

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: January 3, 2024



STATE STREET

As of: December 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
CASH									
US DOLLAR									
								Exchange Rate:	1.000000
USD	US DOLLAR								
	45,407.700	Local		1.000000	45,407.70	1.000000	45,407.70	0.00	0.00
		Base		1.000000	45,407.70	1.000000	45,407.70	0.00	0.00
US DOLLAR Total									
	45,407.700	Local			45,407.70		45,407.70	0.00	0.00
		Base			45,407.70		45,407.70	0.00	0.00
CASH Total									
	45,407.700	Base			45,407.70		45,407.70	0.00	0.00
CASH EQUIVALENT									
US DOLLAR									
								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					5.250927	31 Dec 2030		
	11,612,448.610	Local		100.000000	11,612,448.61	100.000000	11,612,448.61	0.00	0.94
		Base		100.000000	11,612,448.61	100.000000	11,612,448.61	0.00	0.94
US DOLLAR Total									
	11,612,448.610	Local			11,612,448.61		11,612,448.61	0.00	0.94
		Base			11,612,448.61		11,612,448.61	0.00	0.94
CASH EQUIVALENT Total									
	11,612,448.610	Base			11,612,448.61		11,612,448.61	0.00	0.94
EQUITY									
US DOLLAR									
								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
	30,331.000	Local		52.370020	1,588,435.07	121.410000	3,682,486.71	2,094,051.64	0.30
		Base		52.370020	1,588,435.07	121.410000	3,682,486.71	2,094,051.64	0.30

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00191U102	ASGN INC COMMON STOCK USD.01		23,036.000	67.776874	1,561,308.06	96.170000	2,215,372.12	654,064.06	0.18
		Local		67.776874	1,561,308.06	96.170000	2,215,372.12	654,064.06	0.18
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		45,004.000	42.997163	1,935,044.31	77.760000	3,499,511.04	1,564,466.73	0.28
		Local		42.997163	1,935,044.31	77.760000	3,499,511.04	1,564,466.73	0.28
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01		15,104.000	122.823712	1,855,129.35	204.830000	3,093,752.32	1,238,622.97	0.25
		Local		122.823712	1,855,129.35	204.830000	3,093,752.32	1,238,622.97	0.25
00766T100	AECOM COMMON STOCK USD.01		18,952.000	45.274268	858,037.93	92.430000	1,751,733.36	893,695.43	0.14
		Local		45.274268	858,037.93	92.430000	1,751,733.36	893,695.43	0.14
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01		33,459.000	80.509611	2,693,771.09	140.640000	4,705,673.76	2,011,902.67	0.38
		Local		80.509611	2,693,771.09	140.640000	4,705,673.76	2,011,902.67	0.38
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		16,500.000	87.998936	1,451,982.45	151.420000	2,498,430.00	1,046,447.55	0.20
		Local		87.998936	1,451,982.45	151.420000	2,498,430.00	1,046,447.55	0.20
008492100	AGREE REALTY CORP REIT USD.0001		4,025.000	65.244581	262,609.44	62.950000	253,373.75	-9,235.69	0.02
		Local		65.244581	262,609.44	62.950000	253,373.75	-9,235.69	0.02
013872106	ALCOA CORP COMMON STOCK USD.01		87,099.000	58.353131	5,082,499.34	34.000000	2,961,366.00	-2,121,133.34	0.24
		Local		58.353131	5,082,499.34	34.000000	2,961,366.00	-2,121,133.34	0.24
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01		34,755.000	30.705930	1,067,184.59	30.270000	1,052,033.85	-15,150.74	0.09
		Local		30.705930	1,067,184.59	30.270000	1,052,033.85	-15,150.74	0.09
018522300	ALLETE INC COMMON STOCK		28,050.000	66.272028	1,858,930.38	61.160000	1,715,538.00	-143,392.38	0.14
		Local		66.272028	1,858,930.38	61.160000	1,715,538.00	-143,392.38	0.14

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02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
		132,484.000	Local 27.267976	3,612,570.51	34.920000	4,626,341.28	1,013,770.77	0.38
			Base 27.267976	3,612,570.51	34.920000	4,626,341.28	1,013,770.77	0.38
023436108	AMEDISYS INC COMMON STOCK USD.001							
		15,925.000	Local 132.156259	2,104,588.42	95.060000	1,513,830.50	-590,757.92	0.12
			Base 132.156259	2,104,588.42	95.060000	1,513,830.50	-590,757.92	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		31,892.000	Local 63.306568	2,018,973.08	118.890000	3,791,639.88	1,772,666.80	0.31
			Base 63.306568	2,018,973.08	118.890000	3,791,639.88	1,772,666.80	0.31
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		50,374.000	Local 24.936165	1,256,134.36	33.270000	1,675,942.98	419,808.62	0.14
			Base 24.936165	1,256,134.36	33.270000	1,675,942.98	419,808.62	0.14
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		244,059.000	Local 17.952895	4,381,565.64	19.370000	4,727,422.83	345,857.19	0.38
			Base 17.952895	4,381,565.64	19.370000	4,727,422.83	345,857.19	0.38
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		137,874.000	Local 33.508595	4,619,964.01	22.680000	3,126,982.32	-1,492,981.69	0.25
			Base 33.508595	4,619,964.01	22.680000	3,126,982.32	-1,492,981.69	0.25
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		166,221.000	Local 7.377580	1,226,308.80	12.530000	2,082,749.13	856,440.33	0.17
			Base 7.377580	1,226,308.80	12.530000	2,082,749.13	856,440.33	0.17
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		71,738.000	Local 39.232859	2,814,486.81	34.730000	2,491,460.74	-323,026.07	0.20
			Base 39.232859	2,814,486.81	34.730000	2,491,460.74	-323,026.07	0.20
038336103	APTARGROUP INC COMMON STOCK USD.01							
		32,103.000	Local 63.194179	2,028,722.73	123.620000	3,968,572.86	1,939,850.13	0.32
			Base 63.194179	2,028,722.73	123.620000	3,968,572.86	1,939,850.13	0.32
03852U106	ARAMARK COMMON STOCK USD.01							
		127,400.000	Local 25.402701	3,236,304.08	28.100000	3,579,940.00	343,635.92	0.29
			Base 25.402701	3,236,304.08	28.100000	3,579,940.00	343,635.92	0.29

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
	26,432.000	Local	47.020072	1,242,834.53	122.250000	3,231,312.00	1,988,477.47	0.26	
		Base	47.020072	1,242,834.53	122.250000	3,231,312.00	1,988,477.47	0.26	
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
	52,313.000	Local	56.220119	2,941,043.07	30.600000	1,600,777.80	-1,340,265.27	0.13	
		Base	56.220119	2,941,043.07	30.600000	1,600,777.80	-1,340,265.27	0.13	
044186104	ASHLAND INC COMMON STOCK								
	25,007.000	Local	43.023608	1,075,891.37	84.310000	2,108,340.17	1,032,448.80	0.17	
		Base	43.023608	1,075,891.37	84.310000	2,108,340.17	1,032,448.80	0.17	
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
	72,528.000	Local	19.302949	1,400,004.30	21.390000	1,551,373.92	151,369.62	0.13	
		Base	19.302949	1,400,004.30	21.390000	1,551,373.92	151,369.62	0.13	
052800109	AUTOLIV INC COMMON STOCK USD1.0								
	36,550.000	Local	88.612849	3,238,799.62	110.190000	4,027,444.50	788,644.88	0.33	
		Base	88.612849	3,238,799.62	110.190000	4,027,444.50	788,644.88	0.33	
05329W102	AUTONATION INC COMMON STOCK USD.01								
	12,659.000	Local	54.227930	686,471.37	150.180000	1,901,128.62	1,214,657.25	0.15	
		Base	54.227930	686,471.37	150.180000	1,901,128.62	1,214,657.25	0.15	
05368V106	AVIENT CORP COMMON STOCK USD.01								
	44,489.000	Local	35.024713	1,558,214.45	41.570000	1,849,407.73	291,193.28	0.15	
		Base	35.024713	1,558,214.45	41.570000	1,849,407.73	291,193.28	0.15	
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
	9,016.000	Local	51.974211	468,599.49	177.260000	1,598,176.16	1,129,576.67	0.13	
		Base	51.974211	468,599.49	177.260000	1,598,176.16	1,129,576.67	0.13	
053807103	AVNET INC COMMON STOCK USD1.0								
	44,160.000	Local	31.318043	1,383,004.76	50.400000	2,225,664.00	842,659.24	0.18	
		Base	31.318043	1,383,004.76	50.400000	2,225,664.00	842,659.24	0.18	
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
	65,266.000	Local	31.476958	2,054,375.12	66.660000	4,350,631.56	2,296,256.44	0.35	
		Base	31.476958	2,054,375.12	66.660000	4,350,631.56	2,296,256.44	0.35	

