425.15	-253,836.51	0.08
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.983885	4,999,194.25	96.402716	4,820,135.80	-179,058.45	0.08

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		Base	99.983885	4,999,194.25	96.402716	4,820,135.80	-179,058.45	0.08
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	7,000,000.000	Local	99.901280	6,993,089.58	100.272259	7,019,058.13	25,968.55	0.11
		Base	99.901280	6,993,089.58	100.272259	7,019,058.13	25,968.55	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.853214	9,985,321.42	98.876292	9,887,629.20	-97,692.22	0.16
		Base	99.853214	9,985,321.42	98.876292	9,887,629.20	-97,692.22	0.16
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45				4.450000	13 Mar 2026		
	5,000,000.000	Local	99.941093	4,997,054.66	98.201457	4,910,072.85	-86,981.81	0.08
		Base	99.941093	4,997,054.66	98.201457	4,910,072.85	-86,981.81	0.08
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	5,000,000.000	Local	99.988927	4,999,446.34	98.687454	4,934,372.70	-65,073.64	0.08
		Base	99.988927	4,999,446.34	98.687454	4,934,372.70	-65,073.64	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	15,000,000.000	Local	99.973068	14,995,960.23	98.091871	14,713,780.65	-282,179.58	0.24
		Base	99.973068	14,995,960.23	98.091871	14,713,780.65	-282,179.58	0.24
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
	7,000,000.000	Local	99.971790	6,998,025.32	100.482476	7,033,773.32	35,748.00	0.11
		Base	99.971790	6,998,025.32	100.482476	7,033,773.32	35,748.00	0.11
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	3,000,000.000	Local	100.190206	3,005,706.17	100.378846	3,011,365.38	5,659.21	0.05
		Base	100.190206	3,005,706.17	100.378846	3,011,365.38	5,659.21	0.05
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.320000	21 Mar 2024		
	9,000,000.000	Local	100.000000	9,000,000.00	100.040657	9,003,659.13	3,659.13	0.14
		Base	100.000000	9,000,000.00	100.040657	9,003,659.13	3,659.13	0.14
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025		
	5,000,000.000	Local	99.984570	4,999,228.52	97.920869	4,896,043.45	-103,185.07	0.08
		Base	99.984570	4,999,228.52	97.920869	4,896,043.45	-103,185.07	0.08
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
	5,000,000.000	Local	99.842236	4,992,111.80	99.601770	4,980,088.50	-12,023.30	0.08

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.842236	4,992,111.80	99.601770	4,980,088.50	-12,023.30	0.08
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024		
	7,000,000.000	Local	99.998447	6,999,891.26	97.128835	6,799,018.45	-200,872.81	0.11
		Base	99.998447	6,999,891.26	97.128835	6,799,018.45	-200,872.81	0.11
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025		
	4,455,000.000	Local	106.905284	4,762,630.40	96.791803	4,312,074.82	-450,555.58	0.07
		Base	106.905284	4,762,630.40	96.791803	4,312,074.82	-450,555.58	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.877395	4,993,869.76	96.014554	4,800,727.70	-193,142.06	0.08
		Base	99.877395	4,993,869.76	96.014554	4,800,727.70	-193,142.06	0.08
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4				2.400000	15 Sep 2023		
	6,700,000.000	Local	100.000000	6,700,000.00	99.860014	6,690,620.94	-9,379.06	0.11
		Base	100.000000	6,700,000.00	99.860014	6,690,620.94	-9,379.06	0.11
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.975409	7,998,032.70	91.119991	7,289,599.28	-708,433.42	0.12
		Base	99.975409	7,998,032.70	91.119991	7,289,599.28	-708,433.42	0.12
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025		
	5,000,000.000	Local	99.902313	4,995,115.63	100.949217	5,047,460.85	52,345.22	0.08
		Base	99.902313	4,995,115.63	100.949217	5,047,460.85	52,345.22	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	10,000,000.000	Local	97.858853	9,785,885.28	95.004082	9,500,408.20	-285,477.08	0.15
		Base	97.858853	9,785,885.28	95.004082	9,500,408.20	-285,477.08	0.15
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.500000	30 Mar 2026		
	12,000,000.000	Local	99.941894	11,993,027.23	99.104542	11,892,545.04	-100,482.19	0.19
		Base	99.941894	11,993,027.23	99.104542	11,892,545.04	-100,482.19	0.19
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	12,000,000.000	Local	99.972286	11,996,674.35	98.272110	11,792,653.20	-204,021.15	0.19
		Base	99.972286	11,996,674.35	98.272110	11,792,653.20	-204,021.15	0.19
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	9,909,000.000	Local	100.006881	9,909,681.82	99.488647	9,858,330.03	-51,351.79	0.16

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Holdings

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STATE OF ARIZONA

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STATE STREET

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		Base	100.006881	9,909,681.82	99.488647	9,858,330.03	-51,351.79	0.16
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.700000	13 Feb 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.242668	15,036,400.20	36,400.20	0.24
		Base	100.000000	15,000,000.00	100.242668	15,036,400.20	36,400.20	0.24
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024		
	4,753,000.000	Local	102.010613	4,848,564.43	98.517067	4,682,516.19	-166,048.24	0.08
		Base	102.010613	4,848,564.43	98.517067	4,682,516.19	-166,048.24	0.08
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	12,000,000.000	Local	99.996420	11,999,570.39	92.289474	11,074,736.88	-924,833.51	0.18
		Base	99.996420	11,999,570.39	92.289474	11,074,736.88	-924,833.51	0.18
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.750000	12 Apr 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.001000	5,000,050.00	50.00	0.08
		Base	100.000000	5,000,000.00	100.001000	5,000,050.00	50.00	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025		
	15,000,000.000	Local	99.930001	14,989,500.16	91.060311	13,659,046.65	-1,330,453.51	0.22
		Base	99.930001	14,989,500.16	91.060311	13,659,046.65	-1,330,453.51	0.22
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	5,500,000.000	Local	99.979389	5,498,866.41	90.912848	5,000,206.64	-498,659.77	0.08
		Base	99.979389	5,498,866.41	90.912848	5,000,206.64	-498,659.77	0.08
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.908343	3,996,333.70	98.123397	3,924,935.88	-71,397.82	0.06
		Base	99.908343	3,996,333.70	98.123397	3,924,935.88	-71,397.82	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.540000	05 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	100.009848	7,000,689.36	689.36	0.11
		Base	100.000000	7,000,000.00	100.009848	7,000,689.36	689.36	0.11
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.860000	10 Mar 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.555696	15,083,354.40	83,354.40	0.24
		Base	100.000000	15,000,000.00	100.555696	15,083,354.40	83,354.40	0.24
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				4.874000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.707000	9,770,700.00	-229,300.00	0.16

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STATE OF ARIZONA

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		Base	100.000000	10,000,000.00	97.707000	9,770,700.00	-229,300.00	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	91.050000	4,552,500.00	-447,500.00	0.07
		Base	100.000000	5,000,000.00	91.050000	4,552,500.00	-447,500.00	0.07
78014RDY5	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	95.855137	9,585,513.70	-414,486.30	0.15
		Base	100.000000	10,000,000.00	95.855137	9,585,513.70	-414,486.30	0.15
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.800000	05 Aug 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	98.999469	14,849,920.35	-150,079.65	0.24
		Base	100.000000	15,000,000.00	98.999469	14,849,920.35	-150,079.65	0.24
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	97.687596	24,421,899.00	-578,101.00	0.39
		Base	100.000000	25,000,000.00	97.687596	24,421,899.00	-578,101.00	0.39
78014RJF8	ROYAL BANK OF CANADA SR UNSECURED 12/23 5.25				5.250000	29 Dec 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	98.504513	24,626,128.25	-373,871.75	0.40
		Base	100.000000	25,000,000.00	98.504513	24,626,128.25	-373,871.75	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	99.130045	24,782,511.25	-217,488.75	0.40
		Base	100.000000	25,000,000.00	99.130045	24,782,511.25	-217,488.75	0.40
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	98.113267	19,622,653.40	-377,346.60	0.32
		Base	100.000000	20,000,000.00	98.113267	19,622,653.40	-377,346.60	0.32
78014RKA7	ROYAL BANK OF CANADA SR UNSECURED 01/24 5.1				5.100000	17 Jan 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	99.581695	19,916,339.00	-83,661.00	0.32
		Base	100.000000	20,000,000.00	99.581695	19,916,339.00	-83,661.00	0.32
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024		
	15,000,000.000	Local	99.999616	14,999,942.46	98.035148	14,705,272.20	-294,670.26	0.24
		Base	99.999616	14,999,942.46	98.035148	14,705,272.20	-294,670.26	0.24
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	15,000,000.000	Local	99.950945	14,992,641.82	94.790591	14,218,588.65	-774,053.17	0.23

Holdings

ST OF AZ POOL 3 ST AGCY INT.

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		Base	99.950945	14,992,641.82	94.790591	14,218,588.65	-774,053.17	0.23
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.100000	25 Jan 2029		
		618,933.610 Local	100.000000	618,933.61	96.063500	594,569.29	-24,364.32	0.01
Original Face:		2,838,688.000 Base	100.000000	618,933.61	96.063500	594,569.29	-24,364.32	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		5,000,000.000 Local	99.985243	4,999,262.15	95.881847	4,794,092.35	-205,169.80	0.08
			Base	4,999,262.15	95.881847	4,794,092.35	-205,169.80	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
		5,000,000.000 Local	99.922903	4,996,145.15	89.978429	4,498,921.45	-497,223.70	0.07
			Base	4,996,145.15	89.978429	4,498,921.45	-497,223.70	0.07
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.350000	03 Mar 2027		
		10,000,000.000 Local	100.000000	10,000,000.00	98.760665	9,876,066.50	-123,933.50	0.16
			Base	10,000,000.00	98.760665	9,876,066.50	-123,933.50	0.16
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025		
		3,000,000.000 Local	99.992737	2,999,782.10	97.732405	2,931,972.15	-67,809.95	0.05
			Base	2,999,782.10	97.732405	2,931,972.15	-67,809.95	0.05
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
		5,000,000.000 Local	100.191191	5,009,559.54	98.629214	4,931,460.70	-78,098.84	0.08
			Base	5,009,559.54	98.629214	4,931,460.70	-78,098.84	0.08
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
		8,000,000.000 Local	99.847129	7,987,770.28	99.447618	7,955,809.44	-31,960.84	0.13
			Base	7,987,770.28	99.447618	7,955,809.44	-31,960.84	0.13
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45				2.450000	01 Oct 2023		
		15,000,000.000 Local	100.000000	15,000,000.00	99.727174	14,959,076.10	-40,923.90	0.24
			Base	15,000,000.00	99.727174	14,959,076.10	-40,923.90	0.24
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
		5,000,000.000 Local	99.884673	4,994,233.64	101.115196	5,055,759.80	61,526.16	0.08
			Base	4,994,233.64	101.115196	5,055,759.80	61,526.16	0.08
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
		8,000,000.000 Local	99.932300	7,994,584.02	95.190183	7,615,214.64	-379,369.38	0.12

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		Base	99.932300	7,994,584.02	95.190183	7,615,214.64	-379,369.38	0.12
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.720000	14 Feb 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.05
		Base	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.05
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75				4.750000	15 Feb 2026		
	7,000,000.000	Local	99.899703	6,992,979.20	99.059829	6,934,188.03	-58,791.17	0.11
		Base	99.899703	6,992,979.20	99.059829	6,934,188.03	-58,791.17	0.11
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
	5,000,000.000	Local	99.916820	4,995,840.99	92.858198	4,642,909.90	-352,931.09	0.07
		Base	99.916820	4,995,840.99	92.858198	4,642,909.90	-352,931.09	0.07
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.674108	9,967,410.80	-32,589.20	0.16
		Base	100.000000	10,000,000.00	99.674108	9,967,410.80	-32,589.20	0.16
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
	3,678,000.000	Local	102.531942	3,771,124.83	98.286391	3,614,973.46	-156,151.37	0.06
		Base	102.531942	3,771,124.83	98.286391	3,614,973.46	-156,151.37	0.06
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
	10,000,000.000	Local	100.060205	10,006,020.47	95.447049	9,544,704.90	-461,315.57	0.15
		Base	100.060205	10,006,020.47	95.447049	9,544,704.90	-461,315.57	0.15
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	21,515,000.000	Local	102.524094	22,058,058.74	97.415163	20,958,872.32	-1,099,186.42	0.34
		Base	102.524094	22,058,058.74	97.415163	20,958,872.32	-1,099,186.42	0.34
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	12,000,000.000	Local	99.250025	11,910,003.05	97.946378	11,753,565.36	-156,437.69	0.19
		Base	99.250025	11,910,003.05	97.946378	11,753,565.36	-156,437.69	0.19
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027		
	4,000,000.000	Local	99.965642	3,998,625.68	100.121519	4,004,860.76	6,235.08	0.06
		Base	99.965642	3,998,625.68	100.121519	4,004,860.76	6,235.08	0.06
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	96.355672	9,635,567.20	-364,432.80	0.16

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	96.355672	9,635,567.20	-364,432.80	0.16
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.655000	04 Mar 2024		
	11,000,000.000	Local	100.000000	11,000,000.00	99.977285	10,997,501.35	-2,498.65	0.18
		Base	100.000000	11,000,000.00	99.977285	10,997,501.35	-2,498.65	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	91.412733	9,141,273.30	-858,726.70	0.15
		Base	100.000000	10,000,000.00	91.412733	9,141,273.30	-858,726.70	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	91.734884	15,594,930.28	-1,405,069.72	0.25
		Base	100.000000	17,000,000.00	91.734884	15,594,930.28	-1,405,069.72	0.25
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	100.026905	15,004,035.75	4,035.75	0.24
		Base	100.000000	15,000,000.00	100.026905	15,004,035.75	4,035.75	0.24
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	26,000,000.000	Local	100.000000	26,000,000.00	97.060668	25,235,773.68	-764,226.32	0.41
		Base	100.000000	26,000,000.00	97.060668	25,235,773.68	-764,226.32	0.41
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.320000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.276447	25,069,111.75	69,111.75	0.40
		Base	100.000000	25,000,000.00	100.276447	25,069,111.75	69,111.75	0.40
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024		
	18,000,000.000	Local	100.000000	18,000,000.00	98.511875	17,732,137.50	-267,862.50	0.29
		Base	100.000000	18,000,000.00	98.511875	17,732,137.50	-267,862.50	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	99.155145	19,831,029.00	-168,971.00	0.32
		Base	100.000000	20,000,000.00	99.155145	19,831,029.00	-168,971.00	0.32
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.042845	19,808,569.00	-191,431.00	0.32
		Base	100.000000	20,000,000.00	99.042845	19,808,569.00	-191,431.00	0.32
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.980527	9,998,052.70	95.145943	9,514,594.30	-483,458.40	0.15

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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		Base	99.980527	9,998,052.70	95.145943	9,514,594.30	-483,458.40	0.15
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62				0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.377135	4,518,856.75	-481,143.25	0.07
		Base	100.000000	5,000,000.00	90.377135	4,518,856.75	-481,143.25	0.07
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65				0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	90.048390	4,502,419.50	-497,580.50	0.07
		Base	100.000000	5,000,000.00	90.048390	4,502,419.50	-497,580.50	0.07
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				5.590000	13 Sep 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.840546	6,988,838.22	-11,161.78	0.11
		Base	100.000000	7,000,000.00	99.840546	6,988,838.22	-11,161.78	0.11
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.993460	9,999,346.04	93.830206	9,383,020.60	-616,325.44	0.15
		Base	99.993460	9,999,346.04	93.830206	9,383,020.60	-616,325.44	0.15
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.940043	9,994,004.33	97.058088	9,705,808.80	-288,195.53	0.16
		Base	99.940043	9,994,004.33	97.058088	9,705,808.80	-288,195.53	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.912062	19,982,412.42	100.477217	20,095,443.40	113,030.98	0.32
		Base	99.912062	19,982,412.42	100.477217	20,095,443.40	113,030.98	0.32
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.970352	14,995,552.80	99.280107	14,892,016.05	-103,536.75	0.24
		Base	99.970352	14,995,552.80	99.280107	14,892,016.05	-103,536.75	0.24
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.820000	09 Mar 2026		
	23,000,000.000	Local	100.000000	23,000,000.00	100.239225	23,055,021.75	55,021.75	0.37
		Base	100.000000	23,000,000.00	100.239225	23,055,021.75	55,021.75	0.37
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.937309	1,998,746.18	93.259619	1,865,192.38	-133,553.80	0.03
		Base	99.937309	1,998,746.18	93.259619	1,865,192.38	-133,553.80	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.500000	17 Jan 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.520594	6,966,441.58	-33,558.42	0.11

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

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		Base	100.000000	7,000,000.00	99.520594	6,966,441.58	-33,558.42	0.11
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.700000	09 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	97.499000	14,624,850.00	-375,150.00	0.24
		Base	100.000000	15,000,000.00	97.499000	14,624,850.00	-375,150.00	0.24
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	96.583409	6,760,838.63	-239,161.37	0.11
		Base	100.000000	7,000,000.00	96.583409	6,760,838.63	-239,161.37	0.11
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.705253	11,964,630.36	-35,369.64	0.19
		Base	100.000000	12,000,000.00	99.705253	11,964,630.36	-35,369.64	0.19
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024		
	4,025,000.000	Local	97.119299	3,909,051.78	96.548785	3,886,088.60	-22,963.18	0.06
		Base	97.119299	3,909,051.78	96.548785	3,886,088.60	-22,963.18	0.06
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.810300	10,979,132.95	96.587148	10,624,586.28	-354,546.67	0.17
		Base	99.810300	10,979,132.95	96.587148	10,624,586.28	-354,546.67	0.17
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.944997	2,998,349.90	99.489215	2,984,676.45	-13,673.45	0.05
		Base	99.944997	2,998,349.90	99.489215	2,984,676.45	-13,673.45	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.982148	1,999,642.95	97.064176	1,941,283.52	-58,359.43	0.03
		Base	99.982148	1,999,642.95	97.064176	1,941,283.52	-58,359.43	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.266911	19,853,382.10	90.281250	18,056,250.00	-1,797,132.10	0.29
		Base	99.266911	19,853,382.10	90.281250	18,056,250.00	-1,797,132.10	0.29
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	15,000,000.000	Local	99.906234	14,985,935.17	98.195312	14,729,296.80	-256,638.37	0.24
		Base	99.906234	14,985,935.17	98.195312	14,729,296.80	-256,638.37	0.24
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.614923	24,903,730.76	96.242188	24,060,547.00	-843,183.76	0.39

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Holdings

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STATE STREET

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		Base	99.614923	24,903,730.76	96.242188	24,060,547.00	-843,183.76	0.39
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024		
	80,000,000.000	Local	98.293670	78,634,936.22	98.039062	78,431,249.60	-203,686.62	1.26
		Base	98.293670	78,634,936.22	98.039062	78,431,249.60	-203,686.62	1.26
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024		
	165,000,000.000	Local	98.928495	163,232,017.26	97.855469	161,461,523.85	-1,770,493.41	2.60
		Base	98.928495	163,232,017.26	97.855469	161,461,523.85	-1,770,493.41	2.60
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025		
	10,000,000.000	Local	101.008335	10,100,833.45	97.188026	9,718,802.60	-382,030.85	0.16
		Base	101.008335	10,100,833.45	97.188026	9,718,802.60	-382,030.85	0.16
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	101.309102	10,130,910.16	99.156981	9,915,698.10	-215,212.06	0.16
		Base	101.309102	10,130,910.16	99.156981	9,915,698.10	-215,212.06	0.16
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	8,018,000.000	Local	100.838960	8,085,267.85	97.127884	7,787,713.74	-297,554.11	0.13
		Base	100.838960	8,085,267.85	97.127884	7,787,713.74	-297,554.11	0.13
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.958971	6,997,127.96	96.047712	6,723,339.84	-273,788.12	0.11
		Base	99.958971	6,997,127.96	96.047712	6,723,339.84	-273,788.12	0.11
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	5,000,000.000	Local	99.993430	4,999,671.52	99.916988	4,995,849.40	-3,822.12	0.08
		Base	99.993430	4,999,671.52	99.916988	4,995,849.40	-3,822.12	0.08
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.090000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.543942	12,065,273.04	65,273.04	0.19
		Base	100.000000	12,000,000.00	100.543942	12,065,273.04	65,273.04	0.19
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.998889	2,999,966.66	97.274873	2,918,246.19	-81,720.47	0.05
		Base	99.998889	2,999,966.66	97.274873	2,918,246.19	-81,720.47	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.268156	8,021,452.49	90.704449	7,256,355.92	-765,096.57	0.12

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STATE OF ARIZONA

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STATE STREET

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		Base	100.268156	8,021,452.49	90.704449	7,256,355.92	-765,096.57	0.12
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	2,515,100.560	Local	99.994049	2,514,950.89	99.397150	2,499,938.28	-15,012.61	0.04
Original Face:	20,000,000.000	Base	99.994049	2,514,950.89	99.397150	2,499,938.28	-15,012.61	0.04
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	15,000,000.000	Local	99.998699	14,999,804.85	99.031960	14,854,794.00	-145,010.85	0.24
Original Face:	15,000,000.000	Base	99.998699	14,999,804.85	99.031960	14,854,794.00	-145,010.85	0.24
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029		
	19,000,000.000	Local	99.989482	18,998,001.58	99.925760	18,985,894.40	-12,107.18	0.31
Original Face:	19,000,000.000	Base	99.989482	18,998,001.58	99.925760	18,985,894.40	-12,107.18	0.31
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	97.745384	6,583,151.62	93.291472	6,283,180.64	-299,970.98	0.10
		Base	97.745384	6,583,151.62	93.291472	6,283,180.64	-299,970.98	0.10
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	5,000,000.000	Local	99.988746	4,999,437.32	98.935252	4,946,762.60	-52,674.72	0.08
		Base	99.988746	4,999,437.32	98.935252	4,946,762.60	-52,674.72	0.08
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025		
	8,630,000.000	Local	99.513836	8,588,044.08	97.043319	8,374,838.43	-213,205.65	0.13
		Base	99.513836	8,588,044.08	97.043319	8,374,838.43	-213,205.65	0.13
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024		
	1,000,000.000	Local	101.109874	1,011,098.74	98.607285	986,072.85	-25,025.89	0.02
		Base	101.109874	1,011,098.74	98.607285	986,072.85	-25,025.89	0.02
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	100.714107	4,920,891.28	97.806794	4,778,839.95	-142,051.33	0.08
		Base	100.714107	4,920,891.28	97.806794	4,778,839.95	-142,051.33	0.08
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.883740	4,994,187.00	89.613141	4,480,657.05	-513,529.95	0.07
		Base	99.883740	4,994,187.00	89.613141	4,480,657.05	-513,529.95	0.07
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	6,000,000.000	Local	99.961197	5,997,671.83	98.160236	5,889,614.16	-108,057.67	0.09

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		Base	99.961197	5,997,671.83	98.160236	5,889,614.16	-108,057.67	0.09
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95				0.950000	17 Nov 2023		
	3,000,000.000	Local	99.998310	2,999,949.30	98.982022	2,969,460.66	-30,488.64	0.05
		Base	99.998310	2,999,949.30	98.982022	2,969,460.66	-30,488.64	0.05
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.924438	4,996,221.88	90.886202	4,544,310.10	-451,911.78	0.07
		Base	99.924438	4,996,221.88	90.886202	4,544,310.10	-451,911.78	0.07
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	10,000,000.000	Local	96.982425	9,698,242.54	95.929006	9,592,900.60	-105,341.94	0.15
		Base	96.982425	9,698,242.54	95.929006	9,592,900.60	-105,341.94	0.15
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	10,000,000.000	Local	99.612248	9,961,224.77	95.908167	9,590,816.70	-370,408.07	0.15
		Base	99.612248	9,961,224.77	95.908167	9,590,816.70	-370,408.07	0.15
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	10,000,000.000	Local	99.992156	9,999,215.60	100.348025	10,034,802.50	35,586.90	0.16
		Base	99.992156	9,999,215.60	100.348025	10,034,802.50	35,586.90	0.16
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.360000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.345200	15,051,780.00	51,780.00	0.24
		Base	100.000000	15,000,000.00	100.345200	15,051,780.00	51,780.00	0.24
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.985627	4,999,281.34	99.203144	4,960,157.20	-39,124.14	0.08
		Base	99.985627	4,999,281.34	99.203144	4,960,157.20	-39,124.14	0.08
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	96.250600	6,737,542.00	-262,458.00	0.11
		Base	100.000000	7,000,000.00	96.250600	6,737,542.00	-262,458.00	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	96.666064	9,666,606.40	-333,393.60	0.16
		Base	100.000000	10,000,000.00	96.666064	9,666,606.40	-333,393.60	0.16
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.000000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.961720	9,696,172.00	-303,828.00	0.16

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	10,000,000.00	96.961720	9,696,172.00	-303,828.00	0.16
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	96.969723	19,393,944.60	-606,055.40	0.31
		Base	100.000000	20,000,000.00	96.969723	19,393,944.60	-606,055.40	0.31
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1				4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	96.584221	9,658,422.10	-341,577.90	0.16
		Base	100.000000	10,000,000.00	96.584221	9,658,422.10	-341,577.90	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	96.110759	9,611,075.90	-388,924.10	0.15
		Base	100.000000	10,000,000.00	96.110759	9,611,075.90	-388,924.10	0.15
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.915695	4,945,784.75	-54,215.25	0.08
		Base	100.000000	5,000,000.00	98.915695	4,945,784.75	-54,215.25	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	99.838855	17,970,993.90	-29,006.10	0.29
		Base	100.000000	18,000,000.00	99.838855	17,970,993.90	-29,006.10	0.29
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.369862	19,673,972.40	-326,027.60	0.32
		Base	100.000000	20,000,000.00	98.369862	19,673,972.40	-326,027.60	0.32
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.983610	4,999,180.49	99.974427	4,998,721.35	-459.14	0.08
		Base	99.983610	4,999,180.49	99.974427	4,998,721.35	-459.14	0.08
US DOLLAR Total								
	3,834,076,083.770	Local		3,829,791,261.44		3,720,824,944.46	-108,966,316.98	59.90
Original Face:	430,688,511.000	Base		3,829,791,261.44		3,720,824,944.46	-108,966,316.98	59.90
FIXED INCOME Total								
	3,834,076,083.770	Base		3,829,791,261.44		3,720,824,944.46	-108,966,316.98	59.90
Original Face:	430,688,511.000							

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		6,334,998,237.300	Base	6,320,796,657.32		6,211,448,891.24	-109,347,766.08	100.00
Original Face:		430,688,511.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.225523	31 Dec 2030		
		260,928.990	Local	100.000000			260,928.99	0.00
			Base	100.000000			260,928.99	0.23

US DOLLAR Total		260,928.990	Local				260,928.99	0.00	0.23
			Base				260,928.99	0.00	0.23

CASH EQUIVALENT Total

		260,928.990	Base				260,928.99	0.00	0.23
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

02008DAB5	ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2				5.290000	16 Jun 2025			
		449,927.450	Local	99.898212			449,196.45	-273.03	0.39
Original Face:		620,000.000	Base	99.898212			449,196.45	-273.03	0.39

023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73				2.730000	13 Apr 2024			
		550,000.000	Local	100.000000			541,052.67	-8,947.33	0.47
			Base	100.000000			541,052.67	-8,947.33	0.47

023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		600,000.000	Local	99.995428			595,308.42	-4,664.15	0.52
			Base	99.995428			595,308.42	-4,664.15	0.52

025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75				0.750000	03 Nov 2023			
		500,000.000	Local	99.999146			496,100.55	-3,895.18	0.43
			Base	99.999146			496,100.55	-3,895.18	0.43

025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		1,200,000.000	Local	97.301858			1,164,267.46	-3,354.83	1.02
			Base	97.301858			1,164,267.46	-3,354.83	1.02

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local		99.993555	794,948.76	94.592520	752,010.53	-42,938.23	0.66
Original Face:	795,000.000	Base		99.993555	794,948.76	94.592520	752,010.53	-42,938.23	0.66
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
	775,000.000	Local		99.977880	774,828.57	96.734780	749,694.55	-25,134.02	0.66
Original Face:	775,000.000	Base		99.977880	774,828.57	96.734780	749,694.55	-25,134.02	0.66
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
	465,000.000	Local		99.703172	463,619.75	98.856009	459,680.44	-3,939.31	0.40
		Base		99.703172	463,619.75	98.856009	459,680.44	-3,939.31	0.40
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local		101.902555	662,366.61	98.699846	641,549.00	-20,817.61	0.56
		Base		101.902555	662,366.61	98.699846	641,549.00	-20,817.61	0.56
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
	1,500,000.000	Local		100.000000	1,500,000.00	99.106864	1,486,602.96	-13,397.04	1.30
		Base		100.000000	1,500,000.00	99.106864	1,486,602.96	-13,397.04	1.30
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
	500,000.000	Local		100.615310	503,076.55	99.434957	497,174.79	-5,901.76	0.43
		Base		100.615310	503,076.55	99.434957	497,174.79	-5,901.76	0.43
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
	300,000.000	Local		99.995827	299,987.48	100.002370	300,007.11	19.63	0.26
Original Face:	300,000.000	Base		99.995827	299,987.48	100.002370	300,007.11	19.63	0.26
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A					2.520000	26 Dec 2024		
	57,859.180	Local		99.999188	57,858.71	99.480940	57,558.86	-299.85	0.05
Original Face:	235,000.000	Base		99.999188	57,858.71	99.480940	57,558.86	-299.85	0.05
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	850,000.000	Local		97.969480	832,740.58	97.472830	828,519.06	-4,221.52	0.72
Original Face:	850,000.000	Base		97.969480	832,740.58	97.472830	828,519.06	-4,221.52	0.72
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	94.562322	945,623.22	-54,376.78	0.83
		Base		100.000000	1,000,000.00	94.562322	945,623.22	-54,376.78	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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.630000	02 Apr 2026		
	550,000.000	Local	100.302020	551,661.11	100.641386	553,527.62	1,866.51	0.48	
		Base	100.302020	551,661.11	100.641386	553,527.62	1,866.51	0.48	
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local	100.000000	750,000.00	99.410677	745,580.08	-4,419.92	0.65	
		Base	100.000000	750,000.00	99.410677	745,580.08	-4,419.92	0.65	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	605,000.000	Local	99.990521	604,942.65	98.615000	596,620.75	-8,321.90	0.52	
		Base	99.990521	604,942.65	98.615000	596,620.75	-8,321.90	0.52	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.560000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.850380	998,503.80	-1,496.20	0.87	
		Base	100.000000	1,000,000.00	99.850380	998,503.80	-1,496.20	0.87	
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	100.399741	1,104,397.15	4,397.15	0.97	
		Base	100.000000	1,100,000.00	100.399741	1,104,397.15	4,397.15	0.97	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local	99.973298	593,841.39	97.725004	580,486.52	-13,354.87	0.51	
		Base	99.973298	593,841.39	97.725004	580,486.52	-13,354.87	0.51	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	170,480.340	Local	99.988738	170,461.14	96.929140	165,245.13	-5,216.01	0.14	
	Original Face:	305,000.000	Base	99.988738	170,461.14	96.929140	165,245.13	-5,216.01	0.14
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2					2.390000	15 Aug 2025		
	148,221.550	Local	99.999487	148,220.79	99.045740	146,807.13	-1,413.66	0.13	
	Original Face:	325,000.000	Base	99.999487	148,220.79	99.045740	146,807.13	-1,413.66	0.13
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
	187,924.220	Local	99.997558	187,919.63	99.261830	186,537.02	-1,382.61	0.16	
	Original Face:	410,000.000	Base	99.997558	187,919.63	99.261830	186,537.02	-1,382.61	0.16
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
	373,831.460	Local	99.999797	373,830.70	99.718240	372,778.15	-1,052.55	0.33	
	Original Face:	425,000.000	Base	99.999797	373,830.70	99.718240	372,778.15	-1,052.55	0.33

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
	1,000,000.000	Local		99.994200	999,942.00	99.565690	995,656.90	-4,285.10	0.87
Original Face:	1,000,000.000	Base		99.994200	999,942.00	99.565690	995,656.90	-4,285.10	0.87
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR					6.650000	09 May 2025		
	500,000.000	Local		100.020656	500,103.28	99.766011	498,830.06	-1,273.22	0.44
		Base		100.020656	500,103.28	99.766011	498,830.06	-1,273.22	0.44
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
	1,000,000.000	Local		99.988568	999,885.68	99.276530	992,765.30	-7,120.38	0.87
Original Face:	1,000,000.000	Base		99.988568	999,885.68	99.276530	992,765.30	-7,120.38	0.87
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A					3.740000	15 Sep 2025		
	186,154.470	Local		99.997894	186,150.55	99.162800	184,595.98	-1,554.57	0.16
Original Face:	320,000.000	Base		99.997894	186,150.55	99.162800	184,595.98	-1,554.57	0.16
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2					2.710000	16 Jun 2025		
	249,916.940	Local		99.997391	249,910.42	99.208540	247,938.95	-1,971.47	0.22
Original Face:	635,000.000	Base		99.997391	249,910.42	99.208540	247,938.95	-1,971.47	0.22
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					5.545000	17 May 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.960359	999,603.59	-396.41	0.87
		Base		100.000000	1,000,000.00	99.960359	999,603.59	-396.41	0.87
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local		99.952846	499,764.23	95.177492	475,887.46	-23,876.77	0.42
		Base		99.952846	499,764.23	95.177492	475,887.46	-23,876.77	0.42
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
	750,000.000	Local		99.983795	749,878.46	100.265303	751,989.77	2,111.31	0.66
		Base		99.983795	749,878.46	100.265303	751,989.77	2,111.31	0.66
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
	1,330,000.000	Local		98.869665	1,314,966.55	96.842423	1,288,004.23	-26,962.32	1.13
		Base		98.869665	1,314,966.55	96.842423	1,288,004.23	-26,962.32	1.13
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					5.969000	01 May 2025		
	500,000.000	Local		100.000000	500,000.00	99.960016	499,800.08	-199.92	0.44
		Base		100.000000	500,000.00	99.960016	499,800.08	-199.92	0.44

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
	600,000.000	Local	99.224645	595,347.87	96.567528	579,405.17	-15,942.70	0.51	
		Base	99.224645	595,347.87	96.567528	579,405.17	-15,942.70	0.51	
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					5.994000	25 Jan 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	99.707217	1,096,779.39	-3,220.61	0.96	
		Base	100.000000	1,100,000.00	99.707217	1,096,779.39	-3,220.61	0.96	
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local	101.772272	508,861.36	97.776821	488,884.11	-19,977.25	0.43	
		Base	101.772272	508,861.36	97.776821	488,884.11	-19,977.25	0.43	
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local	99.967979	189,939.16	96.272213	182,917.20	-7,021.96	0.16	
		Base	99.967979	189,939.16	96.272213	182,917.20	-7,021.96	0.16	
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
	425,000.000	Local	99.978546	424,908.82	94.748906	402,682.85	-22,225.97	0.35	
		Base	99.978546	424,908.82	94.748906	402,682.85	-22,225.97	0.35	
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
	700,000.000	Local	99.962591	699,738.14	99.415679	695,909.75	-3,828.39	0.61	
		Base	99.962591	699,738.14	99.415679	695,909.75	-3,828.39	0.61	
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local	99.978590	599,871.54	94.907660	569,445.96	-30,425.58	0.50	
	Original Face: 600,000.000	Base	99.978590	599,871.54	94.907660	569,445.96	-30,425.58	0.50	
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local	99.995245	464,977.89	96.563060	449,018.23	-15,959.66	0.39	
	Original Face: 465,000.000	Base	99.995245	464,977.89	96.563060	449,018.23	-15,959.66	0.39	
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
	325,000.000	Local	99.990400	324,968.80	99.562880	323,579.36	-1,389.44	0.28	
	Original Face: 325,000.000	Base	99.990400	324,968.80	99.562880	323,579.36	-1,389.44	0.28	
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
	700,000.000	Local	99.987256	699,910.79	99.436450	696,055.15	-3,855.64	0.61	
	Original Face: 700,000.000	Base	99.987256	699,910.79	99.436450	696,055.15	-3,855.64	0.61	

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local		100.532376	502,661.88	96.345608	481,728.04	-20,933.84	0.42
		Base		100.532376	502,661.88	96.345608	481,728.04	-20,933.84	0.42
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
	345,000.000	Local		99.990032	344,965.61	98.662653	340,386.15	-4,579.46	0.30
		Base		99.990032	344,965.61	98.662653	340,386.15	-4,579.46	0.30
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	565,872.190	Local		101.162893	572,452.68	95.172906	538,557.01	-33,895.67	0.47
Original Face:	3,600,000.000	Base		101.162893	572,452.68	95.172906	538,557.01	-33,895.67	0.47
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local		99.900110	499,500.55	90.449543	452,247.72	-47,252.83	0.40
		Base		99.900110	499,500.55	90.449543	452,247.72	-47,252.83	0.40
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
	1,000,000.000	Local		100.075590	1,000,755.90	99.590255	995,902.55	-4,853.35	0.87
		Base		100.075590	1,000,755.90	99.590255	995,902.55	-4,853.35	0.87
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5					5.000000	21 Feb 2024		
	900,000.000	Local		99.997738	899,979.64	99.733282	897,599.54	-2,380.10	0.78
		Base		99.997738	899,979.64	99.733282	897,599.54	-2,380.10	0.78
3130AVA36	FEDERAL HOME LOAN BANK BONDS 04/24 5.5					5.500000	01 Apr 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	99.917666	1,099,094.33	-905.67	0.96
		Base		100.000000	1,100,000.00	99.917666	1,099,094.33	-905.67	0.96
3130AWHM5	FEDERAL HOME LOAN BANK BONDS 07/24 5.62					5.620000	23 Jul 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.723681	997,236.81	-2,763.19	0.87
		Base		100.000000	1,000,000.00	99.723681	997,236.81	-2,763.19	0.87
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
	1,000,000.000	Local		99.975893	999,758.93	96.021249	960,212.49	-39,546.44	0.84
		Base		99.975893	999,758.93	96.021249	960,212.49	-39,546.44	0.84
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
	500,000.000	Local		99.996142	499,980.71	99.374291	496,871.46	-3,109.25	0.43
		Base		99.996142	499,980.71	99.374291	496,871.46	-3,109.25	0.43

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
	1,005,000.000	Local		99.897678	1,003,971.66	94.646599	951,198.32	-52,773.34	0.83
		Base		99.897678	1,003,971.66	94.646599	951,198.32	-52,773.34	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	98.034844	980,348.44	-19,651.56	0.86
		Base		100.000000	1,000,000.00	98.034844	980,348.44	-19,651.56	0.86
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75					4.750000	08 Feb 2024		
	1,050,000.000	Local		99.982696	1,049,818.31	99.640446	1,046,224.68	-3,593.63	0.91
		Base		99.982696	1,049,818.31	99.640446	1,046,224.68	-3,593.63	0.91
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	1,100,000.000	Local		99.027021	1,089,297.23	97.582848	1,073,411.33	-15,885.90	0.94
		Base		99.027021	1,089,297.23	97.582848	1,073,411.33	-15,885.90	0.94
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125					5.125000	27 Jan 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	99.108710	1,090,195.81	-9,804.19	0.95
		Base		100.000000	1,100,000.00	99.108710	1,090,195.81	-9,804.19	0.95
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	99.392869	1,093,321.56	-6,678.44	0.96
		Base		100.000000	1,100,000.00	99.392869	1,093,321.56	-6,678.44	0.96
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
	900,000.000	Local		99.850160	898,651.44	99.212829	892,915.46	-5,735.98	0.78
		Base		99.850160	898,651.44	99.212829	892,915.46	-5,735.98	0.78
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	91.441431	914,414.31	-85,585.69	0.80
		Base		100.000000	1,000,000.00	91.441431	914,414.31	-85,585.69	0.80
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
	500,000.000	Local		99.990958	499,954.79	98.753645	493,768.23	-6,186.56	0.43
		Base		99.990958	499,954.79	98.753645	493,768.23	-6,186.56	0.43
3135G06Y4	FANNIE MAE NOTES 02/26 5.2					5.200000	17 Feb 2026		
	1,100,000.000	Local		100.000000	1,100,000.00	98.883432	1,087,717.75	-12,282.25	0.95
		Base		100.000000	1,100,000.00	98.883432	1,087,717.75	-12,282.25	0.95

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Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2					3.241000	25 Sep 2024		
	2,300,000.000	Local	97.781756	2,248,980.39	97.599210	2,244,781.83	-4,198.56	1.96	
Original Face:	2,300,000.000	Base	97.781756	2,248,980.39	97.599210	2,244,781.83	-4,198.56	1.96	
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.330000	25 May 2025		
	1,100,000.000	Local	98.156437	1,079,720.81	96.688070	1,063,568.77	-16,152.04	0.93	
Original Face:	1,100,000.000	Base	98.156437	1,079,720.81	96.688070	1,063,568.77	-16,152.04	0.93	
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
	580,000.000	Local	99.999788	579,998.77	99.902665	579,435.46	-563.31	0.51	
		Base	99.999788	579,998.77	99.902665	579,435.46	-563.31	0.51	
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
	1,000,000.000	Local	99.984671	999,846.71	99.382803	993,828.03	-6,018.68	0.87	
		Base	99.984671	999,846.71	99.382803	993,828.03	-6,018.68	0.87	
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
	500,000.000	Local	99.994580	499,972.90	99.116887	495,584.44	-4,388.46	0.43	
		Base	99.994580	499,972.90	99.116887	495,584.44	-4,388.46	0.43	
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2					3.136000	25 Oct 2024		
	750,000.000	Local	97.430255	730,726.91	97.392110	730,440.83	-286.08	0.64	
Original Face:	750,000.000	Base	97.430255	730,726.91	97.392110	730,440.83	-286.08	0.64	
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	500,000.000	Local	100.941084	504,705.42	99.056260	495,281.30	-9,424.12	0.43	
		Base	100.941084	504,705.42	99.056260	495,281.30	-9,424.12	0.43	
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR					5.852000	27 Oct 2025		
	600,000.000	Local	100.000000	600,000.00	98.533752	591,202.51	-8,797.49	0.52	
		Base	100.000000	600,000.00	98.533752	591,202.51	-8,797.49	0.52	
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					0.010000	16 Nov 2026		
	670,000.000	Local	99.997855	669,985.63	100.129440	670,867.25	881.62	0.59	
Original Face:	670,000.000	Base	99.997855	669,985.63	100.129440	670,867.25	881.62	0.59	
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
	1,090,000.000	Local	99.796990	1,087,787.19	99.612630	1,085,777.67	-2,009.52	0.95	
Original Face:	1,090,000.000	Base	99.796990	1,087,787.19	99.612630	1,085,777.67	-2,009.52	0.95	