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05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01		44,638.000	Local	69.438389	3,099,590.82	76.730000	3,425,073.74	325,482.92	0.28
				Base	69.438389	3,099,590.82	76.730000	3,425,073.74	325,482.92	0.28
06417N103	BANK OZK COMMON STOCK		51,348.000	Local	40.305636	2,069,613.80	49.830000	2,558,670.84	489,057.04	0.21
				Base	40.305636	2,069,613.80	49.830000	2,558,670.84	489,057.04	0.21
077454106	BELDEN INC COMMON STOCK USD.01		20,343.000	Local	65.946477	1,341,549.19	77.250000	1,571,496.75	229,947.56	0.13
				Base	65.946477	1,341,549.19	77.250000	1,571,496.75	229,947.56	0.13
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01		64,149.000	Local	19.231373	1,233,673.35	55.430000	3,555,779.07	2,322,105.72	0.29
				Base	19.231373	1,233,673.35	55.430000	3,555,779.07	2,322,105.72	0.29
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01		57,636.000	Local	62.949549	3,628,160.18	67.390000	3,884,090.04	255,929.86	0.31
				Base	62.949549	3,628,160.18	67.390000	3,884,090.04	255,929.86	0.31
092113109	BLACK HILLS CORP COMMON STOCK USD1.0		33,182.000	Local	49.254971	1,634,378.45	53.950000	1,790,168.90	155,790.45	0.15
				Base	49.254971	1,634,378.45	53.950000	1,790,168.90	155,790.45	0.15
09227Q100	BLACKBAUD INC COMMON STOCK USD.001		21,025.000	Local	80.011261	1,682,236.77	86.700000	1,822,867.50	140,630.73	0.15
				Base	80.011261	1,682,236.77	86.700000	1,822,867.50	140,630.73	0.15
093671105	H+R BLOCK INC COMMON STOCK		70,243.000	Local	17.639706	1,239,065.84	48.370000	3,397,653.91	2,158,588.07	0.28
				Base	17.639706	1,239,065.84	48.370000	3,397,653.91	2,158,588.07	0.28
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01		4,593.000	Local	331.877004	1,524,311.08	345.590000	1,587,294.87	62,983.79	0.13
				Base	331.877004	1,524,311.08	345.590000	1,587,294.87	62,983.79	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01		33,910.000	Local	35.980221	1,220,089.29	62.610000	2,123,105.10	903,015.81	0.17
				Base	35.980221	1,220,089.29	62.610000	2,123,105.10	903,015.81	0.17

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10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		31,334.000	Local 38.405385	1,203,394.33	52.920000	1,658,195.28	454,800.95	0.13
			Base 38.405385	1,203,394.33	52.920000	1,658,195.28	454,800.95	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		21,987.000	Local 76.127022	1,673,804.83	87.950000	1,933,756.65	259,951.82	0.16
			Base 76.127022	1,673,804.83	87.950000	1,933,756.65	259,951.82	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		146,700.000	Local 17.667386	2,591,805.46	23.270000	3,413,709.00	821,903.54	0.28
			Base 17.667386	2,591,805.46	23.270000	3,413,709.00	821,903.54	0.28
114340102	AZENTA INC COMMON STOCK USD.01							
		29,356.000	Local 77.976938	2,289,091.00	65.140000	1,912,249.84	-376,841.16	0.16
			Base 77.976938	2,289,091.00	65.140000	1,912,249.84	-376,841.16	0.16
116794108	BRUKER CORP COMMON STOCK USD.01							
		45,258.000	Local 82.481228	3,732,935.43	73.480000	3,325,557.84	-407,377.59	0.27
			Base 82.481228	3,732,935.43	73.480000	3,325,557.84	-407,377.59	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		33,583.000	Local 34.304616	1,152,051.91	96.750000	3,249,155.25	2,097,103.34	0.26
			Base 34.304616	1,152,051.91	96.750000	3,249,155.25	2,097,103.34	0.26
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001							
		31,665.000	Local 128.336441	4,063,773.42	194.480000	6,158,209.20	2,094,435.78	0.50
			Base 128.336441	4,063,773.42	194.480000	6,158,209.20	2,094,435.78	0.50
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		54,743.000	Local 17.510914	958,599.99	27.900000	1,527,329.70	568,729.71	0.12
			Base 17.510914	958,599.99	27.900000	1,527,329.70	568,729.71	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		77,526.000	Local 10.990455	852,046.02	20.000000	1,550,520.00	698,473.98	0.13
			Base 10.990455	852,046.02	20.000000	1,550,520.00	698,473.98	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,221.000	Local 735.492409	1,633,528.64	556.590000	1,236,186.39	-397,342.25	0.10
			Base 735.492409	1,633,528.64	556.590000	1,236,186.39	-397,342.25	0.10

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127055101	CABOT CORP COMMON STOCK USD1.0							
		26,961.000	Local 36.097684	973,229.67	83.500000	2,251,243.50	1,278,013.83	0.18
			Base 36.097684	973,229.67	83.500000	2,251,243.50	1,278,013.83	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		10,873.000	Local 187.199863	2,035,424.11	323.860000	3,521,329.78	1,485,905.67	0.29
			Base 187.199863	2,035,424.11	323.860000	3,521,329.78	1,485,905.67	0.29
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		89,146.000	Local 25.799403	2,299,913.61	29.590000	2,637,830.14	337,916.53	0.21
			Base 25.799403	2,299,913.61	29.590000	2,637,830.14	337,916.53	0.21
13100M509	CALIX INC COMMON STOCK							
		28,610.000	Local 61.913433	1,771,343.31	43.690000	1,249,970.90	-521,372.41	0.10
			Base 61.913433	1,771,343.31	43.690000	1,249,970.90	-521,372.41	0.10
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		23,759.000	Local 84.547911	2,008,773.81	312.430000	7,423,024.37	5,414,250.56	0.60
			Base 84.547911	2,008,773.81	312.430000	7,423,024.37	5,414,250.56	0.60
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0							
		14,652.000	Local 34.552900	506,269.09	40.690000	596,189.88	89,920.79	0.05
			Base 34.552900	506,269.09	40.690000	596,189.88	89,920.79	0.05
146229109	CARTER S INC COMMON STOCK USD.01							
		17,972.000	Local 59.696022	1,072,856.90	74.890000	1,345,923.08	273,066.18	0.11
			Base 59.696022	1,072,856.90	74.890000	1,345,923.08	273,066.18	0.11
147528103	CASEY S GENERAL STORES INC COMMON STOCK							
		18,188.000	Local 121.017722	2,201,070.32	274.740000	4,996,971.12	2,795,900.80	0.41
			Base 121.017722	2,201,070.32	274.740000	4,996,971.12	2,795,900.80	0.41
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		72,361.000	Local 34.404345	2,489,532.80	54.520000	3,945,121.72	1,455,588.92	0.32
			Base 34.404345	2,489,532.80	54.520000	3,945,121.72	1,455,588.92	0.32
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		95,069.000	Local 21.830445	2,075,398.62	29.210000	2,776,965.49	701,566.87	0.23
			Base 21.830445	2,075,398.62	29.210000	2,776,965.49	701,566.87	0.23

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: December 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
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
	20,491.000	Local	164.685202	3,374,564.47	136.330000	2,793,538.03	-581,026.44	0.23	
		Base	164.685202	3,374,564.47	136.330000	2,793,538.03	-581,026.44	0.23	
16359R103	CHEMED CORP COMMON STOCK USD1.0								
	7,351.000	Local	359.735161	2,644,413.17	584.750000	4,298,497.25	1,654,084.08	0.35	
		Base	359.735161	2,644,413.17	584.750000	4,298,497.25	1,654,084.08	0.35	
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
	72,442.000	Local	22.574315	1,635,328.53	31.540000	2,284,820.68	649,492.15	0.19	
		Base	22.574315	1,635,328.53	31.540000	2,284,820.68	649,492.15	0.19	
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
	54,373.000	Local	84.349043	4,586,310.53	76.940000	4,183,458.62	-402,851.91	0.34	
		Base	84.349043	4,586,310.53	76.940000	4,183,458.62	-402,851.91	0.34	
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
	12,152.000	Local	106.552158	1,294,821.82	113.300000	1,376,821.60	81,999.78	0.11	
		Base	106.552158	1,294,821.82	113.300000	1,376,821.60	81,999.78	0.11	
171484108	CHURCHILL DOWNS INC COMMON STOCK								
	33,129.000	Local	37.316510	1,236,258.66	134.930000	4,470,095.97	3,233,837.31	0.36	
		Base	37.316510	1,236,258.66	134.930000	4,470,095.97	3,233,837.31	0.36	
171779309	CIENA CORP COMMON STOCK USD.01								
	72,152.000	Local	26.297981	1,897,451.92	45.010000	3,247,561.52	1,350,109.60	0.26	
		Base	26.297981	1,897,451.92	45.010000	3,247,561.52	1,350,109.60	0.26	
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	26,304.000	Local	60.427197	1,589,476.99	83.190000	2,188,229.76	598,752.77	0.18	
		Base	60.427197	1,589,476.99	83.190000	2,188,229.76	598,752.77	0.18	
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
	41,645.000	Local	80.691611	3,360,402.15	68.380000	2,847,685.10	-512,717.05	0.23	
		Base	80.691611	3,360,402.15	68.380000	2,847,685.10	-512,717.05	0.23	
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
	24,577.000	Local	52.822892	1,298,228.22	174.510000	4,288,932.27	2,990,704.05	0.35	
		Base	52.822892	1,298,228.22	174.510000	4,288,932.27	2,990,704.05	0.35	

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185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125		246,388.000	Local 17.204170	4,238,901.07	20.420000	5,031,242.96	792,341.89	0.41
				Base 17.204170	4,238,901.07	20.420000	5,031,242.96	792,341.89	0.41
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0		2,287.000	Local 450.991552	1,031,417.68	928.400000	2,123,250.80	1,091,833.12	0.17
				Base 450.991552	1,031,417.68	928.400000	2,123,250.80	1,091,833.12	0.17
192422103	COGNEX CORP COMMON STOCK USD.002		84,011.000	Local 29.935116	2,514,878.99	41.740000	3,506,619.14	991,740.15	0.28
				Base 29.935116	2,514,878.99	41.740000	3,506,619.14	991,740.15	0.28
19247G107	COHERENT CORP COMMON STOCK		64,317.000	Local 38.593634	2,482,226.79	43.530000	2,799,719.01	317,492.22	0.23
				Base 38.593634	2,482,226.79	43.530000	2,799,719.01	317,492.22	0.23
194014502	ENOVIS CORP COMMON STOCK USD.001		24,245.000	Local 54.305707	1,316,641.87	56.020000	1,358,204.90	41,563.03	0.11
				Base 54.305707	1,316,641.87	56.020000	1,358,204.90	41,563.03	0.11
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK		101,791.000	Local 27.141762	2,762,787.11	26.680000	2,715,783.88	-47,003.23	0.22
				Base 27.141762	2,762,787.11	26.680000	2,715,783.88	-47,003.23	0.22
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK		16,832.000	Local 93.174810	1,568,318.41	79.540000	1,338,817.28	-229,501.13	0.11
				Base 93.174810	1,568,318.41	79.540000	1,338,817.28	-229,501.13	0.11
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		17,430.000	Local 211.214900	3,681,475.71	205.670000	3,584,828.10	-96,647.61	0.29
				Base 211.214900	3,681,475.71	205.670000	3,584,828.10	-96,647.61	0.29
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0		57,956.000	Local 32.661513	1,892,930.63	53.410000	3,095,429.96	1,202,499.33	0.25
				Base 32.661513	1,892,930.63	53.410000	3,095,429.96	1,202,499.33	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		57,053.000	Local 18.230312	1,040,093.97	50.040000	2,854,932.12	1,814,838.15	0.23
				Base 18.230312	1,040,093.97	50.040000	2,854,932.12	1,814,838.15	0.23

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STATE STREET

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	21,372.000	Local	63.915703	1,366,006.40	79.850000	1,706,554.20	340,547.80	0.14	
		Base	63.915703	1,366,006.40	79.850000	1,706,554.20	340,547.80	0.14	
20602D101	CONCENTRIX CORP COMMON STOCK								
	23,077.000	Local	62.585919	1,444,295.26	98.210000	2,266,392.17	822,096.91	0.18	
		Base	62.585919	1,444,295.26	98.210000	2,266,392.17	822,096.91	0.18	
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
	60,582.000	Local	33.782468	2,046,609.46	40.410000	2,448,118.62	401,509.16	0.20	
		Base	33.782468	2,046,609.46	40.410000	2,448,118.62	401,509.16	0.20	
219798105	QUIDELORTHO CORP COMMON STOCK USD.001								
	24,131.000	Local	158.992636	3,836,651.29	73.700000	1,778,454.70	-2,058,196.59	0.14	
		Base	158.992636	3,836,651.29	73.700000	1,778,454.70	-2,058,196.59	0.14	
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
	54,925.000	Local	29.713562	1,632,017.39	25.630000	1,407,727.75	-224,289.64	0.11	
		Base	29.713562	1,632,017.39	25.630000	1,407,727.75	-224,289.64	0.11	
222070203	COTY INC CL A COMMON STOCK USD.01								
	182,768.000	Local	4.982918	910,718.04	12.420000	2,269,978.56	1,359,260.52	0.18	
		Base	4.982918	910,718.04	12.420000	2,269,978.56	1,359,260.52	0.18	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	74,070.000	Local	36.360761	2,693,241.54	24.350000	1,803,604.50	-889,637.04	0.15	
		Base	36.360761	2,693,241.54	24.350000	1,803,604.50	-889,637.04	0.15	
224408104	CRANE CO COMMON STOCK								
	23,838.000	Local	33.073873	788,414.98	118.140000	2,816,221.32	2,027,806.34	0.23	
		Base	33.073873	788,414.98	118.140000	2,816,221.32	2,027,806.34	0.23	
224441105	CRANE NXT CO COMMON STOCK USD1.0								
	23,560.000	Local	18.071158	425,756.49	56.870000	1,339,857.20	914,100.71	0.11	
		Base	18.071158	425,756.49	56.870000	1,339,857.20	914,100.71	0.11	
227046109	CROCS INC COMMON STOCK USD.001								
	29,559.000	Local	104.258765	3,081,784.84	93.410000	2,761,106.19	-320,678.65	0.22	
		Base	104.258765	3,081,784.84	93.410000	2,761,106.19	-320,678.65	0.22	

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ST OF AZ POOL 203 MID CAP

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STATE STREET

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228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0								
	58,878.000	Local	88.361704	5,202,560.43	92.090000	5,422,075.02	219,514.59	0.44	
		Base	88.361704	5,202,560.43	92.090000	5,422,075.02	219,514.59	0.44	
229663109	CUBESMART REIT USD.01								
	109,739.000	Local	40.222431	4,413,969.35	46.350000	5,086,402.65	672,433.30	0.41	
		Base	40.222431	4,413,969.35	46.350000	5,086,402.65	672,433.30	0.41	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	31,257.000	Local	80.269443	2,508,981.97	108.490000	3,391,071.93	882,089.96	0.27	
		Base	80.269443	2,508,981.97	108.490000	3,391,071.93	882,089.96	0.27	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	18,663.000	Local	85.842482	1,602,078.24	222.790000	4,157,929.77	2,555,851.53	0.34	
		Base	85.842482	1,602,078.24	222.790000	4,157,929.77	2,555,851.53	0.34	
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK								
	47,291.000	Local	41.814182	1,977,434.50	54.800000	2,591,546.80	614,112.30	0.21	
		Base	41.814182	1,977,434.50	54.800000	2,591,546.80	614,112.30	0.21	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	77,856.000	Local	32.947356	2,565,149.38	49.840000	3,880,343.04	1,315,193.66	0.31	
		Base	32.947356	2,565,149.38	49.840000	3,880,343.04	1,315,193.66	0.31	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	12,558.000	Local	106.491293	1,337,317.66	668.430000	8,394,143.94	7,056,826.28	0.68	
		Base	106.491293	1,337,317.66	668.430000	8,394,143.94	7,056,826.28	0.68	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	29,991.000	Local	46.404143	1,391,706.66	146.950000	4,407,177.45	3,015,470.79	0.36	
		Base	46.404143	1,391,706.66	146.950000	4,407,177.45	3,015,470.79	0.36	
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	29,064.000	Local	83.396380	2,423,832.39	86.180000	2,504,735.52	80,903.13	0.20	
		Base	83.396380	2,423,832.39	86.180000	2,504,735.52	80,903.13	0.20	
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	58,899.000	Local	32.787506	1,931,151.32	65.350000	3,849,049.65	1,917,898.33	0.31	
		Base	32.787506	1,931,151.32	65.350000	3,849,049.65	1,917,898.33	0.31	

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STATE STREET

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26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
	125,025.000	Local	26.064600	3,258,726.61	29.480000	3,685,737.00	427,010.39	0.30	
		Base	26.064600	3,258,726.61	29.480000	3,685,737.00	427,010.39	0.30	
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
	57,666.000	Local	31.375307	1,809,288.43	28.040000	1,616,954.64	-192,333.79	0.13	
		Base	31.375307	1,809,288.43	28.040000	1,616,954.64	-192,333.79	0.13	
268150109	DYNATRACE INC COMMON STOCK USD.001								
	116,375.000	Local	35.889026	4,176,585.41	54.690000	6,364,548.75	2,187,963.34	0.52	
		Base	35.889026	4,176,585.41	54.690000	6,364,548.75	2,187,963.34	0.52	
26884U109	EPR PROPERTIES REIT USD.01								
	36,762.000	Local	54.133455	1,990,054.08	48.450000	1,781,118.90	-208,935.18	0.14	
		Base	54.133455	1,990,054.08	48.450000	1,781,118.90	-208,935.18	0.14	
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
	17,026.000	Local	77.820149	1,324,965.86	202.840000	3,453,553.84	2,128,587.98	0.28	
		Base	77.820149	1,324,965.86	202.840000	3,453,553.84	2,128,587.98	0.28	
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
	68,779.000	Local	31.024355	2,133,824.13	71.950000	4,948,649.05	2,814,824.92	0.40	
		Base	31.024355	2,133,824.13	71.950000	4,948,649.05	2,814,824.92	0.40	
277276101	EASTGROUP PROPERTIES INC REIT								
	22,610.000	Local	127.036088	2,872,285.94	183.540000	4,149,839.40	1,277,553.46	0.34	
		Base	127.036088	2,872,285.94	183.540000	4,149,839.40	1,277,553.46	0.34	
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	22,959.000	Local	61.035018	1,401,302.97	215.430000	4,946,057.37	3,544,754.40	0.40	
		Base	61.035018	1,401,302.97	215.430000	4,946,057.37	3,544,754.40	0.40	
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK								
	13,679.000	Local	184.750383	2,527,200.49	220.150000	3,011,431.85	484,231.36	0.24	
		Base	184.750383	2,527,200.49	220.150000	3,011,431.85	484,231.36	0.24	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	48,915.000	Local	39.145512	1,914,802.71	66.720000	3,263,608.80	1,348,806.09	0.26	
		Base	39.145512	1,914,802.71	66.720000	3,263,608.80	1,348,806.09	0.26	