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Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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		
		420,944.500 Local	98.893488	416,286.70	97.858930	411,931.78	-4,354.92	0.36
Original Face:		1,070,000.000 Base	98.893488	416,286.70	97.858930	411,931.78	-4,354.92	0.36
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A				3.440000	15 Feb 2025		
		150,561.340 Local	99.994341	150,552.82	99.522670	149,842.67	-710.15	0.13
Original Face:		450,000.000 Base	99.994341	150,552.82	99.522670	149,842.67	-710.15	0.13
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A				4.520000	15 Apr 2025		
		250,763.970 Local	99.998572	250,760.39	99.682700	249,968.30	-792.09	0.22
Original Face:		465,000.000 Base	99.998572	250,760.39	99.682700	249,968.30	-792.09	0.22
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3				0.680000	16 Sep 2026		
		548,819.780 Local	95.991037	526,817.80	95.845220	526,017.53	-800.27	0.46
Original Face:		600,000.000 Base	95.991037	526,817.80	95.845220	526,017.53	-800.27	0.46
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A				5.100000	18 May 2026		
		240,000.000 Local	99.996767	239,992.24	99.487260	238,769.42	-1,222.82	0.21
Original Face:		240,000.000 Base	99.996767	239,992.24	99.487260	238,769.42	-1,222.82	0.21
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2				2.520000	16 May 2025		
		101,298.720 Local	99.997048	101,295.73	99.355450	100,645.80	-649.93	0.09
Original Face:		340,000.000 Base	99.997048	101,295.73	99.355450	100,645.80	-649.93	0.09
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025		
		64,886.540 Local	99.992864	64,881.91	97.619660	63,342.02	-1,539.89	0.06
Original Face:		185,000.000 Base	99.992864	64,881.91	97.619660	63,342.02	-1,539.89	0.06
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				4.820000	16 Aug 2027		
		1,200,000.000 Local	99.986483	1,199,837.80	99.028900	1,188,346.80	-11,491.00	1.04
Original Face:		1,200,000.000 Base	99.986483	1,199,837.80	99.028900	1,188,346.80	-11,491.00	1.04
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241				5.241000	18 Nov 2025		
		250,000.000 Local	100.000000	250,000.00	99.551317	248,878.29	-1,121.71	0.22
		Base	100.000000	250,000.00	99.551317	248,878.29	-1,121.71	0.22

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
	9,623.160	Local		99.999896	9,623.15	99.787400	9,602.70	-20.45	0.01
Original Face:	200,000.000	Base		99.999896	9,623.15	99.787400	9,602.70	-20.45	0.01
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local		101.150188	505,750.94	98.932000	494,660.00	-11,090.94	0.43
		Base		101.150188	505,750.94	98.932000	494,660.00	-11,090.94	0.43
38141GZJ6	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					6.000000	24 Jan 2025		
	475,000.000	Local		100.000139	475,000.66	99.853559	474,304.41	-696.25	0.41
		Base		100.000139	475,000.66	99.853559	474,304.41	-696.25	0.41
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3					0.370000	15 Apr 2026		
	891,582.420	Local		97.900307	872,861.93	97.954410	873,344.30	482.37	0.76
Original Face:	2,827,000.000	Base		97.900307	872,861.93	97.954410	873,344.30	482.37	0.76
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
	500,000.000	Local		100.262090	501,310.45	99.261582	496,307.91	-5,002.54	0.43
		Base		100.262090	501,310.45	99.261582	496,307.91	-5,002.54	0.43
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local		99.974994	159,959.99	97.893909	156,630.25	-3,329.74	0.14
		Base		99.974994	159,959.99	97.893909	156,630.25	-3,329.74	0.14
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
	425,000.000	Local		99.994821	424,977.99	99.676160	423,623.68	-1,354.31	0.37
Original Face:	425,000.000	Base		99.994821	424,977.99	99.676160	423,623.68	-1,354.31	0.37
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	95,815.170	Local		99.999280	95,814.48	98.126470	94,020.04	-1,794.44	0.08
Original Face:	300,000.000	Base		99.999280	95,814.48	98.126470	94,020.04	-1,794.44	0.08
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
	407,306.260	Local		96.823533	394,368.31	96.616500	393,525.05	-843.26	0.34
Original Face:	565,000.000	Base		96.823533	394,368.31	96.616500	393,525.05	-843.26	0.34
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
	275,000.000	Local		99.995818	274,988.50	99.637090	274,002.00	-986.50	0.24
Original Face:	275,000.000	Base		99.995818	274,988.50	99.637090	274,002.00	-986.50	0.24

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Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	681,934.950	Local		99.995431	681,903.79	99.324560	677,328.89	-4,574.90	0.59
Original Face:	1,100,000.000	Base		99.995431	681,903.79	99.324560	677,328.89	-4,574.90	0.59
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local		99.502886	621,893.04	96.340311	602,126.94	-19,766.10	0.53
		Base		99.502886	621,893.04	96.340311	602,126.94	-19,766.10	0.53
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local		99.702340	548,362.87	96.411423	530,262.83	-18,100.04	0.46
		Base		99.702340	548,362.87	96.411423	530,262.83	-18,100.04	0.46
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local		99.989360	549,941.48	97.514908	536,331.99	-13,609.49	0.47
		Base		99.989360	549,941.48	97.514908	536,331.99	-13,609.49	0.47
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.490000	16 May 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	97.911000	979,110.00	-20,890.00	0.86
		Base		100.000000	1,000,000.00	97.911000	979,110.00	-20,890.00	0.86
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
	94,918.940	Local		99.996850	94,915.95	99.477910	94,423.38	-492.57	0.08
Original Face:	465,000.000	Base		99.996850	94,915.95	99.477910	94,423.38	-492.57	0.08
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	345,000.000	Local		99.995023	344,982.83	99.593590	343,597.89	-1,384.94	0.30
Original Face:	345,000.000	Base		99.995023	344,982.83	99.593590	343,597.89	-1,384.94	0.30
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
	1,070,000.000	Local		99.999633	1,069,996.07	99.818050	1,068,053.14	-1,942.93	0.93
Original Face:	1,070,000.000	Base		99.999633	1,069,996.07	99.818050	1,068,053.14	-1,942.93	0.93
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
	550,311.270	Local		96.424562	530,635.23	96.506730	531,087.41	452.18	0.46
Original Face:	600,000.000	Base		96.424562	530,635.23	96.506730	531,087.41	452.18	0.46
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.669451	877,091.17	96.935260	853,030.29	-24,060.88	0.75
		Base		99.669451	877,091.17	96.935260	853,030.29	-24,060.88	0.75

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

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459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	97.707108	1,074,778.19	-25,221.81	0.94	
		Base	100.000000	1,100,000.00	97.707108	1,074,778.19	-25,221.81	0.94	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local	99.838489	1,098,223.38	98.408140	1,082,489.54	-15,733.84	0.95	
		Base	99.838489	1,098,223.38	98.408140	1,082,489.54	-15,733.84	0.95	
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
	0.000	Local	0.000000	-29.67	0.000000	0.00	29.67	0.00	
		Base	0.000000	-29.67	0.000000	0.00	29.67	0.00	
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
	780,000.000	Local	100.008364	780,065.24	99.795679	778,406.30	-1,658.94	0.68	
		Base	100.008364	780,065.24	99.795679	778,406.30	-1,658.94	0.68	
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local	100.000000	215,000.00	97.489178	209,601.73	-5,398.27	0.18	
		Base	100.000000	215,000.00	97.489178	209,601.73	-5,398.27	0.18	
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.220000	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	100.060583	500,302.92	302.92	0.44	
		Base	100.000000	500,000.00	100.060583	500,302.92	302.92	0.44	
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2					1.900000	15 Nov 2024		
	16,816.720	Local	99.997384	16,816.28	99.751620	16,774.95	-41.33	0.01	
	Original Face:	150,000.000	Base	99.997384	16,816.28	99.751620	16,774.95	-41.33	0.01
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	40,566.130	Local	99.991298	40,562.60	97.453080	39,532.94	-1,029.66	0.03	
	Original Face:	85,000.000	Base	99.991298	40,562.60	97.453080	39,532.94	-1,029.66	0.03
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	500,000.000	Local	99.994424	499,972.12	99.924980	499,624.90	-347.22	0.44	
	Original Face:	500,000.000	Base	99.994424	499,972.12	99.924980	499,624.90	-347.22	0.44
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local	100.000000	500,000.00	95.416705	477,083.53	-22,916.47	0.42	
		Base	100.000000	500,000.00	95.416705	477,083.53	-22,916.47	0.42	

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US BANCORP PIPER JAFFRAY VENTURES

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49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					5.640000	03 Jan 2024		
	500,000.000	Local		99.996658	499,983.29	99.443465	497,217.33	-2,765.96	0.43
		Base		99.996658	499,983.29	99.443465	497,217.33	-2,765.96	0.43
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local		99.932721	264,821.71	95.096587	252,005.96	-12,815.75	0.22
		Base		99.932721	264,821.71	95.096587	252,005.96	-12,815.75	0.22
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	515,000.000	Local		99.861532	514,286.89	100.033387	515,171.94	885.05	0.45
		Base		99.861532	514,286.89	100.033387	515,171.94	885.05	0.45
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local		99.792749	194,595.86	99.675937	194,368.08	-227.78	0.17
		Base		99.792749	194,595.86	99.675937	194,368.08	-227.78	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	1,100,000.000	Local		98.313436	1,081,447.80	98.165160	1,079,816.76	-1,631.04	0.94
		Base		98.313436	1,081,447.80	98.165160	1,079,816.76	-1,631.04	0.94
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	1,200,000.000	Local		100.846858	1,210,162.30	98.836145	1,186,033.74	-24,128.56	1.04
		Base		100.846858	1,210,162.30	98.836145	1,186,033.74	-24,128.56	1.04
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
	1,000,000.000	Local		99.954715	999,547.15	97.645083	976,450.83	-23,096.32	0.85
		Base		99.954715	999,547.15	97.645083	976,450.83	-23,096.32	0.85
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local		99.979718	649,868.17	95.683318	621,941.57	-27,926.60	0.54
		Base		99.979718	649,868.17	95.683318	621,941.57	-27,926.60	0.54
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2					5.260000	15 Oct 2025		
	386,174.600	Local		99.996665	386,161.72	99.809520	385,439.01	-722.71	0.34
Original Face:	545,000.000	Base		99.996665	386,161.72	99.809520	385,439.01	-722.71	0.34
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
	900,000.000	Local		99.712312	897,410.81	98.563070	887,067.63	-10,343.18	0.78
Original Face:	900,000.000	Base		99.712312	897,410.81	98.563070	887,067.63	-10,343.18	0.78

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US BANCORP PIPER JAFFRAY VENTURES

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58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
	609,862.430	Local		96.496595	588,496.48	96.519350	588,635.25	138.77	0.51
Original Face:	815,000.000	Base		96.496595	588,496.48	96.519350	588,635.25	138.77	0.51
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
	500,000.000	Local		101.049044	505,245.22	98.639056	493,195.28	-12,049.94	0.43
		Base		101.049044	505,245.22	98.639056	493,195.28	-12,049.94	0.43
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					5.755000	25 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	99.978618	499,893.09	-106.91	0.44
		Base		100.000000	500,000.00	99.978618	499,893.09	-106.91	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
	500,000.000	Local		101.692022	508,460.11	98.765511	493,827.56	-14,632.55	0.43
		Base		101.692022	508,460.11	98.765511	493,827.56	-14,632.55	0.43
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.925000	24 Jan 2025		
	300,000.000	Local		99.402923	298,208.77	99.825200	299,475.60	1,266.83	0.26
		Base		99.402923	298,208.77	99.825200	299,475.60	1,266.83	0.26
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3					1.380000	16 Dec 2024		
	91,668.650	Local		100.286401	91,931.19	99.578650	91,282.40	-648.79	0.08
Original Face:	1,200,000.000	Base		100.286401	91,931.19	99.578650	91,282.40	-648.79	0.08
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2					1.320000	15 Nov 2024		
	64,059.480	Local		99.999813	64,059.36	99.521030	63,752.65	-306.71	0.06
Original Face:	350,000.000	Base		99.999813	64,059.36	99.521030	63,752.65	-306.71	0.06
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
	420,298.620	Local		99.998430	420,292.02	99.479870	418,112.52	-2,179.50	0.37
Original Face:	560,000.000	Base		99.998430	420,292.02	99.479870	418,112.52	-2,179.50	0.37
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
	370,000.000	Local		99.999989	369,999.96	99.640660	368,670.44	-1,329.52	0.32
Original Face:	370,000.000	Base		99.999989	369,999.96	99.640660	368,670.44	-1,329.52	0.32
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
	385,000.000	Local		100.000000	385,000.00	96.319700	370,830.85	-14,169.15	0.32
		Base		100.000000	385,000.00	96.319700	370,830.85	-14,169.15	0.32

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69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
	280,000.000	Local		99.983686	279,954.32	97.837549	273,945.14	-6,009.18	0.24
		Base		99.983686	279,954.32	97.837549	273,945.14	-6,009.18	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
	590,000.000	Local		99.983036	589,899.91	95.479360	563,328.22	-26,571.69	0.49
		Base		99.983036	589,899.91	95.479360	563,328.22	-26,571.69	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	420,000.000	Local		99.997614	419,989.98	95.004082	399,017.14	-20,972.84	0.35
		Base		99.997614	419,989.98	95.004082	399,017.14	-20,972.84	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
	500,000.000	Local		99.985874	499,929.37	96.206558	481,032.79	-18,896.58	0.42
		Base		99.985874	499,929.37	96.206558	481,032.79	-18,896.58	0.42
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024		
	550,000.000	Local		99.990855	549,949.70	98.089508	539,492.29	-10,457.41	0.47
		Base		99.990855	549,949.70	98.089508	539,492.29	-10,457.41	0.47
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local		99.998125	279,994.75	99.488647	278,568.21	-1,426.54	0.24
		Base		99.998125	279,994.75	99.488647	278,568.21	-1,426.54	0.24
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
	1,165,000.000	Local		99.952012	1,164,440.94	99.446215	1,158,548.40	-5,892.54	1.01
		Base		99.952012	1,164,440.94	99.446215	1,158,548.40	-5,892.54	1.01
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
	835,000.000	Local		99.950851	834,589.61	98.910141	825,899.68	-8,689.93	0.72
		Base		99.950851	834,589.61	98.910141	825,899.68	-8,689.93	0.72
74460WAB3	PUBLIC STORAGE OP CO SR UNSECURED 04/24 VAR					5.770000	23 Apr 2024		
	1,731,000.000	Local		99.984875	1,730,738.19	99.969550	1,730,472.91	-265.28	1.51
		Base		99.984875	1,730,738.19	99.969550	1,730,472.91	-265.28	1.51
74460WAJ6	PUBLIC STORAGE OP CO SR UNSECURED 07/25 VAR					5.900000	25 Jul 2025		
	215,000.000	Local		100.000000	215,000.00	100.107593	215,231.32	231.32	0.19
		Base		100.000000	215,000.00	100.107593	215,231.32	231.32	0.19

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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	96.520288	1,158,243.46	-41,756.54	1.01
			Base	100.000000	1,200,000.00	96.520288	1,158,243.46	-41,756.54	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	96.804314	1,161,651.77	-38,348.23	1.02
			Base	100.000000	1,200,000.00	96.804314	1,161,651.77	-38,348.23	1.02
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		1,000,000.000	Local	99.985242	999,852.42	95.881847	958,818.47	-41,033.95	0.84
			Base	99.985242	999,852.42	95.881847	958,818.47	-41,033.95	0.84
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2				2.000000	13 Sep 2024			
		600,000.000	Local	100.796542	604,779.25	96.184085	577,104.51	-27,674.74	0.50
			Base	100.796542	604,779.25	96.184085	577,104.51	-27,674.74	0.50
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025			
		610,000.000	Local	99.932307	609,587.07	95.190183	580,660.12	-28,926.95	0.51
			Base	99.932307	609,587.07	95.190183	580,660.12	-28,926.95	0.51
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025			
		1,100,000.000	Local	98.853231	1,087,385.54	97.229014	1,069,519.15	-17,866.39	0.93
			Base	98.853231	1,087,385.54	97.229014	1,069,519.15	-17,866.39	0.93
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.720000	14 Feb 2024			
		200,000.000	Local	100.000000	200,000.00	100.002000	200,004.00	4.00	0.17
			Base	100.000000	200,000.00	100.002000	200,004.00	4.00	0.17
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375				3.375000	15 May 2024			
		1,000,000.000	Local	101.232943	1,012,329.43	98.118374	981,183.74	-31,145.69	0.86
			Base	101.232943	1,012,329.43	98.118374	981,183.74	-31,145.69	0.86
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		600,000.000	Local	99.992822	599,956.93	98.762845	592,577.07	-7,379.86	0.52
			Base	99.992822	599,956.93	98.762845	592,577.07	-7,379.86	0.52
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797				0.797000	18 Oct 2023			
		500,000.000	Local	99.991670	499,958.35	99.394803	496,974.02	-2,984.33	0.43
			Base	99.991670	499,958.35	99.394803	496,974.02	-2,984.33	0.43

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	95.317123	953,171.23	-46,828.77	0.83
			Base 100.000000	1,000,000.00	95.317123	953,171.23	-46,828.77	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	99.591104	876,401.72	-3,598.28	0.77
			Base 100.000000	880,000.00	99.591104	876,401.72	-3,598.28	0.77
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026		
		139,952.270	Local 99.997435	139,948.68	99.610080	139,406.57	-542.11	0.12
Original Face:		145,000.000	Base 99.997435	139,948.68	99.610080	139,406.57	-542.11	0.12
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A				5.280000	15 May 2026		
		335,000.000	Local 99.998054	334,993.48	99.599280	333,657.59	-1,335.89	0.29
Original Face:		335,000.000	Base 99.998054	334,993.48	99.599280	333,657.59	-1,335.89	0.29
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A				5.600000	17 Aug 2026		
		270,000.000	Local 99.994044	269,983.92	100.154930	270,418.31	434.39	0.24
Original Face:		270,000.000	Base 99.994044	269,983.92	100.154930	270,418.31	434.39	0.24
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025		
		152,469.270	Local 99.995638	152,462.62	99.387190	151,534.92	-927.70	0.13
Original Face:		550,000.000	Base 99.995638	152,462.62	99.387190	151,534.92	-927.70	0.13
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3				0.710000	15 Apr 2026		
		1,014,254.830	Local 96.121496	974,916.92	96.133290	975,036.54	119.62	0.85
Original Face:		1,100,000.000	Base 96.121496	974,916.92	96.133290	975,036.54	119.62	0.85
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2				0.740000	15 Oct 2024		
		29,413.000	Local 100.000000	29,413.00	99.787230	29,350.42	-62.58	0.03
Original Face:		550,000.000	Base 100.000000	29,413.00	99.787230	29,350.42	-62.58	0.03
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025		
		132,830.080	Local 99.992585	132,820.23	98.091520	130,295.04	-2,525.19	0.11
Original Face:		415,000.000	Base 99.992585	132,820.23	98.091520	130,295.04	-2,525.19	0.11
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.500000	17 Jan 2024		
		500,000.000	Local 100.000000	500,000.00	99.520594	497,602.97	-2,397.03	0.43
			Base 100.000000	500,000.00	99.520594	497,602.97	-2,397.03	0.43

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					5.700000	09 Jun 2025		
	1,100,000.000	Local		99.545601	1,095,001.61	97.499000	1,072,489.00	-22,512.61	0.94
		Base		99.545601	1,095,001.61	97.499000	1,072,489.00	-22,512.61	0.94
907818FA1	UNION PACIFIC CORP SR UNSECURED 03/24 3.15					3.150000	01 Mar 2024		
	725,000.000	Local		98.811861	716,385.99	98.754843	715,972.61	-413.38	0.63
		Base		98.811861	716,385.99	98.754843	715,972.61	-413.38	0.63
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
	310,000.000	Local		99.944997	309,829.49	99.489215	308,416.57	-1,412.92	0.27
		Base		99.944997	309,829.49	99.489215	308,416.57	-1,412.92	0.27
912828X70	US TREASURY N/B 04/24 2					2.000000	30 Apr 2024		
	1,100,000.000	Local		97.900913	1,076,910.04	97.773438	1,075,507.82	-1,402.22	0.94
		Base		97.900913	1,076,910.04	97.773438	1,075,507.82	-1,402.22	0.94
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	800,000.000	Local		99.924356	799,394.85	97.636719	781,093.75	-18,301.10	0.68
		Base		99.924356	799,394.85	97.636719	781,093.75	-18,301.10	0.68
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	1,000,000.000	Local		99.818312	998,183.12	95.000000	950,000.00	-48,183.12	0.83
		Base		99.818312	998,183.12	95.000000	950,000.00	-48,183.12	0.83
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	550,000.000	Local		99.700749	548,354.12	96.441406	530,427.73	-17,926.39	0.46
		Base		99.700749	548,354.12	96.441406	530,427.73	-17,926.39	0.46
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
	295,000.000	Local		99.974946	294,926.09	96.575270	284,897.05	-10,029.04	0.25
		Base		99.974946	294,926.09	96.575270	284,897.05	-10,029.04	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	600,000.000	Local		99.993432	599,960.59	99.916988	599,501.93	-458.66	0.52
		Base		99.993432	599,960.59	99.916988	599,501.93	-458.66	0.52
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.090000	20 Mar 2026		
	550,000.000	Local		99.821805	549,019.93	100.543942	552,991.68	3,971.75	0.48
		Base		99.821805	549,019.93	100.543942	552,991.68	3,971.75	0.48

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75						0.750000	22 Mar 2024		
	500,000.000	Local		100.053154	500,265.77	97.274873	486,374.37		-13,891.40	0.43
		Base		100.053154	500,265.77	97.274873	486,374.37		-13,891.40	0.43
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45						1.450000	20 Mar 2026		
	1,344,000.000	Local		90.353781	1,214,354.82	90.704449	1,219,067.79		4,712.97	1.07
		Base		90.353781	1,214,354.82	90.704449	1,219,067.79		4,712.97	1.07
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A						5.500000	21 Dec 2026		
	535,000.000	Local		99.995424	534,975.52	99.711650	533,457.33		-1,518.19	0.47
Original Face:	535,000.000	Base		99.995424	534,975.52	99.711650	533,457.33		-1,518.19	0.47
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3						0.980000	20 Nov 2024		
	58,272.120	Local		100.005062	58,275.07	99.615780	58,048.23		-226.84	0.05
Original Face:	1,300,000.000	Base		100.005062	58,275.07	99.615780	58,048.23		-226.84	0.05
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3						1.020000	22 Jun 2026		
	967,365.910	Local		96.712369	935,562.49	96.384610	932,391.86		-3,170.63	0.81
Original Face:	1,100,000.000	Base		96.712369	935,562.49	96.384610	932,391.86		-3,170.63	0.81
931142EW9	WALMART INC SR UNSECURED 09/25 3.9						3.900000	09 Sep 2025		
	435,000.000	Local		99.951938	434,790.93	97.783620	425,358.75		-9,432.18	0.37
		Base		99.951938	434,790.93	97.783620	425,358.75		-9,432.18	0.37
931142FA6	WALMART INC SR UNSECURED 04/26 4						4.000000	15 Apr 2026		
	180,000.000	Local		99.961194	179,930.15	98.160236	176,688.42		-3,241.73	0.15
		Base		99.961194	179,930.15	98.160236	176,688.42		-3,241.73	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3						3.000000	19 Feb 2025		
	1,100,000.000	Local		102.744873	1,130,193.60	96.161373	1,057,775.10		-72,418.50	0.92
		Base		102.744873	1,130,193.60	96.161373	1,057,775.10		-72,418.50	0.92
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR						6.620000	25 Apr 2026		
	1,100,000.000	Local		100.000000	1,100,000.00	100.722000	1,107,942.00		7,942.00	0.97
		Base		100.000000	1,100,000.00	100.722000	1,107,942.00		7,942.00	0.97
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5						0.500000	15 Oct 2023		
	1,000,000.000	Local		99.966203	999,662.03	99.393190	993,931.90		-5,730.13	0.87
		Base		99.966203	999,662.03	99.393190	993,931.90		-5,730.13	0.87

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		116,446,958.940	Local	115,994,207.90		114,175,079.81	-1,819,128.09	99.77
Original Face:		44,787,000.000	Base	115,994,207.90		114,175,079.81	-1,819,128.09	99.77
FIXED INCOME Total								
		116,446,958.940	Base	115,994,207.90		114,175,079.81	-1,819,128.09	99.77
Original Face:		44,787,000.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		116,707,887.930	Base	116,255,136.89		114,436,008.80	-1,819,128.09	100.00
Original Face:		44,787,000.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		506,250.000	Local	1.000000	506,250.00	1.000000	506,250.00	0.00	0.04
			Base	1.000000	506,250.00	1.000000	506,250.00	0.00	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	506,250.000	Local	506,250.00		506,250.00	0.00	0.04
		Base	506,250.00		506,250.00	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	506,250.000	Base	506,250.00		506,250.00	0.00	0.04

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	
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.16
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.16

912796ZY8	TREASURY BILL 01/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	98.123697	19,624,739.45	98.123697	19,624,739.45	0.00	1.69
			Base	98.123697	19,624,739.45	98.123697	19,624,739.45	0.00	1.69

912797GM3	WI TREASURY SEC. WI TREASURY SEC.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	97.664444	39,065,777.78	97.664444	39,065,777.78	0.00	3.37
			Base	97.664444	39,065,777.78	97.664444	39,065,777.78	0.00	3.37

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		242,188,379.890	Local	100.000000	242,188,379.89	100.000000	242,188,379.89	0.00	20.91
			Base	100.000000	242,188,379.89	100.000000	242,188,379.89	0.00	20.91

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	327,188,379.890	Local	325,878,897.12		325,878,897.12	0.00	28.14
		Base	325,878,897.12		325,878,897.12	0.00	28.14

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

327,188,379.890	Base			325,878,897.12		325,878,897.12	0.00	28.14
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EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	52,164,867.390	Local	1.000000	52,164,867.39	1.000000	52,164,867.39	0.00	4.50
		Base	1.000000	52,164,867.39	1.000000	52,164,867.39	0.00	4.50

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	72,964,497.860	Local	1.000000	72,964,497.86	1.000000	72,964,497.86	0.00	6.30
		Base	1.000000	72,964,497.86	1.000000	72,964,497.86	0.00	6.30

US DOLLAR Total	125,129,365.250	Local		125,129,365.25		125,129,365.25	0.00	10.81
		Base		125,129,365.25		125,129,365.25	0.00	10.81

EQUITY Total

125,129,365.250	Base			125,129,365.25		125,129,365.25	0.00	10.81
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,086,038.290	Local	100.658475	2,099,774.34	95.277671	1,987,528.70	-112,245.64	0.17
Original Face:	20,540,000.000	Base	100.658475	2,099,774.34	95.277671	1,987,528.70	-112,245.64	0.17

3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	90.609462	13,591,419.30	-1,408,580.70	1.17
		Base	100.000000	15,000,000.00	90.609462	13,591,419.30	-1,408,580.70	1.17

3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	90.187798	18,037,559.60	-1,962,440.40	1.56
		Base	100.000000	20,000,000.00	90.187798	18,037,559.60	-1,962,440.40	1.56

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	96.216638	7,216,247.85	-283,752.15	0.62
			Base	100.000000	7,500,000.00	96.216638	7,216,247.85	-283,752.15	0.62
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	95.670589	9,567,058.90	-432,941.10	0.83
			Base	100.000000	10,000,000.00	95.670589	9,567,058.90	-432,941.10	0.83
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	90.752166	6,352,651.62	-647,348.38	0.55
			Base	100.000000	7,000,000.00	90.752166	6,352,651.62	-647,348.38	0.55
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	89.198855	2,675,965.65	-324,034.35	0.23
			Base	100.000000	3,000,000.00	89.198855	2,675,965.65	-324,034.35	0.23
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	96.733851	9,673,385.10	-326,614.90	0.84
			Base	100.000000	10,000,000.00	96.733851	9,673,385.10	-326,614.90	0.84
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	96.515152	9,651,515.20	-348,484.80	0.83
			Base	100.000000	10,000,000.00	96.515152	9,651,515.20	-348,484.80	0.83
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7				0.700000	14 Dec 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.609489	9,860,948.90	-139,051.10	0.85
			Base	100.000000	10,000,000.00	98.609489	9,860,948.90	-139,051.10	0.85
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	94.563925	14,184,588.75	-815,411.25	1.22
			Base	100.000000	15,000,000.00	94.563925	14,184,588.75	-815,411.25	1.22
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2				1.200000	30 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.053786	4,652,689.30	-347,310.70	0.40
			Base	100.000000	5,000,000.00	93.053786	4,652,689.30	-347,310.70	0.40
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	95.368927	4,768,446.35	-231,553.65	0.41
			Base	100.000000	5,000,000.00	95.368927	4,768,446.35	-231,553.65	0.41

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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	
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				2.200000	22 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.559592	9,855,959.20	-144,040.80	0.85
			Base	100.000000	10,000,000.00	98.559592	9,855,959.20	-144,040.80	0.85
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	92.125894	4,606,294.70	-393,705.30	0.40
			Base	100.000000	5,000,000.00	92.125894	4,606,294.70	-393,705.30	0.40
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025			
		2,500,000.000	Local	100.000000	2,500,000.00	93.807924	2,345,198.10	-154,801.90	0.20
			Base	100.000000	2,500,000.00	93.807924	2,345,198.10	-154,801.90	0.20
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.552603	9,655,260.30	-344,739.70	0.83
			Base	100.000000	10,000,000.00	96.552603	9,655,260.30	-344,739.70	0.83
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	96.830295	9,683,029.50	-316,970.50	0.84
			Base	100.000000	10,000,000.00	96.830295	9,683,029.50	-316,970.50	0.84
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15				3.150000	25 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.246652	4,862,332.60	-137,667.40	0.42
			Base	100.000000	5,000,000.00	97.246652	4,862,332.60	-137,667.40	0.42
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				3.500000	23 May 2025			
		10,000,000.000	Local	100.305882	10,030,588.21	97.663066	9,766,306.60	-264,281.61	0.84
			Base	100.305882	10,030,588.21	97.663066	9,766,306.60	-264,281.61	0.84
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	95.462533	4,773,126.65	-226,873.35	0.41
			Base	100.000000	5,000,000.00	95.462533	4,773,126.65	-226,873.35	0.41
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				4.500000	28 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	98.771723	4,938,586.15	-61,413.85	0.43
			Base	100.000000	5,000,000.00	98.771723	4,938,586.15	-61,413.85	0.43
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	99.491102	4,974,555.10	-25,444.90	0.43
			Base	100.000000	5,000,000.00	99.491102	4,974,555.10	-25,444.90	0.43

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STATE OF ARIZONA

FUND: ATZE



STATE STREET

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3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	97.507114	24,376,778.50	-623,221.50	2.11
			Base	100.000000	25,000,000.00	97.507114	24,376,778.50	-623,221.50	2.11
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	98.126226	9,812,622.60	-187,377.40	0.85
			Base	100.000000	10,000,000.00	98.126226	9,812,622.60	-187,377.40	0.85
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75				3.750000	13 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	97.928153	9,792,815.30	-207,184.70	0.85
			Base	100.000000	10,000,000.00	97.928153	9,792,815.30	-207,184.70	0.85
3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.750000	21 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	99.943292	19,988,658.40	-11,341.60	1.73
			Base	100.000000	20,000,000.00	99.943292	19,988,658.40	-11,341.60	1.73
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	98.770037	14,815,505.55	-184,494.45	1.28
			Base	100.000000	15,000,000.00	98.770037	14,815,505.55	-184,494.45	1.28
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		10,000,000.000	Local	100.310168	10,031,016.83	99.267461	9,926,746.10	-104,270.73	0.86
			Base	100.310168	10,031,016.83	99.267461	9,926,746.10	-104,270.73	0.86
3130AUFQ2	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	27 Jan 2025			
		3,400,000.000	Local	100.000000	3,400,000.00	99.211973	3,373,207.08	-26,792.92	0.29
			Base	100.000000	3,400,000.00	99.211973	3,373,207.08	-26,792.92	0.29
3130AUKB9	FEDERAL HOME LOAN BANK BONDS 01/25 5.25				5.250000	24 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.219732	9,921,973.20	-78,026.80	0.86
			Base	100.000000	10,000,000.00	99.219732	9,921,973.20	-78,026.80	0.86
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	99.801095	9,980,109.50	-19,890.50	0.86
			Base	100.000000	10,000,000.00	99.801095	9,980,109.50	-19,890.50	0.86
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		4,712,463.250	Local	103.968223	4,899,464.29	92.202057	4,344,988.05	-554,476.24	0.38
		Original Face: 24,487,993.000	Base	103.968223	4,899,464.29	92.202057	4,344,988.05	-554,476.24	0.38

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5						3.500000	01 Jun 2042		
		1,094,221.600	Local	103.900173	1,136,898.14	92.200984	1,008,883.08	-128,015.06	0.09	
	Original Face:	10,000,000.000	Base	103.900173	1,136,898.14	92.200984	1,008,883.08	-128,015.06	0.09	
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78						0.780000	16 Jun 2025		
		10,000,000.000	Local	100.000000	10,000,000.00	92.446869	9,244,686.90	-755,313.10	0.80	
			Base	100.000000	10,000,000.00	92.446869	9,244,686.90	-755,313.10	0.80	
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57						0.570000	02 Jul 2024		
		10,000,000.000	Local	99.979067	9,997,906.65	95.976931	9,597,693.10	-400,213.55	0.83	
			Base	99.979067	9,997,906.65	95.976931	9,597,693.10	-400,213.55	0.83	
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58						0.580000	29 Jul 2025		
		5,000,000.000	Local	100.000000	5,000,000.00	91.701303	4,585,065.15	-414,934.85	0.40	
			Base	100.000000	5,000,000.00	91.701303	4,585,065.15	-414,934.85	0.40	
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96						0.960000	13 May 2026		
		5,000,000.000	Local	100.000000	5,000,000.00	90.147152	4,507,357.60	-492,642.40	0.39	
			Base	100.000000	5,000,000.00	90.147152	4,507,357.60	-492,642.40	0.39	
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1						1.000000	07 Oct 2026		
		5,000,000.000	Local	94.169228	4,708,461.41	89.134182	4,456,709.10	-251,752.31	0.38	
			Base	94.169228	4,708,461.41	89.134182	4,456,709.10	-251,752.31	0.38	
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR						5.350000	09 Nov 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	99.992935	4,999,646.75	-353.25	0.43	
			Base	100.000000	5,000,000.00	99.992935	4,999,646.75	-353.25	0.43	
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR						5.340000	04 Mar 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	99.996091	4,999,804.55	-195.45	0.43	
			Base	100.000000	5,000,000.00	99.996091	4,999,804.55	-195.45	0.43	
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92						4.920000	12 Jan 2026		
		10,000,000.000	Local	100.000000	10,000,000.00	98.594897	9,859,489.70	-140,510.30	0.85	
			Base	100.000000	10,000,000.00	98.594897	9,859,489.70	-140,510.30	0.85	
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375						3.375000	26 May 2026		
		10,000,000.000	Local	100.000000	10,000,000.00	95.802322	9,580,232.20	-419,767.80	0.83	
			Base	100.000000	10,000,000.00	95.802322	9,580,232.20	-419,767.80	0.83	

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3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	94.851309	9,485,130.90	-514,869.10	0.82
			Base	100.000000	10,000,000.00	94.851309	9,485,130.90	-514,869.10	0.82
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.325375	4,866,268.75	-133,731.25	0.42
			Base	100.000000	5,000,000.00	97.325375	4,866,268.75	-133,731.25	0.42
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.574562	9,857,456.20	-142,543.80	0.85
			Base	100.000000	10,000,000.00	98.574562	9,857,456.20	-142,543.80	0.85
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	95.319605	4,765,980.25	-234,019.75	0.41
			Base	100.000000	5,000,000.00	95.319605	4,765,980.25	-234,019.75	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.582848	4,879,142.40	-120,857.60	0.42
			Base	100.000000	5,000,000.00	97.582848	4,879,142.40	-120,857.60	0.42
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.129445	4,856,472.25	-143,527.75	0.42
			Base	100.000000	5,000,000.00	97.129445	4,856,472.25	-143,527.75	0.42
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.477361	9,847,736.10	-152,263.90	0.85
			Base	100.000000	10,000,000.00	98.477361	9,847,736.10	-152,263.90	0.85
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.039863	4,851,993.15	-148,006.85	0.42
			Base	100.000000	5,000,000.00	97.039863	4,851,993.15	-148,006.85	0.42
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.231950	8,110,227.27	-62,772.73	0.70
			Base	100.000000	8,173,000.00	99.231950	8,110,227.27	-62,772.73	0.70
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.363730	4,968,186.50	-31,813.50	0.43
			Base	100.000000	5,000,000.00	99.363730	4,968,186.50	-31,813.50	0.43

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3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.005157	9,900,515.70	-99,484.30	0.85
			Base	100.000000	10,000,000.00	99.005157	9,900,515.70	-99,484.30	0.85
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.947191	9,994,719.12	98.831049	9,883,104.90	-111,614.22	0.85
			Base	99.947191	9,994,719.12	98.831049	9,883,104.90	-111,614.22	0.85
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.016785	9,901,678.50	-98,321.50	0.86
			Base	100.000000	10,000,000.00	99.016785	9,901,678.50	-98,321.50	0.86
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,496,504.390	Local	99.803483	1,493,563.51	86.674520	1,297,088.00	-196,475.51	0.11
		Original Face: 11,452,445.000	Base	99.803483	1,493,563.51	86.674520	1,297,088.00	-196,475.51	0.11
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,757,933.150	Local	100.242911	1,762,203.36	85.841590	1,509,037.77	-253,165.59	0.13
		Original Face: 11,058,708.000	Base	100.242911	1,762,203.36	85.841590	1,509,037.77	-253,165.59	0.13
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	92.048643	4,602,432.15	-397,567.85	0.40
			Base	100.000000	5,000,000.00	92.048643	4,602,432.15	-397,567.85	0.40
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		469,062.900	Local	99.981154	468,974.50	93.972110	440,788.30	-28,186.20	0.04
		Original Face: 10,000,000.000	Base	99.981154	468,974.50	93.972110	440,788.30	-28,186.20	0.04
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		523,105.370	Local	100.618109	526,338.73	92.510360	483,926.66	-42,412.07	0.04
		Original Face: 12,022,600.000	Base	100.618109	526,338.73	92.510360	483,926.66	-42,412.07	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		89,445.120	Local	100.305193	89,718.10	98.814950	88,385.15	-1,332.95	0.01
		Original Face: 15,363,692.000	Base	100.305193	89,718.10	98.814950	88,385.15	-1,332.95	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		1,386,469.920	Local	100.715762	1,396,393.74	94.917300	1,315,999.81	-80,393.93	0.11
		Original Face: 24,000,000.000	Base	100.715762	1,396,393.74	94.917300	1,315,999.81	-80,393.93	0.11

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		442,845.630	Local	101.389500	448,998.97	89.042340	394,320.11	-54,678.86	0.03
Original Face:		9,815,000.000	Base	101.389500	448,998.97	89.042340	394,320.11	-54,678.86	0.03
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		292,173.600	Local	101.144282	295,516.89	93.615720	273,520.42	-21,996.47	0.02
Original Face:		10,000,000.000	Base	101.144282	295,516.89	93.615720	273,520.42	-21,996.47	0.02
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		434,312.590	Local	106.339740	461,846.88	99.673400	432,894.13	-28,952.75	0.04
Original Face:		12,777,000.000	Base	106.339740	461,846.88	99.673400	432,894.13	-28,952.75	0.04
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		167,697.100	Local	105.152283	176,337.33	97.306870	163,180.80	-13,156.53	0.01
Original Face:		10,000,000.000	Base	105.152283	176,337.33	97.306870	163,180.80	-13,156.53	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		143,000.500	Local	103.510128	148,020.00	95.159480	136,078.53	-11,941.47	0.01
Original Face:		5,000,000.000	Base	103.510128	148,020.00	95.159480	136,078.53	-11,941.47	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		72,869.500	Local	104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.01
Original Face:		5,000,000.000	Base	104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.01
31422XJ52	FARMER MAC NOTES 09/23 4.35				4.350000	29 Sep 2023			
		20,000,000.000	Local	100.000000	20,000,000.00	99.892659	19,978,531.80	-21,468.20	1.73
			Base	100.000000	20,000,000.00	99.892659	19,978,531.80	-21,468.20	1.73
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	91.001227	9,100,122.70	-899,877.30	0.79
			Base	100.000000	10,000,000.00	91.001227	9,100,122.70	-899,877.30	0.79
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042			
		278,740.420	Local	102.305593	285,167.04	98.279599	273,944.97	-11,222.07	0.02
Original Face:		9,875,825.000	Base	102.305593	285,167.04	98.279599	273,944.97	-11,222.07	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		127,095.300	Local	99.957441	127,041.21	94.130257	119,635.13	-7,406.08	0.01
Original Face:		5,000,000.000	Base	99.957441	127,041.21	94.130257	119,635.13	-7,406.08	0.01

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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
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
		844,113.800	Local 100.832141	85,138.02	92.325700	779,333.97	-71,804.05	0.07
Original Face:		10,000,000.000	Base 100.832141	85,138.02	92.325700	779,333.97	-71,804.05	0.07
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		5,890.350	Local 99.712071	5,873.39	93.573440	5,511.80	-361.59	0.00
Original Face:		2,000,000.000	Base 99.712071	5,873.39	93.573440	5,511.80	-361.59	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,296,012.000	Local 95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.10
Original Face:		10,000,000.000	Base 95.920677	1,243,143.49	89.230950	1,156,443.82	-86,699.67	0.10
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,745,745.700	Local 95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.20
Original Face:		10,000,000.000	Base 95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		708,371.100	Local 97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.05
Original Face:		5,000,000.000	Base 97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		534,536.100	Local 100.714928	538,357.65	85.090480	454,839.33	-83,518.32	0.04
Original Face:		10,000,000.000	Base 100.714928	538,357.65	85.090480	454,839.33	-83,518.32	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		504,656.910	Local 100.197221	505,652.20	84.113680	424,485.50	-81,166.70	0.04
Original Face:		10,000,000.000	Base 100.197221	505,652.20	84.113680	424,485.50	-81,166.70	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,476,539.040	Local 96.237323	1,420,981.65	83.707380	1,235,972.15	-185,009.50	0.11
Original Face:		4,000,000.000	Base 96.237323	1,420,981.65	83.707380	1,235,972.15	-185,009.50	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,151,039.750	Local 96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.16
Original Face:		5,000,000.000	Base 96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.16
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		167,891.070	Local 99.913027	167,745.05	95.581790	160,473.29	-7,271.76	0.01
Original Face:		10,000,000.000	Base 99.913027	167,745.05	95.581790	160,473.29	-7,271.76	0.01

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

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STATE STREET

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		914,844.920	Local 100.064086	915,431.21	96.724630	884,880.36	-30,550.85	0.08
Original Face:		5,000,000.000	Base 100.064086	915,431.21	96.724630	884,880.36	-30,550.85	0.08
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		2,001,974.450	Local 99.664581	1,995,259.44	93.842020	1,878,693.26	-116,566.18	0.16
Original Face:		5,000,000.000	Base 99.664581	1,995,259.44	93.842020	1,878,693.26	-116,566.18	0.16
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054		
		4,933,942.750	Local 92.904174	4,583,838.76	91.892300	4,533,913.47	-49,925.29	0.39
Original Face:		5,000,000.000	Base 92.904174	4,583,838.76	91.892300	4,533,913.47	-49,925.29	0.39
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
		473,439.070	Local 99.882952	472,884.92	90.763610	429,710.39	-43,174.53	0.04
Original Face:		10,000,000.000	Base 99.882952	472,884.92	90.763610	429,710.39	-43,174.53	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000					16 Aug 2027		
		5,000,000.000	Local 112.867290	5,643,364.48	107.550449	5,377,522.45	-265,842.03	0.46
			Base 112.867290	5,643,364.48	107.550449	5,377,522.45	-265,842.03	0.46
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		16,183,000.000	Local 101.641403	16,448,628.32	97.415163	15,764,695.83	-683,932.49	1.36
			Base 101.641403	16,448,628.32	97.415163	15,764,695.83	-683,932.49	1.36
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		20,000,000.000	Local 99.929774	19,985,954.79	92.944863	18,588,972.60	-1,396,982.19	1.61
			Base 99.929774	19,985,954.79	92.944863	18,588,972.60	-1,396,982.19	1.61
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		10,000,000.000	Local 99.287498	9,928,749.82	90.281250	9,028,125.00	-900,624.82	0.78
			Base 99.287498	9,928,749.82	90.281250	9,028,125.00	-900,624.82	0.78
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
		50,000,000.000	Local 99.826668	49,913,333.83	98.195312	49,097,656.00	-815,677.83	4.24
			Base 99.826668	49,913,333.83	98.195312	49,097,656.00	-815,677.83	4.24
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
		25,000,000.000	Local 99.561711	24,890,427.64	96.441406	24,110,351.50	-780,076.14	2.08
			Base 99.561711	24,890,427.64	96.441406	24,110,351.50	-780,076.14	2.08

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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	
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.793955	24,948,488.72	97.925781	24,481,445.25	-467,043.47	2.11
			Base	99.793955	24,948,488.72	97.925781	24,481,445.25	-467,043.47	2.11
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		25,000,000.000	Local	100.173264	25,043,316.01	98.957031	24,739,257.75	-304,058.26	2.14
			Base	100.173264	25,043,316.01	98.957031	24,739,257.75	-304,058.26	2.14
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025			
		25,000,000.000	Local	99.491070	24,872,767.40	99.710938	24,927,734.50	54,967.10	2.15
			Base	99.491070	24,872,767.40	99.710938	24,927,734.50	54,967.10	2.15
US DOLLAR Total									
		732,088,975.640	Local			706,491,950.33	-25,494,577.89	61.01	
Original Face:		307,393,263.000	Base			706,491,950.33	-25,494,577.89	61.01	
FIXED INCOME Total									
		732,088,975.640	Base			706,491,950.33	-25,494,577.89	61.01	
Original Face:		307,393,263.000							

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,184,912,970.780	Base	1,183,501,040.59		1,158,006,462.70	-25,494,577.89	100.00
Original Face:		307,393,263.000						

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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	
		74,999.990	Local	1.000000	74,999.99	1.000000	74,999.99	0.00	0.00
			Base	1.000000	74,999.99	1.000000	74,999.99	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	74,999.990	Local	74,999.99		74,999.99	0.00	0.00
		Base	74,999.99		74,999.99	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	74,999.990	Base	74,999.99		74,999.99	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314QYG8	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	98.931778	14,839,766.67	98.931778	14,839,766.67	0.00	0.55
			Base	98.931778	14,839,766.67	98.931778	14,839,766.67	0.00	0.55

03785EWK6	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.736000	24,934,000.00	99.736000	24,934,000.00	0.00	0.92
			Base	99.736000	24,934,000.00	99.736000	24,934,000.00	0.00	0.92

04821UWF5	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.790000	24,947,500.00	99.790000	24,947,500.00	0.00	0.92
			Base	99.790000	24,947,500.00	99.790000	24,947,500.00	0.00	0.92

04821UXC1	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.377028	24,844,256.94	99.377028	24,844,256.94	0.00	0.92
			Base	99.377028	24,844,256.94	99.377028	24,844,256.94	0.00	0.92

06369MWU3	BANK MONTREAL MONTREAL BRH	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.591250	24,897,812.50	99.591250	24,897,812.50	0.00	0.92
			Base	99.591250	24,897,812.50	99.591250	24,897,812.50	0.00	0.92

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07644BWJ7	BEDFORD ROW FDG CORP					5.350000	18 Sep 2023		
	25,000,000.000	Local		99.747361	24,936,840.28	99.747361	24,936,840.28	0.00	0.92
		Base		99.747361	24,936,840.28	99.747361	24,936,840.28	0.00	0.92
07644BXX3	BEDFORD ROW FDG CORP					5.410000	19 Oct 2023		
	25,000,000.000	Local		99.278667	24,819,666.66	99.278667	24,819,666.66	0.00	0.92
		Base		99.278667	24,819,666.66	99.278667	24,819,666.66	0.00	0.92
13738KWM5	CAN AST + CAN LTD JT					5.420000	21 Sep 2023		
	25,000,000.000	Local		99.698889	24,924,722.22	99.698889	24,924,722.22	0.00	0.92
		Base		99.698889	24,924,722.22	99.698889	24,924,722.22	0.00	0.92
15963UXQ4	CHARIOT FNDG LLC					5.480000	24 Oct 2023		
	25,000,000.000	Local		99.193222	24,798,305.56	99.193222	24,798,305.56	0.00	0.91
		Base		99.193222	24,798,305.56	99.193222	24,798,305.56	0.00	0.91
15963UYD2	CHARIOT FNDG LLC					5.450000	13 Nov 2023		
	25,000,000.000	Local		98.894861	24,723,715.28	98.894861	24,723,715.28	0.00	0.91
		Base		98.894861	24,723,715.28	98.894861	24,723,715.28	0.00	0.91
19121BWD7	COCA COLA COMPANY					5.180000	13 Sep 2023		
	25,000,000.000	Local		99.827333	24,956,833.33	99.827333	24,956,833.33	0.00	0.92
		Base		99.827333	24,956,833.33	99.827333	24,956,833.33	0.00	0.92
23102VWB2	CUMMINS INC					5.380000	11 Sep 2023		
	12,500,000.000	Local		99.850556	12,481,319.45	99.850556	12,481,319.45	0.00	0.46
		Base		99.850556	12,481,319.45	99.850556	12,481,319.45	0.00	0.46
23102VWV8	CUMMINS INC					5.400000	29 Sep 2023		
	25,000,000.000	Local		99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.92
		Base		99.580000	24,895,000.00	99.580000	24,895,000.00	0.00	0.92
24422MX55	JOHN DEERE CAPITAL C					5.330000	05 Oct 2023		
	25,000,000.000	Local		99.496611	24,874,152.78	99.496611	24,874,152.78	0.00	0.92
		Base		99.496611	24,874,152.78	99.496611	24,874,152.78	0.00	0.92
30601WW54	FAIRWAY FINANCE CORP					5.330000	05 Sep 2023		
	25,000,000.000	Local		99.940778	24,985,194.44	99.940778	24,985,194.44	0.00	0.92
		Base		99.940778	24,985,194.44	99.940778	24,985,194.44	0.00	0.92

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STATE OF ARIZONA
FUND: ATZF



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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30601WWS4	FAIRWAY FINANCE CORP	20,000,000.000	Local	99.625000	19,925,000.00	99.625000	19,925,000.00	0.00	0.73
			Base	99.625000	19,925,000.00	99.625000	19,925,000.00	0.00	0.73
38346MXG4	GOTHAM FDG CORP	15,000,000.000	Local	99.320000	14,898,000.00	99.320000	14,898,000.00	0.00	0.55
			Base	99.320000	14,898,000.00	99.320000	14,898,000.00	0.00	0.55
38346MXW9	GOTHAM FDG CORP	25,000,000.000	Local	99.106806	24,776,701.39	99.106806	24,776,701.39	0.00	0.91
			Base	99.106806	24,776,701.39	99.106806	24,776,701.39	0.00	0.91
40060XWM8	GTA FDG LLC DISC	25,000,000.000	Local	99.698333	24,924,583.33	99.698333	24,924,583.33	0.00	0.92
			Base	99.698333	24,924,583.33	99.698333	24,924,583.33	0.00	0.92
40060XZU7	GTA FDG LLC DISC	25,000,000.000	Local	98.197222	24,549,305.55	98.197222	24,549,305.55	0.00	0.91
			Base	98.197222	24,549,305.55	98.197222	24,549,305.55	0.00	0.91
40588MW78	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.909167	24,977,291.67	99.909167	24,977,291.67	0.00	0.92
			Base	99.909167	24,977,291.67	99.909167	24,977,291.67	0.00	0.92
40588MWC7	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.833472	24,958,368.06	99.833472	24,958,368.06	0.00	0.92
			Base	99.833472	24,958,368.06	99.833472	24,958,368.06	0.00	0.92
42786UWF8	HERSHEY FOODS CORP	25,000,000.000	Local	99.793889	24,948,472.22	99.793889	24,948,472.22	0.00	0.92
			Base	99.793889	24,948,472.22	99.793889	24,948,472.22	0.00	0.92
42786UWM3	HERSHEY FOODS CORP	25,000,000.000	Local	99.705556	24,926,388.89	99.705556	24,926,388.89	0.00	0.92
			Base	99.705556	24,926,388.89	99.705556	24,926,388.89	0.00	0.92
47816GYD5	JOHNSON + JOHNSON	25,000,000.000	Local	98.925278	24,731,319.45	98.925278	24,731,319.45	0.00	0.91
			Base	98.925278	24,731,319.45	98.925278	24,731,319.45	0.00	0.91

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4820P3X24	JUPITER SECT CO LLC	25,000,000.000	Local	99.533278	24,883,319.45	99.533278	24,883,319.45	0.00	0.92
			Base	99.533278	24,883,319.45	99.533278	24,883,319.45	0.00	0.92
4820P3Y64	JUPITER SECT CO LLC	25,000,000.000	Local	98.993500	24,748,375.00	98.993500	24,748,375.00	0.00	0.91
			Base	98.993500	24,748,375.00	98.993500	24,748,375.00	0.00	0.91
53127UYT1	LIBERTY FUNDING LLC	25,000,000.000	Local	98.687750	24,671,937.50	98.687750	24,671,937.50	0.00	0.91
			Base	98.687750	24,671,937.50	98.687750	24,671,937.50	0.00	0.91
53245QW51	ELI LILLY + COMPANY	25,000,000.000	Local	99.941333	24,985,333.33	99.941333	24,985,333.33	0.00	0.92
			Base	99.941333	24,985,333.33	99.941333	24,985,333.33	0.00	0.92
56274MWL2	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.92
			Base	99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.92
56274MX31	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.522667	24,880,666.66	99.522667	24,880,666.66	0.00	0.92
			Base	99.522667	24,880,666.66	99.522667	24,880,666.66	0.00	0.92
57576KW54	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.940778	9,994,077.78	99.940778	9,994,077.78	0.00	0.37
			Base	99.940778	9,994,077.78	99.940778	9,994,077.78	0.00	0.37
57576KWB1	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.851667	9,985,166.67	99.851667	9,985,166.67	0.00	0.37
			Base	99.851667	9,985,166.67	99.851667	9,985,166.67	0.00	0.37
59157TA29	METLIFE SHORT TERM FDG	15,000,000.000	Local	98.155000	14,723,250.00	98.155000	14,723,250.00	0.00	0.54
			Base	98.155000	14,723,250.00	98.155000	14,723,250.00	0.00	0.54
59157UXL9	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.284056	24,821,013.89	99.284056	24,821,013.89	0.00	0.92
			Base	99.284056	24,821,013.89	99.284056	24,821,013.89	0.00	0.92

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63763QWV5	NATIONAL SECS CLEARING				5.280000	29 Sep 2023			
		25,000,000.000	Local	99.589333	24,897,333.33	99.589333	24,897,333.33	0.00	0.92
			Base	99.589333	24,897,333.33	99.589333	24,897,333.33	0.00	0.92
63763QWV5	NATIONAL SECS CLEARING				5.290000	29 Sep 2023			
		15,000,000.000	Local	99.588556	14,938,283.33	99.588556	14,938,283.33	0.00	0.55
			Base	99.588556	14,938,283.33	99.588556	14,938,283.33	0.00	0.55
63763QXS1	NATIONAL SECS CLEARING				5.370000	26 Oct 2023			
		25,000,000.000	Local	99.179583	24,794,895.84	99.179583	24,794,895.84	0.00	0.91
			Base	99.179583	24,794,895.84	99.179583	24,794,895.84	0.00	0.91
64105HY71	NESTLE CAP CORP				5.020000	07 Nov 2023			
		25,000,000.000	Local	99.065722	24,766,430.56	99.065722	24,766,430.56	0.00	0.91
			Base	99.065722	24,766,430.56	99.065722	24,766,430.56	0.00	0.91
64951XWR9	NEW YORK LFE CAP COR 09/23 ZCP				5.160000	25 Sep 2023			
		9,513,000.000	Local	99.656000	9,480,275.28	99.656000	9,480,275.28	0.00	0.35
			Base	99.656000	9,480,275.28	99.656000	9,480,275.28	0.00	0.35
64951XYA4	NEW YORK LFE CAP COR				5.360000	10 Nov 2023			
		21,000,000.000	Local	98.957778	20,781,133.33	98.957778	20,781,133.33	0.00	0.77
			Base	98.957778	20,781,133.33	98.957778	20,781,133.33	0.00	0.77
64951XZ13	NEW YORK LFE CAP COR				5.360000	01 Dec 2023			
		10,000,000.000	Local	98.645111	9,864,511.11	98.645111	9,864,511.11	0.00	0.36
			Base	98.645111	9,864,511.11	98.645111	9,864,511.11	0.00	0.36
64952YWK1	NEW YORK LIFE SHORT TERM FDG L 09/23 ZCP				5.320000	19 Sep 2023			
		15,000,000.000	Local	99.734000	14,960,100.00	99.734000	14,960,100.00	0.00	0.55
			Base	99.734000	14,960,100.00	99.734000	14,960,100.00	0.00	0.55
67983UXH1	OLD LINE FUNDING LLC				5.200000	17 Oct 2023			
		15,000,000.000	Local	99.335556	14,900,333.33	99.335556	14,900,333.33	0.00	0.55
			Base	99.335556	14,900,333.33	99.335556	14,900,333.33	0.00	0.55
67983UXT5	OLD LINE FUNDING LLC				5.420000	27 Oct 2023			
		15,000,000.000	Local	99.156889	14,873,533.33	99.156889	14,873,533.33	0.00	0.55
			Base	99.156889	14,873,533.33	99.156889	14,873,533.33	0.00	0.55

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67984RMQ9	OLD LINE FUNDING LLC				5.640000	06 Nov 2023			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.92
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.92
69372BWE6	PACCAR FINANCIAL COR				5.310000	14 Sep 2023			
		19,000,000.000	Local	99.808250	18,963,567.50	99.808250	18,963,567.50	0.00	0.70
			Base	99.808250	18,963,567.50	99.808250	18,963,567.50	0.00	0.70
69372BX47	PACCAR FINANCIAL COR				5.310000	04 Oct 2023			
		25,000,000.000	Local	99.513250	24,878,312.50	99.513250	24,878,312.50	0.00	0.92
			Base	99.513250	24,878,312.50	99.513250	24,878,312.50	0.00	0.92
71344UXL8	PEPSICO INC				5.210000	20 Oct 2023			
		25,000,000.000	Local	99.290861	24,822,715.28	99.290861	24,822,715.28	0.00	0.92
			Base	99.290861	24,822,715.28	99.290861	24,822,715.28	0.00	0.92
71344UYF0	PEPSICO INC				5.320000	15 Nov 2023			
		25,000,000.000	Local	98.891667	24,722,916.66	98.891667	24,722,916.66	0.00	0.91
			Base	98.891667	24,722,916.66	98.891667	24,722,916.66	0.00	0.91
74271UXG0	PROCTOR GAMBLE AND CO				4.950000	16 Oct 2023			
		20,000,000.000	Local	99.381250	19,876,250.00	99.381250	19,876,250.00	0.00	0.73
			Base	99.381250	19,876,250.00	99.381250	19,876,250.00	0.00	0.73
74271UXT2	PROCTOR GAMBLE AND CO				5.100000	27 Oct 2023			
		25,000,000.000	Local	99.206667	24,801,666.67	99.206667	24,801,666.67	0.00	0.91
			Base	99.206667	24,801,666.67	99.206667	24,801,666.67	0.00	0.91
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023			
		10,000,000.000	Local	99.334167	9,933,416.67	99.334167	9,933,416.67	0.00	0.37
			Base	99.334167	9,933,416.67	99.334167	9,933,416.67	0.00	0.37
8010M3WU0	SANOFI				5.230000	28 Sep 2023			
		20,000,000.000	Local	99.607750	19,921,550.00	99.607750	19,921,550.00	0.00	0.73
			Base	99.607750	19,921,550.00	99.607750	19,921,550.00	0.00	0.73
8010M3X62	SANOFI				5.350000	06 Oct 2023			
		25,000,000.000	Local	99.479861	24,869,965.28	99.479861	24,869,965.28	0.00	0.92
			Base	99.479861	24,869,965.28	99.479861	24,869,965.28	0.00	0.92

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82124MYT1	SHEFFIELD RECEIVABLE	25,000,000.000	Local	98.675667	24,668,916.67	98.675667	24,668,916.67	0.00	0.91
			Base	98.675667	24,668,916.67	98.675667	24,668,916.67	0.00	0.91
88602UWD8	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.821667	24,955,416.67	99.821667	24,955,416.67	0.00	0.92
			Base	99.821667	24,955,416.67	99.821667	24,955,416.67	0.00	0.92
88602UXX3	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.095000	24,773,750.00	99.095000	24,773,750.00	0.00	0.91
			Base	99.095000	24,773,750.00	99.095000	24,773,750.00	0.00	0.91
89233HXP4	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.224333	24,806,083.33	99.224333	24,806,083.33	0.00	0.91
			Base	99.224333	24,806,083.33	99.224333	24,806,083.33	0.00	0.91
9113A3X58	UNITED PARCEL SERVIC	25,000,000.000	Local	99.497083	24,874,270.83	99.497083	24,874,270.83	0.00	0.92
			Base	99.497083	24,874,270.83	99.497083	24,874,270.83	0.00	0.92
9113A3Y16	UNITED PARCEL SERVIC	25,000,000.000	Local	99.100250	24,775,062.50	99.100250	24,775,062.50	0.00	0.91
			Base	99.100250	24,775,062.50	99.100250	24,775,062.50	0.00	0.91
912796YT0	TREASURY BILL 11/23 0.00000	20,000,000.000	Local	99.088169	19,817,633.89	99.088169	19,817,633.89	0.00	0.73
			Base	99.088169	19,817,633.89	99.088169	19,817,633.89	0.00	0.73
912796Z28	TREASURY BILL 02/24 0.00000	10,000,000.000	Local	97.420933	9,742,093.34	97.420933	9,742,093.34	0.00	0.36
			Base	97.420933	9,742,093.34	97.420933	9,742,093.34	0.00	0.36
912796ZD4	TREASURY BILL 11/23 0.00000	10,000,000.000	Local	98.688125	9,868,812.50	98.688125	9,868,812.50	0.00	0.36
			Base	98.688125	9,868,812.50	98.688125	9,868,812.50	0.00	0.36
912797FC6	TREASURY BILL 10/23 0.00000	10,000,000.000	Local	99.258111	9,925,811.11	99.258111	9,925,811.11	0.00	0.37
			Base	99.258111	9,925,811.11	99.258111	9,925,811.11	0.00	0.37

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912797FJ1	TREASURY BILL 11/23 0.00000					4.870000	09 Nov 2023		
	10,000,000.000	Local		99.066583	9,906,658.33	99.066583	9,906,658.33	0.00	0.37
		Base		99.066583	9,906,658.33	99.066583	9,906,658.33	0.00	0.37
912797FK8	TREASURY BILL 11/23 0.00000					4.942000	16 Nov 2023		
	10,000,000.000	Local		98.956689	9,895,668.89	98.956689	9,895,668.89	0.00	0.36
		Base		98.956689	9,895,668.89	98.956689	9,895,668.89	0.00	0.36
912797FL6	TREASURY BILL 11/23 0.00000					5.145000	24 Nov 2023		
	10,000,000.000	Local		98.799500	9,879,950.00	98.799500	9,879,950.00	0.00	0.36
		Base		98.799500	9,879,950.00	98.799500	9,879,950.00	0.00	0.36
912797FS1	TREASURY BILL 06/24 0.00000					4.935000	13 Jun 2024		
	10,000,000.000	Local		96.079417	9,607,941.67	96.079417	9,607,941.67	0.00	0.35
		Base		96.079417	9,607,941.67	96.079417	9,607,941.67	0.00	0.35
912797FW2	TREASURY BILL 01/24 0.00000					5.276000	04 Jan 2024		
	10,000,000.000	Local		98.168056	9,816,805.55	98.168056	9,816,805.55	0.00	0.36
		Base		98.168056	9,816,805.55	98.168056	9,816,805.55	0.00	0.36
912797GE1	TREASURY BILL 02/24 0.00000					5.302500	01 Feb 2024		
	10,000,000.000	Local		97.746438	9,774,643.75	97.746438	9,774,643.75	0.00	0.36
		Base		97.746438	9,774,643.75	97.746438	9,774,643.75	0.00	0.36
912797GR2	TREASURY BILL 09/23 0.00000					5.015000	05 Sep 2023		
	10,000,000.000	Local		99.944278	9,994,427.78	99.944278	9,994,427.78	0.00	0.37
		Base		99.944278	9,994,427.78	99.944278	9,994,427.78	0.00	0.37
912797GS0	TREASURY BILL 09/23 0.00000					5.060000	12 Sep 2023		
	10,000,000.000	Local		99.845389	9,984,538.89	99.845389	9,984,538.89	0.00	0.37
		Base		99.845389	9,984,538.89	99.845389	9,984,538.89	0.00	0.37
912797GT8	TREASURY BILL 09/23 0.00000					5.100500	19 Sep 2023		
	20,000,000.000	Local		99.744975	19,948,995.00	99.744975	19,948,995.00	0.00	0.74
		Base		99.744975	19,948,995.00	99.744975	19,948,995.00	0.00	0.74
912797GU5	TREASURY BILL 09/23 0.00000					5.272000	26 Sep 2023		
	20,000,000.000	Local		99.633889	19,926,777.78	99.633889	19,926,777.78	0.00	0.73
		Base		99.633889	19,926,777.78	99.633889	19,926,777.78	0.00	0.73

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912797GV3	TREASURY BILL 10/23 0.00000				5.275000	03 Oct 2023		
	20,000,000.000	Local	99.531111	19,906,222.22	99.531111	19,906,222.22	0.00	0.73
		Base	99.531111	19,906,222.22	99.531111	19,906,222.22	0.00	0.73
912797HC4	TREASURY BILL 10/23 0.00000				5.190000	24 Oct 2023		
	20,000,000.000	Local	99.235917	19,847,183.33	99.235917	19,847,183.33	0.00	0.73
		Base	99.235917	19,847,183.33	99.235917	19,847,183.33	0.00	0.73
912797HK6	TREASURY BILL 11/23 0.00000				5.250000	14 Nov 2023		
	20,000,000.000	Local	98.920833	19,784,166.67	98.920833	19,784,166.67	0.00	0.73
		Base	98.920833	19,784,166.67	98.920833	19,784,166.67	0.00	0.73
912797HM2	TREASURY BILL 11/23 0.00000				5.290000	28 Nov 2023		
	20,000,000.000	Local	98.706889	19,741,377.78	98.706889	19,741,377.78	0.00	0.73
		Base	98.706889	19,741,377.78	98.706889	19,741,377.78	0.00	0.73
912797HW0	TREASURY BILL 12/23 0.00000				5.330000	26 Dec 2023		
	10,000,000.000	Local	98.282556	9,828,255.56	98.282556	9,828,255.56	0.00	0.36
		Base	98.282556	9,828,255.56	98.282556	9,828,255.56	0.00	0.36
92646LX47	VICTORY RECEIVABLES				5.450000	04 Oct 2023		
	25,000,000.000	Local	99.500417	24,875,104.17	99.500417	24,875,104.17	0.00	0.92
		Base	99.500417	24,875,104.17	99.500417	24,875,104.17	0.00	0.92
92646LY95	VICTORY RECEIVABLES				5.450000	09 Nov 2023		
	25,000,000.000	Local	98.955417	24,738,854.17	98.955417	24,738,854.17	0.00	0.91
		Base	98.955417	24,738,854.17	98.955417	24,738,854.17	0.00	0.91
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.250000	01 Sep 2023		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	11.06
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	11.06
979QRC005	BANK OF AMERICA REPO				5.250000	01 Sep 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.53
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.53
985FHY004	NETBANK REPO				5.260000	01 Sep 2023		
	4,295,661.380	Local	100.000000	4,295,661.38	100.000000	4,295,661.38	0.00	0.16
		Base	100.000000	4,295,661.38	100.000000	4,295,661.38	0.00	0.16

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

	2,106,308,661.380	Local		2,095,104,680.71		2,095,104,680.71	0.00	77.25
		Base		2,095,104,680.71		2,095,104,680.71	0.00	77.25

CASH EQUIVALENT Total

	2,106,308,661.380	Base		2,095,104,680.71		2,095,104,680.71	0.00	77.25
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EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	51,216,415.000	Local	1.000000	51,216,415.00	1.000000	51,216,415.00	0.00	1.89
		Base	1.000000	51,216,415.00	1.000000	51,216,415.00	0.00	1.89
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	50,746,806.820	Local	1.000000	50,746,806.82	1.000000	50,746,806.82	0.00	1.87
		Base	1.000000	50,746,806.82	1.000000	50,746,806.82	0.00	1.87

US DOLLAR Total

	101,963,221.820	Local		101,963,221.82		101,963,221.82	0.00	3.76
		Base		101,963,221.82		101,963,221.82	0.00	3.76

EQUITY Total

	101,963,221.820	Base		101,963,221.82		101,963,221.82	0.00	3.76
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

12664QAA2	CNH EQUIPMENT TRUST CNH 2023 A A1							
	4,348,496.630	Local	100.000000	4,348,496.63	99.945770	4,346,138.44	-2,358.19	0.16
Original Face:	6,000,000.000	Base	100.000000	4,348,496.63	99.945770	4,346,138.44	-2,358.19	0.16
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1							
	15,000,000.000	Local	100.000000	15,000,000.00	100.001700	15,000,255.00	255.00	0.55
Original Face:	15,000,000.000	Base	100.000000	15,000,000.00	100.001700	15,000,255.00	255.00	0.55

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796CQ0	TREASURY BILL 09/23 0.00000	30,000,000.000	Local	99.813847	29,944,154.19	99.810356	29,943,106.80	-1,047.39	1.10
			Base	99.813847	29,944,154.19	99.810356	29,943,106.80	-1,047.39	1.10
912796CR8	TREASURY BILL 09/23 0.00000	20,000,000.000	Local	99.715778	19,943,155.56	99.706736	19,941,347.20	-1,808.36	0.74
			Base	99.715778	19,943,155.56	99.706736	19,941,347.20	-1,808.36	0.74
912796YH6	TREASURY BILL 09/23 0.00000	30,000,000.000	Local	99.913589	29,974,076.66	99.912133	29,973,639.90	-436.76	1.11
			Base	99.913589	29,974,076.66	99.912133	29,973,639.90	-436.76	1.11
912796YJ2	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.506811	19,901,362.19	99.500468	19,900,093.60	-1,268.59	0.73
			Base	99.506811	19,901,362.19	99.500468	19,900,093.60	-1,268.59	0.73
912796YT0	TREASURY BILL 11/23 0.00000	10,000,000.000	Local	99.166186	9,916,618.62	99.091097	9,909,109.70	-7,508.92	0.37
			Base	99.166186	9,916,618.62	99.091097	9,909,109.70	-7,508.92	0.37
912796ZD4	TREASURY BILL 11/23 0.00000	20,000,000.000	Local	98.670600	19,734,120.02	98.671250	19,734,250.00	129.98	0.73
			Base	98.670600	19,734,120.02	98.671250	19,734,250.00	129.98	0.73
912796ZN2	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.298702	9,829,870.19	98.267694	9,826,769.40	-3,100.79	0.36
			Base	98.298702	9,829,870.19	98.267694	9,826,769.40	-3,100.79	0.36
912796ZY8	TREASURY BILL 01/24 0.00000	10,000,000.000	Local	97.864750	9,786,475.00	97.856639	9,785,663.90	-811.10	0.36
			Base	97.864750	9,786,475.00	97.856639	9,785,663.90	-811.10	0.36
912797FA0	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.405101	19,881,020.25	99.396674	19,879,334.80	-1,685.45	0.73
			Base	99.405101	19,881,020.25	99.396674	19,879,334.80	-1,685.45	0.73
912797FB8	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.298400	19,859,679.96	99.295333	19,859,066.60	-613.36	0.73
			Base	99.298400	19,859,679.96	99.295333	19,859,066.60	-613.36	0.73

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797FC6	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.194769	19,838,953.83	99.191233	19,838,246.60	-707.23	0.73
			Base	99.194769	19,838,953.83	99.191233	19,838,246.60	-707.23	0.73
912797FJ1	TREASURY BILL 11/23 0.00000	10,000,000.000	Local	98.987041	9,898,704.13	98.986754	9,898,675.40	-28.73	0.36
			Base	98.987041	9,898,704.13	98.986754	9,898,675.40	-28.73	0.36
912797FK8	TREASURY BILL 11/23 0.00000	20,000,000.000	Local	98.882061	19,776,412.18	98.884278	19,776,855.60	443.42	0.73
			Base	98.882061	19,776,412.18	98.884278	19,776,855.60	443.42	0.73
912797FL6	TREASURY BILL 11/23 0.00000	20,000,000.000	Local	98.765200	19,753,040.00	98.759794	19,751,958.80	-1,081.20	0.73
			Base	98.765200	19,753,040.00	98.759794	19,751,958.80	-1,081.20	0.73
912797FT9	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.569250	9,856,925.00	98.569317	9,856,931.70	6.70	0.36
			Base	98.569250	9,856,925.00	98.569317	9,856,931.70	6.70	0.36
912797FU6	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.503555	9,850,355.54	98.484056	9,848,405.60	-1,949.94	0.36
			Base	98.503555	9,850,355.54	98.484056	9,848,405.60	-1,949.94	0.36
912797FV4	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.410234	9,841,023.36	98.370458	9,837,045.80	-3,977.56	0.36
			Base	98.410234	9,841,023.36	98.370458	9,837,045.80	-3,977.56	0.36
912797GD3	TREASURY BILL 01/24 0.00000	10,000,000.000	Local	97.970600	9,797,060.00	97.960046	9,796,004.60	-1,055.40	0.36
			Base	97.970600	9,797,060.00	97.960046	9,796,004.60	-1,055.40	0.36
912797GP6	TREASURY BILL 02/24 0.00000	10,000,000.000	Local	97.313909	9,731,390.93	97.344412	9,734,441.20	3,050.27	0.36
			Base	97.313909	9,731,390.93	97.344412	9,734,441.20	3,050.27	0.36
912797GR2	TREASURY BILL 09/23 0.00000	20,000,000.000	Local	99.941311	19,988,262.23	99.941841	19,988,368.20	105.97	0.74
			Base	99.941311	19,988,262.23	99.941841	19,988,368.20	105.97	0.74

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GS0	TREASURY BILL 09/23 0.00000	20,000,000.000	Local	99.838819	19,967,763.87	99.839079	19,967,815.80	51.93	0.74
			Base	99.838819	19,967,763.87	99.839079	19,967,815.80	51.93	0.74
912797GU5	TREASURY BILL 09/23 0.00000	10,000,000.000	Local	99.633153	9,963,315.27	99.633160	9,963,316.00	0.73	0.37
			Base	99.633153	9,963,315.27	99.633160	9,963,316.00	0.73	0.37
912797GV3	TREASURY BILL 10/23 0.00000	10,000,000.000	Local	99.530222	9,953,022.23	99.529178	9,952,917.80	-104.43	0.37
			Base	99.530222	9,953,022.23	99.529178	9,952,917.80	-104.43	0.37
912797HA8	TREASURY BILL 10/23 0.00000	30,000,000.000	Local	99.432416	29,829,724.93	99.426736	29,828,020.80	-1,704.13	1.10
			Base	99.432416	29,829,724.93	99.426736	29,828,020.80	-1,704.13	1.10
912797HB6	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.341306	19,868,261.10	99.325174	19,865,034.80	-3,226.30	0.73
			Base	99.341306	19,868,261.10	99.325174	19,865,034.80	-3,226.30	0.73
912797HD2	TREASURY BILL 10/23 0.00000	20,000,000.000	Local	99.169333	19,833,866.60	99.120133	19,824,026.60	-9,840.00	0.73
			Base	99.169333	19,833,866.60	99.120133	19,824,026.60	-9,840.00	0.73
912797HJ9	TREASURY BILL 11/23 0.00000	20,000,000.000	Local	99.022172	19,804,434.43	99.016093	19,803,218.60	-1,215.83	0.73
			Base	99.022172	19,804,434.43	99.016093	19,803,218.60	-1,215.83	0.73
912797HU4	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.497766	9,849,776.63	98.496208	9,849,620.80	-155.83	0.36
			Base	98.497766	9,849,776.63	98.496208	9,849,620.80	-155.83	0.36
912797HV2	TREASURY BILL 12/23 0.00000	10,000,000.000	Local	98.394521	9,839,452.07	98.390736	9,839,073.60	-378.47	0.36
			Base	98.394521	9,839,452.07	98.390736	9,839,073.60	-378.47	0.36
912797HX8	WI TREASURY BILL 01/24 0	20,000,000.000	Local	98.238800	19,647,760.00	98.236486	19,647,297.20	-462.80	0.72
			Base	98.238800	19,647,760.00	98.236486	19,647,297.20	-462.80	0.72

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		519,348,496.630	Local	515,008,533.60		514,966,050.84	-42,482.76	18.99
Original Face:		21,000,000.000	Base	515,008,533.60		514,966,050.84	-42,482.76	18.99
FIXED INCOME Total								
		519,348,496.630	Base	515,008,533.60		514,966,050.84	-42,482.76	18.99
Original Face:		21,000,000.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,727,695,379.820	Base	2,712,151,436.12		2,712,108,953.36	-42,482.76	100.00
Original Face:		21,000,000.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		150,000.020	Local	1.000000	150,000.02	1.000000	150,000.02	0.01
			Base	1.000000	150,000.02	1.000000	150,000.02	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.020	Local	150,000.02		150,000.02	0.00	0.01
		Base	150,000.02		150,000.02	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.020	Base	150,000.02		150,000.02	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	4.35
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	4.35

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.27
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.27

912796YH6	TREASURY BILL 09/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.937913	9,993,791.33	99.937913	9,993,791.33	0.43
			Base	99.937913	9,993,791.33	99.937913	9,993,791.33	0.43

912796YT0	TREASURY BILL 11/23 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	99.088772	39,635,508.89	99.088772	39,635,508.89	1.72
			Base	99.088772	39,635,508.89	99.088772	39,635,508.89	1.72

912796Z28	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	97.420933	9,742,093.34	97.420933	9,742,093.34	0.42
			Base	97.420933	9,742,093.34	97.420933	9,742,093.34	0.42

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796ZD4	TREASURY BILL 11/23 0.00000				5.247500	30 Nov 2023		
	10,000,000.000	Local	98.688125	9,868,812.50	98.688125	9,868,812.50	0.00	0.43
		Base	98.688125	9,868,812.50	98.688125	9,868,812.50	0.00	0.43
912797FC6	TREASURY BILL 10/23 0.00000				4.856000	26 Oct 2023		
	10,000,000.000	Local	99.258111	9,925,811.11	99.258111	9,925,811.11	0.00	0.43
		Base	99.258111	9,925,811.11	99.258111	9,925,811.11	0.00	0.43
912797FJ1	TREASURY BILL 11/23 0.00000				4.870300	09 Nov 2023		
	20,000,000.000	Local	99.066526	19,813,305.17	99.066526	19,813,305.17	0.00	0.86
		Base	99.066526	19,813,305.17	99.066526	19,813,305.17	0.00	0.86
912797FK8	TREASURY BILL 11/23 0.00000				4.942000	16 Nov 2023		
	10,000,000.000	Local	98.956689	9,895,668.89	98.956689	9,895,668.89	0.00	0.43
		Base	98.956689	9,895,668.89	98.956689	9,895,668.89	0.00	0.43
912797FL6	TREASURY BILL 11/23 0.00000				5.130000	24 Nov 2023		
	20,000,000.000	Local	98.803000	19,760,600.00	98.803000	19,760,600.00	0.00	0.86
		Base	98.803000	19,760,600.00	98.803000	19,760,600.00	0.00	0.86
912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024		
	10,000,000.000	Local	96.079417	9,607,941.67	96.079417	9,607,941.67	0.00	0.42
		Base	96.079417	9,607,941.67	96.079417	9,607,941.67	0.00	0.42
912797FW2	TREASURY BILL 01/24 0.00000				5.276000	04 Jan 2024		
	10,000,000.000	Local	98.168056	9,816,805.55	98.168056	9,816,805.55	0.00	0.43
		Base	98.168056	9,816,805.55	98.168056	9,816,805.55	0.00	0.43
912797GE1	TREASURY BILL 02/24 0.00000				5.293000	01 Feb 2024		
	10,000,000.000	Local	97.750475	9,775,047.50	97.750475	9,775,047.50	0.00	0.43
		Base	97.750475	9,775,047.50	97.750475	9,775,047.50	0.00	0.43
912797GS0	TREASURY BILL 09/23 0.00000				5.062500	12 Sep 2023		
	20,000,000.000	Local	99.845313	19,969,062.50	99.845313	19,969,062.50	0.00	0.87
		Base	99.845313	19,969,062.50	99.845313	19,969,062.50	0.00	0.87
912797GT8	TREASURY BILL 09/23 0.00000				5.031000	19 Sep 2023		
	20,000,000.000	Local	99.748450	19,949,690.00	99.748450	19,949,690.00	0.00	0.87
		Base	99.748450	19,949,690.00	99.748450	19,949,690.00	0.00	0.87

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GU5	TREASURY BILL 09/23 0.00000				5.275000	26 Sep 2023		
	40,000,000.000	Local	99.633681	39,853,472.22	99.633681	39,853,472.22	0.00	1.73
		Base	99.633681	39,853,472.22	99.633681	39,853,472.22	0.00	1.73
912797GV3	TREASURY BILL 10/23 0.00000				5.267000	03 Oct 2023		
	20,000,000.000	Local	99.531822	19,906,364.44	99.531822	19,906,364.44	0.00	0.87
		Base	99.531822	19,906,364.44	99.531822	19,906,364.44	0.00	0.87
912797HC4	TREASURY BILL 10/23 0.00000				5.191000	24 Oct 2023		
	20,000,000.000	Local	99.235769	19,847,153.89	99.235769	19,847,153.89	0.00	0.86
		Base	99.235769	19,847,153.89	99.235769	19,847,153.89	0.00	0.86
912797HK6	TREASURY BILL 11/23 0.00000				5.250000	14 Nov 2023		
	20,000,000.000	Local	98.920833	19,784,166.67	98.920833	19,784,166.67	0.00	0.86
		Base	98.920833	19,784,166.67	98.920833	19,784,166.67	0.00	0.86
912797HM2	TREASURY BILL 11/23 0.00000				5.290000	28 Nov 2023		
	40,000,000.000	Local	98.706889	39,482,755.55	98.706889	39,482,755.55	0.00	1.72
		Base	98.706889	39,482,755.55	98.706889	39,482,755.55	0.00	1.72
912797HW0	TREASURY BILL 12/23 0.00000				5.330000	26 Dec 2023		
	10,000,000.000	Local	98.282556	9,828,255.56	98.282556	9,828,255.56	0.00	0.43
		Base	98.282556	9,828,255.56	98.282556	9,828,255.56	0.00	0.43
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.280000	28 Sep 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
926NKW009	AMHERST PIERPONT 04/15 VAR				5.290000	15 Sep 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
926NKW009	AMHERST PIERPONT 04/15 VAR				5.290000	21 Sep 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Sep 2023		
	75,357,808.240	Local	100.000000	75,357,808.24	100.000000	75,357,808.24	0.00	3.28
		Base	100.000000	75,357,808.24	100.000000	75,357,808.24	0.00	3.28

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.250000	28 Sep 2023		
	18,767,541.520	Local	100.000000	18,767,541.52	100.000000	18,767,541.52	0.00	0.82
		Base	100.000000	18,767,541.52	100.000000	18,767,541.52	0.00	0.82
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	23 Nov 2023		
	8,087,923.080	Local	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.35
		Base	100.000000	8,087,923.08	100.000000	8,087,923.08	0.00	0.35
978UHK000	DAIWA CAPITAL MARKETS REPO				5.250000	01 Sep 2023		
	316,309,162.770	Local	100.000000	316,309,162.77	100.000000	316,309,162.77	0.00	13.76
		Base	100.000000	316,309,162.77	100.000000	316,309,162.77	0.00	13.76
985FHY004	MITSUBISHI UFJ REPO				5.310000	21 Sep 2023		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.35
US DOLLAR Total								
	1,274,759,137.980	Local		1,271,215,444.76		1,271,215,444.76	0.00	55.28
		Base		1,271,215,444.76		1,271,215,444.76	0.00	55.28
CASH EQUIVALENT Total								
	1,274,759,137.980	Base		1,271,215,444.76		1,271,215,444.76	0.00	55.28