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29275Y102	ENERSYS COMMON STOCK USD.01		19,716.000	Local 66.864673	1,318,303.89	100.960000	1,990,527.36	672,223.47	0.16
				Base 66.864673	1,318,303.89	100.960000	1,990,527.36	672,223.47	0.16
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		83,649.000	Local 42.173252	3,527,750.33	24.060000	2,012,594.94	-1,515,155.39	0.16
				Base 42.173252	3,527,750.33	24.060000	2,012,594.94	-1,515,155.39	0.16
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		155,234.000	Local 33.950600	5,270,287.45	33.300000	5,169,292.20	-100,995.25	0.42
				Base 33.950600	5,270,287.45	33.300000	5,169,292.20	-100,995.25	0.42
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK		211,444.000	Local 13.032283	2,755,598.01	10.180000	2,152,499.92	-603,098.09	0.17
				Base 13.032283	2,755,598.01	10.180000	2,152,499.92	-603,098.09	0.17
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01		90,965.000	Local 69.715142	6,341,637.87	70.540000	6,416,671.10	75,033.23	0.52
				Base 69.715142	6,341,637.87	70.540000	6,416,671.10	75,033.23	0.52
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK		12,172.000	Local 282.733455	3,441,431.62	334.920000	4,076,646.24	635,214.62	0.33
				Base 282.733455	3,441,431.62	334.920000	4,076,646.24	635,214.62	0.33
29605J106	ESAB CORP COMMON STOCK USD.001		27,649.000	Local 47.292590	1,307,592.81	86.620000	2,394,956.38	1,087,363.57	0.19
				Base 47.292590	1,307,592.81	86.620000	2,394,956.38	1,087,363.57	0.19
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5		122,647.000	Local 29.452594	3,612,272.35	37.350000	4,580,865.45	968,593.10	0.37
				Base 29.452594	3,612,272.35	37.350000	4,580,865.45	968,593.10	0.37
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02		21,384.000	Local 128.928531	2,757,007.70	101.490000	2,170,262.16	-586,745.54	0.18
				Base 128.928531	2,757,007.70	101.490000	2,170,262.16	-586,745.54	0.18
29977A105	EVERCORE INC A COMMON STOCK USD.01		16,915.000	Local 83.977829	1,420,484.98	171.050000	2,893,310.75	1,472,825.77	0.23
				Base 83.977829	1,420,484.98	171.050000	2,893,310.75	1,472,825.77	0.23

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30161Q104	EXELIXIS INC COMMON STOCK USD.001		151,765.000	Local	20.636167	3,131,847.86	23.990000	3,640,842.35	508,994.49	0.30
				Base	20.636167	3,131,847.86	23.990000	3,640,842.35	508,994.49	0.30
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001		80,488.000	Local	30.061192	2,419,565.23	30.850000	2,483,054.80	63,489.57	0.20
				Base	30.061192	2,419,565.23	30.850000	2,483,054.80	63,489.57	0.20
30214U102	EXPONENT INC COMMON STOCK USD.001		24,706.000	Local	97.966418	2,420,358.32	88.040000	2,175,116.24	-245,242.08	0.18
				Base	97.966418	2,420,358.32	88.040000	2,175,116.24	-245,242.08	0.18
302520101	FNB CORP COMMON STOCK USD.01		175,119.000	Local	12.129641	2,124,130.52	13.770000	2,411,388.63	287,258.11	0.20
				Base	12.129641	2,124,130.52	13.770000	2,411,388.63	287,258.11	0.20
302941109	FTI CONSULTING INC COMMON STOCK USD.01		17,329.000	Local	120.949417	2,095,932.44	199.150000	3,451,070.35	1,355,137.91	0.28
				Base	120.949417	2,095,932.44	199.150000	3,451,070.35	1,355,137.91	0.28
314211103	FEDERATED HERMES INC COMMON STOCK		42,091.000	Local	24.334835	1,024,277.52	33.860000	1,425,201.26	400,923.74	0.12
				Base	24.334835	1,024,277.52	33.860000	1,425,201.26	400,923.74	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001		126,180.000	Local	41.850697	5,280,720.90	51.020000	6,437,703.60	1,156,982.70	0.52
				Base	41.850697	5,280,720.90	51.020000	6,437,703.60	1,156,982.70	0.52
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		50,355.000	Local	28.184497	1,419,230.33	64.440000	3,244,876.20	1,825,645.87	0.26
				Base	28.184497	1,419,230.33	64.440000	3,244,876.20	1,825,645.87	0.26
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01		62,681.000	Local	29.066314	1,821,905.65	30.300000	1,899,234.30	77,328.65	0.15
				Base	29.066314	1,821,905.65	30.300000	1,899,234.30	77,328.65	0.15
320517105	FIRST HORIZON CORP COMMON STOCK USD.625		272,696.000	Local	12.596559	3,435,031.18	14.160000	3,861,375.36	426,344.18	0.31
				Base	12.596559	3,435,031.18	14.160000	3,861,375.36	426,344.18	0.31

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	64,554.000	Local 29.917970	1,931,324.66	52.670000	3,400,059.18	1,468,734.52	0.28
			Base 29.917970	1,931,324.66	52.670000	3,400,059.18	1,468,734.52	0.28
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	37,562.000	Local 81.505643	3,061,514.95	108.390000	4,071,345.18	1,009,830.23	0.33
			Base 81.505643	3,061,514.95	108.390000	4,071,345.18	1,009,830.23	0.33
33829M101	FIVE BELOW COMMON STOCK USD.01	27,176.000	Local 88.089812	2,393,928.73	213.160000	5,792,836.16	3,398,907.43	0.47
			Base 88.089812	2,393,928.73	213.160000	5,792,836.16	3,398,907.43	0.47
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	52,009.000	Local 81.903422	4,259,715.06	111.560000	5,802,124.04	1,542,408.98	0.47
			Base 81.903422	4,259,715.06	111.560000	5,802,124.04	1,542,408.98	0.47
343412102	FLUOR CORP COMMON STOCK USD.01	83,148.000	Local 29.732265	2,472,178.39	39.170000	3,256,907.16	784,728.77	0.26
			Base 29.732265	2,472,178.39	39.170000	3,256,907.16	784,728.77	0.26
343498101	FLOWERS FOODS INC COMMON STOCK USD.01	93,760.000	Local 16.638243	1,560,001.66	22.510000	2,110,537.60	550,535.94	0.17
			Base 16.638243	1,560,001.66	22.510000	2,110,537.60	550,535.94	0.17
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25	64,033.000	Local 38.951794	2,494,200.20	41.220000	2,639,440.26	145,240.06	0.21
			Base 38.951794	2,494,200.20	41.220000	2,639,440.26	145,240.06	0.21
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	61,539.000	Local 56.606020	3,483,477.88	76.140000	4,685,579.46	1,202,101.58	0.38
			Base 56.606020	3,483,477.88	76.140000	4,685,579.46	1,202,101.58	0.38
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	20,683.000	Local 77.525715	1,603,464.37	67.480000	1,395,688.84	-207,775.53	0.11
			Base 77.525715	1,603,464.37	67.480000	1,395,688.84	-207,775.53	0.11
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	107,944.000	Local 22.176392	2,393,808.48	25.340000	2,735,300.96	341,492.48	0.22
			Base 22.176392	2,393,808.48	25.340000	2,735,300.96	341,492.48	0.22

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361448103	GATX CORP COMMON STOCK USD.625	17,325.000	Local	47.112732	816,228.09	120.220000	2,082,811.50	1,266,583.41	0.17
			Base	47.112732	816,228.09	120.220000	2,082,811.50	1,266,583.41	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01	58,053.000	Local	32.171664	1,867,661.61	61.160000	3,550,521.48	1,682,859.87	0.29
			Base	32.171664	1,867,661.61	61.160000	3,550,521.48	1,682,859.87	0.29
36467J108	GAMING AND LEISURE PROPERTIE REIT	130,311.000	Local	47.400562	6,176,814.64	49.350000	6,430,847.85	254,033.21	0.52
			Base	47.400562	6,176,814.64	49.350000	6,430,847.85	254,033.21	0.52
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001	131,090.000	Local	50.504545	6,620,640.75	17.530000	2,298,007.70	-4,322,633.05	0.19
			Base	50.504545	6,620,640.75	17.530000	2,298,007.70	-4,322,633.05	0.19
364760108	GAP INC/THE COMMON STOCK USD.05	104,697.000	Local	15.223331	1,593,837.06	20.910000	2,189,214.27	595,377.21	0.18
			Base	15.223331	1,593,837.06	20.910000	2,189,214.27	595,377.21	0.18
371901109	GENTEX CORP COMMON STOCK USD.06	113,835.000	Local	14.716883	1,675,296.39	32.660000	3,717,851.10	2,042,554.71	0.30
			Base	14.716883	1,675,296.39	32.660000	3,717,851.10	2,042,554.71	0.30
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	54,112.000	Local	38.045473	2,058,716.66	41.320000	2,235,907.84	177,191.18	0.18
			Base	38.045473	2,058,716.66	41.320000	2,235,907.84	177,191.18	0.18
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	56,301.000	Local	39.915678	2,247,292.58	53.290000	3,000,280.29	752,987.71	0.24
			Base	39.915678	2,247,292.58	53.290000	3,000,280.29	752,987.71	0.24
380237107	GODADDY INC CLASS A COMMON STOCK USD.001	68,727.000	Local	73.504600	5,051,750.65	106.160000	7,296,058.32	2,244,307.67	0.59
			Base	73.504600	5,051,750.65	106.160000	7,296,058.32	2,244,307.67	0.59
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	138,380.000	Local	17.096989	2,365,881.38	14.320000	1,981,601.60	-384,279.78	0.16
			Base	17.096989	2,365,881.38	14.320000	1,981,601.60	-384,279.78	0.16