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	68,098,287.650	Local	1.000000	68,098,287.65	1.000000	68,098,287.65	0.00	2.96
		Base	1.000000	68,098,287.65	1.000000	68,098,287.65	0.00	2.96
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	52,364,497.170	Local	1.000000	52,364,497.17	1.000000	52,364,497.17	0.00	2.28
		Base	1.000000	52,364,497.17	1.000000	52,364,497.17	0.00	2.28
US DOLLAR Total								
	120,462,784.820	Local		120,462,784.82		120,462,784.82	0.00	5.24

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

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STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		120,462,784.82		120,462,784.82	0.00	5.24

EQUITY Total

120,462,784.820	Base		120,462,784.82		120,462,784.82	0.00	5.24
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912796CQ0	TREASURY BILL 09/23 0.00000				0.010000	14 Sep 2023		
	50,000,000.000	Local	99.813732	49,906,865.84	99.810356	49,905,178.00	-1,687.84	2.17
		Base	99.813732	49,906,865.84	99.810356	49,905,178.00	-1,687.84	2.17
912796CR8	TREASURY BILL 09/23 0.00000					21 Sep 2023		
	30,000,000.000	Local	99.715556	29,914,666.68	99.706736	29,912,020.80	-2,645.88	1.30
		Base	99.715556	29,914,666.68	99.706736	29,912,020.80	-2,645.88	1.30
912796CS6	TREASURY BILL 09/23 0.00000					28 Sep 2023		
	20,000,000.000	Local	99.611477	19,922,295.48	99.603250	19,920,650.00	-1,645.48	0.87
		Base	99.611477	19,922,295.48	99.603250	19,920,650.00	-1,645.48	0.87
912796YH6	TREASURY BILL 09/23 0.00000					07 Sep 2023		
	10,000,000.000	Local	99.917292	9,991,729.17	99.912133	9,991,213.30	-515.87	0.43
		Base	99.917292	9,991,729.17	99.912133	9,991,213.30	-515.87	0.43
912796YJ2	TREASURY BILL 10/23 0.00000					05 Oct 2023		
	30,000,000.000	Local	99.506764	29,852,029.16	99.500468	29,850,140.40	-1,888.76	1.30
		Base	99.506764	29,852,029.16	99.500468	29,850,140.40	-1,888.76	1.30
912796YT0	TREASURY BILL 11/23 0.00000				0.010000	02 Nov 2023		
	20,000,000.000	Local	99.163086	19,832,617.24	99.091097	19,818,219.40	-14,397.84	0.86
		Base	99.163086	19,832,617.24	99.091097	19,818,219.40	-14,397.84	0.86
912796ZD4	TREASURY BILL 11/23 0.00000				0.010000	30 Nov 2023		
	40,000,000.000	Local	98.670588	39,468,235.09	98.671250	39,468,500.00	264.91	1.72
		Base	98.670588	39,468,235.09	98.671250	39,468,500.00	264.91	1.72
912796ZN2	TREASURY BILL 12/23 0.00000					28 Dec 2023		
	10,000,000.000	Local	98.298702	9,829,870.19	98.267694	9,826,769.40	-3,100.79	0.43

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.298702	9,829,870.19	98.267694	9,826,769.40	-3,100.79	0.43
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	10,000,000.000	Local	97.864750	9,786,475.00	97.856639	9,785,663.90	-811.10	0.43
		Base	97.864750	9,786,475.00	97.856639	9,785,663.90	-811.10	0.43
912797FB8	TREASURY BILL 10/23 0.00000				0.010000	19 Oct 2023		
	50,000,000.000	Local	99.309933	49,654,966.68	99.295333	49,647,666.50	-7,300.18	2.16
		Base	99.309933	49,654,966.68	99.295333	49,647,666.50	-7,300.18	2.16
912797FC6	TREASURY BILL 10/23 0.00000					26 Oct 2023		
	40,000,000.000	Local	99.195319	39,678,127.67	99.191233	39,676,493.20	-1,634.47	1.73
		Base	99.195319	39,678,127.67	99.191233	39,676,493.20	-1,634.47	1.73
912797FJ1	TREASURY BILL 11/23 0.00000					09 Nov 2023		
	40,000,000.000	Local	98.987041	39,594,816.53	98.986754	39,594,701.60	-114.93	1.72
		Base	98.987041	39,594,816.53	98.986754	39,594,701.60	-114.93	1.72
912797FK8	TREASURY BILL 11/23 0.00000					16 Nov 2023		
	40,000,000.000	Local	98.882061	39,552,824.35	98.884278	39,553,711.20	886.85	1.72
		Base	98.882061	39,552,824.35	98.884278	39,553,711.20	886.85	1.72
912797FL6	TREASURY BILL 11/23 0.00000					24 Nov 2023		
	40,000,000.000	Local	98.765200	39,506,080.00	98.759794	39,503,917.60	-2,162.40	1.72
		Base	98.765200	39,506,080.00	98.759794	39,503,917.60	-2,162.40	1.72
912797FT9	TREASURY BILL 12/23 0.00000				0.010000	07 Dec 2023		
	10,000,000.000	Local	98.569250	9,856,925.00	98.569317	9,856,931.70	6.70	0.43
		Base	98.569250	9,856,925.00	98.569317	9,856,931.70	6.70	0.43
912797FU6	TREASURY BILL 12/23 0.00000				0.010000	14 Dec 2023		
	10,000,000.000	Local	98.505000	9,850,500.00	98.484056	9,848,405.60	-2,094.40	0.43
		Base	98.505000	9,850,500.00	98.484056	9,848,405.60	-2,094.40	0.43
912797FV4	TREASURY BILL 12/23 0.00000				0.010000	21 Dec 2023		
	10,000,000.000	Local	98.410234	9,841,023.36	98.370458	9,837,045.80	-3,977.56	0.43
		Base	98.410234	9,841,023.36	98.370458	9,837,045.80	-3,977.56	0.43
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024		
	10,000,000.000	Local	97.970600	9,797,060.00	97.960046	9,796,004.60	-1,055.40	0.43

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STATE OF ARIZONA

FUND: ATZG



STATE STREET

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		Base	97.970600	9,797,060.00	97.960046	9,796,004.60	-1,055.40	0.43
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	10,000,000.000	Local	97.313909	9,731,390.93	97.344412	9,734,441.20	3,050.27	0.42
		Base	97.313909	9,731,390.93	97.344412	9,734,441.20	3,050.27	0.42
912797GR2	TREASURY BILL 09/23 0.00000				0.010000	05 Sep 2023		
	60,000,000.000	Local	99.941689	59,965,013.35	99.941841	59,965,104.60	91.25	2.61
		Base	99.941689	59,965,013.35	99.941841	59,965,104.60	91.25	2.61
912797GS0	TREASURY BILL 09/23 0.00000					12 Sep 2023		
	30,000,000.000	Local	99.838789	29,951,636.61	99.839079	29,951,723.70	87.09	1.30
		Base	99.838789	29,951,636.61	99.839079	29,951,723.70	87.09	1.30
912797GT8	TREASURY BILL 09/23 0.00000					19 Sep 2023		
	20,000,000.000	Local	99.738000	19,947,600.01	99.735958	19,947,191.60	-408.41	0.87
		Base	99.738000	19,947,600.01	99.735958	19,947,191.60	-408.41	0.87
912797GU5	TREASURY BILL 09/23 0.00000					26 Sep 2023		
	20,000,000.000	Local	99.633153	19,926,630.54	99.633160	19,926,632.00	1.46	0.87
		Base	99.633153	19,926,630.54	99.633160	19,926,632.00	1.46	0.87
912797GV3	TREASURY BILL 10/23 0.00000					03 Oct 2023		
	30,000,000.000	Local	99.530222	29,859,066.69	99.529178	29,858,753.40	-313.29	1.30
		Base	99.530222	29,859,066.69	99.529178	29,858,753.40	-313.29	1.30
912797HA8	TREASURY BILL 10/23 0.00000				0.010000	10 Oct 2023		
	50,000,000.000	Local	99.429343	49,714,671.60	99.426736	49,713,368.00	-1,303.60	2.16
		Base	99.429343	49,714,671.60	99.426736	49,713,368.00	-1,303.60	2.16
912797HB6	TREASURY BILL 10/23 0.00000				0.010000	17 Oct 2023		
	50,000,000.000	Local	99.330802	49,665,401.10	99.325174	49,662,587.00	-2,814.10	2.16
		Base	99.330802	49,665,401.10	99.325174	49,662,587.00	-2,814.10	2.16
912797HD2	TREASURY BILL 10/23 0.00000					31 Oct 2023		
	40,000,000.000	Local	99.177376	39,670,950.40	99.120133	39,648,053.20	-22,897.20	1.72
		Base	99.177376	39,670,950.40	99.120133	39,648,053.20	-22,897.20	1.72
912797HJ9	TREASURY BILL 11/23 0.00000				0.010000	07 Nov 2023		
	20,000,000.000	Local	99.022433	19,804,486.57	99.016093	19,803,218.60	-1,267.97	0.86

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		Base	99.022433	19,804,486.57	99.016093	19,803,218.60	-1,267.97	0.86
912797HL4	TREASURY BILL 11/23 0.00000				0.010000	21 Nov 2023		
	20,000,000.000	Local	98.813125	19,762,625.01	98.811662	19,762,332.40	-292.61	0.86
		Base	98.813125	19,762,625.01	98.811662	19,762,332.40	-292.61	0.86
912797HN0	WI TREASURY SEC 12/23 0					05 Dec 2023		
	10,000,000.000	Local	98.600070	9,860,006.96	98.601389	9,860,138.90	131.94	0.43
		Base	98.600070	9,860,006.96	98.601389	9,860,138.90	131.94	0.43
912797HU4	TREASURY BILL 12/23 0.00000				0.010000	12 Dec 2023		
	10,000,000.000	Local	98.497766	9,849,776.63	98.496208	9,849,620.80	-155.83	0.43
		Base	98.497766	9,849,776.63	98.496208	9,849,620.80	-155.83	0.43
912797HV2	TREASURY BILL 12/23 0.00000				0.010000	19 Dec 2023		
	20,000,000.000	Local	98.394490	19,678,898.09	98.390736	19,678,147.20	-750.89	0.86
		Base	98.394490	19,678,898.09	98.390736	19,678,147.20	-750.89	0.86
912797HX8	WI TREASURY BILL 01/24 0				0.010000	02 Jan 2024		
	30,000,000.000	Local	98.239461	29,471,838.30	98.236486	29,470,945.80	-892.50	1.28
		Base	98.239461	29,471,838.30	98.236486	29,470,945.80	-892.50	1.28
91282CDE8	US TREASURY FRN 10/23 VAR				5.448067	31 Oct 2023		
	10,000,000.000	Local	99.992405	9,999,240.46	100.011198	10,001,119.80	1,879.34	0.43
		Base	99.992405	9,999,240.46	100.011198	10,001,119.80	1,879.34	0.43
91282CDU2	US TREASURY FRN 01/24 VAR				5.398067	31 Jan 2024		
	5,000,000.000	Local	100.003765	5,000,188.24	100.006653	5,000,332.65	144.41	0.22
		Base	100.003765	5,000,188.24	100.006653	5,000,332.65	144.41	0.22
91282CEL1	US TREASURY FRN 04/24 VAR				5.338067	30 Apr 2024		
	10,000,000.000	Local	99.969845	9,996,984.54	99.971609	9,997,160.90	176.36	0.43
		Base	99.969845	9,996,984.54	99.971609	9,997,160.90	176.36	0.43
US DOLLAR Total								
	915,000,000.000	Local		907,693,513.47		907,624,104.75	-69,408.72	39.47
		Base		907,693,513.47		907,624,104.75	-69,408.72	39.47

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FIXED INCOME Total								
	915,000,000.000	Base		907,693,513.47		907,624,104.75	-69,408.72	39.47

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,310,371,922.820	Base	2,299,521,743.07		2,299,452,334.35	-69,408.72	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-24,440.260	Local	1.000000	-24,440.26	1.000000	-24,440.26	0.00	0.00
			Base	1.000000	-24,440.26	1.000000	-24,440.26	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-24,440.260	Local	-24,440.26		-24,440.26	0.00	0.00
		Base	-24,440.26		-24,440.26	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-24,440.260	Base	-24,440.26		-24,440.26	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

913ETFI4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,166,335.610	Local	99.990985	1,166,230.46	100.000000	1,166,335.61	105.15	0.23
			Base	99.990985	1,166,230.46	100.000000	1,166,335.61	105.15	0.23

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3.730	Local	100.000000	3.73	99.990000	3.73	0.00	0.00
			Base	100.000000	3.73	99.990000	3.73	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,166,339.340	Local	1,166,234.19		1,166,339.34	105.15	0.23
		Base	1,166,234.19		1,166,339.34	105.15	0.23

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,166,339.340	Base	1,166,234.19		1,166,339.34	105.15	0.23

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025			
		7,500,000.000	Local	105.067045	7,880,028.36	103.176600	7,738,245.00	-141,783.36	1.54
			Base	105.067045	7,880,028.36	103.176600	7,738,245.00	-141,783.36	1.54
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5				5.000000	01 Dec 2026			
		2,360,000.000	Local	107.519754	2,537,466.19	105.696190	2,494,430.08	-43,036.11	0.50
			Base	107.519754	2,537,466.19	105.696190	2,494,430.08	-43,036.11	0.50
100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025			
		1,965,000.000	Local	105.170703	2,066,604.32	104.088100	2,045,331.17	-21,273.15	0.41
			Base	105.170703	2,066,604.32	104.088100	2,045,331.17	-21,273.15	0.41
100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026			
		18,035,000.000	Local	107.814592	19,444,361.68	106.334210	19,177,374.77	-266,986.91	3.82
			Base	107.814592	19,444,361.68	106.334210	19,177,374.77	-266,986.91	3.82
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025			
		13,460,000.000	Local	105.425087	14,190,216.73	103.761110	13,966,245.41	-223,971.32	2.78
			Base	105.425087	14,190,216.73	103.761110	13,966,245.41	-223,971.32	2.78
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024			
		6,595,000.000	Local	104.371073	6,883,272.25	102.067620	6,731,359.54	-151,912.71	1.34
			Base	104.371073	6,883,272.25	102.067620	6,731,359.54	-151,912.71	1.34
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				4.100000	01 Jul 2029			
		11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.31
		Original Face: 11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.31
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				4.200000	01 Jul 2040			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.40
		Original Face: 7,000,000.000	Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.40
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024			
		10,000,000.000	Local	101.929123	10,192,912.26	100.835670	10,083,567.00	-109,345.26	2.01
			Base	101.929123	10,192,912.26	100.835670	10,083,567.00	-109,345.26	2.01
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				4.480000	01 Apr 2038			
		8,480,000.000	Local	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.69
			Base	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.69

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				4.140000	15 Aug 2038		
	4,875,000.000	Local	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	0.97
Original Face:	4,875,000.000	Base	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	0.97
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				4.470000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.30
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.30
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	102.847347	16,116,179.35	101.212180	15,859,948.61	-256,230.74	3.16
		Base	102.847347	16,116,179.35	101.212180	15,859,948.61	-256,230.74	3.16
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026		
	3,175,000.000	Local	103.346513	3,281,251.79	101.531990	3,223,640.68	-57,611.11	0.64
		Base	103.346513	3,281,251.79	101.531990	3,223,640.68	-57,611.11	0.64
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	103.207636	20,486,715.79	101.524500	20,152,613.25	-334,102.54	4.02
		Base	103.207636	20,486,715.79	101.524500	20,152,613.25	-334,102.54	4.02
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	102.195498	3,520,634.91	101.422930	3,494,019.94	-26,614.97	0.70
		Base	102.195498	3,520,634.91	101.422930	3,494,019.94	-26,614.97	0.70
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	102.065125	3,148,709.10	101.283950	3,124,609.86	-24,099.24	0.62
		Base	102.065125	3,148,709.10	101.283950	3,124,609.86	-24,099.24	0.62
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	105.542906	5,277,145.31	102.854560	5,142,728.00	-134,417.31	1.03
		Base	105.542906	5,277,145.31	102.854560	5,142,728.00	-134,417.31	1.03
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	101.270537	2,379,857.62	100.349800	2,358,220.30	-21,637.32	0.47
		Base	101.270537	2,379,857.62	100.349800	2,358,220.30	-21,637.32	0.47
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	105.110761	2,953,612.39	102.560070	2,881,937.97	-71,674.42	0.57
		Base	105.110761	2,953,612.39	102.560070	2,881,937.97	-71,674.42	0.57

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Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
402207AD6	GULF COAST TX INDL DEV AUTH GULDEV 11/41 ADJUSTABLE VAR				3.900000	01 Nov 2041		
		12,000,000.000	Local 100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.39
			Base 100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.39
407756P66	HAMILTON OH HAM 12/23 FIXED 4				4.000000	28 Dec 2023		
		2,575,000.000	Local 100.258052	2,581,644.83	100.168670	2,579,343.25	-2,301.58	0.51
			Base 100.258052	2,581,644.83	100.168670	2,579,343.25	-2,301.58	0.51
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026		
		6,410,000.000	Local 100.099939	6,416,406.10	99.996190	6,409,755.78	-6,650.32	1.28
			Base 100.099939	6,416,406.10	99.996190	6,409,755.78	-6,650.32	1.28
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				4.200000	01 Nov 2039		
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.99
Original Face:		20,000,000.000	Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.99
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		1,750,000.000	Local 100.536228	1,759,383.99	100.161270	1,752,822.23	-6,561.76	0.35
			Base 100.536228	1,759,383.99	100.161270	1,752,822.23	-6,561.76	0.35
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
		3,000,000.000	Local 101.527973	3,045,839.18	100.518350	3,015,550.50	-30,288.68	0.60
			Base 101.527973	3,045,839.18	100.518350	3,015,550.50	-30,288.68	0.60
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
		4,435,000.000	Local 100.523889	4,458,234.48	100.161270	4,442,152.32	-16,082.16	0.89
			Base 100.523889	4,458,234.48	100.161270	4,442,152.32	-16,082.16	0.89
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
		1,710,000.000	Local 106.649764	1,823,710.96	105.194390	1,798,824.07	-24,886.89	0.36
			Base 106.649764	1,823,710.96	105.194390	1,798,824.07	-24,886.89	0.36
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.950000	15 Feb 2038		
		24,475,000.000	Local 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.88
Original Face:		24,475,000.000	Base 100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.88
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				4.130000	01 Jul 2047		
		12,340,000.000	Local 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.46
Original Face:		12,340,000.000	Base 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.46

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Holdings

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STATE STREET

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54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				4.110000	01 Oct 2039		
		7,425,000.000	Local 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.48
Original Face:		7,425,000.000	Base 100.000000	7,425,000.00	100.000000	7,425,000.00	0.00	1.48
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				4.200000	01 Oct 2043		
		1,100,000.000	Local 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.22
Original Face:		1,100,000.000	Base 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.22
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
		3,250,000.000	Local 103.897967	3,376,683.94	101.398540	3,295,452.55	-81,231.39	0.66
			Base 103.897967	3,376,683.94	101.398540	3,295,452.55	-81,231.39	0.66
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
		4,195,000.000	Local 106.132627	4,452,263.72	104.609650	4,388,374.82	-63,888.90	0.87
			Base 106.132627	4,452,263.72	104.609650	4,388,374.82	-63,888.90	0.87
574215RD3	MARYLAND ST HLTH HGR EDUCNTL MDSMED 04/35 ADJUSTABLE VAR				4.000000	01 Apr 2035		
		8,915,000.000	Local 100.000000	8,915,000.00	100.000000	8,915,000.00	0.00	1.78
			Base 100.000000	8,915,000.00	100.000000	8,915,000.00	0.00	1.78
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
		8,730,000.000	Local 100.480582	8,771,954.85	100.261250	8,752,807.13	-19,147.72	1.74
			Base 100.480582	8,771,954.85	100.261250	8,752,807.13	-19,147.72	1.74
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				4.000000	01 Apr 2043		
		12,525,000.000	Local 100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.50
Original Face:		12,525,000.000	Base 100.000000	12,525,000.00	100.000000	12,525,000.00	0.00	2.50
60528ABS2	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				4.080000	01 Dec 2030		
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.40
			Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.40
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				4.080000	01 Dec 2030		
		6,300,000.000	Local 100.000000	6,300,000.00	100.000000	6,300,000.00	0.00	1.26
			Base 100.000000	6,300,000.00	100.000000	6,300,000.00	0.00	1.26
60528ACC6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				4.780000	01 Nov 2035		
		4,300,000.000	Local 100.000000	4,300,000.00	100.000000	4,300,000.00	0.00	0.86
			Base 100.000000	4,300,000.00	100.000000	4,300,000.00	0.00	0.86

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60528ACF9	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					4.780000	01 Nov 2035		
	4,550,000.000	Local	100.000000	4,550,000.00	100.000000	4,550,000.00	0.00	0.91	
		Base	100.000000	4,550,000.00	100.000000	4,550,000.00	0.00	0.91	
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5					5.000000	01 Dec 2023		
	7,075,000.000	Local	100.803665	7,131,859.30	100.417960	7,104,570.67	-27,288.63	1.42	
		Base	100.803665	7,131,859.30	100.417960	7,104,570.67	-27,288.63	1.42	
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					4.470000	01 Jul 2035		
	10,655,000.000	Local	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.12	
		Base	100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.12	
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
	4,850,000.000	Local	101.357718	4,915,849.31	100.821100	4,889,823.35	-26,025.96	0.97	
		Base	101.357718	4,915,849.31	100.821100	4,889,823.35	-26,025.96	0.97	
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5					5.000000	01 Mar 2026		
	9,410,000.000	Local	107.021700	10,070,741.93	104.380990	9,822,251.16	-248,490.77	1.96	
		Base	107.021700	10,070,741.93	104.380990	9,822,251.16	-248,490.77	1.96	
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5					5.000000	01 Feb 2025		
	3,020,000.000	Local	103.873256	3,136,972.34	102.215250	3,086,900.55	-50,071.79	0.62	
		Base	103.873256	3,136,972.34	102.215250	3,086,900.55	-50,071.79	0.62	
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					4.470000	01 Nov 2041		
	20,690,000.000	Local	100.000000	20,690,000.00	100.000000	20,690,000.00	0.00	4.12	
	Original Face:	20,690,000.000	Base	100.000000	20,690,000.00	100.000000	20,690,000.00	0.00	4.12
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					4.050000	15 Mar 2024		
	7,515,000.000	Local	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.50	
	Original Face:	7,515,000.000	Base	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.50
718814V94	PHOENIX AZ PHO 07/24 FIXED 5					5.000000	01 Jul 2024		
	1,600,000.000	Local	102.214159	1,635,426.55	101.406700	1,622,507.20	-12,919.35	0.32	
		Base	102.214159	1,635,426.55	101.406700	1,622,507.20	-12,919.35	0.32	
727177C47	PLANO TX PNO 09/26 FIXED 5					5.000000	01 Sep 2026		
	6,925,000.000	Local	106.876658	7,401,208.60	105.230620	7,287,220.44	-113,988.16	1.45	
		Base	106.876658	7,401,208.60	105.230620	7,287,220.44	-113,988.16	1.45	

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				4.100000	01 Dec 2044		
		25,250,000.000	Local 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	5.03
			Base 100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	5.03
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
		7,500,000.000	Local 105.776879	7,933,265.93	105.212010	7,890,900.75	-42,365.18	1.57
			Base 105.776879	7,933,265.93	105.212010	7,890,900.75	-42,365.18	1.57
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
		4,525,000.000	Local 102.005296	4,615,739.64	100.811400	4,561,715.85	-54,023.79	0.91
			Base 102.005296	4,615,739.64	100.811400	4,561,715.85	-54,023.79	0.91
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,065,000.000	Local 101.126827	3,099,537.26	100.636610	3,084,512.10	-15,025.16	0.61
			Base 101.126827	3,099,537.26	100.636610	3,084,512.10	-15,025.16	0.61
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		4,855,000.000	Local 101.126827	4,909,707.47	100.636610	4,885,907.42	-23,800.05	0.97
			Base 101.126827	4,909,707.47	100.636610	4,885,907.42	-23,800.05	0.97
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				4.150000	01 Dec 2043		
		6,205,000.000	Local 100.000000	6,205,000.00	100.000000	6,205,000.00	0.00	1.24
Original Face:		6,413,326.930	Base 100.000000	6,205,000.00	100.000000	6,205,000.00	0.00	1.24
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5				5.000000	01 Feb 2024		
		2,040,000.000	Local 101.607077	2,072,784.37	100.689220	2,054,060.09	-18,724.28	0.41
			Base 101.607077	2,072,784.37	100.689220	2,054,060.09	-18,724.28	0.41
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
		16,510,000.000	Local 106.966409	17,660,154.07	104.878670	17,315,468.42	-344,685.65	3.45
			Base 106.966409	17,660,154.07	104.878670	17,315,468.42	-344,685.65	3.45
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				4.470000	01 Jun 2034		
		17,355,000.000	Local 100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.46
Original Face:		17,355,000.000	Base 100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.46
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5				5.000000	01 Feb 2024		
		3,985,000.000	Local 101.573329	4,047,697.17	100.701370	4,012,949.59	-34,747.58	0.80
			Base 101.573329	4,047,697.17	100.701370	4,012,949.59	-34,747.58	0.80

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Holdings

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

FUND: ATZH



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026			
		20,025,000.000	Local	105.752683	21,176,974.72	104.075130	20,841,044.78	-335,929.94	4.15
			Base	105.752683	21,176,974.72	104.075130	20,841,044.78	-335,929.94	4.15
US DOLLAR Total									
		493,840,000.000	Local		503,953,008.76		500,469,186.60	-3,483,822.16	99.76
Original Face:		159,858,326.930	Base		503,953,008.76		500,469,186.60	-3,483,822.16	99.76
FIXED INCOME Total									
		493,840,000.000	Base		503,953,008.76		500,469,186.60	-3,483,822.16	99.76
Original Face:		159,858,326.930							

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		494,981,899.080	Base	505,094,802.69		501,611,085.68	-3,483,717.01	100.00
Original Face:		159,858,326.930						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	374,776.320	Local	1.000000	374,776.32	1.000000	374,776.32	0.00	0.07
		Base	1.000000	374,776.32	1.000000	374,776.32	0.00	0.07
US DOLLAR Total								
	374,776.320	Local		374,776.32		374,776.32	0.00	0.07
		Base		374,776.32		374,776.32	0.00	0.07
CASH Total								
	374,776.320	Base		374,776.32		374,776.32	0.00	0.07
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0020A3XK1	AT+T INC				5.700000	19 Oct 2023		
	5,000,000.000	Local	99.240000	4,962,000.00	99.240000	4,962,000.00	0.00	0.89
		Base	99.240000	4,962,000.00	99.240000	4,962,000.00	0.00	0.89
20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP				5.740000	04 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
38346MZJ6	GOTHAM FDG CORP				5.500000	18 Dec 2023		
	5,000,000.000	Local	98.350000	4,917,500.00	98.350000	4,917,500.00	0.00	0.88
		Base	98.350000	4,917,500.00	98.350000	4,917,500.00	0.00	0.88
912796CR8	TREASURY BILL 09/23 0.00000				5.162500	21 Sep 2023		
	5,000,000.000	Local	99.713194	4,985,659.72	99.713194	4,985,659.72	0.00	0.89
		Base	99.713194	4,985,659.72	99.713194	4,985,659.72	0.00	0.89
979QHR003	SOUTH STREET REPO				5.350000	01 Sep 2023		
	30,500,000.000	Local	100.000000	30,500,000.00	100.000000	30,500,000.00	0.00	5.44
		Base	100.000000	30,500,000.00	100.000000	30,500,000.00	0.00	5.44

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	50,500,000.000	Local		50,365,159.72		50,365,159.72	0.00	8.99
		Base		50,365,159.72		50,365,159.72	0.00	8.99
CASH EQUIVALENT Total								
	50,500,000.000	Base		50,365,159.72		50,365,159.72	0.00	8.99
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	99.950997	4,997,549.86	90.131843	4,506,592.15	-490,957.71	0.80
		Base	99.950997	4,997,549.86	90.131843	4,506,592.15	-490,957.71	0.80
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.680638	4,984,031.92	78.515070	3,925,753.50	-1,058,278.42	0.70
		Base	99.680638	4,984,031.92	78.515070	3,925,753.50	-1,058,278.42	0.70
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.993211	4,999,660.53	90.216354	4,510,817.70	-488,842.83	0.80
		Base	99.993211	4,999,660.53	90.216354	4,510,817.70	-488,842.83	0.80
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.808667	7,485,650.03	86.724686	6,504,351.45	-981,298.58	1.16
		Base	99.808667	7,485,650.03	86.724686	6,504,351.45	-981,298.58	1.16
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.950000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	99.481044	5,968,862.64	-31,137.36	1.07
		Base	100.000000	6,000,000.00	99.481044	5,968,862.64	-31,137.36	1.07
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.230000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.455662	5,022,783.10	22,783.10	0.90
		Base	100.000000	5,000,000.00	100.455662	5,022,783.10	22,783.10	0.90
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.652392	5,237,455.48	86.373019	4,585,543.58	-651,911.90	0.82
		Base	98.652392	5,237,455.48	86.373019	4,585,543.58	-651,911.90	0.82

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STATE OF ARIZONA

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STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	0.82	
		Base	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	0.82	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.691932	3,489,217.61	83.124144	2,909,345.04	-579,872.57	0.52	
		Base	99.691932	3,489,217.61	83.124144	2,909,345.04	-579,872.57	0.52	
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	89.251266	2,231,281.65	-268,718.35	0.40	
		Base	100.000000	2,500,000.00	89.251266	2,231,281.65	-268,718.35	0.40	
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05					4.050000	27 May 2026		
	10,000,000.000	Local	99.719441	9,971,944.12	89.865188	8,986,518.80	-985,425.32	1.60	
		Base	99.719441	9,971,944.12	89.865188	8,986,518.80	-985,425.32	1.60	
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local	105.741050	2,643,526.24	95.133848	2,378,346.20	-265,180.04	0.42	
		Base	105.741050	2,643,526.24	95.133848	2,378,346.20	-265,180.04	0.42	
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					5.650000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.996886	4,999,844.30	-155.70	0.89	
		Base	100.000000	5,000,000.00	99.996886	4,999,844.30	-155.70	0.89	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	5,000,000.000	Local	99.966734	4,998,336.68	98.409895	4,920,494.75	-77,841.93	0.88	
		Base	99.966734	4,998,336.68	98.409895	4,920,494.75	-77,841.93	0.88	
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.290154	4,864,507.70	-135,492.30	0.87	
		Base	100.000000	5,000,000.00	97.290154	4,864,507.70	-135,492.30	0.87	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					4.000000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.589226	4,929,461.30	-70,538.70	0.88	
		Base	100.000000	5,000,000.00	98.589226	4,929,461.30	-70,538.70	0.88	
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.958896	4,997,944.78	97.826271	4,891,313.55	-106,631.23	0.87	
		Base	99.958896	4,997,944.78	97.826271	4,891,313.55	-106,631.23	0.87	

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		2,500,000.000	Local 99.948040	2,498,701.01	85.791640	2,144,791.00	-353,910.01	0.38
			Base 99.948040	2,498,701.01	85.791640	2,144,791.00	-353,910.01	0.38
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.928514	4,996,425.68	86.595971	4,329,798.55	-666,627.13	0.77
			Base 99.928514	4,996,425.68	86.595971	4,329,798.55	-666,627.13	0.77
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
		4,979,054.370	Local 91.117909	4,536,810.24	89.188270	4,440,732.45	-96,077.79	0.79
Original Face:		5,000,000.000	Base 91.117909	4,536,810.24	89.188270	4,440,732.45	-96,077.79	0.79
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		3,597,310.690	Local 95.630633	3,440,130.99	83.654080	3,009,297.16	-430,833.83	0.54
Original Face:		5,000,000.000	Base 95.630633	3,440,130.99	83.654080	3,009,297.16	-430,833.83	0.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		7,751,457.490	Local 94.230163	7,304,211.03	85.816140	6,652,001.61	-652,209.42	1.19
Original Face:		9,000,000.000	Base 94.230163	7,304,211.03	85.816140	6,652,001.61	-652,209.42	1.19
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,384,110.010	Local 95.403901	4,182,611.98	86.972570	3,812,973.15	-369,638.83	0.68
Original Face:		5,000,000.000	Base 95.403901	4,182,611.98	86.972570	3,812,973.15	-369,638.83	0.68
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	0.88
			Base 100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.88
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
		5,000,000.000	Local 99.642691	4,982,134.56	87.905955	4,395,297.75	-586,836.81	0.78
			Base 99.642691	4,982,134.56	87.905955	4,395,297.75	-586,836.81	0.78
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
		1,240,000.000	Local 111.497853	1,382,573.38	102.954567	1,276,636.63	-105,936.75	0.23
			Base 111.497853	1,382,573.38	102.954567	1,276,636.63	-105,936.75	0.23
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.940000	06 Oct 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	95.990615	4,799,530.75	-200,469.25	0.86
			Base 100.000000	5,000,000.00	95.990615	4,799,530.75	-200,469.25	0.86

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STATE OF ARIZONA

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STATE STREET

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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	97.378977	4,868,948.85	-131,051.15	0.87	
		Base	100.000000	5,000,000.00	97.378977	4,868,948.85	-131,051.15	0.87	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.403889	2,485,097.23	81.322710	2,033,067.75	-452,029.48	0.36	
		Base	99.403889	2,485,097.23	81.322710	2,033,067.75	-452,029.48	0.36	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					6.020000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.256510	4,010,260.40	10,260.40	0.72	
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.256510	4,010,260.40	10,260.40	0.72	
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local	99.855959	2,995,678.77	95.935424	2,878,062.72	-117,616.05	0.51	
		Base	99.855959	2,995,678.77	95.935424	2,878,062.72	-117,616.05	0.51	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	93.049524	2,326,238.10	-173,761.90	0.42	
		Base	100.000000	2,500,000.00	93.049524	2,326,238.10	-173,761.90	0.42	
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	608,780.750	Local	101.077835	615,342.40	87.998276	535,716.56	-79,625.84	0.10	
Original Face:	5,000,000.000	Base	101.077835	615,342.40	87.998276	535,716.56	-79,625.84	0.10	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	747,663.100	Local	102.123102	763,536.75	96.758184	723,425.24	-40,111.51	0.13	
Original Face:	5,000,000.000	Base	102.123102	763,536.75	96.758184	723,425.24	-40,111.51	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	90.233343	2,255,833.58	-244,166.42	0.40	
		Base	100.000000	2,500,000.00	90.233343	2,255,833.58	-244,166.42	0.40	
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.480494	4,774,024.70	-225,975.30	0.85	
		Base	100.000000	5,000,000.00	95.480494	4,774,024.70	-225,975.30	0.85	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
	1,480,000.000	Local	99.772947	1,476,639.61	98.126226	1,452,268.14	-24,371.47	0.26	
		Base	99.772947	1,476,639.61	98.126226	1,452,268.14	-24,371.47	0.26	

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3130AW5Z9	FEDERAL HOME LOAN BANK BONDS 05/24 5.35				5.350000	23 May 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.669703	4,983,485.15	-16,514.85	0.89
			Base	100.000000	5,000,000.00	99.669703	4,983,485.15	-16,514.85	0.89
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	120.586028	7,235,161.69	90.476311	5,428,578.66	-1,806,583.03	0.97
			Base	120.586028	7,235,161.69	90.476311	5,428,578.66	-1,806,583.03	0.97
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	116.969034	4,678,761.35	92.800856	3,712,034.24	-966,727.11	0.66
			Base	116.969034	4,678,761.35	92.800856	3,712,034.24	-966,727.11	0.66
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034			
		2,070,000.000	Local	122.819284	2,542,359.17	91.560392	1,895,300.11	-647,059.06	0.34
			Base	122.819284	2,542,359.17	91.560392	1,895,300.11	-647,059.06	0.34
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				5.760880	07 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.059599	5,002,979.95	2,979.95	0.89
			Base	100.000000	5,000,000.00	100.059599	5,002,979.95	2,979.95	0.89
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	98.813070	7,905,045.60	-94,954.40	1.41
			Base	100.000000	8,000,000.00	98.813070	7,905,045.60	-94,954.40	1.41
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030			
		6,000,000.000	Local	99.753957	5,985,237.40	98.697717	5,921,863.02	-63,374.38	1.06
			Base	99.753957	5,985,237.40	98.697717	5,921,863.02	-63,374.38	1.06
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.886737	4,994,336.85	-5,663.15	0.89
			Base	100.000000	5,000,000.00	99.886737	4,994,336.85	-5,663.15	0.89
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.916158	2,497,903.96	86.489320	2,162,233.00	-335,670.96	0.39
			Base	99.916158	2,497,903.96	86.489320	2,162,233.00	-335,670.96	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.843117	3,993,724.68	91.083665	3,643,346.60	-350,378.08	0.65
			Base	99.843117	3,993,724.68	91.083665	3,643,346.60	-350,378.08	0.65

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3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	646,748.290	Local		102.188278	660,900.94	91.382360	591,013.85	-69,887.09	0.11
Original Face:	5,100,000.000	Base		102.188278	660,900.94	91.382360	591,013.85	-69,887.09	0.11
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
	313,346.010	Local		98.866269	309,793.51	87.212800	273,277.83	-36,515.68	0.05
Original Face:	2,025,000.000	Base		98.866269	309,793.51	87.212800	273,277.83	-36,515.68	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	821,517.350	Local		98.865179	812,194.60	91.194460	749,178.31	-63,016.29	0.13
Original Face:	5,000,000.000	Base		98.865179	812,194.60	91.194460	749,178.31	-63,016.29	0.13
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	587,405.970	Local		101.150148	594,162.01	86.158520	506,100.29	-88,061.72	0.09
Original Face:	3,000,000.000	Base		101.150148	594,162.01	86.158520	506,100.29	-88,061.72	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	587,405.970	Local		99.880187	586,702.18	86.158520	506,100.29	-80,601.89	0.09
Original Face:	3,000,000.000	Base		99.880187	586,702.18	86.158520	506,100.29	-80,601.89	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,097,755.650	Local		103.722471	3,213,068.71	86.854610	2,690,543.59	-522,525.12	0.48
Original Face:	4,036,000.000	Base		103.722471	3,213,068.71	86.854610	2,690,543.59	-522,525.12	0.48
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	3,837,063.650	Local		103.995481	3,990,372.80	86.865880	3,333,099.11	-657,273.69	0.59
Original Face:	5,000,000.000	Base		103.995481	3,990,372.80	86.865880	3,333,099.11	-657,273.69	0.59
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	1,737,679.000	Local		100.400241	1,744,633.91	72.238830	1,255,278.98	-489,354.93	0.22
Original Face:	3,015,000.000	Base		100.400241	1,744,633.91	72.238830	1,255,278.98	-489,354.93	0.22
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
	2,879,282.150	Local		98.922172	2,848,248.44	91.266670	2,627,824.94	-220,423.50	0.47
Original Face:	3,250,145.000	Base		98.922172	2,848,248.44	91.266670	2,627,824.94	-220,423.50	0.47
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
	1,319,103.960	Local		100.611916	1,327,175.77	91.319950	1,204,605.08	-122,570.69	0.21
Original Face:	1,500,000.000	Base		100.611916	1,327,175.77	91.319950	1,204,605.08	-122,570.69	0.21

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3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local		99.929994	4,996,499.72	78.856454	3,942,822.70	-1,053,677.02	0.70
		Base		99.929994	4,996,499.72	78.856454	3,942,822.70	-1,053,677.02	0.70
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	132,734.850	Local		98.552407	130,813.39	94.739100	125,751.80	-5,061.59	0.02
Original Face:	5,000,000.000	Base		98.552407	130,813.39	94.739100	125,751.80	-5,061.59	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	88,531.780	Local		100.764776	89,208.85	97.622800	86,427.20	-2,781.65	0.02
Original Face:	2,000,000.000	Base		100.764776	89,208.85	97.622800	86,427.20	-2,781.65	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	326.600	Local		99.491733	324.94	99.742610	325.76	0.82	0.00
Original Face:	2,000,000.000	Base		99.491733	324.94	99.742610	325.76	0.82	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	428,790.840	Local		101.452776	435,020.21	97.009680	415,968.62	-19,051.59	0.07
Original Face:	2,000,000.000	Base		101.452776	435,020.21	97.009680	415,968.62	-19,051.59	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	83,853.220	Local		100.103526	83,940.03	95.015690	79,673.72	-4,266.31	0.01
Original Face:	2,000,000.000	Base		100.103526	83,940.03	95.015690	79,673.72	-4,266.31	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local		98.987687	2,969,630.62	96.561140	2,896,834.20	-72,796.42	0.52
Original Face:	3,000,000.000	Base		98.987687	2,969,630.62	96.561140	2,896,834.20	-72,796.42	0.52
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	1,222,887.310	Local		99.524488	1,217,072.33	98.020630	1,198,681.85	-18,390.48	0.21
Original Face:	5,990,000.000	Base		99.524488	1,217,072.33	98.020630	1,198,681.85	-18,390.48	0.21
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	5,891,610.900	Local		98.190635	5,785,010.18	98.164770	5,783,486.29	-1,523.89	1.03
Original Face:	11,779,000.000	Base		98.190635	5,785,010.18	98.164770	5,783,486.29	-1,523.89	1.03
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	193,437.860	Local		98.851523	191,216.27	98.086190	189,735.83	-1,480.44	0.03
Original Face:	5,500,000.000	Base		98.851523	191,216.27	98.086190	189,735.83	-1,480.44	0.03