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384109104	GRACO INC COMMON STOCK USD1.0								
	82,374.000	Local	24.991141	2,058,620.24	86.760000	7,146,768.24	5,088,148.00	0.58	
		Base	24.991141	2,058,620.24	86.760000	7,146,768.24	5,088,148.00	0.58	
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
	1,748.000	Local	459.888146	803,884.48	696.520000	1,217,516.96	413,632.48	0.10	
		Base	459.888146	803,884.48	696.520000	1,217,516.96	413,632.48	0.10	
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
	14,425.000	Local	93.416073	1,347,526.86	132.040000	1,904,677.00	557,150.14	0.15	
		Base	93.416073	1,347,526.86	132.040000	1,904,677.00	557,150.14	0.15	
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01								
	149,364.000	Local	24.938600	3,724,929.06	24.650000	3,681,822.60	-43,106.46	0.30	
		Base	24.938600	3,724,929.06	24.650000	3,681,822.60	-43,106.46	0.30	
397624107	GREIF INC CL A COMMON STOCK								
	12,432.000	Local	50.638420	629,536.84	65.590000	815,414.88	185,878.04	0.07	
		Base	50.638420	629,536.84	65.590000	815,414.88	185,878.04	0.07	
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
	48,446.000	Local	37.335999	1,808,779.83	26.960000	1,306,104.16	-502,675.67	0.11	
		Base	37.335999	1,808,779.83	26.960000	1,306,104.16	-502,675.67	0.11	
403949100	HF SINCLAIR CORP COMMON STOCK								
	76,404.000	Local	38.601283	2,949,292.44	55.570000	4,245,770.28	1,296,477.84	0.34	
		Base	38.601283	2,949,292.44	55.570000	4,245,770.28	1,296,477.84	0.34	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
	24,763.000	Local	91.574404	2,267,656.96	85.510000	2,117,484.13	-150,172.83	0.17	
		Base	91.574404	2,267,656.96	85.510000	2,117,484.13	-150,172.83	0.17	
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001								
	64,467.000	Local	42.439375	2,735,939.17	36.960000	2,382,700.32	-353,238.85	0.19	
		Base	42.439375	2,735,939.17	36.960000	2,382,700.32	-353,238.85	0.19	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	42,044.000	Local	33.794047	1,420,836.93	48.590000	2,042,917.96	622,081.03	0.17	
		Base	33.794047	1,420,836.93	48.590000	2,042,917.96	622,081.03	0.17	

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410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01		17,452.000	Local	69.792342	1,218,015.95	121.420000	2,119,021.84	901,005.89	0.17
				Base	69.792342	1,218,015.95	121.420000	2,119,021.84	901,005.89	0.17
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01		61,851.000	Local	24.770331	1,532,069.77	36.840000	2,278,590.84	746,521.07	0.18
				Base	24.770331	1,532,069.77	36.840000	2,278,590.84	746,521.07	0.18
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		41,789.000	Local	79.650665	3,328,521.62	66.300000	2,770,610.70	-557,910.92	0.22
				Base	79.650665	3,328,521.62	66.300000	2,770,610.70	-557,910.92	0.22
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01		185,878.000	Local	26.522239	4,929,900.79	17.230000	3,202,677.94	-1,727,222.85	0.26
				Base	26.522239	4,929,900.79	17.230000	3,202,677.94	-1,727,222.85	0.26
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01		64,596.000	Local	15.368479	992,742.25	10.390000	671,152.44	-321,589.81	0.05
				Base	15.368479	992,742.25	10.390000	671,152.44	-321,589.81	0.05
428291108	HEXCEL CORP COMMON STOCK USD.01		41,049.000	Local	43.941604	1,803,758.91	73.750000	3,027,363.75	1,223,604.84	0.25
				Base	43.941604	1,803,758.91	73.750000	3,027,363.75	1,223,604.84	0.25
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01		34,782.000	Local	45.831581	1,594,114.04	40.180000	1,397,540.76	-196,573.28	0.11
				Base	45.831581	1,594,114.04	40.180000	1,397,540.76	-196,573.28	0.11
436893200	HOME BANCSHARES INC COMMON STOCK USD.01		91,578.000	Local	21.454057	1,964,719.60	25.330000	2,319,670.74	354,951.14	0.19
				Base	21.454057	1,964,719.60	25.330000	2,319,670.74	354,951.14	0.19
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001		25,189.000	Local	119.780900	3,017,161.09	119.910000	3,020,412.99	3,251.90	0.24
				Base	119.780900	3,017,161.09	119.910000	3,020,412.99	3,251.90	0.24
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01		21,582.000	Local	102.127900	2,204,124.34	130.410000	2,814,508.62	610,384.28	0.23
				Base	102.127900	2,204,124.34	130.410000	2,814,508.62	610,384.28	0.23

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44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		14,427.000	Local 93.637024	1,350,901.35	108.540000	1,565,906.58	215,005.23	0.13
			Base 93.637024	1,350,901.35	108.540000	1,565,906.58	215,005.23	0.13
45073V108	ITT INC COMMON STOCK USD1.0							
		40,067.000	Local 33.743368	1,351,995.54	119.320000	4,780,794.44	3,428,798.90	0.39
			Base 33.743368	1,351,995.54	119.320000	4,780,794.44	3,428,798.90	0.39
451107106	IDACORP INC COMMON STOCK							
		24,701.000	Local 57.284853	1,414,993.16	98.320000	2,428,602.32	1,013,609.16	0.20
			Base 57.284853	1,414,993.16	98.320000	2,428,602.32	1,013,609.16	0.20
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
		24,977.000	Local 70.906172	1,771,023.46	64.920000	1,621,506.84	-149,516.62	0.13
			Base 70.906172	1,771,023.46	64.920000	1,621,506.84	-149,516.62	0.13
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		109,665.000	Local 21.913638	2,403,159.07	15.300000	1,677,874.50	-725,284.57	0.14
			Base 21.913638	2,403,159.07	15.300000	1,677,874.50	-725,284.57	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
		31,816.000	Local 58.198207	1,851,634.16	108.530000	3,452,990.48	1,601,356.32	0.28
			Base 58.198207	1,851,634.16	108.530000	3,452,990.48	1,601,356.32	0.28
45778Q107	INSPIRITY INC COMMON STOCK USD.01							
		17,285.000	Local 92.722028	1,602,700.26	117.220000	2,026,147.70	423,447.44	0.16
			Base 92.722028	1,602,700.26	117.220000	2,026,147.70	423,447.44	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
		33,193.000	Local 59.601335	1,978,347.11	43.550000	1,445,555.15	-532,791.96	0.12
			Base 59.601335	1,978,347.11	43.550000	1,445,555.15	-532,791.96	0.12
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
		52,226.000	Local 59.499545	3,107,423.24	82.900000	4,329,535.40	1,222,112.16	0.35
			Base 59.499545	3,107,423.24	82.900000	4,329,535.40	1,222,112.16	0.35
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		26,046.000	Local 25.031330	651,966.02	54.320000	1,414,818.72	762,852.70	0.11
			Base 25.031330	651,966.02	54.320000	1,414,818.72	762,852.70	0.11

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
	60,444.000	Local	40.850807	2,469,186.19	41.160000	2,487,875.04	18,688.85	0.20	
		Base	40.850807	2,469,186.19	41.160000	2,487,875.04	18,688.85	0.20	
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
	82,157.000	Local	18.581808	1,526,625.58	40.410000	3,319,964.37	1,793,338.79	0.27	
		Base	18.581808	1,526,625.58	40.410000	3,319,964.37	1,793,338.79	0.27	
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
	23,218.000	Local	105.297695	2,444,801.89	188.870000	4,385,183.66	1,940,381.77	0.36	
		Base	105.297695	2,444,801.89	188.870000	4,385,183.66	1,940,381.77	0.36	
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
	22,443.000	Local	74.236086	1,666,080.48	67.190000	1,507,945.17	-158,135.31	0.12	
		Base	74.236086	1,666,080.48	67.190000	1,507,945.17	-158,135.31	0.12	
48242W106	KBR INC COMMON STOCK USD.001								
	65,886.000	Local	28.119736	1,852,696.90	55.410000	3,650,743.26	1,798,046.36	0.30	
		Base	28.119736	1,852,696.90	55.410000	3,650,743.26	1,798,046.36	0.30	
48666K109	KB HOME COMMON STOCK USD1.0								
	37,365.000	Local	18.693846	698,495.55	62.460000	2,333,817.90	1,635,322.35	0.19	
		Base	18.693846	698,495.55	62.460000	2,333,817.90	1,635,322.35	0.19	
488401100	KEMPER CORP COMMON STOCK USD.1								
	29,399.000	Local	45.056510	1,324,616.33	48.670000	1,430,849.33	106,233.00	0.12	
		Base	45.056510	1,324,616.33	48.670000	1,430,849.33	106,233.00	0.12	
49427F108	KILROY REALTY CORP REIT USD.01								
	52,067.000	Local	59.411550	3,093,381.17	39.840000	2,074,349.28	-1,019,031.89	0.17	
		Base	59.411550	3,093,381.17	39.840000	2,074,349.28	-1,019,031.89	0.17	
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
	10,743.000	Local	205.038512	2,202,728.73	334.910000	3,597,938.13	1,395,209.40	0.29	
		Base	205.038512	2,202,728.73	334.910000	3,597,938.13	1,395,209.40	0.29	
497266106	KIRBY CORP COMMON STOCK USD.1								
	28,843.000	Local	55.576460	1,602,991.83	78.480000	2,263,598.64	660,606.81	0.18	
		Base	55.576460	1,602,991.83	78.480000	2,263,598.64	660,606.81	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
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		107,067.000	Local 21.952923	2,350,433.64	22.860000	2,447,551.62	97,117.98	0.20
			Base 21.952923	2,350,433.64	22.860000	2,447,551.62	97,117.98	0.20
498894104	KNIFE RIVER CORP COMMON STOCK							
		27,605.000	Local 30.751958	848,907.80	66.180000	1,826,898.90	977,991.10	0.15
			Base 30.751958	848,907.80	66.180000	1,826,898.90	977,991.10	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
		78,716.000	Local 43.797838	3,447,590.59	57.650000	4,537,977.40	1,090,386.81	0.37
			Base 43.797838	3,447,590.59	57.650000	4,537,977.40	1,090,386.81	0.37
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
		111,985.000	Local 16.658470	1,865,498.81	20.780000	2,327,048.30	461,549.49	0.19
			Base 16.658470	1,865,498.81	20.780000	2,327,048.30	461,549.49	0.19
512816109	LAMAR ADVERTISING CO A REIT USD.001							
		42,740.000	Local 50.707109	2,167,221.86	106.280000	4,542,407.20	2,375,185.34	0.37
			Base 50.707109	2,167,221.86	106.280000	4,542,407.20	2,375,185.34	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK							
		9,937.000	Local 87.676461	871,240.99	166.390000	1,653,417.43	782,176.44	0.13
			Base 87.676461	871,240.99	166.390000	1,653,417.43	782,176.44	0.13
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		17,542.000	Local 67.163048	1,178,174.19	193.650000	3,397,008.30	2,218,834.11	0.28
			Base 67.163048	1,178,174.19	193.650000	3,397,008.30	2,218,834.11	0.28
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		33,424.000	Local 66.579359	2,225,348.49	62.000000	2,072,288.00	-153,060.49	0.17
			Base 66.579359	2,225,348.49	62.000000	2,072,288.00	-153,060.49	0.17
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		67,361.000	Local 57.436607	3,868,987.29	68.990000	4,647,235.39	778,248.10	0.38
			Base 57.436607	3,868,987.29	68.990000	4,647,235.39	778,248.10	0.38
521865204	LEAR CORP COMMON STOCK USD.01							
		28,433.000	Local 135.019820	3,839,018.54	141.210000	4,015,023.93	176,005.39	0.33
			Base 135.019820	3,839,018.54	141.210000	4,015,023.93	176,005.39	0.33

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524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
	65,063.000	Local	40.089853	2,608,366.09	26.170000	1,702,698.71	-905,667.38	0.14	
		Base	40.089853	2,608,366.09	26.170000	1,702,698.71	-905,667.38	0.14	
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
	15,610.000	Local	100.793135	1,573,380.83	447.520000	6,985,787.20	5,412,406.37	0.57	
		Base	100.793135	1,573,380.83	447.520000	6,985,787.20	5,412,406.37	0.57	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	27,916.000	Local	55.637932	1,553,188.50	217.460000	6,070,613.36	4,517,424.86	0.49	
		Base	55.637932	1,553,188.50	217.460000	6,070,613.36	4,517,424.86	0.49	
536797103	LITHIA MOTORS INC COMMON STOCK								
	1,185.000	Local	285.215831	337,980.76	329.280000	390,196.80	52,216.04	0.03	
		Base	285.215831	337,980.76	329.280000	390,196.80	52,216.04	0.03	
537008104	LITTELFUSE INC COMMON STOCK USD.01								
	12,148.000	Local	168.595056	2,048,092.74	267.560000	3,250,318.88	1,202,226.14	0.26	
		Base	168.595056	2,048,092.74	267.560000	3,250,318.88	1,202,226.14	0.26	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	31,319.000	Local	18.177734	569,308.46	70.830000	2,218,324.77	1,649,016.31	0.18	
		Base	18.177734	569,308.46	70.830000	2,218,324.77	1,649,016.31	0.18	
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
	32,699.000	Local	61.303006	2,004,546.98	52.420000	1,714,081.58	-290,465.40	0.14	
		Base	61.303006	2,004,546.98	52.420000	1,714,081.58	-290,465.40	0.14	
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
	99,381.000	Local	15.283105	1,518,850.25	19.800000	1,967,743.80	448,893.55	0.16	
		Base	15.283105	1,518,850.25	19.800000	1,967,743.80	448,893.55	0.16	
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	135,337.000	Local	12.668434	1,714,507.89	19.290000	2,610,650.73	896,142.84	0.21	
		Base	12.668434	1,714,507.89	19.290000	2,610,650.73	896,142.84	0.21	
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
	30,680.000	Local	102.284650	3,138,093.05	102.870000	3,156,051.60	17,958.55	0.26	
		Base	102.284650	3,138,093.05	102.870000	3,156,051.60	17,958.55	0.26	

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553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
	70,291.000	Local	25.144701	1,767,446.17	19.850000	1,395,276.35	-372,169.82	0.11	
		Base	25.144701	1,767,446.17	19.850000	1,395,276.35	-372,169.82	0.11	
553498106	MSA SAFETY INC COMMON STOCK								
	18,033.000	Local	61.991978	1,117,901.34	168.830000	3,044,511.39	1,926,610.05	0.25	
		Base	61.991978	1,117,901.34	168.830000	3,044,511.39	1,926,610.05	0.25	
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
	22,628.000	Local	66.748505	1,510,385.18	101.260000	2,291,311.28	780,926.10	0.19	
		Base	66.748505	1,510,385.18	101.260000	2,291,311.28	780,926.10	0.19	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
	26,411.000	Local	58.693378	1,550,150.80	92.950000	2,454,902.45	904,751.65	0.20	
		Base	58.693378	1,550,150.80	92.950000	2,454,902.45	904,751.65	0.20	
55616P104	MACY S INC COMMON STOCK USD.01								
	133,541.000	Local	25.948882	3,465,239.71	20.120000	2,686,844.92	-778,394.79	0.22	
		Base	25.948882	3,465,239.71	20.120000	2,686,844.92	-778,394.79	0.22	
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	30,046.000	Local	67.406204	2,025,286.81	215.320000	6,469,504.72	4,444,217.91	0.52	
		Base	67.406204	2,025,286.81	215.320000	6,469,504.72	4,444,217.91	0.52	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
	23,821.000	Local	57.865769	1,378,420.49	79.470000	1,893,054.87	514,634.38	0.15	
		Base	57.865769	1,378,420.49	79.470000	1,893,054.87	514,634.38	0.15	
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	16,121.000	Local	115.048468	1,854,696.36	84.890000	1,368,511.69	-486,184.67	0.11	
		Base	115.048468	1,854,696.36	84.890000	1,368,511.69	-486,184.67	0.11	
574795100	MASIMO CORP COMMON STOCK USD.001								
	21,661.000	Local	115.126694	2,493,759.32	117.210000	2,538,885.81	45,126.49	0.21	
		Base	115.126694	2,493,759.32	117.210000	2,538,885.81	45,126.49	0.21	
576323109	MASTEC INC COMMON STOCK USD.1								
	29,499.000	Local	51.580574	1,521,575.36	75.720000	2,233,664.28	712,088.92	0.18	
		Base	51.580574	1,521,575.36	75.720000	2,233,664.28	712,088.92	0.18	

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576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	757.000	Local	52.753831	39,934.65	56.860000	43,043.02	3,108.37	0.00	
		Base	52.753831	39,934.65	56.860000	43,043.02	3,108.37	0.00	
577081102	MATTEL INC COMMON STOCK USD1.0								
	172,389.000	Local	12.205916	2,104,165.62	18.880000	3,254,704.32	1,150,538.70	0.26	
		Base	12.205916	2,104,165.62	18.880000	3,254,704.32	1,150,538.70	0.26	
577933104	MAXIMUS INC COMMON STOCK								
	29,664.000	Local	64.115271	1,901,915.40	83.860000	2,487,623.04	585,707.64	0.20	
		Base	64.115271	1,901,915.40	83.860000	2,487,623.04	585,707.64	0.20	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	292,330.000	Local	16.275932	4,757,943.26	4.910000	1,435,340.30	-3,322,602.96	0.12	
		Base	16.275932	4,757,943.26	4.910000	1,435,340.30	-3,322,602.96	0.12	
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
	11,380.000	Local	119.955436	1,365,092.86	306.530000	3,488,311.40	2,123,218.54	0.28	
		Base	119.955436	1,365,092.86	306.530000	3,488,311.40	2,123,218.54	0.28	
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
	26,159.000	Local	84.788645	2,217,986.16	147.170000	3,849,820.03	1,631,833.87	0.31	
		Base	84.788645	2,217,986.16	147.170000	3,849,820.03	1,631,833.87	0.31	
617700109	MORNINGSTAR INC COMMON STOCK								
	12,711.000	Local	247.350698	3,144,074.72	286.240000	3,638,396.64	494,321.92	0.29	
		Base	247.350698	3,144,074.72	286.240000	3,638,396.64	494,321.92	0.29	
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
	71,619.000	Local	26.198644	1,876,320.67	42.660000	3,055,266.54	1,178,945.87	0.25	
		Base	26.198644	1,876,320.67	42.660000	3,055,266.54	1,178,945.87	0.25	
626755102	MURPHY USA INC COMMON STOCK								
	9,450.000	Local	72.711590	687,124.53	356.560000	3,369,492.00	2,682,367.47	0.27	
		Base	72.711590	687,124.53	356.560000	3,369,492.00	2,682,367.47	0.27	
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
	65,464.000	Local	12.929945	846,445.91	16.910000	1,106,996.24	260,550.33	0.09	
		Base	12.929945	846,445.91	16.910000	1,106,996.24	260,550.33	0.09	