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3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.300000	25 Oct 2026			
		3,705,458.300	Local	99.618579	3,691,324.90	98.762880	3,659,617.33	-31,707.57	0.65
Original Face:		5,000,000.000	Base	99.618579	3,691,324.90	98.762880	3,659,617.33	-31,707.57	0.65
3137H8MH1	FREDDIE MAC FHR 5245 DV				4.000000	25 Oct 2033			
		1,351,333.870	Local	97.588428	1,318,745.48	95.441140	1,289,728.45	-29,017.03	0.23
Original Face:		1,466,009.000	Base	97.588428	1,318,745.48	95.441140	1,289,728.45	-29,017.03	0.23
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026			
		21,076.080	Local	100.650358	21,213.15	96.617029	20,363.08	-850.07	0.00
Original Face:		500,000.000	Base	100.650358	21,213.15	96.617029	20,363.08	-850.07	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		840,171.250	Local	100.402807	843,555.52	93.303906	783,912.59	-59,642.93	0.14
Original Face:		5,000,000.000	Base	100.402807	843,555.52	93.303906	783,912.59	-59,642.93	0.14
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034			
		1,295,292.460	Local	103.452336	1,340,010.31	96.081217	1,244,532.76	-95,477.55	0.22
Original Face:		7,000,000.000	Base	103.452336	1,340,010.31	96.081217	1,244,532.76	-95,477.55	0.22
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		1,478,152.830	Local	101.694476	1,503,199.78	96.824410	1,431,212.76	-71,987.02	0.26
Original Face:		7,000,000.000	Base	101.694476	1,503,199.78	96.824410	1,431,212.76	-71,987.02	0.26
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		72,869.500	Local	104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.01
Original Face:		5,000,000.000	Base	104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034			
		899,081.260	Local	101.811388	915,367.11	95.038857	854,476.55	-60,890.56	0.15
Original Face:		7,000,000.000	Base	101.811388	915,367.11	95.038857	854,476.55	-60,890.56	0.15
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		2,000,000.000	Local	96.856483	1,937,129.65	92.025940	1,840,518.80	-96,610.85	0.33
Original Face:		2,000,000.000	Base	96.856483	1,937,129.65	92.025940	1,840,518.80	-96,610.85	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		5,750,000.000	Local	99.788679	5,737,849.02	91.035960	5,234,567.70	-503,281.32	0.93
Original Face:		5,750,000.000	Base	99.788679	5,737,849.02	91.035960	5,234,567.70	-503,281.32	0.93

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34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local		101.032852	6,061,971.13	96.394670	5,783,680.20	-278,290.93	1.03
Original Face:	6,000,000.000	Base		101.032852	6,061,971.13	96.394670	5,783,680.20	-278,290.93	1.03
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
	4,744,049.950	Local		97.881011	4,643,524.05	95.899018	4,549,497.32	-94,026.73	0.81
Original Face:	5,000,000.000	Base		97.881011	4,643,524.05	95.899018	4,549,497.32	-94,026.73	0.81
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
	5,000,000.000	Local		99.949270	4,997,463.49	85.962994	4,298,149.70	-699,313.79	0.77
		Base		99.949270	4,997,463.49	85.962994	4,298,149.70	-699,313.79	0.77
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	99.630088	4,981,504.40	-18,495.60	0.89
		Base		100.000000	5,000,000.00	99.630088	4,981,504.40	-18,495.60	0.89
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
	1,200,000.000	Local		104.339011	1,252,068.13	84.427206	1,013,126.47	-238,941.66	0.18
		Base		104.339011	1,252,068.13	84.427206	1,013,126.47	-238,941.66	0.18
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.800000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.883521	4,994,176.05	-5,823.95	0.89
		Base		100.000000	5,000,000.00	99.883521	4,994,176.05	-5,823.95	0.89
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					6.120000	10 Sep 2027		
	2,600,000.000	Local		99.678370	2,591,637.63	98.474307	2,560,331.98	-31,305.65	0.46
		Base		99.678370	2,591,637.63	98.474307	2,560,331.98	-31,305.65	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	98.817497	4,940,874.85	-59,125.15	0.88
		Base		100.000000	5,000,000.00	98.817497	4,940,874.85	-59,125.15	0.88
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	89.400930	4,470,046.50	-529,953.50	0.80
		Base		100.000000	5,000,000.00	89.400930	4,470,046.50	-529,953.50	0.80
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	95.714991	4,785,749.55	-214,250.45	0.85
		Base		100.000000	5,000,000.00	95.714991	4,785,749.55	-214,250.45	0.85

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
	104,755.260	Local	99.855053	104,603.42	94.286730	98,770.31		-5,833.11	0.02
Original Face:	3,000,000.000	Base	99.855053	104,603.42	94.286730	98,770.31		-5,833.11	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
	167,278.490	Local	96.762728	161,863.23	86.957430	145,461.08		-16,402.15	0.03
Original Face:	675,000.000	Base	96.762728	161,863.23	86.957430	145,461.08		-16,402.15	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	267,268.050	Local	100.714934	269,178.84	85.090480	227,419.67		-41,759.17	0.04
Original Face:	5,000,000.000	Base	100.714934	269,178.84	85.090480	227,419.67		-41,759.17	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
	570,294.690	Local	96.366573	549,573.45	81.376620	464,086.54		-85,486.91	0.08
Original Face:	1,600,000.000	Base	96.366573	549,573.45	81.376620	464,086.54		-85,486.91	0.08
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,673,915.700	Local	101.269724	2,707,867.05	92.722340	2,479,317.21		-228,549.84	0.44
Original Face:	5,000,000.000	Base	101.269724	2,707,867.05	92.722340	2,479,317.21		-228,549.84	0.44
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
	3,145,673.980	Local	101.882414	3,204,888.58	96.418940	3,033,025.51		-171,863.07	0.54
Original Face:	10,465,550.000	Base	101.882414	3,204,888.58	96.418940	3,033,025.51		-171,863.07	0.54
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	3,617,970.890	Local	100.548464	3,637,814.17	95.192290	3,444,029.34		-193,784.83	0.61
Original Face:	7,878,829.000	Base	100.548464	3,637,814.17	95.192290	3,444,029.34		-193,784.83	0.61
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.740000	20 Aug 2070		
	3,085,192.450	Local	103.612575	3,196,647.33	100.342590	3,095,762.01		-100,885.32	0.55
Original Face:	5,000,000.000	Base	103.612575	3,196,647.33	100.342590	3,095,762.01		-100,885.32	0.55
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					5.740000	20 Aug 2070		
	3,085,977.900	Local	104.615300	3,228,405.03	100.852170	3,112,275.68		-116,129.35	0.56
Original Face:	5,000,000.000	Base	104.615300	3,228,405.03	100.852170	3,112,275.68		-116,129.35	0.56
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
	3,813,286.460	Local	100.538451	3,833,819.14	97.422380	3,714,994.43		-118,824.71	0.66
Original Face:	6,180,040.000	Base	100.538451	3,833,819.14	97.422380	3,714,994.43		-118,824.71	0.66

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	Units								
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
	1,089,594.020	Local	100.500456	1,095,046.96	87.326210	951,501.16		-143,545.80	0.17
Original Face:	6,993,000.000	Base	100.500456	1,095,046.96	87.326210	951,501.16		-143,545.80	0.17
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.756470	20 Jul 2067		
	3,904,894.430	Local	97.685497	3,814,515.54	97.655220	3,813,333.25		-1,182.29	0.68
Original Face:	7,000,000.000	Base	97.685497	3,814,515.54	97.655220	3,813,333.25		-1,182.29	0.68
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
	4,631,457.260	Local	98.221242	4,549,074.83	96.497990	4,469,263.16		-79,811.67	0.80
Original Face:	5,000,000.000	Base	98.221242	4,549,074.83	96.497990	4,469,263.16		-79,811.67	0.80
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
	4,962,889.000	Local	100.615495	4,993,435.35	100.614470	4,993,384.46		-50.89	0.89
Original Face:	5,000,000.000	Base	100.615495	4,993,435.35	100.614470	4,993,384.46		-50.89	0.89
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
	2,618,979.410	Local	99.890673	2,616,116.15	100.213250	2,624,564.38		8,448.23	0.47
Original Face:	2,628,000.000	Base	99.890673	2,616,116.15	100.213250	2,624,564.38		8,448.23	0.47
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
	5,000,000.000	Local	99.976565	4,998,828.23	100.090220	5,004,511.00		5,682.77	0.89
Original Face:	5,000,000.000	Base	99.976565	4,998,828.23	100.090220	5,004,511.00		5,682.77	0.89
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.935260	1,499,028.90	92.776721	1,391,650.82		-107,378.08	0.25
		Base	99.935260	1,499,028.90	92.776721	1,391,650.82		-107,378.08	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	5,000,000.000	Local	99.749684	4,987,484.18	92.272275	4,613,613.75		-373,870.43	0.82
		Base	99.749684	4,987,484.18	92.272275	4,613,613.75		-373,870.43	0.82
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
	5,000,000.000	Local	99.782591	4,989,129.54	97.062969	4,853,148.45		-135,981.09	0.87
		Base	99.782591	4,989,129.54	97.062969	4,853,148.45		-135,981.09	0.87
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
	7,000,000.000	Local	99.910864	6,993,760.48	95.701430	6,699,100.10		-294,660.38	1.20
		Base	99.910864	6,993,760.48	95.701430	6,699,100.10		-294,660.38	1.20

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46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
	1,000,000.000	Local		141.529437	1,415,294.37	101.060571	1,010,605.71	-404,688.66	0.18
		Base		141.529437	1,415,294.37	101.060571	1,010,605.71	-404,688.66	0.18
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
	3,212,000.000	Local		97.021636	3,116,334.95	96.174329	3,089,119.45	-27,215.50	0.55
		Base		97.021636	3,116,334.95	96.174329	3,089,119.45	-27,215.50	0.55
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.900000	10 Dec 2025		
	5,000,000.000	Local		100.064099	5,003,204.93	99.521365	4,976,068.25	-27,136.68	0.89
		Base		100.064099	5,003,204.93	99.521365	4,976,068.25	-27,136.68	0.89
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	96.209590	3,607,859.63	-141,153.75	0.64
	Original Face:	Base		99.973690	3,749,013.38	96.209590	3,607,859.63	-141,153.75	0.64
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local		99.435223	4,971,761.14	68.492314	3,424,615.70	-1,547,145.44	0.61
		Base		99.435223	4,971,761.14	68.492314	3,424,615.70	-1,547,145.44	0.61
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.804191	4,990,209.56	86.011692	4,300,584.60	-689,624.96	0.77
		Base		99.804191	4,990,209.56	86.011692	4,300,584.60	-689,624.96	0.77
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local		99.856511	2,496,412.77	96.436776	2,410,919.40	-85,493.37	0.43
		Base		99.856511	2,496,412.77	96.436776	2,410,919.40	-85,493.37	0.43
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
	5,000,000.000	Local		106.302934	5,315,146.70	103.360433	5,168,021.65	-147,125.05	0.92
		Base		106.302934	5,315,146.70	103.360433	5,168,021.65	-147,125.05	0.92
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local		98.901159	4,945,057.94	61.728498	3,086,424.90	-1,858,633.04	0.55
		Base		98.901159	4,945,057.94	61.728498	3,086,424.90	-1,858,633.04	0.55
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
	10,000,000.000	Local		100.274134	10,027,413.42	97.858547	9,785,854.70	-241,558.72	1.75
		Base		100.274134	10,027,413.42	97.858547	9,785,854.70	-241,558.72	1.75

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63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028			
		5,000,000.000	Local	99.989251	4,999,462.56	99.763752	4,988,187.60	-11,274.96	0.89
			Base	99.989251	4,999,462.56	99.763752	4,988,187.60	-11,274.96	0.89
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	0.77
			Base	99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	0.77
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.190206	2,504,755.14	100.378846	2,509,471.15	4,716.01	0.45
			Base	100.190206	2,504,755.14	100.378846	2,509,471.15	4,716.01	0.45
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.747402	3,491,159.08	82.404377	2,884,153.20	-607,005.88	0.51
			Base	99.747402	3,491,159.08	82.404377	2,884,153.20	-607,005.88	0.51
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.877398	998,773.98	96.014554	960,145.54	-38,628.44	0.17
			Base	99.877398	998,773.98	96.014554	960,145.54	-38,628.44	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		5,000,000.000	Local	99.975409	4,998,770.44	91.119991	4,555,999.55	-442,770.89	0.81
			Base	99.975409	4,998,770.44	91.119991	4,555,999.55	-442,770.89	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	107.287270	5,364,363.52	89.030623	4,451,531.15	-912,832.37	0.79
			Base	107.287270	5,364,363.52	89.030623	4,451,531.15	-912,832.37	0.79
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.792724	9,979,272.44	81.001381	8,100,138.10	-1,879,134.34	1.45
			Base	99.792724	9,979,272.44	81.001381	8,100,138.10	-1,879,134.34	1.45
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.913593	4,995,679.65	83.103419	4,155,170.95	-840,508.70	0.74
			Base	99.913593	4,995,679.65	83.103419	4,155,170.95	-840,508.70	0.74
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.300000	18 Nov 2027			
		2,500,000.000	Local	100.000000	2,500,000.00	97.825000	2,445,625.00	-54,375.00	0.44
			Base	100.000000	2,500,000.00	97.825000	2,445,625.00	-54,375.00	0.44

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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	95.855137	4,792,756.85	-207,243.15	0.86
			Base	100.000000	5,000,000.00	95.855137	4,792,756.85	-207,243.15	0.86
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	99.640511	4,982,025.55	-17,974.45	0.89
			Base	100.000000	5,000,000.00	99.640511	4,982,025.55	-17,974.45	0.89
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.350000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	0.88
			Base	100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	0.88
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.500000	25 May 2047			
		4,222,174.090	Local	100.000000	4,222,174.09	98.518332	4,159,615.49	-62,558.60	0.74
		Original Face: 5,000,000.000	Base	100.000000	4,222,174.09	98.518332	4,159,615.49	-62,558.60	0.74
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.914727	4,995,736.36	81.183303	4,059,165.15	-936,571.21	0.72
			Base	99.914727	4,995,736.36	81.183303	4,059,165.15	-936,571.21	0.72
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.884673	4,994,233.64	101.115196	5,055,759.80	61,526.16	0.90
			Base	99.884673	4,994,233.64	101.115196	5,055,759.80	61,526.16	0.90
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023			
		5,000,000.000	Local	99.992822	4,999,641.11	98.762845	4,938,142.25	-61,498.86	0.88
			Base	99.992822	4,999,641.11	98.762845	4,938,142.25	-61,498.86	0.88
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.772168	2,993,165.03	84.518007	2,535,540.21	-457,624.82	0.45
			Base	99.772168	2,993,165.03	84.518007	2,535,540.21	-457,624.82	0.45
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local	100.000000	4,000,000.00	97.356005	3,894,240.20	-105,759.80	0.69
			Base	100.000000	4,000,000.00	97.356005	3,894,240.20	-105,759.80	0.69
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.976122	2,499,403.06	90.637764	2,265,944.10	-233,458.96	0.40
			Base	99.976122	2,499,403.06	90.637764	2,265,944.10	-233,458.96	0.40

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90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local	99.810299	4,990,514.97	96.587148	4,829,357.40	-161,157.57	0.86
			Base	99.810299	4,990,514.97	96.587148	4,829,357.40	-161,157.57	0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.982921	2,999,487.64	96.871026	2,906,130.78	-93,356.86	0.52
			Base	99.982921	2,999,487.64	96.871026	2,906,130.78	-93,356.86	0.52
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.562649	5,028,132.43	99.371094	4,968,554.70	-59,577.73	0.89
			Base	100.562649	5,028,132.43	99.371094	4,968,554.70	-59,577.73	0.89
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		5,000,000.000	Local	99.996781	4,999,839.05	98.597656	4,929,882.80	-69,956.25	0.88
			Base	99.996781	4,999,839.05	98.597656	4,929,882.80	-69,956.25	0.88
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.867312	4,993,365.62	102.051604	5,102,580.20	109,214.58	0.91
			Base	99.867312	4,993,365.62	102.051604	5,102,580.20	109,214.58	0.91
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.921765	1,998,435.29	78.125296	1,562,505.92	-435,929.37	0.28
			Base	99.921765	1,998,435.29	78.125296	1,562,505.92	-435,929.37	0.28
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.090000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.543942	5,027,197.10	27,197.10	0.90
			Base	100.000000	5,000,000.00	100.543942	5,027,197.10	27,197.10	0.90
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025			
		628,775.140	Local	99.994047	628,737.71	99.397150	624,984.57	-3,753.14	0.11
		Original Face: 5,000,000.000	Base	99.994047	628,737.71	99.397150	624,984.57	-3,753.14	0.11
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A				0.990000	20 Apr 2028			
		3,830,000.000	Local	95.463580	3,656,255.11	94.782840	3,630,182.77	-26,072.34	0.65
		Original Face: 3,830,000.000	Base	95.463580	3,656,255.11	94.782840	3,630,182.77	-26,072.34	0.65
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	103.374009	5,168,700.46	84.885596	4,244,279.80	-924,420.66	0.76
			Base	103.374009	5,168,700.46	84.885596	4,244,279.80	-924,420.66	0.76

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

Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
		5,000,000.000	Local 99.938373	4,996,918.63	86.366620	4,318,331.00	-678,587.63	0.77
			Base 99.938373	4,996,918.63	86.366620	4,318,331.00	-678,587.63	0.77
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
		2,000,000.000	Local 99.828528	1,996,570.55	96.899321	1,937,986.42	-58,584.13	0.35
			Base 99.828528	1,996,570.55	96.899321	1,937,986.42	-58,584.13	0.35
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		5,000,000.000	Local 96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	0.86
			Base 96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	0.86
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058		
		484,408.180	Local 94.623990	458,366.35	95.241950	461,359.80	2,993.45	0.08
Original Face:		520,000.000	Base 94.623990	458,366.35	95.241950	461,359.80	2,993.45	0.08
US DOLLAR Total								
		547,361,128.670	Local	549,557,975.89		509,714,480.50	-39,843,495.39	90.95
Original Face:		268,431,573.000	Base	549,557,975.89		509,714,480.50	-39,843,495.39	90.95
FIXED INCOME Total								
		547,361,128.670	Base	549,557,975.89		509,714,480.50	-39,843,495.39	90.95
Original Face:		268,431,573.000						

Holdings

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



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		598,235,904.990	Base	600,297,911.93		560,454,416.54	-39,843,495.39	100.00
Original Face:		268,431,573.000						

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		61,898.360	Local	1.000000	61,898.36	1.000000	61,898.36	0.00	0.00
			Base	1.000000	61,898.36	1.000000	61,898.36	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	61,898.360	Local	61,898.36		61,898.36	0.00	0.00
		Base	61,898.36		61,898.36	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	61,898.360	Base	61,898.36		61,898.36	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3ZU7	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.131667	24,532,916.67	98.131667	24,532,916.67	0.62
			Base	98.131667	24,532,916.67	98.131667	24,532,916.67	0.62

03948HWK3	ARCHER DANIELS MIDLA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local	99.735500	19,947,100.00	99.735500	19,947,100.00	0.51
			Base	99.735500	19,947,100.00	99.735500	19,947,100.00	0.51

13608ABL9	CANADIAN IMPERIAL BK	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	97.529889	24,382,472.22	97.529889	24,382,472.22	0.62
			Base	97.529889	24,382,472.22	97.529889	24,382,472.22	0.62

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		800,000,000.000	Local	100.000000	800,000,000.00	100.000000	800,000,000.00	20.37
			Base	100.000000	800,000,000.00	100.000000	800,000,000.00	20.37

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.59
			Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.59

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO					5.350000	06 Sep 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.38	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.38	
138994009	CANTOR FITZGERALD REPO REPO					5.250000	07 Sep 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.25	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.25	
138994009	CANTOR FITZGERALD REPO REPO					5.290000	18 Sep 2023		
	23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	0.59	
		Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	0.59	
138994009	CANTOR FITZGERALD REPO REPO					5.350000	21 Sep 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.38	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.38	
15988LAC1	CHARLES SCHWAB BANK 09/23 5.35					5.350000	05 Sep 2023		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.64	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.64	
19121AEM9	COCA COLA COMPANY					5.100000	21 May 2024		
	15,000,000.000	Local	96.274167	14,441,125.00	96.274167	14,441,125.00	0.00	0.37	
		Base	96.274167	14,441,125.00	96.274167	14,441,125.00	0.00	0.37	
19121AGH8	COCA COLA COMPANY 07/24 ZCP					5.250000	17 Jul 2024		
	10,000,000.000	Local	95.333333	9,533,333.33	95.333333	9,533,333.33	0.00	0.24	
		Base	95.333333	9,533,333.33	95.333333	9,533,333.33	0.00	0.24	
19121BWD7	COCA COLA COMPANY					5.180000	13 Sep 2023		
	25,000,000.000	Local	99.827333	24,956,833.33	99.827333	24,956,833.33	0.00	0.64	
		Base	99.827333	24,956,833.33	99.827333	24,956,833.33	0.00	0.64	
23102VW55	CUMMINS INC					5.330000	05 Sep 2023		
	20,000,000.000	Local	99.940778	19,988,155.56	99.940778	19,988,155.56	0.00	0.51	
		Base	99.940778	19,988,155.56	99.940778	19,988,155.56	0.00	0.51	
24023HW76	DCAT, LLC					5.360000	07 Sep 2023		
	17,800,000.000	Local	99.910667	17,784,098.67	99.910667	17,784,098.67	0.00	0.45	
		Base	99.910667	17,784,098.67	99.910667	17,784,098.67	0.00	0.45	

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422MWL1	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.720278	24,930,069.44	99.720278	24,930,069.44	0.00	0.63
			Base	99.720278	24,930,069.44	99.720278	24,930,069.44	0.00	0.63
24422MWT4	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.619389	24,904,847.22	99.619389	24,904,847.22	0.00	0.63
			Base	99.619389	24,904,847.22	99.619389	24,904,847.22	0.00	0.63
26244JXA2	DUKE ENERGY CORP	25,000,000.000	Local	99.408500	24,852,125.00	99.408500	24,852,125.00	0.00	0.63
			Base	99.408500	24,852,125.00	99.408500	24,852,125.00	0.00	0.63
38346MXG4	GOTHAM FDG CORP	5,000,000.000	Local	99.320000	4,966,000.00	99.320000	4,966,000.00	0.00	0.13
			Base	99.320000	4,966,000.00	99.320000	4,966,000.00	0.00	0.13
4523EMWB5	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.853889	24,963,472.22	99.853889	24,963,472.22	0.00	0.64
			Base	99.853889	24,963,472.22	99.853889	24,963,472.22	0.00	0.64
47816GZB8	JOHNSON + JOHNSON	25,000,000.000	Local	98.513056	24,628,263.89	98.513056	24,628,263.89	0.00	0.63
			Base	98.513056	24,628,263.89	98.513056	24,628,263.89	0.00	0.63
53245QW69	ELI LILLY + COMPANY	25,000,000.000	Local	99.927222	24,981,805.56	99.927222	24,981,805.56	0.00	0.64
			Base	99.927222	24,981,805.56	99.927222	24,981,805.56	0.00	0.64
59157UXL9	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.284056	9,928,405.55	99.284056	9,928,405.55	0.00	0.25
			Base	99.284056	9,928,405.55	99.284056	9,928,405.55	0.00	0.25
63307LAG6	NATIONAL BK OF CANAD	4,000,000.000	Local	97.895528	3,915,821.11	97.895528	3,915,821.11	0.00	0.10
			Base	97.895528	3,915,821.11	97.895528	3,915,821.11	0.00	0.10
64105HXA5	NESTLE CAP CORP	25,000,000.000	Local	99.454000	24,863,500.00	99.454000	24,863,500.00	0.00	0.63
			Base	99.454000	24,863,500.00	99.454000	24,863,500.00	0.00	0.63

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67983UXT5	OLD LINE FUNDING LLC	20,000,000.000	Local	99.156889	19,831,377.78	5.420000	27 Oct 2023	0.50
			Base	99.156889	19,831,377.78	99.156889	19,831,377.78	0.50
71344UWJ4	PEPSICO INC	25,000,000.000	Local	99.758222	24,939,555.56	5.120000	18 Sep 2023	0.64
			Base	99.758222	24,939,555.56	99.758222	24,939,555.56	0.64
71344UXG9	PEPSICO INC	25,000,000.000	Local	99.348750	24,837,187.50	5.210000	16 Oct 2023	0.63
			Base	99.348750	24,837,187.50	99.348750	24,837,187.50	0.63
71344UY29	PEPSICO INC	5,000,000.000	Local	99.085500	4,954,275.00	5.310000	02 Nov 2023	0.13
			Base	99.085500	4,954,275.00	99.085500	4,954,275.00	0.13
74271UXG0	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.381250	24,845,312.50	4.950000	16 Oct 2023	0.63
			Base	99.381250	24,845,312.50	99.381250	24,845,312.50	0.63
74271UXT2	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.206667	24,801,666.67	5.100000	27 Oct 2023	0.63
			Base	99.206667	24,801,666.67	99.206667	24,801,666.67	0.63
78015DXJ4	ROYAL BK CDA	10,000,000.000	Local	99.334167	9,933,416.67	5.100000	18 Oct 2023	0.25
			Base	99.334167	9,933,416.67	99.334167	9,933,416.67	0.25
912796YJ2	TREASURY BILL 10/23 0.00000	80,000,000.000	Local	99.531825	79,625,459.77	5.214300	05 Oct 2023	2.03
			Base	99.531825	79,625,459.77	99.531825	79,625,459.77	2.03
912796YT0	TREASURY BILL 11/23 0.00000	40,000,000.000	Local	99.104444	39,641,777.78	5.200000	02 Nov 2023	1.01
			Base	99.104444	39,641,777.78	99.104444	39,641,777.78	1.01
912796Z28	TREASURY BILL 02/24 0.00000	40,000,000.000	Local	97.675167	39,070,066.67	4.810000	22 Feb 2024	0.99
			Base	97.675167	39,070,066.67	97.675167	39,070,066.67	0.99

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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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797FC6	TREASURY BILL 10/23 0.00000				4.856000	26 Oct 2023		
	25,000,000.000	Local	99.258111	24,814,527.78	99.258111	24,814,527.78	0.00	0.63
		Base	99.258111	24,814,527.78	99.258111	24,814,527.78	0.00	0.63
912797FJ1	TREASURY BILL 11/23 0.00000				4.895000	09 Nov 2023		
	25,000,000.000	Local	99.061792	24,765,447.92	99.061792	24,765,447.92	0.00	0.63
		Base	99.061792	24,765,447.92	99.061792	24,765,447.92	0.00	0.63
912797FK8	TREASURY BILL 11/23 0.00000				4.942000	16 Nov 2023		
	25,000,000.000	Local	98.956689	24,739,172.22	98.956689	24,739,172.22	0.00	0.63
		Base	98.956689	24,739,172.22	98.956689	24,739,172.22	0.00	0.63
912797FL6	TREASURY BILL 11/23 0.00000				5.127500	24 Nov 2023		
	25,000,000.000	Local	98.803583	24,700,895.83	98.803583	24,700,895.83	0.00	0.63
		Base	98.803583	24,700,895.83	98.803583	24,700,895.83	0.00	0.63
912797FW2	TREASURY BILL 01/24 0.00000				5.253600	04 Jan 2024		
	40,000,000.000	Local	98.175833	39,270,333.34	98.175833	39,270,333.34	0.00	1.00
		Base	98.175833	39,270,333.34	98.175833	39,270,333.34	0.00	1.00
912797GE1	TREASURY BILL 02/24 0.00000				5.287000	01 Feb 2024		
	20,000,000.000	Local	97.753025	19,550,605.00	97.753025	19,550,605.00	0.00	0.50
		Base	97.753025	19,550,605.00	97.753025	19,550,605.00	0.00	0.50
912797HJ9	TREASURY BILL 11/23 0.00000				5.265000	07 Nov 2023		
	40,000,000.000	Local	99.020125	39,608,050.00	99.020125	39,608,050.00	0.00	1.01
		Base	99.020125	39,608,050.00	99.020125	39,608,050.00	0.00	1.01
912797HK6	TREASURY BILL 11/23 0.00000				5.255500	14 Nov 2023		
	25,000,000.000	Local	98.919703	24,729,925.69	98.919703	24,729,925.69	0.00	0.63
		Base	98.919703	24,729,925.69	98.919703	24,729,925.69	0.00	0.63
912797HM2	TREASURY BILL 11/23 0.00000				5.295200	28 Nov 2023		
	20,000,000.000	Local	98.705618	19,741,123.55	98.705618	19,741,123.55	0.00	0.50
		Base	98.705618	19,741,123.55	98.705618	19,741,123.55	0.00	0.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.260000	01 Sep 2023		
	121,845,817.600	Local	100.000000	121,845,817.60	100.000000	121,845,817.60	0.00	3.10
		Base	100.000000	121,845,817.60	100.000000	121,845,817.60	0.00	3.10

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.270000	01 Sep 2023		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.82
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.82
926NKW009	AMHERST PIERPONT 04/15 VAR				5.280000	01 Sep 2023		
	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	11.46
		Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	11.46
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	15 Sep 2023		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.78
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.78
926NKW009	AMHERST PIERPONT 04/15 VAR				5.310000	21 Sep 2023		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.91
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.91
92780KXP8	VIRGINIA ELECT.+ PWR				5.530000	23 Oct 2023		
	25,000,000.000	Local	99.201222	24,800,305.55	99.201222	24,800,305.55	0.00	0.63
		Base	99.201222	24,800,305.55	99.201222	24,800,305.55	0.00	0.63
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.280000	01 Sep 2023		
	350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	8.91
		Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	8.91
979QHR003	SOUTH STREET REPO				5.350000	01 Sep 2023		
	327,711,634.640	Local	100.000000	327,711,634.64	100.000000	327,711,634.64	0.00	8.34
		Base	100.000000	327,711,634.64	100.000000	327,711,634.64	0.00	8.34
985FHY004	MITSUBISHI UFJ REPO				5.260000	01 Sep 2023		
	55,569,709.170	Local	100.000000	55,569,709.17	100.000000	55,569,709.17	0.00	1.41
		Base	100.000000	55,569,709.17	100.000000	55,569,709.17	0.00	1.41
US DOLLAR Total	3,427,927,161.410	Local		3,418,827,988.96		3,418,827,988.96	0.00	87.05
		Base		3,418,827,988.96		3,418,827,988.96	0.00	87.05
CASH EQUIVALENT Total	3,427,927,161.410	Base		3,418,827,988.96		3,418,827,988.96	0.00	87.05

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	63,265,716.94	Local	1.000000	63,265,716.94	1.000000	63,265,716.94	0.00	1.61
		Base	1.000000	63,265,716.94	1.000000	63,265,716.94	0.00	1.61

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	122,367,070.110	Local	1.000000	122,367,070.11	1.000000	122,367,070.11	0.00	3.12
		Base	1.000000	122,367,070.11	1.000000	122,367,070.11	0.00	3.12

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	124,956,438.100	Local	1.000000	124,956,438.10	1.000000	124,956,438.10	0.00	3.18
		Base	1.000000	124,956,438.10	1.000000	124,956,438.10	0.00	3.18

US DOLLAR Total								
	310,589,225.150	Local		310,589,225.15		310,589,225.15	0.00	7.91
		Base		310,589,225.15		310,589,225.15	0.00	7.91

EQUITY Total

	310,589,225.150	Base		310,589,225.15		310,589,225.15	0.00	7.91
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

3135GAFG1	FANNIE MAE NOTES 03/24 5.65				5.650000	15 Mar 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.820455	9,982,045.50	-17,954.50	0.25
		Base	100.000000	10,000,000.00	99.820455	9,982,045.50	-17,954.50	0.25

912796YT0	TREASURY BILL 11/23 0.00000					02 Nov 2023		
	25,000,000.000	Local	99.166186	24,791,546.55	99.091097	24,772,774.25	-18,772.30	0.63
		Base	99.166186	24,791,546.55	99.091097	24,772,774.25	-18,772.30	0.63

912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	20,000,000.000	Local	97.864750	19,572,950.00	97.856639	19,571,327.80	-1,622.20	0.50
		Base	97.864750	19,572,950.00	97.856639	19,571,327.80	-1,622.20	0.50

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797FA0	TREASURY BILL 10/23 0.00000					12 Oct 2023		
	10,000,000.000	Local	99.403109	9,940,310.85	99.396674	9,939,667.40	-643.45	0.25
		Base	99.403109	9,940,310.85	99.396674	9,939,667.40	-643.45	0.25
912797FB8	TREASURY BILL 10/23 0.00000					19 Oct 2023		
	50,000,000.000	Local	99.299067	49,649,533.27	99.295333	49,647,666.50	-1,866.77	1.26
		Base	99.299067	49,649,533.27	99.295333	49,647,666.50	-1,866.77	1.26
912797FC6	TREASURY BILL 10/23 0.00000					26 Oct 2023		
	25,000,000.000	Local	99.194708	24,798,677.03	99.191233	24,797,808.25	-868.78	0.63
		Base	99.194708	24,798,677.03	99.191233	24,797,808.25	-868.78	0.63
912797GC5	TREASURY BILL 01/24 0.00000				0.010000	11 Jan 2024		
	30,000,000.000	Local	98.060297	29,418,089.10	98.062167	29,418,650.10	561.00	0.75
		Base	98.060297	29,418,089.10	98.062167	29,418,650.10	561.00	0.75
912797HL4	TREASURY BILL 11/23 0.00000				0.010000	21 Nov 2023		
	30,000,000.000	Local	98.814025	29,644,207.49	98.811662	29,643,498.60	-708.89	0.75
		Base	98.814025	29,644,207.49	98.811662	29,643,498.60	-708.89	0.75
US DOLLAR Total								
	200,000,000.000	Local		197,815,314.29		197,773,438.40	-41,875.89	5.04
		Base		197,815,314.29		197,773,438.40	-41,875.89	5.04
FIXED INCOME Total								
	200,000,000.000	Base		197,815,314.29		197,773,438.40	-41,875.89	5.04

& 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: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,938,578,284.920	Base	3,927,294,426.76		3,927,252,550.87	-41,875.89	100.00

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		180,944.740	Local	180,944.74	1.000000	180,944.74	0.00	0.09
			Base	180,944.74	1.000000	180,944.74	0.00	0.09

US DOLLAR Total	Units	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,944.740	180,944.74		180,944.74	0.00	0.09
		180,944.74		180,944.74	0.00	0.09

CASH Total	Units	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,944.740	180,944.74		180,944.74	0.00	0.09

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

92646LXD7	VICTORY RECEIVABLES	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,819,000.000	Local	1,807,434.19	99.364167	13 Oct 2023 1,807,434.19	0.00	0.92
			Base	1,807,434.19	99.364167	1,807,434.19	0.00	0.92

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		32,500,000.000	Local	32,500,000.00	100.000000	01 Sep 2023 32,500,000.00	0.00	16.48
			Base	32,500,000.00	100.000000	32,500,000.00	0.00	16.48

US DOLLAR Total	Units	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	34,319,000.000	34,307,434.19		34,307,434.19	0.00	17.39
		34,307,434.19		34,307,434.19	0.00	17.39

CASH EQUIVALENT Total	Units	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	34,319,000.000	34,307,434.19		34,307,434.19	0.00	17.39

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.993211	4,999,660.53	90.216354	4,510,817.70	-488,842.83	2.29
			Base	99.993211	4,999,660.53	90.216354	4,510,817.70	-488,842.83	2.29
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		5,000,000.000	Local	99.808667	4,990,433.35	86.724686	4,336,234.30	-654,199.05	2.20
			Base	99.808667	4,990,433.35	86.724686	4,336,234.30	-654,199.05	2.20
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,000,000.000	Local	98.652392	4,932,619.60	86.373019	4,318,650.95	-613,968.65	2.19
			Base	98.652392	4,932,619.60	86.373019	4,318,650.95	-613,968.65	2.19
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	2.33
			Base	99.860509	4,993,025.46	92.016234	4,600,811.70	-392,213.76	2.33
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.691932	3,489,217.61	83.124144	2,909,345.04	-579,872.57	1.48
			Base	99.691932	3,489,217.61	83.124144	2,909,345.04	-579,872.57	1.48
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	89.251266	2,231,281.65	-268,718.35	1.13
			Base	100.000000	2,500,000.00	89.251266	2,231,281.65	-268,718.35	1.13
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	105.741050	2,643,526.24	95.133848	2,378,346.20	-265,180.04	1.21
			Base	105.741050	2,643,526.24	95.133848	2,378,346.20	-265,180.04	1.21
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	97.290154	2,432,253.85	-67,746.15	1.23
			Base	100.000000	2,500,000.00	97.290154	2,432,253.85	-67,746.15	1.23
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				4.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.589226	4,929,461.30	-70,538.70	2.50
			Base	100.000000	5,000,000.00	98.589226	4,929,461.30	-70,538.70	2.50
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.958896	4,997,944.78	97.826271	4,891,313.55	-106,631.23	2.48
			Base	99.958896	4,997,944.78	97.826271	4,891,313.55	-106,631.23	2.48

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.948040	2,498,701.01	85.791640	2,144,791.00	-353,910.01	1.09	
		Base	99.948040	2,498,701.01	85.791640	2,144,791.00	-353,910.01	1.09	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.928514	4,996,425.68	86.595971	4,329,798.55	-666,627.13	2.20	
		Base	99.928514	4,996,425.68	86.595971	4,329,798.55	-666,627.13	2.20	
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
	665,624.480	Local	94.378194	628,204.36	92.619250	616,496.40	-11,707.96	0.31	
Original Face:	675,000.000	Base	94.378194	628,204.36	92.619250	616,496.40	-11,707.96	0.31	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,597,310.690	Local	95.630633	3,440,130.99	83.654080	3,009,297.16	-430,833.83	1.53	
Original Face:	5,000,000.000	Base	95.630633	3,440,130.99	83.654080	3,009,297.16	-430,833.83	1.53	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	2,583,819.160	Local	98.169110	2,536,512.27	85.816140	2,217,333.87	-319,178.40	1.12	
Original Face:	3,000,000.000	Base	98.169110	2,536,512.27	85.816140	2,217,333.87	-319,178.40	1.12	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local	99.932927	4,996,646.34	97.725004	4,886,250.20	-110,396.14	2.48	
		Base	99.932927	4,996,646.34	97.725004	4,886,250.20	-110,396.14	2.48	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.403889	2,485,097.23	81.322710	2,033,067.75	-452,029.48	1.03	
		Base	99.403889	2,485,097.23	81.322710	2,033,067.75	-452,029.48	1.03	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	93.049524	2,326,238.10	-173,761.90	1.18	
		Base	100.000000	2,500,000.00	93.049524	2,326,238.10	-173,761.90	1.18	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.650000	15 May 2036		
	136,664.320	Local	99.910701	136,542.28	98.811938	135,040.66	-1,501.62	0.07	
Original Face:	16,000,000.000	Base	99.910701	136,542.28	98.811938	135,040.66	-1,501.62	0.07	
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	608,780.750	Local	101.077835	615,342.40	87.998276	535,716.56	-79,625.84	0.27	
Original Face:	5,000,000.000	Base	101.077835	615,342.40	87.998276	535,716.56	-79,625.84	0.27	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		1,157,332.800	Local 103.779687	1,201,076.36	89.196846	1,032,304.36	-168,772.00	0.52
Original Face:		10,000,000.000	Base 103.779687	1,201,076.36	89.196846	1,032,304.36	-168,772.00	0.52
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
		5,000,000.000	Local 90.009949	4,500,497.46	87.579026	4,378,951.30	-121,546.16	2.22
			Base 90.009949	4,500,497.46	87.579026	4,378,951.30	-121,546.16	2.22
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 105.947617	2,648,690.43	102.171220	2,554,280.50	-94,409.93	1.30
			Base 105.947617	2,648,690.43	102.171220	2,554,280.50	-94,409.93	1.30
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 105.787334	2,644,683.34	102.160328	2,554,008.20	-90,675.14	1.29
			Base 105.787334	2,644,683.34	102.160328	2,554,008.20	-90,675.14	1.29
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 116.969034	4,678,761.35	92.800856	3,712,034.24	-966,727.11	1.88
			Base 116.969034	4,678,761.35	92.800856	3,712,034.24	-966,727.11	1.88
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	98.813070	4,342,834.43	-52,165.57	2.20
			Base 100.000000	4,395,000.00	98.813070	4,342,834.43	-52,165.57	2.20
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
		2,500,000.000	Local 99.916158	2,497,903.96	86.489320	2,162,233.00	-335,670.96	1.10
			Base 99.916158	2,497,903.96	86.489320	2,162,233.00	-335,670.96	1.10
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		391,603.980	Local 99.880183	391,134.77	86.158520	337,400.19	-53,734.58	0.17
Original Face:		2,000,000.000	Base 99.880183	391,134.77	86.158520	337,400.19	-53,734.58	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
		2,700,000.000	Local 99.929994	2,698,109.85	78.856454	2,129,124.26	-568,985.59	1.08
			Base 99.929994	2,698,109.85	78.856454	2,129,124.26	-568,985.59	1.08
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
		290,587.000	Local 100.620702	292,390.68	91.670850	266,383.57	-26,007.11	0.14
Original Face:		5,000,000.000	Base 100.620702	292,390.68	91.670850	266,383.57	-26,007.11	0.14

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2023

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	643,186.260	Local	101.454098	652,538.82	97.009680	623,952.93	-28,585.89	0.32	
Original Face:	3,000,000.000	Base	101.454098	652,538.82	97.009680	623,952.93	-28,585.89	0.32	
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
	2,821,868.590	Local	100.903541	2,847,365.33	92.264280	2,603,576.74	-243,788.59	1.32	
Original Face:	5,565,000.000	Base	100.903541	2,847,365.33	92.264280	2,603,576.74	-243,788.59	1.32	
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
	1,934,550.280	Local	104.626403	2,024,050.37	96.812580	1,872,888.04	-151,162.33	0.95	
Original Face:	4,494,000.000	Base	104.626403	2,024,050.37	96.812580	1,872,888.04	-151,162.33	0.95	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	83,853.220	Local	100.103526	83,940.03	95.015690	79,673.72	-4,266.31	0.04	
Original Face:	2,000,000.000	Base	100.103526	83,940.03	95.015690	79,673.72	-4,266.31	0.04	
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
	316,520.250	Local	100.309718	317,500.57	90.129110	285,276.88	-32,223.69	0.14	
Original Face:	5,000,000.000	Base	100.309718	317,500.57	90.129110	285,276.88	-32,223.69	0.14	
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
	404,488.140	Local	100.312101	405,750.55	89.735570	362,969.74	-42,780.81	0.18	
Original Face:	14,878,168.000	Base	100.312101	405,750.55	89.735570	362,969.74	-42,780.81	0.18	
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
	4,784,659.150	Local	99.247829	4,748,670.32	91.308860	4,368,817.72	-379,852.60	2.22	
Original Face:	5,000,000.000	Base	99.247829	4,748,670.32	91.308860	4,368,817.72	-379,852.60	2.22	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	96,124.350	Local	99.684679	95,821.25	97.463100	93,685.77	-2,135.48	0.05	
Original Face:	5,000,000.000	Base	99.684679	95,821.25	97.463100	93,685.77	-2,135.48	0.05	
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	920,034.050	Local	103.026013	947,874.40	92.086282	847,225.15	-100,649.25	0.43	
Original Face:	5,000,000.000	Base	103.026013	947,874.40	92.086282	847,225.15	-100,649.25	0.43	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	840,171.250	Local	100.402807	843,555.52	93.303906	783,912.59	-59,642.93	0.40	
Original Face:	5,000,000.000	Base	100.402807	843,555.52	93.303906	783,912.59	-59,642.93	0.40	

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STATE STREET

As of: August 31, 2023

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	167,697.100	Local		105.151914	176,336.71	97.306870	163,180.80	-13,155.91	0.08
Original Face:	10,000,000.000	Base		105.151914	176,336.71	97.306870	163,180.80	-13,155.91	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,409,183.580	Local		105.796946	1,490,873.19	97.137030	1,368,839.08	-122,034.11	0.69
Original Face:	6,000,000.000	Base		105.796946	1,490,873.19	97.137030	1,368,839.08	-122,034.11	0.69
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	72,869.500	Local		104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.04
Original Face:	5,000,000.000	Base		104.169111	75,907.51	96.521440	70,334.69	-5,572.82	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.800000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.883521	4,994,176.05	-5,823.95	2.53
		Base		100.000000	5,000,000.00	99.883521	4,994,176.05	-5,823.95	2.53
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	98.817497	4,940,874.85	-59,125.15	2.51
		Base		100.000000	5,000,000.00	98.817497	4,940,874.85	-59,125.15	2.51
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,372,872.850	Local		95.016586	1,304,456.91	82.687650	1,135,196.30	-169,260.61	0.58
Original Face:	5,000,000.000	Base		95.016586	1,304,456.91	82.687650	1,135,196.30	-169,260.61	0.58
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	26,531.140	Local		99.981720	26,526.29	99.705880	26,453.11	-73.18	0.01
Original Face:	1,238,000.000	Base		99.981720	26,526.29	99.705880	26,453.11	-73.18	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	267,268.050	Local		100.714934	269,178.84	85.090480	227,419.67	-41,759.17	0.12
Original Face:	5,000,000.000	Base		100.714934	269,178.84	85.090480	227,419.67	-41,759.17	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,139,132.560	Local		101.269723	2,166,293.62	92.722340	1,983,453.77	-182,839.85	1.01
Original Face:	4,000,000.000	Base		101.269723	2,166,293.62	92.722340	1,983,453.77	-182,839.85	1.01
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.756470	20 Jul 2067		
	1,673,526.190	Local		97.685497	1,634,792.37	97.655220	1,634,285.68	-506.69	0.83
Original Face:	3,000,000.000	Base		97.685497	1,634,792.37	97.655220	1,634,285.68	-506.69	0.83

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Holdings

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STATE STREET

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38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA				4.000000	20 Aug 2042		
		4,264,748.440	Local 99.841251	4,257,978.19	96.419820	4,112,062.77	-145,915.42	2.08
Original Face:		5,675,162.000	Base 99.841251	4,257,978.19	96.419820	4,112,062.77	-145,915.42	2.08
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		1,500,000.000	Local 99.935260	1,499,028.90	92.776721	1,391,650.82	-107,378.08	0.71
			Base 99.935260	1,499,028.90	92.776721	1,391,650.82	-107,378.08	0.71
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.900000	10 Dec 2025		
		2,000,000.000	Local 100.064099	2,001,281.97	99.521365	1,990,427.30	-10,854.67	1.01
			Base 100.064099	2,001,281.97	99.521365	1,990,427.30	-10,854.67	1.01
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		2,500,000.000	Local 99.435222	2,485,880.56	68.492314	1,712,307.85	-773,572.71	0.87
			Base 99.435222	2,485,880.56	68.492314	1,712,307.85	-773,572.71	0.87
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
		5,000,000.000	Local 99.804191	4,990,209.56	86.011692	4,300,584.60	-689,624.96	2.18
			Base 99.804191	4,990,209.56	86.011692	4,300,584.60	-689,624.96	2.18
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
		2,500,000.000	Local 99.856511	2,496,412.77	96.436776	2,410,919.40	-85,493.37	1.22
			Base 99.856511	2,496,412.77	96.436776	2,410,919.40	-85,493.37	1.22
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
		5,000,000.000	Local 98.901159	4,945,057.94	61.728498	3,086,424.90	-1,858,633.04	1.56
			Base 98.901159	4,945,057.94	61.728498	3,086,424.90	-1,858,633.04	1.56
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
		5,000,000.000	Local 99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	2.19
			Base 99.753406	4,987,670.29	86.460924	4,323,046.20	-664,624.09	2.19
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
		2,500,000.000	Local 100.190206	2,504,755.14	100.378846	2,509,471.15	4,716.01	1.27
			Base 100.190206	2,504,755.14	100.378846	2,509,471.15	4,716.01	1.27
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
		3,500,000.000	Local 99.747402	3,491,159.08	82.404377	2,884,153.20	-607,005.88	1.46
			Base 99.747402	3,491,159.08	82.404377	2,884,153.20	-607,005.88	1.46

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		107.287270	1,651,151.09	89.030623	1,370,181.29	-280,969.80	0.69
		Base		107.287270	1,651,151.09	89.030623	1,370,181.29	-280,969.80	0.69
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.913593	4,995,679.65	83.103419	4,155,170.95	-840,508.70	2.11
		Base		99.913593	4,995,679.65	83.103419	4,155,170.95	-840,508.70	2.11
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.350000	03 Mar 2027		
	5,000,000.000	Local		100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	2.50
		Base		100.000000	5,000,000.00	98.760665	4,938,033.25	-61,966.75	2.50
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
	2,500,000.000	Local		99.976122	2,499,403.06	90.637764	2,265,944.10	-233,458.96	1.15
		Base		99.976122	2,499,403.06	90.637764	2,265,944.10	-233,458.96	1.15
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
	2,000,000.000	Local		99.810300	1,996,205.99	96.587148	1,931,742.96	-64,463.03	0.98
		Base		99.810300	1,996,205.99	96.587148	1,931,742.96	-64,463.03	0.98
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
	2,500,000.000	Local		100.562648	2,514,066.21	99.371094	2,484,277.35	-29,788.86	1.26
		Base		100.562648	2,514,066.21	99.371094	2,484,277.35	-29,788.86	1.26
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
	377,265.080	Local		99.994049	377,242.63	99.397150	374,990.74	-2,251.89	0.19
Original Face:	3,000,000.000	Base		99.994049	377,242.63	99.397150	374,990.74	-2,251.89	0.19
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	2.43
		Base		96.982425	4,849,121.27	95.929006	4,796,450.30	-52,670.97	2.43
US DOLLAR Total									
	179,182,273.210	Local			179,482,015.23		162,746,132.95	-16,735,882.28	82.51
Original Face:	149,525,330.000	Base			179,482,015.23		162,746,132.95	-16,735,882.28	82.51
FIXED INCOME Total									
	179,182,273.210	Base			179,482,015.23		162,746,132.95	-16,735,882.28	82.51

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Original Face:		149,525,330.000						

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 STATE OF ARIZONA
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		213,682,217.950	Base	213,970,394.16		197,234,511.88	-16,735,882.28	100.00
Original Face:		149,525,330.000						

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	4,590,981.320	Local	1.000000	4,590,981.32	1.000000	4,590,981.32	0.00	0.46
		Base	1.000000	4,590,981.32	1.000000	4,590,981.32	0.00	0.46
US DOLLAR Total								
	4,590,981.320	Local		4,590,981.32		4,590,981.32	0.00	0.46
		Base		4,590,981.32		4,590,981.32	0.00	0.46
CASH Total								
	4,590,981.320	Base		4,590,981.32		4,590,981.32	0.00	0.46
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02314QYG8	AMAZON COM INC DISC COML				5.060000	16 Nov 2023		
	5,000,000.000	Local	98.931778	4,946,588.89	98.931778	4,946,588.89	0.00	0.49
		Base	98.931778	4,946,588.89	98.931778	4,946,588.89	0.00	0.49
02665KWS2	AMERICAN HONDA FINAN				5.500000	26 Sep 2023		
	3,000,000.000	Local	99.618056	2,988,541.67	99.618056	2,988,541.67	0.00	0.30
		Base	99.618056	2,988,541.67	99.618056	2,988,541.67	0.00	0.30
04821UWF5	ATLANTIC ASSET SECUR				5.400000	15 Sep 2023		
	5,000,000.000	Local	99.790000	4,989,500.00	99.790000	4,989,500.00	0.00	0.50
		Base	99.790000	4,989,500.00	99.790000	4,989,500.00	0.00	0.50
06369MWU3	BANK MONTREAL MONTREAL BRH				5.450000	28 Sep 2023		
	5,000,000.000	Local	99.591250	4,979,562.50	99.591250	4,979,562.50	0.00	0.49
		Base	99.591250	4,979,562.50	99.591250	4,979,562.50	0.00	0.49
06417JFB3	BANK OF NOVA SCOTIA/THE				5.450000	11 Jun 2024		
	5,000,000.000	Local	95.700556	4,785,027.78	95.700556	4,785,027.78	0.00	0.48
		Base	95.700556	4,785,027.78	95.700556	4,785,027.78	0.00	0.48

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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07644BWJ7	BEDFORD ROW FDG CORP				5.350000	18 Sep 2023			
		5,000,000.000	Local	99.747361	4,987,368.06	99.747361	4,987,368.06	0.00	0.50
			Base	99.747361	4,987,368.06	99.747361	4,987,368.06	0.00	0.50
07644B XK3	BEDFORD ROW FDG CORP				5.410000	19 Oct 2023			
		5,000,000.000	Local	99.278667	4,963,933.33	99.278667	4,963,933.33	0.00	0.49
			Base	99.278667	4,963,933.33	99.278667	4,963,933.33	0.00	0.49
13738KWM5	CAN AST + CAN LTD JT				5.420000	21 Sep 2023			
		5,000,000.000	Local	99.698889	4,984,944.44	99.698889	4,984,944.44	0.00	0.50
			Base	99.698889	4,984,944.44	99.698889	4,984,944.44	0.00	0.50
138994009	CANTOR FITZGERALD REPO REPO				5.350000	01 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
138994009	CANTOR FITZGERALD REPO REPO				5.350000	06 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
138994009	CANTOR FITZGERALD REPO REPO				5.290000	18 Sep 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.49
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.49
15963UXQ4	CHARIOT FNDG LLC				5.480000	24 Oct 2023			
		5,000,000.000	Local	99.193222	4,959,661.11	99.193222	4,959,661.11	0.00	0.49
			Base	99.193222	4,959,661.11	99.193222	4,959,661.11	0.00	0.49
15963UYD2	CHARIOT FNDG LLC				5.450000	13 Nov 2023			
		5,000,000.000	Local	98.894861	4,944,743.06	98.894861	4,944,743.06	0.00	0.49
			Base	98.894861	4,944,743.06	98.894861	4,944,743.06	0.00	0.49
15988LAC1	CHARLES SCHWAB BANK 09/23 5.35				5.350000	05 Sep 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.20
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.20
17327BW76	CITIGROUP GLOBAL MKTS INC S				5.330000	07 Sep 2023			
		2,750,000.000	Local	99.911167	2,747,557.08	99.911167	2,747,557.08	0.00	0.27
			Base	99.911167	2,747,557.08	99.911167	2,747,557.08	0.00	0.27

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19121AEM9	COCA COLA COMPANY	5,000,000.000	Local	96.274167	4,813,708.34	96.274167	4,813,708.34	0.00	0.48
			Base	96.274167	4,813,708.34	96.274167	4,813,708.34	0.00	0.48
19121AGH8	COCA COLA COMPANY 07/24 ZCP	5,000,000.000	Local	95.333333	4,766,666.67	95.333333	4,766,666.67	0.00	0.47
			Base	95.333333	4,766,666.67	95.333333	4,766,666.67	0.00	0.47
19121BWD7	COCA COLA COMPANY	5,000,000.000	Local	99.827333	4,991,366.67	99.827333	4,991,366.67	0.00	0.50
			Base	99.827333	4,991,366.67	99.827333	4,991,366.67	0.00	0.50
24422MWT4	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.619389	4,980,969.45	99.619389	4,980,969.45	0.00	0.49
			Base	99.619389	4,980,969.45	99.619389	4,980,969.45	0.00	0.49
24422MX55	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.496611	4,974,830.56	99.496611	4,974,830.56	0.00	0.49
			Base	99.496611	4,974,830.56	99.496611	4,974,830.56	0.00	0.49
26244JWS4	DUKE ENERGY CORP	5,000,000.000	Local	99.619444	4,980,972.22	99.619444	4,980,972.22	0.00	0.49
			Base	99.619444	4,980,972.22	99.619444	4,980,972.22	0.00	0.49
30601WW54	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	0.50
			Base	99.940778	4,997,038.89	99.940778	4,997,038.89	0.00	0.50
30601WWS4	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00	0.49
			Base	99.625000	4,981,250.00	99.625000	4,981,250.00	0.00	0.49
30601WWU9	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.606250	4,980,312.50	99.606250	4,980,312.50	0.00	0.49
			Base	99.606250	4,980,312.50	99.606250	4,980,312.50	0.00	0.49
38346MXW9	GOTHAM FDG CORP	5,000,000.000	Local	99.106806	4,955,340.28	99.106806	4,955,340.28	0.00	0.49
			Base	99.106806	4,955,340.28	99.106806	4,955,340.28	0.00	0.49

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40060XWM8	GTA FDG LLC DISC	5,000,000.000	Local	99.698333	4,984,916.67	99.698333	21 Sep 2023 4,984,916.67	0.00	0.50
			Base	99.698333	4,984,916.67	99.698333	4,984,916.67	0.00	0.50
40060XZU7	GTA FDG LLC DISC	5,000,000.000	Local	98.197222	4,909,861.11	98.197222	28 Dec 2023 4,909,861.11	0.00	0.49
			Base	98.197222	4,909,861.11	98.197222	4,909,861.11	0.00	0.49
40588MW78	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.909167	4,995,458.33	99.909167	07 Sep 2023 4,995,458.33	0.00	0.50
			Base	99.909167	4,995,458.33	99.909167	4,995,458.33	0.00	0.50
40588MWC7	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.833472	4,991,673.61	99.833472	12 Sep 2023 4,991,673.61	0.00	0.50
			Base	99.833472	4,991,673.61	99.833472	4,991,673.61	0.00	0.50
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	01 May 2026 3,500,000.00	0.00	0.35
			Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.35
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	14 Jun 2024 5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
46651VBL9	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	02 Feb 2024 5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
46651VCR5	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	01 Dec 2023 5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
4820P3X24	JUPITER SECT CO LLC	5,000,000.000	Local	99.533278	4,976,663.89	99.533278	02 Oct 2023 4,976,663.89	0.00	0.49
			Base	99.533278	4,976,663.89	99.533278	4,976,663.89	0.00	0.49
53127UXQ8	LIBERTY FUNDING LLC	5,000,000.000	Local	99.199111	4,959,955.56	99.199111	24 Oct 2023 4,959,955.56	0.00	0.49
			Base	99.199111	4,959,955.56	99.199111	4,959,955.56	0.00	0.49

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53127UYT1	LIBERTY FUNDING LLC	5,000,000.000	Local	98.687750	4,934,387.50	98.687750	4,934,387.50	0.00	0.49
			Base	98.687750	4,934,387.50	98.687750	4,934,387.50	0.00	0.49
56274MX31	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.522667	4,976,133.33	99.522667	4,976,133.33	0.00	0.49
			Base	99.522667	4,976,133.33	99.522667	4,976,133.33	0.00	0.49
59157TA29	METLIFE SHORT TERM FDG	6,239,000.000	Local	98.155000	6,123,890.45	98.155000	6,123,890.45	0.00	0.61
			Base	98.155000	6,123,890.45	98.155000	6,123,890.45	0.00	0.61
59157TA29	METLIFE SHORT TERM FDG	5,000,000.000	Local	98.148167	4,907,408.33	98.148167	4,907,408.33	0.00	0.49
			Base	98.148167	4,907,408.33	98.148167	4,907,408.33	0.00	0.49
59157UXL9	METLIFE SHORT TERM FDG	4,350,000.000	Local	99.284056	4,318,856.42	99.284056	4,318,856.42	0.00	0.43
			Base	99.284056	4,318,856.42	99.284056	4,318,856.42	0.00	0.43
63763QWV5	NATIONAL SECS CLEARING	5,000,000.000	Local	99.589333	4,979,466.67	99.589333	4,979,466.67	0.00	0.49
			Base	99.589333	4,979,466.67	99.589333	4,979,466.67	0.00	0.49
63763QWV5	NATIONAL SECS CLEARING	2,100,000.000	Local	99.588556	2,091,359.67	99.588556	2,091,359.67	0.00	0.21
			Base	99.588556	2,091,359.67	99.588556	2,091,359.67	0.00	0.21
63763QXS1	NATIONAL SECS CLEARING	5,000,000.000	Local	99.179583	4,958,979.16	99.179583	4,958,979.16	0.00	0.49
			Base	99.179583	4,958,979.16	99.179583	4,958,979.16	0.00	0.49
64105HY71	NESTLE CAP CORP	5,000,000.000	Local	99.065722	4,953,286.11	99.065722	4,953,286.11	0.00	0.49
			Base	99.065722	4,953,286.11	99.065722	4,953,286.11	0.00	0.49
64106GCU5	NESTLE FIN FRANCE S.	5,000,000.000	Local	96.853389	4,842,669.44	96.853389	4,842,669.44	0.00	0.48
			Base	96.853389	4,842,669.44	96.853389	4,842,669.44	0.00	0.48

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64106HW15	NESTLE FIN FRANCE S.				5.060000	01 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
64951XZ13	NEW YORK LFE CAP COR				5.360000	01 Dec 2023			
		5,227,000.000	Local	98.645111	5,156,179.96	98.645111	5,156,179.96	0.00	0.51
			Base	98.645111	5,156,179.96	98.645111	5,156,179.96	0.00	0.51
65339NW18	NEXTERA ENERGY CAP HLDGS INC				5.510000	01 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
67983UXT5	OLD LINE FUNDING LLC				5.420000	27 Oct 2023			
		5,000,000.000	Local	99.156889	4,957,844.44	99.156889	4,957,844.44	0.00	0.49
			Base	99.156889	4,957,844.44	99.156889	4,957,844.44	0.00	0.49
67984RMQ9	OLD LINE FUNDING LLC				5.640000	06 Nov 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
74271UXG0	PROCTOR GAMBLE AND CO				4.950000	16 Oct 2023			
		5,000,000.000	Local	99.381250	4,969,062.50	99.381250	4,969,062.50	0.00	0.49
			Base	99.381250	4,969,062.50	99.381250	4,969,062.50	0.00	0.49
74271UXT2	PROCTOR GAMBLE AND CO				5.100000	27 Oct 2023			
		5,000,000.000	Local	99.206667	4,960,333.33	99.206667	4,960,333.33	0.00	0.49
			Base	99.206667	4,960,333.33	99.206667	4,960,333.33	0.00	0.49
74271UY61	PROCTOR GAMBLE AND CO				5.050000	06 Nov 2023			
		5,000,000.000	Local	99.074167	4,953,708.33	99.074167	4,953,708.33	0.00	0.49
			Base	99.074167	4,953,708.33	99.074167	4,953,708.33	0.00	0.49
78015DXJ4	ROYAL BK CDA				5.100000	18 Oct 2023			
		5,000,000.000	Local	99.334167	4,966,708.33	99.334167	4,966,708.33	0.00	0.49
			Base	99.334167	4,966,708.33	99.334167	4,966,708.33	0.00	0.49
8010M3X62	SANOFI				5.350000	06 Oct 2023			
		5,000,000.000	Local	99.479861	4,973,993.05	99.479861	4,973,993.05	0.00	0.49
			Base	99.479861	4,973,993.05	99.479861	4,973,993.05	0.00	0.49

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82124MYT1	SHEFFIELD RECEIVABLE	5,000,000.000	Local	98.675667	4,933,783.34	98.675667	4,933,783.34	0.00	0.49
			Base	98.675667	4,933,783.34	98.675667	4,933,783.34	0.00	0.49
88602UWD8	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.821667	4,991,083.33	99.821667	4,991,083.33	0.00	0.50
			Base	99.821667	4,991,083.33	99.821667	4,991,083.33	0.00	0.50
88602UXX3	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.095000	4,954,750.00	99.095000	4,954,750.00	0.00	0.49
			Base	99.095000	4,954,750.00	99.095000	4,954,750.00	0.00	0.49
89233GCR5	TOYOTA MOTOR CREDIT	5,000,000.000	Local	96.784111	4,839,205.56	96.784111	4,839,205.56	0.00	0.48
			Base	96.784111	4,839,205.56	96.784111	4,839,205.56	0.00	0.48
89233HXP4	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.224333	4,961,216.67	99.224333	4,961,216.67	0.00	0.49
			Base	99.224333	4,961,216.67	99.224333	4,961,216.67	0.00	0.49
912796YH6	TREASURY BILL 09/23 0.00000	23,000,000.000	Local	99.935337	22,985,127.40	99.935337	22,985,127.40	0.00	2.28
			Base	99.935337	22,985,127.40	99.935337	22,985,127.40	0.00	2.28
912796Z28	TREASURY BILL 02/24 0.00000	5,000,000.000	Local	97.420208	4,871,010.42	97.420208	4,871,010.42	0.00	0.48
			Base	97.420208	4,871,010.42	97.420208	4,871,010.42	0.00	0.48
912797FJ1	TREASURY BILL 11/23 0.00000	3,000,000.000	Local	99.064667	2,971,940.00	99.064667	2,971,940.00	0.00	0.30
			Base	99.064667	2,971,940.00	99.064667	2,971,940.00	0.00	0.30
912797FK8	TREASURY BILL 11/23 0.00000	5,000,000.000	Local	98.955528	4,947,776.39	98.955528	4,947,776.39	0.00	0.49
			Base	98.955528	4,947,776.39	98.955528	4,947,776.39	0.00	0.49
912797GV3	TREASURY BILL 10/23 0.00000	5,000,000.000	Local	99.530889	4,976,544.44	99.530889	4,976,544.44	0.00	0.49
			Base	99.530889	4,976,544.44	99.530889	4,976,544.44	0.00	0.49

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92646LX47	VICTORY RECEIVABLES	5,000,000.000	Local	99.500417	4,975,020.83	99.500417	4,975,020.83	0.00	0.49
			Base	99.500417	4,975,020.83	99.500417	4,975,020.83	0.00	0.49
92646LY95	VICTORY RECEIVABLES	5,000,000.000	Local	98.955417	4,947,770.83	98.955417	4,947,770.83	0.00	0.49
			Base	98.955417	4,947,770.83	98.955417	4,947,770.83	0.00	0.49
926NKW009	AMHERST PIERPONT 04/15 VAR	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.99
926NKW009	AMHERST PIERPONT 04/15 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
979QHR003	SOUTH STREET REPO	154,660,557.810	Local	100.000000	154,660,557.81	100.000000	154,660,557.81	0.00	15.37
			Base	100.000000	154,660,557.81	100.000000	154,660,557.81	0.00	15.37
US DOLLAR Total		519,826,557.810	Local		517,058,466.71		517,058,466.71	0.00	51.38
	Base				517,058,466.71		517,058,466.71	0.00	51.38
CASH EQUIVALENT Total		519,826,557.810	Base		517,058,466.71		517,058,466.71	0.00	51.38
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3	2,000,000.000	Local	99.847723	1,996,954.45	95.168082	1,903,361.64	-93,592.81	0.19
			Base	99.847723	1,996,954.45	95.168082	1,903,361.64	-93,592.81	0.19
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6	2,000,000.000	Local	99.995430	1,999,908.60	99.218070	1,984,361.40	-15,547.20	0.20
			Base	99.995430	1,999,908.60	99.218070	1,984,361.40	-15,547.20	0.20

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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	99.398602	4,969,930.10	-30,069.90	0.49
		Base		100.000000	5,000,000.00	99.398602	4,969,930.10	-30,069.90	0.49
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
	2,000,000.000	Local		99.978618	1,999,572.36	95.541341	1,910,826.82	-88,745.54	0.19
		Base		99.978618	1,999,572.36	95.541341	1,910,826.82	-88,745.54	0.19
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	2,000,000.000	Local		99.963640	1,999,272.80	94.826450	1,896,529.00	-102,743.80	0.19
		Base		99.963640	1,999,272.80	94.826450	1,896,529.00	-102,743.80	0.19
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.220000	12 Jan 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.797100	2,015,942.00	15,942.00	0.20
		Base		100.000000	2,000,000.00	100.797100	2,015,942.00	15,942.00	0.20
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	99.106864	2,973,205.92	-26,794.08	0.30
		Base		100.000000	3,000,000.00	99.106864	2,973,205.92	-26,794.08	0.30
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	96.153158	1,923,063.16	-76,936.84	0.19
		Base		100.000000	2,000,000.00	96.153158	1,923,063.16	-76,936.84	0.19
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	99.425951	1,988,519.02	-11,480.98	0.20
		Base		100.000000	2,000,000.00	99.425951	1,988,519.02	-11,480.98	0.20
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	99.042240	4,952,112.00	-47,888.00	0.49
		Base		100.000000	5,000,000.00	99.042240	4,952,112.00	-47,888.00	0.49
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	91.705000	1,834,100.00	-165,900.00	0.18
		Base		100.000000	2,000,000.00	91.705000	1,834,100.00	-165,900.00	0.18
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	5,000,000.000	Local		86.439337	4,321,966.87	83.771853	4,188,592.65	-133,374.22	0.42
		Base		86.439337	4,321,966.87	83.771853	4,188,592.65	-133,374.22	0.42

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06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125				3.125000	25 Apr 2024			
		1,240,000.000	Local	100.000000	1,240,000.00	97.947057	1,214,543.51	-25,456.49	0.12
			Base	100.000000	1,240,000.00	97.947057	1,214,543.51	-25,456.49	0.12
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	97.117669	2,913,530.07	-86,469.93	0.29
			Base	100.000000	3,000,000.00	97.117669	2,913,530.07	-86,469.93	0.29
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.381320	2,981,439.60	-18,560.40	0.30
			Base	100.000000	3,000,000.00	99.381320	2,981,439.60	-18,560.40	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.976765	1,999,535.29	96.769614	1,935,392.28	-64,143.01	0.19
			Base	99.976765	1,999,535.29	96.769614	1,935,392.28	-64,143.01	0.19
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.560000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.850380	1,997,007.60	-2,992.40	0.20
			Base	100.000000	2,000,000.00	99.850380	1,997,007.60	-2,992.40	0.20
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.920000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.947238	1,998,944.76	-1,055.24	0.20
			Base	100.000000	2,000,000.00	99.947238	1,998,944.76	-1,055.24	0.20
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.217679	1,964,353.58	-35,646.42	0.20
			Base	100.000000	2,000,000.00	98.217679	1,964,353.58	-35,646.42	0.20
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.760000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.601283	1,992,025.66	-7,974.34	0.20
			Base	100.000000	2,000,000.00	99.601283	1,992,025.66	-7,974.34	0.20
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.969359	1,999,387.18	94.576654	1,891,533.08	-107,854.10	0.19
			Base	99.969359	1,999,387.18	94.576654	1,891,533.08	-107,854.10	0.19
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.600000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.791982	1,995,839.64	-4,160.36	0.20
			Base	100.000000	2,000,000.00	99.791982	1,995,839.64	-4,160.36	0.20

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06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	97.255865	2,917,675.95	-82,324.05	0.29
			Base	100.000000	3,000,000.00	97.255865	2,917,675.95	-82,324.05	0.29
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.920000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.731324	1,954,626.48	-45,373.52	0.19
			Base	100.000000	2,000,000.00	97.731324	1,954,626.48	-45,373.52	0.19
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	96.232814	2,886,984.42	-113,015.58	0.29
			Base	100.000000	3,000,000.00	96.232814	2,886,984.42	-113,015.58	0.29
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	100.160313	3,004,809.39	4,809.39	0.30
			Base	100.000000	3,000,000.00	100.160313	3,004,809.39	4,809.39	0.30
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.562538	1,971,250.76	-28,749.24	0.20
			Base	100.000000	2,000,000.00	98.562538	1,971,250.76	-28,749.24	0.20
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.952851	1,999,057.01	95.177492	1,903,549.84	-95,507.17	0.19
			Base	99.952851	1,999,057.01	95.177492	1,903,549.84	-95,507.17	0.19
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.926551	1,998,531.02	96.897378	1,937,947.56	-60,583.46	0.19
			Base	99.926551	1,998,531.02	96.897378	1,937,947.56	-60,583.46	0.19
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.980168	1,999,603.35	99.506618	1,990,132.36	-9,470.99	0.20
			Base	99.980168	1,999,603.35	99.506618	1,990,132.36	-9,470.99	0.20
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	100.036825	5,001,841.25	1,841.25	0.50
			Base	100.000000	5,000,000.00	100.036825	5,001,841.25	1,841.25	0.50
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.050000	22 Apr 2026			
		5,000,000.000	Local	100.143795	5,007,189.73	100.229940	5,011,497.00	4,307.27	0.50
		Original Face:	5,000,000.000	Base	100.143795	5,007,189.73	100.229940	5,011,497.00	4,307.27

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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	99.901378	4,995,068.90	-4,931.10	0.50
		Base		100.000000	5,000,000.00	99.901378	4,995,068.90	-4,931.10	0.50
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.500000	21 Feb 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	99.507013	1,990,140.26	-9,859.74	0.20
		Base		100.000000	2,000,000.00	99.507013	1,990,140.26	-9,859.74	0.20
21688AAV4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 5					5.000000	13 Jan 2025		
	5,000,000.000	Local		99.989619	4,999,480.93	99.208782	4,960,439.10	-39,041.83	0.49
		Base		99.989619	4,999,480.93	99.208782	4,960,439.10	-39,041.83	0.49
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	3,000,000.000	Local		99.977665	2,999,329.96	95.231888	2,856,956.64	-142,373.32	0.28
		Base		99.977665	2,999,329.96	95.231888	2,856,956.64	-142,373.32	0.28
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
	255,236.810	Local		99.999538	255,235.63	99.721710	254,526.51	-709.12	0.03
Original Face:	2,000,000.000	Base		99.999538	255,235.63	99.721710	254,526.51	-709.12	0.03
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	105,529.530	Local		100.667624	106,234.07	96.850377	102,205.75	-4,028.32	0.01
Original Face:	2,096,032.000	Base		100.667624	106,234.07	96.850377	102,205.75	-4,028.32	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	580,431.550	Local		100.709445	584,549.39	97.699105	567,076.43	-17,472.96	0.06
Original Face:	5,000,000.000	Base		100.709445	584,549.39	97.699105	567,076.43	-17,472.96	0.06
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	96.733851	1,934,677.02	-65,322.98	0.19
		Base		100.000000	2,000,000.00	96.733851	1,934,677.02	-65,322.98	0.19
3130APWH4	FEDERAL HOME LOAN BANK BONDS 11/23 0.75					0.750000	22 Nov 2023		
	5,000,000.000	Local		98.967924	4,948,396.18	98.904192	4,945,209.60	-3,186.58	0.49
		Base		98.967924	4,948,396.18	98.904192	4,945,209.60	-3,186.58	0.49
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	97.006267	2,425,156.68	-74,843.32	0.24
		Base		100.000000	2,500,000.00	97.006267	2,425,156.68	-74,843.32	0.24

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3130ATE45	FEDERAL HOME LOAN BANK BONDS 09/23 VAR				4.750000	21 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.943292	4,997,164.60	-2,835.40	0.50
			Base	100.000000	5,000,000.00	99.943292	4,997,164.60	-2,835.40	0.50
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.770037	4,938,501.85	-61,498.15	0.49
			Base	100.000000	5,000,000.00	98.770037	4,938,501.85	-61,498.15	0.49
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.310168	5,015,508.41	99.267461	4,963,373.05	-52,135.36	0.49
			Base	100.310168	5,015,508.41	99.267461	4,963,373.05	-52,135.36	0.49
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2				5.200000	30 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.762720	4,988,136.00	-11,864.00	0.50
			Base	100.000000	5,000,000.00	99.762720	4,988,136.00	-11,864.00	0.50
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	99.693118	4,984,655.90	-15,344.10	0.50
			Base	100.000000	5,000,000.00	99.693118	4,984,655.90	-15,344.10	0.50
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	99.682789	4,984,139.45	-15,860.55	0.50
			Base	100.000000	5,000,000.00	99.682789	4,984,139.45	-15,860.55	0.50
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	99.874560	4,993,728.00	-6,272.00	0.50
			Base	100.000000	5,000,000.00	99.874560	4,993,728.00	-6,272.00	0.50
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	99.013651	4,950,682.55	-49,317.45	0.49
			Base	100.000000	5,000,000.00	99.013651	4,950,682.55	-49,317.45	0.49
3130AWLD0	FEDERAL HOME LOAN BANK BONDS 07/26 6				6.000000	27 Jul 2026			
		5,005,000.000	Local	100.000000	5,005,000.00	99.531583	4,981,555.73	-23,444.27	0.49
			Base	100.000000	5,005,000.00	99.531583	4,981,555.73	-23,444.27	0.49
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	100.014874	5,000,743.70	743.70	0.50
			Base	100.000000	5,000,000.00	100.014874	5,000,743.70	743.70	0.50

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		1,663,689.170	Local 103.968221	1,729,708.03	92.202057	1,533,955.64	-195,752.39	0.15
Original Face:		8,645,247.000	Base 103.968221	1,729,708.03	92.202057	1,533,955.64	-195,752.39	0.15
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		472,990.850	Local 103.900181	491,438.35	92.200984	436,102.22	-55,336.13	0.04
Original Face:		4,322,624.000	Base 103.900181	491,438.35	92.200984	436,102.22	-55,336.13	0.04
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.465000	06 Feb 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.50
			Base 100.000000	5,000,000.00	100.038320	5,001,916.00	1,916.00	0.50
3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	98.531260	4,926,563.00	-73,437.00	0.49
			Base 100.000000	5,000,000.00	98.531260	4,926,563.00	-73,437.00	0.49
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.470000	02 Jun 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.075876	5,003,793.80	3,793.80	0.50
			Base 100.000000	5,000,000.00	100.075876	5,003,793.80	3,793.80	0.50
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	100.026495	5,001,324.75	1,324.75	0.50
			Base 100.000000	5,000,000.00	100.026495	5,001,324.75	1,324.75	0.50
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.795853	4,939,792.65	-60,207.35	0.49
			Base 100.000000	5,000,000.00	98.795853	4,939,792.65	-60,207.35	0.49
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	97.582848	2,927,485.44	-72,514.56	0.29
			Base 100.000000	3,000,000.00	97.582848	2,927,485.44	-72,514.56	0.29
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.351782	4,967,589.10	-32,410.90	0.49
			Base 100.000000	5,000,000.00	99.351782	4,967,589.10	-32,410.90	0.49
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.363730	4,968,186.50	-31,813.50	0.49
			Base 100.000000	5,000,000.00	99.363730	4,968,186.50	-31,813.50	0.49

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3134GYER9	FREDDIE MAC NOTES 01/25 5				5.000000	27 Jan 2025			
		2,730,000.000	Local	100.000000	2,730,000.00	98.985090	2,702,292.96	-27,707.04	0.27
			Base	100.000000	2,730,000.00	98.985090	2,702,292.96	-27,707.04	0.27
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15				5.150000	22 May 2026			
		3,145,000.000	Local	100.000000	3,145,000.00	98.756883	3,105,903.97	-39,096.03	0.31
			Base	100.000000	3,145,000.00	98.756883	3,105,903.97	-39,096.03	0.31
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.375387	4,968,769.35	-31,230.65	0.49
			Base	100.000000	5,000,000.00	99.375387	4,968,769.35	-31,230.65	0.49
3135GAFG1	FANNIE MAE NOTES 03/24 5.65				5.650000	15 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.820455	4,991,022.75	-8,977.25	0.50
			Base	100.000000	5,000,000.00	99.820455	4,991,022.75	-8,977.25	0.50
3135GAH20	FANNIE MAE NOTES 01/25 5.25				5.250000	27 Jan 2025			
		4,725,000.000	Local	100.000000	4,725,000.00	99.213072	4,687,817.65	-37,182.35	0.47
			Base	100.000000	4,725,000.00	99.213072	4,687,817.65	-37,182.35	0.47
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		244,584.140	Local	101.263626	247,674.77	89.141920	218,027.00	-29,647.77	0.02
		Original Face: 4,322,624.000	Base	101.263626	247,674.77	89.141920	218,027.00	-29,647.77	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		330,250.290	Local	101.174936	334,130.52	86.379530	285,268.65	-48,861.87	0.03
		Original Face: 4,322,624.000	Base	101.174936	334,130.52	86.379530	285,268.65	-48,861.87	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		359,807.140	Local	100.673544	362,230.60	92.345160	332,264.48	-29,966.12	0.03
		Original Face: 5,111,816.000	Base	100.673544	362,230.60	92.345160	332,264.48	-29,966.12	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		358,378.990	Local	99.856161	357,863.50	93.139510	333,792.44	-24,071.06	0.03
		Original Face: 4,322,624.000	Base	99.856161	357,863.50	93.139510	333,792.44	-24,071.06	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		576,699.660	Local	101.284698	584,108.51	90.443680	521,588.40	-62,520.11	0.05
		Original Face: 5,326,337.000	Base	101.284698	584,108.51	90.443680	521,588.40	-62,520.11	0.05

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	358,378.990	Local	100.139199	358,877.85	93.553530	335,276.20	-23,601.65	0.03	
Original Face:	4,322,624.000	Base	100.139199	358,877.85	93.553530	335,276.20	-23,601.65	0.03	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	491,007.150	Local	100.585765	493,883.30	87.738450	430,802.06	-63,081.24	0.04	
Original Face:	8,645,247.000	Base	100.585765	493,883.30	87.738450	430,802.06	-63,081.24	0.04	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	604,755.710	Local	101.332879	612,816.37	86.379530	522,385.14	-90,431.23	0.05	
Original Face:	6,483,935.000	Base	101.332879	612,816.37	86.379530	522,385.14	-90,431.23	0.05	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	269,017.900	Local	99.930116	268,829.90	94.335010	253,778.06	-15,051.84	0.03	
Original Face:	4,322,624.000	Base	99.930116	268,829.90	94.335010	253,778.06	-15,051.84	0.03	
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	432,842.540	Local	99.684922	431,478.75	91.099790	394,318.64	-37,160.11	0.04	
Original Face:	4,507,221.000	Base	99.684922	431,478.75	91.099790	394,318.64	-37,160.11	0.04	
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	821,517.350	Local	98.865179	812,194.60	91.194460	749,178.31	-63,016.29	0.07	
Original Face:	5,000,000.000	Base	98.865179	812,194.60	91.194460	749,178.31	-63,016.29	0.07	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	57,376.290	Local	98.552416	56,545.72	94.739100	54,357.78	-2,187.94	0.01	
Original Face:	2,161,312.000	Base	98.552416	56,545.72	94.739100	54,357.78	-2,187.94	0.01	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	17,040.700	Local	100.109444	17,059.35	99.473610	16,951.00	-108.35	0.00	
Original Face:	4,527,840.000	Base	100.109444	17,059.35	99.473610	16,951.00	-108.35	0.00	
3137AFP8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	352.920	Local	99.501303	351.16	99.742610	352.01	0.85	0.00	
Original Face:	2,161,312.000	Base	99.501303	351.16	99.742610	352.01	0.85	0.00	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	101,379.130	Local	99.981120	101,359.99	93.972110	95,268.11	-6,091.88	0.01	
Original Face:	2,161,312.000	Base	99.981120	101,359.99	93.972110	95,268.11	-6,091.88	0.01	

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3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		92,270.730	Local	99.962426	92,236.06	94.731080	87,409.06	-4,827.00	0.01
Original Face:		2,472,541.000	Base	99.962426	92,236.06	94.731080	87,409.06	-4,827.00	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		181,232.980	Local	100.103497	181,420.55	95.015690	172,199.77	-9,220.78	0.02
Original Face:		4,322,624.000	Base	100.103497	181,420.55	95.015690	172,199.77	-9,220.78	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		37,748.490	Local	100.305231	37,863.71	98.814950	37,301.15	-562.56	0.00
Original Face:		6,483,935.000	Base	100.305231	37,863.71	98.814950	37,301.15	-562.56	0.00
3137AXM23	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		482,534.950	Local	100.037172	482,714.32	93.601860	451,661.69	-31,052.63	0.04
Original Face:		5,619,411.000	Base	100.037172	482,714.32	93.601860	451,661.69	-31,052.63	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		940,672.720	Local	101.081694	950,847.92	88.152060	829,222.38	-121,625.54	0.08
Original Face:		4,322,624.000	Base	101.081694	950,847.92	88.152060	829,222.38	-121,625.54	0.08
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		523,846.000	Local	100.020349	523,952.60	89.910380	470,991.93	-52,960.67	0.05
Original Face:		4,322,624.000	Base	100.020349	523,952.60	89.910380	470,991.93	-52,960.67	0.05
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		1,309,614.770	Local	100.630822	1,317,876.11	90.573200	1,186,160.00	-131,716.11	0.12
Original Face:		10,806,559.000	Base	100.630822	1,317,876.11	90.573200	1,186,160.00	-131,716.11	0.12
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		207,754.700	Local	100.402614	208,591.15	97.463100	202,484.17	-6,106.98	0.02
Original Face:		10,806,559.000	Base	100.402614	208,591.15	97.463100	202,484.17	-6,106.98	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
		15,064.950	Local	100.433921	15,130.32	99.614090	15,006.81	-123.51	0.00
Original Face:		4,322,624.000	Base	100.433921	15,130.32	99.614090	15,006.81	-123.51	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		924,591.360	Local	99.919029	923,842.71	87.745960	811,291.56	-112,551.15	0.08
Original Face:		6,483,935.000	Base	99.919029	923,842.71	87.745960	811,291.56	-112,551.15	0.08