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62955J103	NOV INC COMMON STOCK USD.01		192,248.000	Local 12.851453	2,470,666.09	20.280000	3,898,789.44	1,428,123.35	0.32
				Base 12.851453	2,470,666.09	20.280000	3,898,789.44	1,428,123.35	0.32
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0		44,810.000	Local 46.926905	2,102,794.63	50.170000	2,248,117.70	145,323.07	0.18
				Base 46.926905	2,102,794.63	50.170000	2,248,117.70	145,323.07	0.18
637417106	NNN REIT INC REIT USD.01		89,036.000	Local 36.113461	3,215,398.13	43.100000	3,837,451.60	622,053.47	0.31
				Base 36.113461	3,215,398.13	43.100000	3,837,451.60	622,053.47	0.31
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01		37,708.000	Local 47.312451	1,784,057.91	41.470000	1,563,750.76	-220,307.15	0.13
				Base 47.312451	1,784,057.91	41.470000	1,563,750.76	-220,307.15	0.13
640491106	NEOGEN CORP COMMON STOCK USD.16		96,065.000	Local 25.600636	2,459,325.07	20.110000	1,931,867.15	-527,457.92	0.16
				Base 25.600636	2,459,325.07	20.110000	1,931,867.15	-527,457.92	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		47,949.000	Local 94.946670	4,552,597.90	131.760000	6,317,760.24	1,765,162.34	0.51
				Base 94.946670	4,552,597.90	131.760000	6,317,760.24	1,765,162.34	0.51
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		47,613.000	Local 36.512913	1,738,489.31	44.580000	2,122,587.54	384,098.23	0.17
				Base 36.512913	1,738,489.31	44.580000	2,122,587.54	384,098.23	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		352,596.000	Local 12.399091	4,371,869.73	10.230000	3,607,057.08	-764,812.65	0.29
				Base 12.399091	4,371,869.73	10.230000	3,607,057.08	-764,812.65	0.29
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1		79,854.000	Local 21.819634	1,742,385.09	48.990000	3,912,047.46	2,169,662.37	0.32
				Base 21.819634	1,742,385.09	48.990000	3,912,047.46	2,169,662.37	0.32
651587107	NEWMARKET CORP COMMON STOCK		3,369.000	Local 226.829780	764,189.53	545.830000	1,838,901.27	1,074,711.74	0.15
				Base 226.829780	764,189.53	545.830000	1,838,901.27	1,074,711.74	0.15

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65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
		15,732.000	Local 175.224849	2,756,637.33	156.750000	2,465,991.00	-290,646.33	0.20
			Base 175.224849	2,756,637.33	156.750000	2,465,991.00	-290,646.33	0.20
655664100	NORDSTROM INC COMMON STOCK							
		47,342.000	Local 16.927874	801,399.40	18.450000	873,459.90	72,060.50	0.07
			Base 16.927874	801,399.40	18.450000	873,459.90	72,060.50	0.07
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
		29,887.000	Local 59.946442	1,791,619.30	50.890000	1,520,949.43	-270,669.87	0.12
			Base 59.946442	1,791,619.30	50.890000	1,520,949.43	-270,669.87	0.12
67000B104	NOVANTA INC COMMON STOCK							
		17,476.000	Local 133.267399	2,328,981.06	168.410000	2,943,133.16	614,152.10	0.24
			Base 133.267399	2,328,981.06	168.410000	2,943,133.16	614,152.10	0.24
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		97,746.000	Local 25.313078	2,474,252.09	34.930000	3,414,267.78	940,015.69	0.28
			Base 25.313078	2,474,252.09	34.930000	3,414,267.78	940,015.69	0.28
674215207	CHORD ENERGY CORP COMMON STOCK							
		20,145.000	Local 144.297401	2,906,871.15	166.230000	3,348,703.35	441,832.20	0.27
			Base 144.297401	2,906,871.15	166.230000	3,348,703.35	441,832.20	0.27
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		142,808.000	Local 16.319042	2,330,489.77	16.890000	2,412,027.12	81,537.35	0.20
			Base 16.319042	2,330,489.77	16.890000	2,412,027.12	81,537.35	0.20
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
		127,255.000	Local 17.228570	2,192,421.67	29.400000	3,741,297.00	1,548,875.33	0.30
			Base 17.228570	2,192,421.67	29.400000	3,741,297.00	1,548,875.33	0.30
680665205	OLIN CORP COMMON STOCK USD1.0							
		59,809.000	Local 22.934080	1,371,664.38	53.950000	3,226,695.55	1,855,031.17	0.26
			Base 22.934080	1,371,664.38	53.950000	3,226,695.55	1,855,031.17	0.26
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
		30,114.000	Local 68.213165	2,054,171.25	75.890000	2,285,351.46	231,180.21	0.19
			Base 68.213165	2,054,171.25	75.890000	2,285,351.46	231,180.21	0.19

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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
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
	119,564.000	Local	30.025673	3,589,989.54	30.660000	3,665,832.24	75,842.70	0.30	
		Base	30.025673	3,589,989.54	30.660000	3,665,832.24	75,842.70	0.30	
68235P108	ONE GAS INC COMMON STOCK								
	27,063.000	Local	50.411584	1,364,288.69	63.720000	1,724,454.36	360,165.67	0.14	
		Base	50.411584	1,364,288.69	63.720000	1,724,454.36	360,165.67	0.14	
683344105	ONTO INNOVATION INC COMMON STOCK								
	23,954.000	Local	115.300701	2,761,912.99	152.900000	3,662,566.60	900,653.61	0.30	
		Base	115.300701	2,761,912.99	152.900000	3,662,566.60	900,653.61	0.30	
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
	86,446.000	Local	29.206283	2,524,766.35	33.690000	2,912,365.74	387,599.39	0.24	
		Base	29.206283	2,524,766.35	33.690000	2,912,365.74	387,599.39	0.24	
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
	26,214.000	Local	85.112838	2,231,147.93	75.790000	1,986,759.06	-244,388.87	0.16	
		Base	85.112838	2,231,147.93	75.790000	1,986,759.06	-244,388.87	0.16	
688239201	OSHKOSH CORP COMMON STOCK USD.01								
	31,924.000	Local	47.619225	1,520,196.13	108.410000	3,460,880.84	1,940,684.71	0.28	
		Base	47.619225	1,520,196.13	108.410000	3,460,880.84	1,940,684.71	0.28	
69047Q102	OVINTIV INC COMMON STOCK								
	123,861.000	Local	36.557532	4,528,052.44	43.920000	5,439,975.12	911,922.68	0.44	
		Base	36.557532	4,528,052.44	43.920000	5,439,975.12	911,922.68	0.44	
690742101	OWENS CORNING COMMON STOCK USD.001								
	43,374.000	Local	62.568350	2,713,839.60	148.230000	6,429,328.02	3,715,488.42	0.52	
		Base	62.568350	2,713,839.60	148.230000	6,429,328.02	3,715,488.42	0.52	
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
	53,078.000	Local	32.940205	1,748,400.22	43.960000	2,333,308.88	584,908.66	0.19	
		Base	32.940205	1,748,400.22	43.960000	2,333,308.88	584,908.66	0.19	
69349H107	PNM RESOURCES INC COMMON STOCK								
	41,890.000	Local	25.184230	1,054,967.38	41.600000	1,742,624.00	687,656.62	0.14	
		Base	25.184230	1,054,967.38	41.600000	1,742,624.00	687,656.62	0.14	

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
693656100	PVH CORP COMMON STOCK USD1.0							
		29,490.000	Local 47.237166	1,393,024.04	122.120000	3,601,318.80	2,208,294.76	0.29
			Base 47.237166	1,393,024.04	122.120000	3,601,318.80	2,208,294.76	0.29
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		102,479.000	Local 21.833313	2,237,456.07	15.300000	1,567,928.70	-669,527.37	0.13
			Base 21.833313	2,237,456.07	15.300000	1,567,928.70	-669,527.37	0.13
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		41,529.000	Local 22.911080	951,474.24	28.450000	1,181,500.05	230,025.81	0.10
			Base 22.911080	951,474.24	28.450000	1,181,500.05	230,025.81	0.10
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		21,110.000	Local 150.214986	3,171,038.35	164.850000	3,479,983.50	308,945.15	0.28
			Base 150.214986	3,171,038.35	164.850000	3,479,983.50	308,945.15	0.28
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		49,220.000	Local 30.493865	1,500,908.04	15.980000	786,535.60	-714,372.44	0.06
			Base 30.493865	1,500,908.04	15.980000	786,535.60	-714,372.44	0.06
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
		74,063.000	Local 27.552707	2,040,636.15	26.020000	1,927,119.26	-113,516.89	0.16
			Base 27.552707	2,040,636.15	26.020000	1,927,119.26	-113,516.89	0.16
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
		9,513.000	Local 167.275900	1,591,295.64	160.510000	1,526,931.63	-64,364.01	0.12
			Base 167.275900	1,591,295.64	160.510000	1,526,931.63	-64,364.01	0.12
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,836.000	Local 152.604942	2,874,466.68	251.540000	4,738,007.44	1,863,540.76	0.38
			Base 152.604942	2,874,466.68	251.540000	4,738,007.44	1,863,540.76	0.38
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
		75,939.000	Local 45.741962	3,473,598.88	69.150000	5,251,181.85	1,777,582.97	0.43
			Base 45.741962	3,473,598.88	69.150000	5,251,181.85	1,777,582.97	0.43
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001							
		201,312.000	Local 13.669930	2,751,920.98	13.600000	2,737,843.20	-14,077.78	0.22
			Base 13.669930	2,751,920.98	13.600000	2,737,843.20	-14,077.78	0.22