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3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	571,497.660	Local	101.788600	581,719.47	95.847890	547,768.45	-33,951.02	0.05
Original Face:	6,000,000.000	Base	101.788600	581,719.47	95.847890	547,768.45	-33,951.02	0.05
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,417,346.760	Local	100.402806	2,427,083.98	93.303906	2,255,478.95	-171,605.03	0.22
Original Face:	14,386,036.000	Base	100.402806	2,427,083.98	93.303906	2,255,478.95	-171,605.03	0.22
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	853,801.900	Local	101.516155	866,746.86	94.997882	811,093.72	-55,653.14	0.08
Original Face:	6,483,935.000	Base	101.516155	866,746.86	94.997882	811,093.72	-55,653.14	0.08
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	205,531.080	Local	100.877186	207,333.97	94.872890	194,993.28	-12,340.69	0.02
Original Face:	33,932,595.000	Base	100.877186	207,333.97	94.872890	194,993.28	-12,340.69	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	317,901.140	Local	105.152275	334,280.28	97.306870	309,339.65	-24,940.63	0.03
Original Face:	18,956,866.000	Base	105.152275	334,280.28	97.306870	309,339.65	-24,940.63	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	94,496.220	Local	104.169087	98,435.85	96.521440	91,209.11	-7,226.74	0.01
Original Face:	6,483,935.000	Base	104.169087	98,435.85	96.521440	91,209.11	-7,226.74	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.389000	01 May 2053		
	2,947,774.440	Local	100.231972	2,954,612.46	99.179051	2,923,574.72	-31,037.74	0.29
Original Face:	3,000,000.000	Base	100.231972	2,954,612.46	99.179051	2,923,574.72	-31,037.74	0.29
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	95.722541	1,914,450.82	-85,549.18	0.19
		Base	100.000000	2,000,000.00	95.722541	1,914,450.82	-85,549.18	0.19
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	908,669.330	Local	101.752991	924,598.22	89.997800	817,782.41	-106,815.81	0.08
Original Face:	7,989,505.000	Base	101.752991	924,598.22	89.997800	817,782.41	-106,815.81	0.08
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,745,745.700	Local	95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.23
Original Face:	10,000,000.000	Base	95.016587	2,608,913.86	82.687650	2,270,392.59	-338,521.27	0.23

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		708,371.100	Local	97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.06
Original Face:		5,000,000.000	Base	97.940451	693,781.85	89.243640	632,176.15	-61,605.70	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		534,536.100	Local	100.714928	538,357.65	85.090480	454,839.33	-83,518.32	0.05
Original Face:		10,000,000.000	Base	100.714928	538,357.65	85.090480	454,839.33	-83,518.32	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,151,039.750	Local	96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.18
Original Face:		5,000,000.000	Base	96.727127	2,080,638.96	84.685690	1,821,622.85	-259,016.11	0.18
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		2,946,649.850	Local	103.110950	3,038,318.64	99.122440	2,920,791.23	-117,527.41	0.29
Original Face:		3,000,000.000	Base	103.110950	3,038,318.64	99.122440	2,920,791.23	-117,527.41	0.29
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,975,942.690	Local	99.641578	2,965,276.25	99.489170	2,960,740.68	-4,535.57	0.29
Original Face:		3,000,000.000	Base	99.641578	2,965,276.25	99.489170	2,960,740.68	-4,535.57	0.29
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.707108	1,954,142.16	-45,857.84	0.19
			Base	100.000000	2,000,000.00	97.707108	1,954,142.16	-45,857.84	0.19
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		3,000,000.000	Local	99.838489	2,995,154.66	98.408140	2,952,244.20	-42,910.46	0.29
			Base	99.838489	2,995,154.66	98.408140	2,952,244.20	-42,910.46	0.29
46514BBF3	ISRAEL ST 04/25 4.94				4.940000	01 Apr 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.593722	4,979,686.10	-20,313.90	0.49
			Base	100.000000	5,000,000.00	99.593722	4,979,686.10	-20,313.90	0.49
46514BCL9	ISRAEL ST 06/26 5.1				5.100000	01 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.731213	4,986,560.65	-13,439.35	0.50
			Base	100.000000	5,000,000.00	99.731213	4,986,560.65	-13,439.35	0.50
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		4,000,000.000	Local	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.40
Original Face:		4,000,000.000	Base	99.994425	3,999,777.00	99.924980	3,996,999.20	-2,777.80	0.40

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48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	95.609885	4,780,494.25	-219,505.75	0.47
			Base	100.000000	5,000,000.00	95.609885	4,780,494.25	-219,505.75	0.47
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	97.983652	1,959,673.04	-40,326.96	0.19
			Base	100.000000	2,000,000.00	97.983652	1,959,673.04	-40,326.96	0.19
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.378226	1,967,564.52	-32,435.48	0.20
			Base	100.000000	2,000,000.00	98.378226	1,967,564.52	-32,435.48	0.20
48133MCP3	JPMORGAN CHASE FINANCIAL COMPANY GUAR 10/23 4				4.000000	23 Oct 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.660694	4,983,034.70	-16,965.30	0.50
			Base	100.000000	5,000,000.00	99.660694	4,983,034.70	-16,965.30	0.50
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		2,000,000.000	Local	99.861531	1,997,230.61	100.033387	2,000,667.74	3,437.13	0.20
			Base	99.861531	1,997,230.61	100.033387	2,000,667.74	3,437.13	0.20
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.973725	1,999,474.50	96.887113	1,937,742.26	-61,732.24	0.19
			Base	99.973725	1,999,474.50	96.887113	1,937,742.26	-61,732.24	0.19
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	98.324300	2,949,729.00	-50,271.00	0.29
			Base	100.000000	3,000,000.00	98.324300	2,949,729.00	-50,271.00	0.29
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		3,000,000.000	Local	99.971790	2,999,153.71	100.482476	3,014,474.28	15,320.57	0.30
			Base	99.971790	2,999,153.71	100.482476	3,014,474.28	15,320.57	0.30
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		3,000,000.000	Local	99.941894	2,998,256.81	99.104542	2,973,136.26	-25,120.55	0.30
			Base	99.941894	2,998,256.81	99.104542	2,973,136.26	-25,120.55	0.30
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.700000	13 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.242668	3,007,280.04	7,280.04	0.30
			Base	100.000000	3,000,000.00	100.242668	3,007,280.04	7,280.04	0.30

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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STATE STREET

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771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.860000	10 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.555696	2,011,113.92	11,113.92	0.20
			Base	100.000000	2,000,000.00	100.555696	2,011,113.92	11,113.92	0.20
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.800000	05 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	98.999469	2,969,984.07	-30,015.93	0.30
			Base	100.000000	3,000,000.00	98.999469	2,969,984.07	-30,015.93	0.30
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	98.113267	4,905,663.35	-94,336.65	0.49
			Base	100.000000	5,000,000.00	98.113267	4,905,663.35	-94,336.65	0.49
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	99.428926	4,971,446.30	-28,553.70	0.49
			Base	100.000000	5,000,000.00	99.428926	4,971,446.30	-28,553.70	0.49
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.950945	2,998,528.36	94.790591	2,843,717.73	-154,810.63	0.28
			Base	99.950945	2,998,528.36	94.790591	2,843,717.73	-154,810.63	0.28
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.100000	25 Jan 2029			
		471,241.870	Local	100.000002	471,241.88	96.063500	452,691.43	-18,550.45	0.04
		Original Face: 2,161,312.000	Base	100.000002	471,241.88	96.063500	452,691.43	-18,550.45	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.350000	03 Mar 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	98.760665	1,975,213.30	-24,786.70	0.20
			Base	100.000000	2,000,000.00	98.760665	1,975,213.30	-24,786.70	0.20
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.650000	25 Jul 2032			
		2,915,131.230	Local	100.000000	2,915,131.23	99.689472	2,906,078.93	-9,052.30	0.29
		Original Face: 3,000,000.000	Base	100.000000	2,915,131.23	99.689472	2,906,078.93	-9,052.30	0.29
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	99.674108	1,993,482.16	-6,517.84	0.20
			Base	100.000000	2,000,000.00	99.674108	1,993,482.16	-6,517.84	0.20
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	102.571355	3,077,140.64	97.415163	2,922,454.89	-154,685.75	0.29
			Base	102.571355	3,077,140.64	97.415163	2,922,454.89	-154,685.75	0.29

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880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.250025	2,977,500.76	97.946378	2,938,391.34	-39,109.42	0.29
			Base	99.250025	2,977,500.76	97.946378	2,938,391.34	-39,109.42	0.29
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.655000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	99.977285	5,998,637.10	-1,362.90	0.60
			Base	100.000000	6,000,000.00	99.977285	5,998,637.10	-1,362.90	0.60
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	91.734884	2,752,046.52	-247,953.48	0.27
			Base	100.000000	3,000,000.00	91.734884	2,752,046.52	-247,953.48	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	100.062980	3,001,889.40	1,889.40	0.30
			Base	100.000000	3,000,000.00	100.062980	3,001,889.40	1,889.40	0.30
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.060668	1,941,213.36	-58,786.64	0.19
			Base	100.000000	2,000,000.00	97.060668	1,941,213.36	-58,786.64	0.19
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.320000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.276447	2,005,528.94	5,528.94	0.20
			Base	100.000000	2,000,000.00	100.276447	2,005,528.94	5,528.94	0.20
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.155145	4,957,757.25	-42,242.75	0.49
			Base	100.000000	5,000,000.00	99.155145	4,957,757.25	-42,242.75	0.49
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	99.042845	1,980,856.90	-19,143.10	0.20
			Base	100.000000	2,000,000.00	99.042845	1,980,856.90	-19,143.10	0.20
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		3,208,089.910	Local	99.996291	3,207,970.92	99.309030	3,185,922.97	-22,047.95	0.32
		Original Face: 5,000,000.000	Base	99.996291	3,207,970.92	99.309030	3,185,922.97	-22,047.95	0.32
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.993460	1,999,869.20	93.830206	1,876,604.12	-123,265.08	0.19
			Base	99.993460	1,999,869.20	93.830206	1,876,604.12	-123,265.08	0.19

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89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	2,000,000.000	Local		99.940044	1,998,800.87	97.058088	1,941,161.76	-57,639.11	0.19
		Base		99.940044	1,998,800.87	97.058088	1,941,161.76	-57,639.11	0.19
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
	2,000,000.000	Local		99.912062	1,998,241.24	100.477217	2,009,544.34	11,303.10	0.20
		Base		99.912062	1,998,241.24	100.477217	2,009,544.34	11,303.10	0.20
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
	3,000,000.000	Local		99.970350	2,999,110.51	99.280107	2,978,403.21	-20,707.30	0.30
		Base		99.970350	2,999,110.51	99.280107	2,978,403.21	-20,707.30	0.30
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					5.500000	17 Jan 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	99.520594	2,985,617.82	-14,382.18	0.30
		Base		100.000000	3,000,000.00	99.520594	2,985,617.82	-14,382.18	0.30
912796CQ0	TREASURY BILL 09/23 0.00000						14 Sep 2023		
	5,000,000.000	Local		99.813576	4,990,678.82	99.810356	4,990,517.80	-161.02	0.50
		Base		99.813576	4,990,678.82	99.810356	4,990,517.80	-161.02	0.50
912796YH6	TREASURY BILL 09/23 0.00000					0.010000	07 Sep 2023		
	8,000,000.000	Local		99.913719	7,993,097.50	99.912133	7,992,970.64	-126.86	0.79
		Base		99.913719	7,993,097.50	99.912133	7,992,970.64	-126.86	0.79
912796YT0	TREASURY BILL 11/23 0.00000						02 Nov 2023		
	3,000,000.000	Local		99.155681	2,974,670.42	99.091097	2,972,732.91	-1,937.51	0.30
		Base		99.155681	2,974,670.42	99.091097	2,972,732.91	-1,937.51	0.30
912796ZD4	TREASURY BILL 11/23 0.00000						30 Nov 2023		
	5,000,000.000	Local		98.687500	4,934,374.99	98.671250	4,933,562.50	-812.49	0.49
		Base		98.687500	4,934,374.99	98.671250	4,933,562.50	-812.49	0.49
912796ZY8	TREASURY BILL 01/24 0.00000						25 Jan 2024		
	5,000,000.000	Local		97.864750	4,893,237.50	97.856639	4,892,831.95	-405.55	0.49
		Base		97.864750	4,893,237.50	97.856639	4,892,831.95	-405.55	0.49
912797FA0	TREASURY BILL 10/23 0.00000						12 Oct 2023		
	5,000,000.000	Local		99.403108	4,970,155.42	99.396674	4,969,833.70	-321.72	0.49
		Base		99.403108	4,970,155.42	99.396674	4,969,833.70	-321.72	0.49

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912797FC6	TREASURY BILL 10/23 0.00000	5,000,000.000	Local	99.194708	4,959,735.41	99.191233	4,959,561.65	-173.76	0.49
			Base	99.194708	4,959,735.41	99.191233	4,959,561.65	-173.76	0.49
912797FS1	TREASURY BILL 06/24 0.00000	4,000,000.000	Local	96.086368	3,843,454.73	95.918144	3,836,725.76	-6,728.97	0.38
			Base	96.086368	3,843,454.73	95.918144	3,836,725.76	-6,728.97	0.38
912797FT9	TREASURY BILL 12/23 0.00000	5,000,000.000	Local	98.569250	4,928,462.50	98.569317	4,928,465.85	3.35	0.49
			Base	98.569250	4,928,462.50	98.569317	4,928,465.85	3.35	0.49
912797FU6	TREASURY BILL 12/23 0.00000	5,000,000.000	Local	98.506445	4,925,322.23	98.484056	4,924,202.80	-1,119.43	0.49
			Base	98.506445	4,925,322.23	98.484056	4,924,202.80	-1,119.43	0.49
912797GC5	TREASURY BILL 01/24 0.00000	3,000,000.000	Local	98.060297	2,941,808.91	98.062167	2,941,865.01	56.10	0.29
			Base	98.060297	2,941,808.91	98.062167	2,941,865.01	56.10	0.29
912797GD3	TREASURY BILL 01/24 0.00000	5,000,000.000	Local	97.968824	4,898,441.18	97.960046	4,898,002.30	-438.88	0.49
			Base	97.968824	4,898,441.18	97.960046	4,898,002.30	-438.88	0.49
912797GP6	TREASURY BILL 02/24 0.00000	5,000,000.000	Local	97.322205	4,866,110.27	97.344412	4,867,220.60	1,110.33	0.48
			Base	97.322205	4,866,110.27	97.344412	4,867,220.60	1,110.33	0.48
912797HK6	TREASURY BILL 11/23 0.00000	5,000,000.000	Local	98.919703	4,945,985.16	98.915694	4,945,784.70	-200.46	0.49
			Base	98.919703	4,945,985.16	98.915694	4,945,784.70	-200.46	0.49
912797HV2	TREASURY BILL 12/23 0.00000	5,000,000.000	Local	98.394672	4,919,733.59	98.390736	4,919,536.80	-196.79	0.49
			Base	98.394672	4,919,733.59	98.390736	4,919,536.80	-196.79	0.49
9128282U3	US TREASURY N/B 08/24 1.875	3,000,000.000	Local	98.641348	2,959,240.45	96.601562	2,898,046.86	-61,193.59	0.29
			Base	98.641348	2,959,240.45	96.601562	2,898,046.86	-61,193.59	0.29

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912828B66	US TREASURY N/B 02/24 2.75	3,000,000.000	Local	99.127696	2,973,830.89	98.773438	2,963,203.14	-10,627.75	0.29
			Base	99.127696	2,973,830.89	98.773438	2,963,203.14	-10,627.75	0.29
912828YE4	US TREASURY N/B 08/24 1.25	3,000,000.000	Local	95.918215	2,877,546.45	96.011719	2,880,351.57	2,805.12	0.29
			Base	95.918215	2,877,546.45	96.011719	2,880,351.57	2,805.12	0.29
91282CDM0	US TREASURY N/B 11/23 0.5	7,000,000.000	Local	99.005856	6,930,409.91	98.804688	6,916,328.16	-14,081.75	0.69
			Base	99.005856	6,930,409.91	98.804688	6,916,328.16	-14,081.75	0.69
91282CDR9	US TREASURY N/B 12/23 0.75	3,000,000.000	Local	98.802411	2,964,072.33	98.457031	2,953,710.93	-10,361.40	0.29
			Base	98.802411	2,964,072.33	98.457031	2,953,710.93	-10,361.40	0.29
91282CDZ1	US TREASURY N/B 02/25 1.5	3,000,000.000	Local	96.239606	2,887,188.17	94.941406	2,848,242.18	-38,945.99	0.28
			Base	96.239606	2,887,188.17	94.941406	2,848,242.18	-38,945.99	0.28
91282CEK3	US TREASURY N/B 04/24 2.5	3,000,000.000	Local	98.262912	2,947,887.35	98.109375	2,943,281.25	-4,606.10	0.29
			Base	98.262912	2,947,887.35	98.109375	2,943,281.25	-4,606.10	0.29
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	98.733675	2,962,010.25	98.039062	2,941,171.86	-20,838.39	0.29
			Base	98.733675	2,962,010.25	98.039062	2,941,171.86	-20,838.39	0.29
91282CFA4	US TREASURY N/B 07/24 3	3,000,000.000	Local	98.756618	2,962,698.54	97.855469	2,935,664.07	-27,034.47	0.29
			Base	98.756618	2,962,698.54	97.855469	2,935,664.07	-27,034.47	0.29
91282CFD8	US TREASURY FRN 07/24 VAR	2,000,000.000	Local	100.003631	2,000,072.61	100.017455	2,000,349.10	276.49	0.20
			Base	100.003631	2,000,072.61	100.017455	2,000,349.10	276.49	0.20
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.943562	1,998,871.23	97.925781	1,958,515.62	-40,355.61	0.19
			Base	99.943562	1,998,871.23	97.925781	1,958,515.62	-40,355.61	0.19

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92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
	5,000,000.000	Local		99.998699	4,999,934.95	99.031960	4,951,598.00	-48,336.95	0.49
Original Face:	5,000,000.000	Base		99.998699	4,999,934.95	99.031960	4,951,598.00	-48,336.95	0.49
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	2,000,000.000	Local		99.961199	1,999,223.97	98.160236	1,963,204.72	-36,019.25	0.20
		Base		99.961199	1,999,223.97	98.160236	1,963,204.72	-36,019.25	0.20
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	2,000,000.000	Local		99.992156	1,999,843.12	100.348025	2,006,960.50	7,117.38	0.20
		Base		99.992156	1,999,843.12	100.348025	2,006,960.50	7,117.38	0.20
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.360000	07 Aug 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.345200	2,006,904.00	6,904.00	0.20
		Base		100.000000	2,000,000.00	100.345200	2,006,904.00	6,904.00	0.20
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	98.915695	1,978,313.90	-21,686.10	0.20
		Base		100.000000	2,000,000.00	98.915695	1,978,313.90	-21,686.10	0.20
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	99.838855	1,996,777.10	-3,222.90	0.20
		Base		100.000000	2,000,000.00	99.838855	1,996,777.10	-3,222.90	0.20
US DOLLAR Total									
	494,135,365.190	Local			491,970,520.00		484,781,000.18	-7,189,519.82	48.17
Original Face:	307,120,975.000	Base			491,970,520.00		484,781,000.18	-7,189,519.82	48.17
FIXED INCOME Total									
	494,135,365.190	Base			491,970,520.00		484,781,000.18	-7,189,519.82	48.17
Original Face:	307,120,975.000								

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,018,552,904.320	Base	1,013,619,968.03		1,006,430,448.21	-7,189,519.82	100.00
Original Face:		307,120,975.000						

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-172.990	Local	1.000000	-172.99	1.000000	-172.99	0.00
			Base	1.000000	-172.99	1.000000	-172.99	0.00

US DOLLAR Total		-172.990	Local		-172.99		-172.99	0.00
			Base		-172.99		-172.99	0.00

CASH Total		-172.990	Base		-172.99		-172.99	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A3XK1	AT+T INC				5.700000	19 Oct 2023		
		20,000,000.000	Local	99.240000	19,848,000.00	99.240000	19,848,000.00	5.21
			Base	99.240000	19,848,000.00	99.240000	19,848,000.00	5.21

1247P3YD8	CAFCO LLC				5.520000	13 Nov 2023		
		20,000,000.000	Local	98.880667	19,776,133.33	98.880667	19,776,133.33	5.19
			Base	98.880667	19,776,133.33	98.880667	19,776,133.33	5.19

20632C3G0	CONCORD MINUTEMEN CAP 12/23 ZCP				5.740000	04 Dec 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	2.62
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	2.62

24422MXA4	JOHN DEERE CAPITAL C				5.340000	10 Oct 2023		
		15,000,000.000	Local	99.421500	14,913,225.00	99.421500	14,913,225.00	3.91
			Base	99.421500	14,913,225.00	99.421500	14,913,225.00	3.91

26244JXC8	DUKE ENERGY CORP				5.500000	12 Oct 2023		
		20,000,000.000	Local	99.373611	19,874,722.22	99.373611	19,874,722.22	5.22
			Base	99.373611	19,874,722.22	99.373611	19,874,722.22	5.22

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38346MXJ8	GOTHAM FDG CORP	20,000,000.000	Local	99.285861	19,857,172.22	99.285861	19,857,172.22	0.00	5.21
			Base	99.285861	19,857,172.22	99.285861	19,857,172.22	0.00	5.21
38346MZJ6	GOTHAM FDG CORP	10,000,000.000	Local	98.350000	9,835,000.00	98.350000	9,835,000.00	0.00	2.58
			Base	98.350000	9,835,000.00	98.350000	9,835,000.00	0.00	2.58
40060XWN6	GTA FDG LLC DISC	25,000,000.000	Local	99.685000	24,921,250.00	99.685000	24,921,250.00	0.00	6.54
			Base	99.685000	24,921,250.00	99.685000	24,921,250.00	0.00	6.54
40060XYE4	GTA FDG LLC DISC	15,000,000.000	Local	98.875611	14,831,341.66	98.875611	14,831,341.66	0.00	3.89
			Base	98.875611	14,831,341.66	98.875611	14,831,341.66	0.00	3.89
41282KWS3	HARLEY DAVIDSON FND CP	20,000,000.000	Local	99.579861	19,915,972.22	99.579861	19,915,972.22	0.00	5.23
			Base	99.579861	19,915,972.22	99.579861	19,915,972.22	0.00	5.23
41282KY28	HARLEY DAVIDSON FND CP	20,000,000.000	Local	98.949444	19,789,888.89	98.949444	19,789,888.89	0.00	5.19
			Base	98.949444	19,789,888.89	98.949444	19,789,888.89	0.00	5.19
4499929H1	ILA FINANCIAL SQUARE GOVT	55,360,162.680	Local	100.000000	55,360,162.68	100.000000	55,360,162.68	0.00	14.53
			Base	100.000000	55,360,162.68	100.000000	55,360,162.68	0.00	14.53
53127UXP0	LIBERTY FUNDING LLC	8,242,000.000	Local	99.214222	8,177,236.20	99.214222	8,177,236.20	0.00	2.15
			Base	99.214222	8,177,236.20	99.214222	8,177,236.20	0.00	2.15
56274MYG1	MANHATTAN ASSET FDG.	20,000,000.000	Local	98.847333	19,769,466.66	98.847333	19,769,466.66	0.00	5.19
			Base	98.847333	19,769,466.66	98.847333	19,769,466.66	0.00	5.19
912797FC6	TREASURY BILL 10/23 0.00000	50,000,000.000	Local	99.205372	49,602,686.10	99.205372	49,602,686.10	0.00	13.02
			Base	99.205372	49,602,686.10	99.205372	49,602,686.10	0.00	13.02

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GM3	WI TREASURY SEC. WI TREASURY SEC.				5.257800	08 Feb 2024		
	10,000,000.000	Local	97.663195	9,766,319.45	97.663195	9,766,319.45	0.00	2.56
		Base	97.663195	9,766,319.45	97.663195	9,766,319.45	0.00	2.56
912797GS0	TREASURY BILL 09/23 0.00000				5.275800	12 Sep 2023		
	10,000,000.000	Local	99.838795	9,983,879.50	99.838795	9,983,879.50	0.00	2.62
		Base	99.838795	9,983,879.50	99.838795	9,983,879.50	0.00	2.62
912797GT8	TREASURY BILL 09/23 0.00000				5.035000	19 Sep 2023		
	10,000,000.000	Local	99.748250	9,974,825.00	99.748250	9,974,825.00	0.00	2.62
		Base	99.748250	9,974,825.00	99.748250	9,974,825.00	0.00	2.62
912797HM2	TREASURY BILL 11/23 0.00000				5.276000	28 Nov 2023		
	10,000,000.000	Local	98.710311	9,871,031.11	98.710311	9,871,031.11	0.00	2.59
		Base	98.710311	9,871,031.11	98.710311	9,871,031.11	0.00	2.59
91842KWE2	VW CR INC				5.530000	14 Sep 2023		
	15,000,000.000	Local	99.800306	14,970,045.83	99.800306	14,970,045.83	0.00	3.93
		Base	99.800306	14,970,045.83	99.800306	14,970,045.83	0.00	3.93
US DOLLAR Total								
	383,602,162.680	Local		381,038,358.07		381,038,358.07	0.00	100.00
		Base		381,038,358.07		381,038,358.07	0.00	100.00
CASH EQUIVALENT Total								
	383,602,162.680	Base		381,038,358.07		381,038,358.07	0.00	100.00

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		383,601,989.690	Base	381,038,185.08		381,038,185.08	0.00	100.00

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		1,714.940	Local	100.000000			1,714.94	0.00
			Base	100.000000			1,714.94	0.00
				1,714.94	100.000000		1,714.94	0.01

US DOLLAR Total		1,714.940	Local				1,714.94	0.00
			Base				1,714.94	0.00
				1,714.94			1,714.94	0.01

CASH EQUIVALENT Total

		1,714.940	Base				1,714.94	0.00
				1,714.94			1,714.94	0.01

EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		55,937.000	Local	400.115815			22,381,278.32	450.350000
			Base	400.115815			22,381,278.32	450.350000
							25,191,227.95	2,809,949.63
							25,191,227.95	2,809,949.63

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500			450,421.95	413.830000
			Base	409.474500			450,421.95	413.830000
							455,213.00	4,791.05
							455,213.00	4,791.05

US DOLLAR Total		57,037.000	Local				22,831,700.27	25,646,440.95
			Base				22,831,700.27	25,646,440.95
							25,646,440.95	2,814,740.68
							25,646,440.95	2,814,740.68

EQUITY Total

		57,037.000	Base				22,831,700.27	25,646,440.95
							22,831,700.27	2,814,740.68
							25,646,440.95	99.99

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		58,751.940	Base	22,833,415.21		25,648,155.89	2,814,740.68	100.00
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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		4,622.290	Local	100.000000			4,622.29	0.00
			Base	100.000000			4,622.29	0.00
				4,622.29	100.000000		4,622.29	0.04

US DOLLAR Total		4,622.290	Local				4,622.29	0.00
			Base				4,622.29	0.00
				4,622.29			4,622.29	0.04

CASH EQUIVALENT Total

		4,622.290	Base				4,622.29	0.00
				4,622.29			4,622.29	0.04

EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		22,018.000	Local	449.832207			9,904,405.53	483.570000
			Base	449.832207			9,904,405.53	483.570000
							10,647,244.26	742,838.73
							10,647,244.26	742,838.73

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	89.440000
			Base	89.748240			411,046.94	89.440000
							409,635.20	-1,411.74
							409,635.20	-1,411.74

US DOLLAR Total		26,598.000	Local				10,315,452.47	11,056,879.46
			Base				10,315,452.47	11,056,879.46
							10,315,452.47	741,426.99

EQUITY Total

		26,598.000	Base				10,315,452.47	11,056,879.46
							10,315,452.47	741,426.99

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		31,220.290	Base	10,320,074.76		11,061,501.75	741,426.99	100.00

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		1,058.450	Local	100.000000			1,058.45	0.00
			Base	100.000000			1,058.45	0.01

US DOLLAR Total		1,058.450	Local				1,058.45	0.00
			Base				1,058.45	0.01

CASH EQUIVALENT Total

		1,058.450	Base				1,058.45	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							
		80,323.000	Local	91.792748			7,373,068.90	92.930000
			Base	91.792748			7,373,068.90	92.930000

US DOLLAR Total		80,323.000	Local				7,373,068.90	7,464,416.39
			Base				7,373,068.90	91,347.49

EQUITY Total

		80,323.000	Base				7,373,068.90	7,464,416.39
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Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		81,381.450	Base	7,374,127.35		7,465,474.84	91,347.49	100.00

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.230632	31 Dec 2030		
		4,017.950	Local	100.000000				
			Base	100.000000				
				4,017.95	100.000000	4,017.95	0.00	0.01
				4,017.95		4,017.95	0.00	0.01

US DOLLAR Total		4,017.950	Local			4,017.95	0.00	0.01
			Base			4,017.95	0.00	0.01

CASH EQUIVALENT Total

		4,017.950	Base			4,017.95	0.00	0.01
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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	96.800000	11,680,275.20
			Base	114.602483		13,828,394.06	96.800000	11,680,275.20
								-2,148,118.86
								39.44
								-2,148,118.86
								39.44

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		333,965.000	Local	25.929342		8,659,492.59	25.040000	8,362,483.60
			Base	25.929342		8,659,492.59	25.040000	8,362,483.60
								-297,008.99
								28.24
								-297,008.99
								28.24

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET							
		133,320.000	Local	75.954426		10,126,244.05	71.750000	9,565,710.00
			Base	75.954426		10,126,244.05	71.750000	9,565,710.00
								-560,534.05
								32.30
								-560,534.05
								32.30

US DOLLAR Total		587,949.000	Local			32,614,130.70		29,608,468.80
			Base			32,614,130.70		29,608,468.80
								-3,005,661.90
								99.99
								-3,005,661.90
								99.99

EQUITY Total

		587,949.000	Base			32,614,130.70		29,608,468.80
								-3,005,661.90
								99.99

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: August 31, 2023

View Date: September 5, 2023

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		591,966.950	Base	32,618,148.65		29,612,486.75	-3,005,661.90	100.00

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,740,669.020	Local	1,740,669.02	1,740,669.02	0.15	0.00		0.00
		Base	1,740,669.02	1,740,669.02	0.15	0.00	0.00	0.00
EQUITY								
	23,078,727.000	Local	875,979,089.77	1,163,611,259.31	99.85	287,632,169.54		287,632,169.54
		Base	875,979,089.77	1,163,611,259.31	99.85	287,632,169.54	0.00	287,632,169.54
US DOLLAR Total								
	24,819,396.020	Local	877,719,758.79	1,165,351,928.33	100.00	287,632,169.54		287,632,169.54
		Base	877,719,758.79	1,165,351,928.33	100.00	287,632,169.54	0.00	287,632,169.54
FUND Total								
	24,819,396.020	Base	877,719,758.79	1,165,351,928.33	100.00	287,632,169.54	0.00	287,632,169.54

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA

FUND: ATZ5

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	444,999.410	Local	444,999.41	444,999.41	0.06	0.00		0.00
		Base	444,999.41	444,999.41	0.06	0.00	0.00	0.00
EQUITY								
	27,455,897.000	Local	640,982,598.07	775,793,329.69	99.94	134,810,731.62		134,810,731.62
		Base	640,982,598.07	775,793,329.69	99.94	134,810,731.62	0.00	134,810,731.62
US DOLLAR Total								
	27,900,896.410	Local	641,427,597.48	776,238,329.10	100.00	134,810,731.62		134,810,731.62
		Base	641,427,597.48	776,238,329.10	100.00	134,810,731.62	0.00	134,810,731.62
FUND Total								
	27,900,896.410	Base	641,427,597.48	776,238,329.10	100.00	134,810,731.62	0.00	134,810,731.62

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-206,775.000	Local	-206,775.00	-206,775.00	0.01	0.00		0.00
		Base	-206,775.00	-206,775.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	84,845,104.860	Local	84,282,877.25	84,280,913.03	3.06	-1,964.22		-1,964.22
		Base	84,282,877.25	84,280,913.03	3.06	-1,964.22	0.00	-1,964.22
EQUITY								
	932,687.000	Local	55,346,101.00	47,838,497.39	1.74	-7,507,603.61		-7,507,603.61
		Base	55,346,101.00	47,838,497.39	1.74	-7,507,603.61	0.00	-7,507,603.61
FIXED INCOME								
	2,736,552,776.890	Local	2,762,239,333.40	2,620,862,980.41	95.19	-141,376,352.99		-141,376,352.99
Original Face:	2,202,669,623.000	Base	2,762,239,333.40	2,620,862,980.41	95.19	-141,376,352.99	0.00	-141,376,352.99
US DOLLAR Total								
	2,822,123,793.750	Local	2,901,661,536.65	2,752,775,615.83	100.00	-148,885,920.82		-148,885,920.82
Original Face:	2,202,669,623.000	Base	2,901,661,536.65	2,752,775,615.83	100.00	-148,885,920.82	0.00	-148,885,920.82
FUND Total								
	2,822,123,793.750	Base	2,901,661,536.65	2,752,775,615.83	100.00	-148,885,920.82	0.00	-148,885,920.82
Original Face:	2,202,669,623.000							

Holdings

Currency Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	120,888.880	Local	120,888.88	120,888.88	0.02	0.00		0.00
		Base	120,888.88	120,888.88	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	98,873,000.000	Local	98,214,425.25	98,194,245.86	14.56	-20,179.39		-20,179.39
		Base	98,214,425.25	98,194,245.86	14.56	-20,179.39	0.00	-20,179.39
FIXED INCOME								
	597,990,280.120	Local	597,321,407.18	575,947,153.15	85.42	-21,374,254.03		-21,374,254.03
Original Face:	188,773,032.000	Base	597,321,407.18	575,947,153.15	85.42	-21,374,254.03	0.00	-21,374,254.03
US DOLLAR Total								
	696,984,169.000	Local	695,656,721.31	674,262,287.89	100.00	-21,394,433.42		-21,394,433.42
Original Face:	188,773,032.000	Base	695,656,721.31	674,262,287.89	100.00	-21,394,433.42	0.00	-21,394,433.42
FUND Total								
	696,984,169.000	Base	695,656,721.31	674,262,287.89	100.00	-21,394,433.42	0.00	-21,394,433.42
Original Face:	188,773,032.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	254,984.350	Local	254,984.35	254,984.35	0.09	0.00		0.00
		Base	254,984.35	254,984.35	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	101,212,351.800	Local	101,063,413.81	101,064,537.39	35.65	1,123.58		1,123.58
		Base	101,063,413.81	101,064,537.39	35.65	1,123.58	0.00	1,123.58
FIXED INCOME								
	189,335,115.200	Local	189,074,396.72	182,173,081.96	64.26	-6,901,314.76		-6,901,314.76
Original Face:	113,263,606.000	Base	189,074,396.72	182,173,081.96	64.26	-6,901,314.76	0.00	-6,901,314.76
US DOLLAR Total								
	290,802,451.350	Local	290,392,794.88	283,492,603.70	100.00	-6,900,191.18		-6,900,191.18
Original Face:	113,263,606.000	Base	290,392,794.88	283,492,603.70	100.00	-6,900,191.18	0.00	-6,900,191.18
FUND Total								
	290,802,451.350	Base	290,392,794.88	283,492,603.70	100.00	-6,900,191.18	0.00	-6,900,191.18
Original Face:	113,263,606.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,740,461.700	Local	1,740,461.70	1,740,461.70	0.06	0.00		0.00
		Base	1,740,461.70	1,740,461.70	0.06	0.00	0.00	0.00
EQUITY								
	23,197,191.000	Local	1,170,130,274.68	2,762,680,327.39	99.94	1,592,550,052.71		1,592,550,052.71
		Base	1,170,130,274.68	2,762,680,327.39	99.94	1,592,550,052.71	0.00	1,592,550,052.71
US DOLLAR Total								
	24,937,652.700	Local	1,171,870,736.38	2,764,420,789.09	100.00	1,592,550,052.71		1,592,550,052.71
		Base	1,171,870,736.38	2,764,420,789.09	100.00	1,592,550,052.71	0.00	1,592,550,052.71
FUND Total								
	24,937,652.700	Base	1,171,870,736.38	2,764,420,789.09	100.00	1,592,550,052.71	0.00	1,592,550,052.71

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,061,909.900	Local	2,061,909.90	2,061,909.90	0.09	0.00		0.00
		Base	2,061,909.90	2,061,909.90	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	986,845,019.630	Local	978,031,262.50	977,643,256.45	41.06	-388,006.05		-388,006.05
		Base	978,031,262.50	977,643,256.45	41.06	-388,006.05	0.00	-388,006.05
EQUITY								
	207,078,475.220	Local	207,078,475.22	207,078,475.22	8.70	0.00		0.00
		Base	207,078,475.22	207,078,475.22	8.70	0.00	0.00	0.00
FIXED INCOME								
	1,229,508,273.230	Local	1,222,201,793.90	1,194,183,460.78	50.16	-28,018,333.12		-28,018,333.12
Original Face:	605,645,898.000	Base	1,222,201,793.90	1,194,183,460.78	50.16	-28,018,333.12	0.00	-28,018,333.12
US DOLLAR Total								
	2,425,493,677.980	Local	2,409,373,441.52	2,380,967,102.35	100.00	-28,406,339.17		-28,406,339.17
Original Face:	605,645,898.000	Base	2,409,373,441.52	2,380,967,102.35	100.00	-28,406,339.17	0.00	-28,406,339.17
FUND Total								
	2,425,493,677.980	Base	2,409,373,441.52	2,380,967,102.35	100.00	-28,406,339.17	0.00	-28,406,339.17
Original Face:	605,645,898.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,727,471.780	Local	5,727,471.78	5,727,471.78	0.09	0.00		0.00
		Base	5,727,471.78	5,727,471.78	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	2,100,036,904.740	Local	2,090,120,147.09	2,089,738,697.99	33.64	-381,449.10		-381,449.10
		Base	2,090,120,147.09	2,089,738,697.99	33.64	-381,449.10	0.00	-381,449.10
EQUITY								
	395,157,777.010	Local	395,157,777.01	395,157,777.01	6.36	0.00		0.00
		Base	395,157,777.01	395,157,777.01	6.36	0.00	0.00	0.00
FIXED INCOME								
	3,834,076,083.770	Local	3,829,791,261.44	3,720,824,944.46	59.90	-108,966,316.98		-108,966,316.98
Original Face:	430,688,511.000	Base	3,829,791,261.44	3,720,824,944.46	59.90	-108,966,316.98	0.00	-108,966,316.98
US DOLLAR Total								
	6,334,998,237.300	Local	6,320,796,657.32	6,211,448,891.24	100.00	-109,347,766.08		-109,347,766.08
Original Face:	430,688,511.000	Base	6,320,796,657.32	6,211,448,891.24	100.00	-109,347,766.08	0.00	-109,347,766.08
FUND Total								
	6,334,998,237.300	Base	6,320,796,657.32	6,211,448,891.24	100.00	-109,347,766.08	0.00	-109,347,766.08
Original Face:	430,688,511.000							

Holdings

Currency Summary

As of: August 31, 2023

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

FUND: ATZD

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	260,928.990	Local	260,928.99	260,928.99	0.23	0.00		0.00
		Base	260,928.99	260,928.99	0.23	0.00	0.00	0.00
FIXED INCOME								
	116,446,958.940	Local	115,994,207.90	114,175,079.81	99.77	-1,819,128.09		-1,819,128.09
Original Face:	44,787,000.000	Base	115,994,207.90	114,175,079.81	99.77	-1,819,128.09	0.00	-1,819,128.09
US DOLLAR Total								
	116,707,887.930	Local	116,255,136.89	114,436,008.80	100.00	-1,819,128.09		-1,819,128.09
Original Face:	44,787,000.000	Base	116,255,136.89	114,436,008.80	100.00	-1,819,128.09	0.00	-1,819,128.09
FUND Total								
	116,707,887.930	Base	116,255,136.89	114,436,008.80	100.00	-1,819,128.09	0.00	-1,819,128.09
Original Face:	44,787,000.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	506,250.000	Local	506,250.00	506,250.00	0.04	0.00		0.00
		Base	506,250.00	506,250.00	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	327,188,379.890	Local	325,878,897.12	325,878,897.12	28.14	0.00		0.00
		Base	325,878,897.12	325,878,897.12	28.14	0.00	0.00	0.00
EQUITY								
	125,129,365.250	Local	125,129,365.25	125,129,365.25	10.81	0.00		0.00
		Base	125,129,365.25	125,129,365.25	10.81	0.00	0.00	0.00
FIXED INCOME								
	732,088,975.640	Local	731,986,528.22	706,491,950.33	61.01	-25,494,577.89		-25,494,577.89
Original Face:	307,393,263.000	Base	731,986,528.22	706,491,950.33	61.01	-25,494,577.89	0.00	-25,494,577.89
US DOLLAR Total								
	1,184,912,970.780	Local	1,183,501,040.59	1,158,006,462.70	100.00	-25,494,577.89		-25,494,577.89
Original Face:	307,393,263.000	Base	1,183,501,040.59	1,158,006,462.70	100.00	-25,494,577.89	0.00	-25,494,577.89
FUND Total								
	1,184,912,970.780	Base	1,183,501,040.59	1,158,006,462.70	100.00	-25,494,577.89	0.00	-25,494,577.89
Original Face:	307,393,263.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	74,999.990	Local	74,999.99	74,999.99	0.00	0.00		0.00
		Base	74,999.99	74,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,106,308,661.380	Local	2,095,104,680.71	2,095,104,680.71	77.25	0.00		0.00
		Base	2,095,104,680.71	2,095,104,680.71	77.25	0.00	0.00	0.00
EQUITY								
	101,963,221.820	Local	101,963,221.82	101,963,221.82	3.76	0.00		0.00
		Base	101,963,221.82	101,963,221.82	3.76	0.00	0.00	0.00
FIXED INCOME								
	519,348,496.630	Local	515,008,533.60	514,966,050.84	18.99	-42,482.76		-42,482.76
Original Face:	21,000,000.000	Base	515,008,533.60	514,966,050.84	18.99	-42,482.76	0.00	-42,482.76
US DOLLAR Total								
	2,727,695,379.820	Local	2,712,151,436.12	2,712,108,953.36	100.00	-42,482.76		-42,482.76
Original Face:	21,000,000.000	Base	2,712,151,436.12	2,712,108,953.36	100.00	-42,482.76	0.00	-42,482.76
FUND Total								
	2,727,695,379.820	Base	2,712,151,436.12	2,712,108,953.36	100.00	-42,482.76	0.00	-42,482.76
Original Face:	21,000,000.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	150,000.020	Local	150,000.02	150,000.02	0.01	0.00		0.00
		Base	150,000.02	150,000.02	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,274,759,137.980	Local	1,271,215,444.76	1,271,215,444.76	55.28	0.00		0.00
		Base	1,271,215,444.76	1,271,215,444.76	55.28	0.00	0.00	0.00
EQUITY								
	120,462,784.820	Local	120,462,784.82	120,462,784.82	5.24	0.00		0.00
		Base	120,462,784.82	120,462,784.82	5.24	0.00	0.00	0.00
FIXED INCOME								
	915,000,000.000	Local	907,693,513.47	907,624,104.75	39.47	-69,408.72		-69,408.72
		Base	907,693,513.47	907,624,104.75	39.47	-69,408.72	0.00	-69,408.72
US DOLLAR Total								
	2,310,371,922.820	Local	2,299,521,743.07	2,299,452,334.35	100.00	-69,408.72		-69,408.72
		Base	2,299,521,743.07	2,299,452,334.35	100.00	-69,408.72	0.00	-69,408.72
FUND Total								
	2,310,371,922.820	Base	2,299,521,743.07	2,299,452,334.35	100.00	-69,408.72	0.00	-69,408.72

Holdings

Currency Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-24,440.260	Local	-24,440.26	-24,440.26	0.00	0.00		0.00
		Base	-24,440.26	-24,440.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,166,339.340	Local	1,166,234.19	1,166,339.34	0.23	105.15		105.15
		Base	1,166,234.19	1,166,339.34	0.23	105.15	0.00	105.15
FIXED INCOME								
	493,840,000.000	Local	503,953,008.76	500,469,186.60	99.76	-3,483,822.16		-3,483,822.16
Original Face:	159,858,326.930	Base	503,953,008.76	500,469,186.60	99.76	-3,483,822.16	0.00	-3,483,822.16
US DOLLAR Total								
	494,981,899.080	Local	505,094,802.69	501,611,085.68	100.00	-3,483,717.01		-3,483,717.01
Original Face:	159,858,326.930	Base	505,094,802.69	501,611,085.68	100.00	-3,483,717.01	0.00	-3,483,717.01
FUND Total								
	494,981,899.080	Base	505,094,802.69	501,611,085.68	100.00	-3,483,717.01	0.00	-3,483,717.01
Original Face:	159,858,326.930							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	374,776.320	Local	374,776.32	374,776.32	0.07	0.00		0.00
		Base	374,776.32	374,776.32	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	50,500,000.000	Local	50,365,159.72	50,365,159.72	8.99	0.00		0.00
		Base	50,365,159.72	50,365,159.72	8.99	0.00	0.00	0.00
FIXED INCOME								
	547,361,128.670	Local	549,557,975.89	509,714,480.50	90.95	-39,843,495.39		-39,843,495.39
Original Face:	268,431,573.000	Base	549,557,975.89	509,714,480.50	90.95	-39,843,495.39	0.00	-39,843,495.39
US DOLLAR Total								
	598,235,904.990	Local	600,297,911.93	560,454,416.54	100.00	-39,843,495.39		-39,843,495.39
Original Face:	268,431,573.000	Base	600,297,911.93	560,454,416.54	100.00	-39,843,495.39	0.00	-39,843,495.39
FUND Total								
	598,235,904.990	Base	600,297,911.93	560,454,416.54	100.00	-39,843,495.39	0.00	-39,843,495.39
Original Face:	268,431,573.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	61,898.360	Local	61,898.36	61,898.36	0.00	0.00		0.00
		Base	61,898.36	61,898.36	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,427,927,161.410	Local	3,418,827,988.96	3,418,827,988.96	87.05	0.00		0.00
		Base	3,418,827,988.96	3,418,827,988.96	87.05	0.00	0.00	0.00
EQUITY								
	310,589,225.150	Local	310,589,225.15	310,589,225.15	7.91	0.00		0.00
		Base	310,589,225.15	310,589,225.15	7.91	0.00	0.00	0.00
FIXED INCOME								
	200,000,000.000	Local	197,815,314.29	197,773,438.40	5.04	-41,875.89		-41,875.89
		Base	197,815,314.29	197,773,438.40	5.04	-41,875.89	0.00	-41,875.89
US DOLLAR Total								
	3,938,578,284.920	Local	3,927,294,426.76	3,927,252,550.87	100.00	-41,875.89		-41,875.89
		Base	3,927,294,426.76	3,927,252,550.87	100.00	-41,875.89	0.00	-41,875.89
FUND Total								
	3,938,578,284.920	Base	3,927,294,426.76	3,927,252,550.87	100.00	-41,875.89	0.00	-41,875.89

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	180,944.740	Local	180,944.74	180,944.74	0.09	0.00		0.00
		Base	180,944.74	180,944.74	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	34,319,000.000	Local	34,307,434.19	34,307,434.19	17.39	0.00		0.00
		Base	34,307,434.19	34,307,434.19	17.39	0.00	0.00	0.00
FIXED INCOME								
	179,182,273.210	Local	179,482,015.23	162,746,132.95	82.51	-16,735,882.28		-16,735,882.28
Original Face:	149,525,330.000	Base	179,482,015.23	162,746,132.95	82.51	-16,735,882.28	0.00	-16,735,882.28
US DOLLAR Total								
	213,682,217.950	Local	213,970,394.16	197,234,511.88	100.00	-16,735,882.28		-16,735,882.28
Original Face:	149,525,330.000	Base	213,970,394.16	197,234,511.88	100.00	-16,735,882.28	0.00	-16,735,882.28
FUND Total								
	213,682,217.950	Base	213,970,394.16	197,234,511.88	100.00	-16,735,882.28	0.00	-16,735,882.28
Original Face:	149,525,330.000							

Holdings

Currency Summary

As of: August 31, 2023

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,590,981.320	Local	4,590,981.32	4,590,981.32	0.46	0.00		0.00
		Base	4,590,981.32	4,590,981.32	0.46	0.00	0.00	0.00
CASH EQUIVALENT								
	519,826,557.810	Local	517,058,466.71	517,058,466.71	51.38	0.00		0.00
		Base	517,058,466.71	517,058,466.71	51.38	0.00	0.00	0.00
FIXED INCOME								
	494,135,365.190	Local	491,970,520.00	484,781,000.18	48.17	-7,189,519.82		-7,189,519.82
Original Face:	307,120,975.000	Base	491,970,520.00	484,781,000.18	48.17	-7,189,519.82	0.00	-7,189,519.82
US DOLLAR Total								
	1,018,552,904.320	Local	1,013,619,968.03	1,006,430,448.21	100.00	-7,189,519.82		-7,189,519.82
Original Face:	307,120,975.000	Base	1,013,619,968.03	1,006,430,448.21	100.00	-7,189,519.82	0.00	-7,189,519.82
FUND Total								
	1,018,552,904.320	Base	1,013,619,968.03	1,006,430,448.21	100.00	-7,189,519.82	0.00	-7,189,519.82
Original Face:	307,120,975.000							

Holdings

Currency Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-172.990	Local	-172.99	-172.99	0.00	0.00		0.00
		Base	-172.99	-172.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	383,602,162.680	Local	381,038,358.07	381,038,358.07	100.00	0.00		0.00
		Base	381,038,358.07	381,038,358.07	100.00	0.00	0.00	0.00
US DOLLAR Total								
	383,601,989.690	Local	381,038,185.08	381,038,185.08	100.00	0.00		0.00
		Base	381,038,185.08	381,038,185.08	100.00	0.00	0.00	0.00
FUND Total								
	383,601,989.690	Base	381,038,185.08	381,038,185.08	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: August 31, 2023

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,714.940	Local	1,714.94	1,714.94	0.01	0.00		0.00
		Base	1,714.94	1,714.94	0.01	0.00	0.00	0.00
EQUITY								
	57,037.000	Local	22,831,700.27	25,646,440.95	99.99	2,814,740.68		2,814,740.68
		Base	22,831,700.27	25,646,440.95	99.99	2,814,740.68	0.00	2,814,740.68
US DOLLAR Total								
	58,751.940	Local	22,833,415.21	25,648,155.89	100.00	2,814,740.68		2,814,740.68
		Base	22,833,415.21	25,648,155.89	100.00	2,814,740.68	0.00	2,814,740.68
FUND Total								
	58,751.940	Base	22,833,415.21	25,648,155.89	100.00	2,814,740.68	0.00	2,814,740.68

Holdings

Currency Summary

As of: August 31, 2023

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	4,622.290	Local	4,622.29	4,622.29	0.04	0.00		0.00
		Base	4,622.29	4,622.29	0.04	0.00	0.00	0.00
EQUITY								
	26,598.000	Local	10,315,452.47	11,056,879.46	99.96	741,426.99		741,426.99
		Base	10,315,452.47	11,056,879.46	99.96	741,426.99	0.00	741,426.99
US DOLLAR Total								
	31,220.290	Local	10,320,074.76	11,061,501.75	100.00	741,426.99		741,426.99
		Base	10,320,074.76	11,061,501.75	100.00	741,426.99	0.00	741,426.99
FUND Total								
	31,220.290	Base	10,320,074.76	11,061,501.75	100.00	741,426.99	0.00	741,426.99

Holdings

Currency Summary

As of: August 31, 2023

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,058.450	Local	1,058.45	1,058.45	0.01	0.00		0.00
		Base	1,058.45	1,058.45	0.01	0.00	0.00	0.00
EQUITY								
	80,323.000	Local	7,373,068.90	7,464,416.39	99.99	91,347.49		91,347.49
		Base	7,373,068.90	7,464,416.39	99.99	91,347.49	0.00	91,347.49
US DOLLAR Total								
	81,381.450	Local	7,374,127.35	7,465,474.84	100.00	91,347.49		91,347.49
		Base	7,374,127.35	7,465,474.84	100.00	91,347.49	0.00	91,347.49
FUND Total								
	81,381.450	Base	7,374,127.35	7,465,474.84	100.00	91,347.49	0.00	91,347.49

Holdings

Currency Summary

As of: August 31, 2023

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: September 5, 2023



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	4,017.950	Local	4,017.95	4,017.95	0.01	0.00		0.00
		Base	4,017.95	4,017.95	0.01	0.00	0.00	0.00
EQUITY								
	587,949.000	Local	32,614,130.70	29,608,468.80	99.99	-3,005,661.90		-3,005,661.90
		Base	32,614,130.70	29,608,468.80	99.99	-3,005,661.90	0.00	-3,005,661.90
US DOLLAR Total								
	591,966.950	Local	32,618,148.65	29,612,486.75	100.00	-3,005,661.90		-3,005,661.90
		Base	32,618,148.65	29,612,486.75	100.00	-3,005,661.90	0.00	-3,005,661.90
FUND Total								
	591,966.950	Base	32,618,148.65	29,612,486.75	100.00	-3,005,661.90	0.00	-3,005,661.90

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,740,669.020	1,740,669.02	1,740,669.02	0.15	0.00	0.00	0.00
CASH EQUIVALENT Total	1,740,669.020	1,740,669.02	1,740,669.02	0.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,078,727.000	875,979,089.77	1,163,611,259.31	99.85	287,632,169.54	0.00	287,632,169.54
EQUITY Total	23,078,727.000	875,979,089.77	1,163,611,259.31	99.85	287,632,169.54	0.00	287,632,169.54

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,819,396.020	877,719,758.79	1,165,351,928.33	100.00	287,632,169.54	0.00	287,632,169.54

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	444,999.410	444,999.41	444,999.41	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	444,999.410	444,999.41	444,999.41	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,455,897.000	640,982,598.07	775,793,329.69	99.94	134,810,731.62	0.00	134,810,731.62
EQUITY Total	27,455,897.000	640,982,598.07	775,793,329.69	99.94	134,810,731.62	0.00	134,810,731.62

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,900,896.410	641,427,597.48	776,238,329.10	100.00	134,810,731.62	0.00	134,810,731.62

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-206,775.000	-206,775.00	-206,775.00	0.01	0.00	0.00	0.00
CASH Total	-206,775.000	-206,775.00	-206,775.00	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	84,845,104.860	84,282,877.25	84,280,913.03	3.06	-1,964.22	0.00	-1,964.22
CASH EQUIVALENT Total	84,845,104.860	84,282,877.25	84,280,913.03	3.06	-1,964.22	0.00	-1,964.22

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	932,687.000	55,346,101.00	47,838,497.39	1.74	-7,507,603.61	0.00	-7,507,603.61
EQUITY Total	932,687.000	55,346,101.00	47,838,497.39	1.74	-7,507,603.61	0.00	-7,507,603.61

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,736,552,776.890	2,762,239,333.40	2,620,862,980.41	95.19	-141,376,352.99	0.00	-141,376,352.99
FIXED INCOME Total	2,736,552,776.890	2,762,239,333.40	2,620,862,980.41	95.19	-141,376,352.99	0.00	-141,376,352.99

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,822,123,793.750	2,901,661,536.65	2,752,775,615.83	100.00	-148,885,920.82	0.00	-148,885,920.82

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	120,888.880	120,888.88	120,888.88	0.02	0.00	0.00	0.00
CASH Total	120,888.880	120,888.88	120,888.88	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	98,873,000.000	98,214,425.25	98,194,245.86	14.56	-20,179.39	0.00	-20,179.39
CASH EQUIVALENT Total	98,873,000.000	98,214,425.25	98,194,245.86	14.56	-20,179.39	0.00	-20,179.39

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	597,990,280.120	597,321,407.18	575,947,153.15	85.42	-21,374,254.03	0.00	-21,374,254.03
FIXED INCOME Total	597,990,280.120	597,321,407.18	575,947,153.15	85.42	-21,374,254.03	0.00	-21,374,254.03

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	696,984,169.000	695,656,721.31	674,262,287.89	100.00	-21,394,433.42	0.00	-21,394,433.42

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	254,984.350	254,984.35	254,984.35	0.09	0.00	0.00	0.00
CASH Total	254,984.350	254,984.35	254,984.35	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	101,212,351.800	101,063,413.81	101,064,537.39	35.65	1,123.58	0.00	1,123.58
CASH EQUIVALENT Total	101,212,351.800	101,063,413.81	101,064,537.39	35.65	1,123.58	0.00	1,123.58

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	189,335,115.200	189,074,396.72	182,173,081.96	64.26	-6,901,314.76	0.00	-6,901,314.76
FIXED INCOME Total							
	189,335,115.200	189,074,396.72	182,173,081.96	64.26	-6,901,314.76	0.00	-6,901,314.76

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	290,802,451.350	290,392,794.88	283,492,603.70	100.00	-6,900,191.18	0.00	-6,900,191.18

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,740,461.700	1,740,461.70	1,740,461.70	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	1,740,461.700	1,740,461.70	1,740,461.70	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,197,191.000	1,170,130,274.68	2,762,680,327.39	99.94	1,592,550,052.71	0.00	1,592,550,052.71
EQUITY Total	23,197,191.000	1,170,130,274.68	2,762,680,327.39	99.94	1,592,550,052.71	0.00	1,592,550,052.71

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,937,652.700	1,171,870,736.38	2,764,420,789.09	100.00	1,592,550,052.71	0.00	1,592,550,052.71

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,061,909.900	2,061,909.90	2,061,909.90	0.09	0.00	0.00	0.00
CASH Total	2,061,909.900	2,061,909.90	2,061,909.90	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	986,845,019.630	978,031,262.50	977,643,256.45	41.06	-388,006.05	0.00	-388,006.05
CASH EQUIVALENT Total							
	986,845,019.630	978,031,262.50	977,643,256.45	41.06	-388,006.05	0.00	-388,006.05

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	207,078,475.220	207,078,475.22	207,078,475.22	8.70	0.00	0.00	0.00
EQUITY Total	207,078,475.220	207,078,475.22	207,078,475.22	8.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,229,508,273.230	1,222,201,793.90	1,194,183,460.78	50.16	-28,018,333.12	0.00	-28,018,333.12
FIXED INCOME Total	1,229,508,273.230	1,222,201,793.90	1,194,183,460.78	50.16	-28,018,333.12	0.00	-28,018,333.12

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,425,493,677.980	2,409,373,441.52	2,380,967,102.35	100.00	-28,406,339.17	0.00	-28,406,339.17

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,727,471.780	5,727,471.78	5,727,471.78	0.09	0.00	0.00	0.00
CASH Total	5,727,471.780	5,727,471.78	5,727,471.78	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,100,036,904.740	2,090,120,147.09	2,089,738,697.99	33.64	-381,449.10	0.00	-381,449.10
CASH EQUIVALENT Total							
	2,100,036,904.740	2,090,120,147.09	2,089,738,697.99	33.64	-381,449.10	0.00	-381,449.10

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	395,157,777.010	395,157,777.01	395,157,777.01	6.36	0.00	0.00	0.00
EQUITY Total	395,157,777.010	395,157,777.01	395,157,777.01	6.36	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	3,834,076,083.770	3,829,791,261.44	3,720,824,944.46	59.90	-108,966,316.98	0.00	-108,966,316.98
FIXED INCOME Total	3,834,076,083.770	3,829,791,261.44	3,720,824,944.46	59.90	-108,966,316.98	0.00	-108,966,316.98

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,334,998,237.300	6,320,796,657.32	6,211,448,891.24	100.00	-109,347,766.08	0.00	-109,347,766.08

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZD

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	260,928.990	260,928.99	260,928.99	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	260,928.990	260,928.99	260,928.99	0.23	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZD

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	116,446,958.940	115,994,207.90	114,175,079.81	99.77	-1,819,128.09	0.00	-1,819,128.09
FIXED INCOME Total	116,446,958.940	115,994,207.90	114,175,079.81	99.77	-1,819,128.09	0.00	-1,819,128.09

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZD

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	116,707,887.930	116,255,136.89	114,436,008.80	100.00	-1,819,128.09	0.00	-1,819,128.09

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	506,250.000	506,250.00	506,250.00	0.04	0.00	0.00	0.00
CASH Total	506,250.000	506,250.00	506,250.00	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	327,188,379.890	325,878,897.12	325,878,897.12	28.14	0.00	0.00	0.00
CASH EQUIVALENT Total							
	327,188,379.890	325,878,897.12	325,878,897.12	28.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	125,129,365.250	125,129,365.25	125,129,365.25	10.81	0.00	0.00	0.00
EQUITY Total	125,129,365.250	125,129,365.25	125,129,365.25	10.81	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	732,088,975.640	731,986,528.22	706,491,950.33	61.01	-25,494,577.89	0.00	-25,494,577.89
FIXED INCOME Total	732,088,975.640	731,986,528.22	706,491,950.33	61.01	-25,494,577.89	0.00	-25,494,577.89

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,184,912,970.780	1,183,501,040.59	1,158,006,462.70	100.00	-25,494,577.89	0.00	-25,494,577.89

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	74,999.990	74,999.99	74,999.99	0.00	0.00	0.00	0.00
CASH Total	74,999.990	74,999.99	74,999.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	2,106,308,661.380	2,095,104,680.71	2,095,104,680.71	77.25	0.00	0.00	0.00
CASH EQUIVALENT Total							
	2,106,308,661.380	2,095,104,680.71	2,095,104,680.71	77.25	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	101,963,221.820	101,963,221.82	101,963,221.82	3.76	0.00	0.00	0.00
EQUITY Total	101,963,221.820	101,963,221.82	101,963,221.82	3.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	519,348,496.630	515,008,533.60	514,966,050.84	18.99	-42,482.76	0.00	-42,482.76
FIXED INCOME Total	519,348,496.630	515,008,533.60	514,966,050.84	18.99	-42,482.76	0.00	-42,482.76

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,727,695,379.820	2,712,151,436.12	2,712,108,953.36	100.00	-42,482.76	0.00	-42,482.76

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	150,000.020	150,000.02	150,000.02	0.01	0.00	0.00	0.00
CASH Total	150,000.020	150,000.02	150,000.02	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,274,759,137.980	1,271,215,444.76	1,271,215,444.76	55.28	0.00	0.00	0.00
CASH EQUIVALENT Total	1,274,759,137.980	1,271,215,444.76	1,271,215,444.76	55.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	120,462,784.820	120,462,784.82	120,462,784.82	5.24	0.00	0.00	0.00
EQUITY Total	120,462,784.820	120,462,784.82	120,462,784.82	5.24	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	915,000,000.000	907,693,513.47	907,624,104.75	39.47	-69,408.72	0.00	-69,408.72
FIXED INCOME Total							
	915,000,000.000	907,693,513.47	907,624,104.75	39.47	-69,408.72	0.00	-69,408.72

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,310,371,922.820	2,299,521,743.07	2,299,452,334.35	100.00	-69,408.72	0.00	-69,408.72

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-24,440.260	-24,440.26	-24,440.26	0.00	0.00	0.00	0.00
CASH Total	-24,440.260	-24,440.26	-24,440.26	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,166,339.340	1,166,234.19	1,166,339.34	0.23	105.15	0.00	105.15
CASH EQUIVALENT Total	1,166,339.340	1,166,234.19	1,166,339.34	0.23	105.15	0.00	105.15

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	493,840,000.000	503,953,008.76	500,469,186.60	99.76	-3,483,822.16	0.00	-3,483,822.16
FIXED INCOME Total							
	493,840,000.000	503,953,008.76	500,469,186.60	99.76	-3,483,822.16	0.00	-3,483,822.16

Holdings

Asset Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	494,981,899.080	505,094,802.69	501,611,085.68	100.00	-3,483,717.01	0.00	-3,483,717.01

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	374,776.320	374,776.32	374,776.32	0.07	0.00	0.00	0.00
CASH Total	374,776.320	374,776.32	374,776.32	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	50,500,000.000	50,365,159.72	50,365,159.72	8.99	0.00	0.00	0.00
CASH EQUIVALENT Total	50,500,000.000	50,365,159.72	50,365,159.72	8.99	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	547,361,128.670	549,557,975.89	509,714,480.50	90.95	-39,843,495.39	0.00	-39,843,495.39
FIXED INCOME Total	547,361,128.670	549,557,975.89	509,714,480.50	90.95	-39,843,495.39	0.00	-39,843,495.39

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	598,235,904.990	600,297,911.93	560,454,416.54	100.00	-39,843,495.39	0.00	-39,843,495.39

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	61,898.360	61,898.36	61,898.36	0.00	0.00	0.00	0.00
CASH Total	61,898.360	61,898.36	61,898.36	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	3,427,927,161.410	3,418,827,988.96	3,418,827,988.96	87.05	0.00	0.00	0.00
CASH EQUIVALENT Total							
	3,427,927,161.410	3,418,827,988.96	3,418,827,988.96	87.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	310,589,225.150	310,589,225.15	310,589,225.15	7.91	0.00	0.00	0.00
EQUITY Total	310,589,225.150	310,589,225.15	310,589,225.15	7.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	200,000,000.000	197,815,314.29	197,773,438.40	5.04	-41,875.89	0.00	-41,875.89
FIXED INCOME Total							
	200,000,000.000	197,815,314.29	197,773,438.40	5.04	-41,875.89	0.00	-41,875.89

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,938,578,284.920	3,927,294,426.76	3,927,252,550.87	100.00	-41,875.89	0.00	-41,875.89

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	180,944.740	180,944.74	180,944.74	0.09	0.00	0.00	0.00
CASH Total	180,944.740	180,944.74	180,944.74	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	34,319,000.000	34,307,434.19	34,307,434.19	17.39	0.00	0.00	0.00
CASH EQUIVALENT Total	34,319,000.000	34,307,434.19	34,307,434.19	17.39	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	179,182,273.210	179,482,015.23	162,746,132.95	82.51	-16,735,882.28	0.00	-16,735,882.28
FIXED INCOME Total	179,182,273.210	179,482,015.23	162,746,132.95	82.51	-16,735,882.28	0.00	-16,735,882.28

Holdings

Asset Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	213,682,217.950	213,970,394.16	197,234,511.88	100.00	-16,735,882.28	0.00	-16,735,882.28

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,590,981.320	4,590,981.32	4,590,981.32	0.46	0.00	0.00	0.00
CASH Total	4,590,981.320	4,590,981.32	4,590,981.32	0.46	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	519,826,557.810	517,058,466.71	517,058,466.71	51.38	0.00	0.00	0.00
CASH EQUIVALENT Total							
	519,826,557.810	517,058,466.71	517,058,466.71	51.38	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	494,135,365.190	491,970,520.00	484,781,000.18	48.17	-7,189,519.82	0.00	-7,189,519.82
FIXED INCOME Total							
	494,135,365.190	491,970,520.00	484,781,000.18	48.17	-7,189,519.82	0.00	-7,189,519.82

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,018,552,904.320	1,013,619,968.03	1,006,430,448.21	100.00	-7,189,519.82	0.00	-7,189,519.82

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-172.990	-172.99	-172.99	0.00	0.00	0.00	0.00
CASH Total	-172.990	-172.99	-172.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	383,602,162.680	381,038,358.07	381,038,358.07	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	383,602,162.680	381,038,358.07	381,038,358.07	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	383,601,989.690	381,038,185.08	381,038,185.08	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,714.940	1,714.94	1,714.94	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,714.940	1,714.94	1,714.94	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	57,037.000	22,831,700.27	25,646,440.95	99.99	2,814,740.68	0.00	2,814,740.68
EQUITY Total	57,037.000	22,831,700.27	25,646,440.95	99.99	2,814,740.68	0.00	2,814,740.68

Holdings

Asset Summary

As of: August 31, 2023

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	58,751.940	22,833,415.21	25,648,155.89	100.00	2,814,740.68	0.00	2,814,740.68

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,622.290	4,622.29	4,622.29	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	4,622.290	4,622.29	4,622.29	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,598.000	10,315,452.47	11,056,879.46	99.96	741,426.99	0.00	741,426.99
EQUITY Total	26,598.000	10,315,452.47	11,056,879.46	99.96	741,426.99	0.00	741,426.99

Holdings

Asset Summary

As of: August 31, 2023

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	31,220.290	10,320,074.76	11,061,501.75	100.00	741,426.99	0.00	741,426.99

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,058.450	1,058.45	1,058.45	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,058.450	1,058.45	1,058.45	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	80,323.000	7,373,068.90	7,464,416.39	99.99	91,347.49	0.00	91,347.49
EQUITY Total	80,323.000	7,373,068.90	7,464,416.39	99.99	91,347.49	0.00	91,347.49

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	81,381.450	7,374,127.35	7,465,474.84	100.00	91,347.49	0.00	91,347.49

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,017.950	4,017.95	4,017.95	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	4,017.950	4,017.95	4,017.95	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	587,949.000	32,614,130.70	29,608,468.80	99.99	-3,005,661.90	0.00	-3,005,661.90
EQUITY Total	587,949.000	32,614,130.70	29,608,468.80	99.99	-3,005,661.90	0.00	-3,005,661.90

Holdings

Asset Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	591,966.950	32,618,148.65	29,612,486.75	100.00	-3,005,661.90	0.00	-3,005,661.90

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,740,669.020	1,740,669.02	1,740,669.02	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,078,727.000	875,979,089.77	1,163,611,259.31	99.85	287,632,169.54	0.00	287,632,169.54
					353,671,017.18 GN	0.00 GN	353,671,017.18 GN
					-66,038,847.64 LS	0.00 LS	-66,038,847.64 LS
<hr/>							
FUND Total							
0.000	24,819,396.020	877,719,758.79	1,165,351,928.33	100.00	287,632,169.54	0.00	287,632,169.54
					353,671,017.18 GN	0.00 GN	353,671,017.18 GN
					-66,038,847.64 LS	0.00 LS	-66,038,847.64 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	444,999.410	444,999.41	444,999.41	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,455,897.000	640,982,598.07	775,793,329.69	99.94	134,810,731.62	0.00	134,810,731.62
					219,883,847.97 GN	0.00 GN	219,883,847.97 GN
					-85,073,116.35 LS	0.00 LS	-85,073,116.35 LS
<hr/>							
FUND Total							
0.000	27,900,896.410	641,427,597.48	776,238,329.10	100.00	134,810,731.62	0.00	134,810,731.62
					219,883,847.97 GN	0.00 GN	219,883,847.97 GN
					-85,073,116.35 LS	0.00 LS	-85,073,116.35 LS

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-206,775.000	-206,775.00	-206,775.00	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	84,845,104.860	84,282,877.25	84,280,913.03	3.06	-1,964.22 2,150.00 GN -4,114.22 LS	0.00 0.00 GN 0.00 LS	-1,964.22 2,150.00 GN -4,114.22 LS	
EQUITY	932,687.000	55,346,101.00	47,838,497.39	1.74	-7,507,603.61 0.00 GN -7,507,603.61 LS	0.00 0.00 GN 0.00 LS	-7,507,603.61 0.00 GN -7,507,603.61 LS	
FIXED INCOME	2,736,552,776.890	2,762,239,333.40	2,620,862,980.41	95.19	-141,376,352.99 8,106,193.80 GN -149,482,546.79 LS	0.00 0.00 GN 0.00 LS	-141,376,352.99 8,106,193.80 GN -149,482,546.79 LS	
Original Face:	2,202,669,623.000							
<hr/>								
FUND Total	0.000	2,822,123,793.750	2,901,661,536.65	2,752,775,615.83	100.00	-148,885,920.82 8,108,343.80 GN -156,994,264.62 LS	0.00 0.00 GN 0.00 LS	-148,885,920.82 8,108,343.80 GN -156,994,264.62 LS
Original Face:	2,202,669,623.000							

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	120,888.880	120,888.88	120,888.88	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	98,873,000.000	98,214,425.25	98,194,245.86	14.56	-20,179.39 3,384.44 GN -23,563.83 LS	0.00 0.00 GN 0.00 LS	-20,179.39 3,384.44 GN -23,563.83 LS	
FIXED INCOME	597,990,280.120	597,321,407.18	575,947,153.15	85.42	-21,374,254.03 157,839.51 GN -21,532,093.54 LS	0.00 0.00 GN 0.00 LS	-21,374,254.03 157,839.51 GN -21,532,093.54 LS	
Original Face:	188,773,032.000							
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FUND Total	0.000	696,984,169.000	695,656,721.31	674,262,287.89	100.00	-21,394,433.42 161,223.95 GN -21,555,657.37 LS	0.00 0.00 GN 0.00 LS	-21,394,433.42 161,223.95 GN -21,555,657.37 LS
Original Face:	188,773,032.000							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	254,984.350	254,984.35	254,984.35	0.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	101,212,351.800	101,063,413.81	101,064,537.39	35.65	1,123.58 1,123.58 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,123.58 1,123.58 GN 0.00 LS	
FIXED INCOME	189,335,115.200	189,074,396.72	182,173,081.96	64.26	-6,901,314.76 3,999.70 GN -6,905,314.46 LS	0.00 0.00 GN 0.00 LS	-6,901,314.76 3,999.70 GN -6,905,314.46 LS	
Original Face:	113,263,606.000							
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FUND Total	0.000	290,802,451.350	290,392,794.88	283,492,603.70	100.00	-6,900,191.18 5,123.28 GN -6,905,314.46 LS	0.00 0.00 GN 0.00 LS	-6,900,191.18 5,123.28 GN -6,905,314.46 LS
Original Face:	113,263,606.000							

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	1,740,461.700	1,740,461.70	1,740,461.70	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
EQUITY	23,197,191.000	1,170,130,274.68	2,762,680,327.39	99.94	1,592,550,052.71 1,651,333,565.52 GN -58,783,512.81 LS	0.00 0.00 GN 0.00 LS	1,592,550,052.71 1,651,333,565.52 GN -58,783,512.81 LS
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FUND Total	0.000	24,937,652.700	1,171,870,736.38	2,764,420,789.09	100.00	1,592,550,052.71 1,651,333,565.52 GN -58,783,512.81 LS	0.00 1,592,550,052.71 0.00 GN 1,651,333,565.52 GN 0.00 LS -58,783,512.81 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	2,061,909.900	2,061,909.90	2,061,909.90	0.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	986,845,019.630	978,031,262.50	977,643,256.45	41.06	-388,006.05 8,698.66 GN -396,704.71 LS	0.00 0.00 GN 0.00 LS	-388,006.05 8,698.66 GN -396,704.71 LS	
EQUITY	207,078,475.220	207,078,475.22	207,078,475.22	8.70	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	1,229,508,273.230	1,222,201,793.90	1,194,183,460.78	50.16	-28,018,333.12 116,819.12 GN -28,135,152.24 LS	0.00 0.00 GN 0.00 LS	-28,018,333.12 116,819.12 GN -28,135,152.24 LS	
Original Face:	605,645,898.000							
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FUND Total	0.000	2,425,493,677.980	2,409,373,441.52	2,380,967,102.35	100.00	-28,406,339.17 125,517.78 GN -28,531,856.95 LS	0.00 0.00 GN 0.00 LS	-28,406,339.17 125,517.78 GN -28,531,856.95 LS
Original Face:	605,645,898.000							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		5,727,471.780	5,727,471.78	5,727,471.78	0.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		2,100,036,904.740	2,090,120,147.09	2,089,738,697.99	33.64	-381,449.10 1,075.00 GN -382,524.10 LS	0.00 0.00 GN 0.00 LS	-381,449.10 1,075.00 GN -382,524.10 LS
EQUITY		395,157,777.010	395,157,777.01	395,157,777.01	6.36	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		3,834,076,083.770	3,829,791,261.44	3,720,824,944.46	59.90	-108,966,316.98 1,277,522.06 GN -110,243,839.04 LS	0.00 0.00 GN 0.00 LS	-108,966,316.98 1,277,522.06 GN -110,243,839.04 LS
Original Face:	430,688,511.000							
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FUND Total	0.000	6,334,998,237.300	6,320,796,657.32	6,211,448,891.24	100.00	-109,347,766.08 1,278,597.06 GN -110,626,363.14 LS	0.00 0.00 GN 0.00 LS	-109,347,766.08 1,278,597.06 GN -110,626,363.14 LS
Original Face:	430,688,511.000							

Holdings

Fund Summary

As of: August 31, 2023

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

FUND: ATZD

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		260,928.990	260,928.99	260,928.99	0.23	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		116,446,958.940	115,994,207.90	114,175,079.81	99.77	-1,819,128.09 30,250.06 GN -1,849,378.15 LS	0.00 0.00 GN 0.00 LS	-1,819,128.09 30,250.06 GN -1,849,378.15 LS
Original Face:	44,787,000.000							
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FUND Total	0.000	116,707,887.930	116,255,136.89	114,436,008.80	100.00	-1,819,128.09 30,250.06 GN -1,849,378.15 LS	0.00 0.00 GN 0.00 LS	-1,819,128.09 30,250.06 GN -1,849,378.15 LS
Original Face:	44,787,000.000							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		506,250.000	506,250.00	506,250.00	0.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		327,188,379.890	325,878,897.12	325,878,897.12	28.14	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		125,129,365.250	125,129,365.25	125,129,365.25	10.81	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		732,088,975.640	731,986,528.22	706,491,950.33	61.01	-25,494,577.89 54,967.10 GN -25,549,544.99 LS	0.00 0.00 GN 0.00 LS	-25,494,577.89 54,967.10 GN -25,549,544.99 LS
Original Face:	307,393,263.000							
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FUND Total	0.000	1,184,912,970.780	1,183,501,040.59	1,158,006,462.70	100.00	-25,494,577.89 54,967.10 GN -25,549,544.99 LS	0.00 0.00 GN 0.00 LS	-25,494,577.89 54,967.10 GN -25,549,544.99 LS
Original Face:	307,393,263.000							

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	74,999.990	74,999.99	74,999.99	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	2,106,308,661.380	2,095,104,680.71	2,095,104,680.71	77.25	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	101,963,221.820	101,963,221.82	101,963,221.82	3.76	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	519,348,496.630	515,008,533.60	514,966,050.84	18.99	-42,482.76 4,044.00 GN -46,526.76 LS	0.00 0.00 GN 0.00 LS	-42,482.76 4,044.00 GN -46,526.76 LS	
Original Face:	21,000,000.000							
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FUND Total	0.000	2,727,695,379.820	2,712,151,436.12	2,712,108,953.36	100.00	-42,482.76 4,044.00 GN -46,526.76 LS	0.00 0.00 GN 0.00 LS	-42,482.76 4,044.00 GN -46,526.76 LS
Original Face:	21,000,000.000							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	150,000.020	150,000.02	150,000.02	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	1,274,759,137.980	1,271,215,444.76	1,271,215,444.76	55.28	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	120,462,784.820	120,462,784.82	120,462,784.82	5.24	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	915,000,000.000	907,693,513.47	907,624,104.75	39.47	-69,408.72 6,720.58 GN -76,129.30 LS	0.00 0.00 GN 0.00 LS	-69,408.72 6,720.58 GN -76,129.30 LS	
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FUND Total	0.000	2,310,371,922.820	2,299,521,743.07	2,299,452,334.35	100.00	-69,408.72 6,720.58 GN -76,129.30 LS	0.00 0.00 GN 0.00 LS	-69,408.72 6,720.58 GN -76,129.30 LS

Holdings

Fund Summary

As of: August 31, 2023

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

FUND: ATZH

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-24,440.260	-24,440.26	-24,440.26	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	1,166,339.340	1,166,234.19	1,166,339.34	0.23	105.15 105.15 GN 0.00 LS	0.00 0.00 GN 0.00 LS	105.15 105.15 GN 0.00 LS	
FIXED INCOME	493,840,000.000	503,953,008.76	500,469,186.60	99.76	-3,483,822.16 0.00 GN -3,483,822.16 LS	0.00 0.00 GN 0.00 LS	-3,483,822.16 0.00 GN -3,483,822.16 LS	
Original Face:	159,858,326.930							
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FUND Total	0.000	494,981,899.080	505,094,802.69	501,611,085.68	100.00	-3,483,717.01 105.15 GN -3,483,822.16 LS	0.00 0.00 GN 0.00 LS	-3,483,717.01 105.15 GN -3,483,822.16 LS
Original Face:	159,858,326.930							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	374,776.320	374,776.32	374,776.32	0.07	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	50,500,000.000	50,365,159.72	50,365,159.72	8.99	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	547,361,128.670	549,557,975.89	509,714,480.50	90.95	-39,843,495.39 255,802.57 GN -40,099,297.96 LS	0.00 0.00 GN 0.00 LS	-39,843,495.39 255,802.57 GN -40,099,297.96 LS	
Original Face:	268,431,573.000							
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FUND Total	0.000	598,235,904.990	600,297,911.93	560,454,416.54	100.00	-39,843,495.39 255,802.57 GN -40,099,297.96 LS	0.00 0.00 GN 0.00 LS	-39,843,495.39 255,802.57 GN -40,099,297.96 LS
Original Face:	268,431,573.000							

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	61,898.360	61,898.36	61,898.36	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	3,427,927,161.410	3,418,827,988.96	3,418,827,988.96	87.05	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	310,589,225.150	310,589,225.15	310,589,225.15	7.91	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	200,000,000.000	197,815,314.29	197,773,438.40	5.04	-41,875.89 561.00 GN -42,436.89 LS	0.00 0.00 GN 0.00 LS	-41,875.89 561.00 GN -42,436.89 LS	
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FUND Total	0.000	3,938,578,284.920	3,927,294,426.76	3,927,252,550.87	100.00	-41,875.89 561.00 GN -42,436.89 LS	0.00 0.00 GN 0.00 LS	-41,875.89 561.00 GN -42,436.89 LS

Holdings

Fund Summary

As of: August 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	180,944.740	180,944.74	180,944.74	0.09	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	34,319,000.000	34,307,434.19	34,307,434.19	17.39	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	179,182,273.210	179,482,015.23	162,746,132.95	82.51	-16,735,882.28 4,716.01 GN -16,740,598.29 LS	0.00 0.00 GN 0.00 LS	-16,735,882.28 4,716.01 GN -16,740,598.29 LS	
Original Face:	149,525,330.000							
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FUND Total	0.000	213,682,217.950	213,970,394.16	197,234,511.88	100.00	-16,735,882.28 4,716.01 GN -16,740,598.29 LS	0.00 0.00 GN 0.00 LS	-16,735,882.28 4,716.01 GN -16,740,598.29 LS
Original Face:	149,525,330.000							

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	4,590,981.320	4,590,981.32	4,590,981.32	0.46	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	519,826,557.810	517,058,466.71	517,058,466.71	51.38	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	494,135,365.190	491,970,520.00	484,781,000.18	48.17	-7,189,519.82 108,824.88 GN -7,298,344.70 LS	0.00 0.00 GN 0.00 LS	-7,189,519.82 108,824.88 GN -7,298,344.70 LS
Original Face:	307,120,975.000						
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FUND Total	0.000	1,018,552,904.320	1,013,619,968.03	100.00	-7,189,519.82 108,824.88 GN -7,298,344.70 LS	0.00 0.00 GN 0.00 LS	-7,189,519.82 108,824.88 GN -7,298,344.70 LS
Original Face:	307,120,975.000						

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-172.990	-172.99	-172.99	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	383,602,162.680	381,038,358.07	381,038,358.07	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
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FUND Total	0.000	383,601,989.690	381,038,185.08	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	1,714.940	1,714.94	1,714.94	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	57,037.000	22,831,700.27	25,646,440.95	99.99	2,814,740.68 2,814,740.68 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,814,740.68 2,814,740.68 GN 0.00 LS
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FUND Total	0.000	58,751.940	22,833,415.21	100.00	2,814,740.68 2,814,740.68 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,814,740.68 2,814,740.68 GN 0.00 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	4,622.290	4,622.29	4,622.29	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,598.000	10,315,452.47	11,056,879.46	99.96	741,426.99	0.00	741,426.99
					742,838.73 GN	0.00 GN	742,838.73 GN
					-1,411.74 LS	0.00 LS	-1,411.74 LS
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FUND Total							
0.000	31,220.290	10,320,074.76	11,061,501.75	100.00	741,426.99	0.00	741,426.99
					742,838.73 GN	0.00 GN	742,838.73 GN
					-1,411.74 LS	0.00 LS	-1,411.74 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,058.450	1,058.45	1,058.45	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	80,323.000	7,373,068.90	7,464,416.39	99.99	91,347.49	0.00	91,347.49
					91,347.49 GN	0.00 GN	91,347.49 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	81,381.450	7,374,127.35	7,465,474.84	100.00	91,347.49	0.00	91,347.49
					91,347.49 GN	0.00 GN	91,347.49 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: August 31, 2023

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

View Date: September 5, 2023



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	4,017.950	4,017.95	4,017.95	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	587,949.000	32,614,130.70	29,608,468.80	99.99	-3,005,661.90 0.00 GN -3,005,661.90 LS	0.00 0.00 GN 0.00 LS	-3,005,661.90 0.00 GN -3,005,661.90 LS
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FUND Total	0.000	591,966.950	29,612,486.75	100.00	-3,005,661.90 0.00 GN -3,005,661.90 LS	0.00 0.00 GN 0.00 LS	-3,005,661.90 0.00 GN -3,005,661.90 LS