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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
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		116,388.000	Local 16.860908	1,962,407.40	13.310000	1,549,124.28	-413,283.12	0.13
			Base 16.860908	1,962,407.40	13.310000	1,549,124.28	-413,283.12	0.13
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		19,645.000	Local 29.138013	572,416.27	27.660000	543,380.70	-29,035.57	0.04
			Base 29.138013	572,416.27	27.660000	543,380.70	-29,035.57	0.04
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		37,468.000	Local 62.394663	2,337,803.23	87.220000	3,267,958.96	930,155.73	0.26
			Base 62.394663	2,337,803.23	87.220000	3,267,958.96	930,155.73	0.26
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
		41,696.000	Local 67.632857	2,820,019.60	73.000000	3,043,808.00	223,788.40	0.25
			Base 67.632857	2,820,019.60	73.000000	3,043,808.00	223,788.40	0.25
731068102	POLARIS INC COMMON STOCK USD.01							
		25,907.000	Local 66.142620	1,713,556.85	94.770000	2,455,206.39	741,649.54	0.20
			Base 66.142620	1,713,556.85	94.770000	2,455,206.39	741,649.54	0.20
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		49,351.000	Local 48.294160	2,383,365.10	43.340000	2,138,872.34	-244,492.76	0.17
			Base 48.294160	2,383,365.10	43.340000	2,138,872.34	-244,492.76	0.17
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		24,797.000	Local 41.143464	1,020,234.47	88.060000	2,183,623.82	1,163,389.35	0.18
			Base 41.143464	1,020,234.47	88.060000	2,183,623.82	1,163,389.35	0.18
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		41,482.000	Local 40.957162	1,698,985.00	49.100000	2,036,766.20	337,781.20	0.17
			Base 40.957162	1,698,985.00	49.100000	2,036,766.20	337,781.20	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		27,749.000	Local 91.688973	2,544,277.30	82.110000	2,278,470.39	-265,806.91	0.18
			Base 91.688973	2,544,277.30	82.110000	2,278,470.39	-265,806.91	0.18
74164M108	PRIMERICA INC COMMON STOCK							
		17,098.000	Local 59.005737	1,008,880.09	205.760000	3,518,084.48	2,509,204.39	0.29
			Base 59.005737	1,008,880.09	205.760000	3,518,084.48	2,509,204.39	0.29

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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74340E103	PROGYNY INC COMMON STOCK USD.0001							
		40,690.000	Local 53.499938	2,176,912.47	37.180000	1,512,854.20	-664,058.27	0.12
			Base 53.499938	2,176,912.47	37.180000	1,512,854.20	-664,058.27	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		45,735.000	Local 55.566711	2,541,343.51	67.730000	3,097,631.55	556,288.04	0.25
			Base 55.566711	2,541,343.51	67.730000	3,097,631.55	556,288.04	0.25
74758T303	QUALYS INC COMMON STOCK USD.001							
		17,952.000	Local 109.030585	1,957,317.06	196.280000	3,523,618.56	1,566,301.50	0.29
			Base 109.030585	1,957,317.06	196.280000	3,523,618.56	1,566,301.50	0.29
749607107	RLI CORP COMMON STOCK USD1.0							
		723.000	Local 115.896266	83,793.00	133.120000	96,245.76	12,452.76	0.01
			Base 115.896266	83,793.00	133.120000	96,245.76	12,452.76	0.01
74967X103	RH COMMON STOCK USD.0001							
		4.000	Local 315.967500	1,263.87	291.480000	1,165.92	-97.95	0.00
			Base 315.967500	1,263.87	291.480000	1,165.92	-97.95	0.00
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		62,872.000	Local 39.589280	2,489,057.20	111.630000	7,018,401.36	4,529,344.16	0.57
			Base 39.589280	2,489,057.20	111.630000	7,018,401.36	4,529,344.16	0.57
750917106	RAMBUS INC COMMON STOCK USD.001							
		52,467.000	Local 68.014000	3,568,490.54	68.250000	3,580,872.75	12,382.21	0.29
			Base 68.014000	3,568,490.54	68.250000	3,580,872.75	12,382.21	0.29
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		117,764.000	Local 30.622121	3,606,183.43	30.440000	3,584,736.16	-21,447.27	0.29
			Base 30.622121	3,606,183.43	30.440000	3,584,736.16	-21,447.27	0.29
754907103	RAYONIER INC REIT							
		66,581.000	Local 26.127035	1,739,564.10	33.410000	2,224,471.21	484,907.11	0.18
			Base 26.127035	1,739,564.10	33.410000	2,224,471.21	484,907.11	0.18
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
		14,194.000	Local 233.827641	3,318,949.54	284.890000	4,043,728.66	724,779.12	0.33
			Base 233.827641	3,318,949.54	284.890000	4,043,728.66	724,779.12	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
758750103	REGAL REXNORD CORP COMMON STOCK USD.01		32,380.000	Local 110.035016	3,562,933.81	148.020000	4,792,887.60	1,229,953.79	0.39
		Base 110.035016			3,562,933.81	148.020000	4,792,887.60	1,229,953.79	0.39
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		32,165.000	Local 69.972312	2,250,659.43	161.780000	5,203,653.70	2,952,994.27	0.42
		Base 69.972312			2,250,659.43	161.780000	5,203,653.70	2,952,994.27	0.42
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK		28,048.000	Local 66.312193	1,859,924.40	279.680000	7,844,464.64	5,984,540.24	0.64
		Base 66.312193			1,859,924.40	279.680000	7,844,464.64	5,984,540.24	0.64
759916109	REPLIGEN CORP COMMON STOCK USD.01		25,340.000	Local 95.926310	2,430,772.70	179.800000	4,556,132.00	2,125,359.30	0.37
		Base 95.926310			2,430,772.70	179.800000	4,556,132.00	2,125,359.30	0.37
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01		103,021.000	Local 53.239439	5,484,780.21	56.100000	5,779,478.10	294,697.89	0.47
		Base 53.239439			5,484,780.21	56.100000	5,779,478.10	294,697.89	0.47
77634L105	R1 RCM INC COMMON STOCK USD.01		96,098.000	Local 20.564614	1,976,218.30	10.570000	1,015,755.86	-960,462.44	0.08
		Base 20.564614			1,976,218.30	10.570000	1,015,755.86	-960,462.44	0.08
780287108	ROYAL GOLD INC COMMON STOCK USD.01		32,059.000	Local 85.684903	2,746,972.30	120.960000	3,877,856.64	1,130,884.34	0.31
		Base 85.684903			2,746,972.30	120.960000	3,877,856.64	1,130,884.34	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5		21,631.000	Local 66.697039	1,442,723.66	115.060000	2,488,862.86	1,046,139.20	0.20
		Base 66.697039			1,442,723.66	115.060000	2,488,862.86	1,046,139.20	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01		48,807.000	Local 33.819562	1,650,631.35	63.550000	3,101,684.85	1,451,053.50	0.25
		Base 33.819562			1,650,631.35	63.550000	3,101,684.85	1,451,053.50	0.25
78440X887	SL GREEN REALTY CORP REIT USD.01		927.000	Local 73.744186	68,360.86	45.170000	41,872.59	-26,488.27	0.00
		Base 73.744186			68,360.86	45.170000	41,872.59	-26,488.27	0.00

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78442P106	SLM CORP COMMON STOCK USD.2								
	110,427.000	Local	10.173731	1,123,454.56	19.120000	2,111,364.24	987,909.68	0.17	
		Base	10.173731	1,123,454.56	19.120000	2,111,364.24	987,909.68	0.17	
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	507.380000	6,818,679.82	653,204.21	0.55	
		Base	458.774880	6,165,475.61	507.380000	6,818,679.82	653,204.21	0.55	
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
	112,840.000	Local	21.172017	2,389,050.38	14.270000	1,610,226.80	-778,823.58	0.13	
		Base	21.172017	2,389,050.38	14.270000	1,610,226.80	-778,823.58	0.13	
78709Y105	SAIA INC COMMON STOCK USD.001								
	12,956.000	Local	333.886316	4,325,831.11	438.220000	5,677,578.32	1,351,747.21	0.46	
		Base	333.886316	4,325,831.11	438.220000	5,677,578.32	1,351,747.21	0.46	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
	25,834.000	Local	59.740778	1,543,343.26	124.320000	3,211,682.88	1,668,339.62	0.26	
		Base	59.740778	1,543,343.26	124.320000	3,211,682.88	1,668,339.62	0.26	
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001								
	43,946.000	Local	52.781524	2,319,536.85	82.110000	3,608,406.06	1,288,869.21	0.29	
		Base	52.781524	2,319,536.85	82.110000	3,608,406.06	1,288,869.21	0.29	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
	20,280.000	Local	64.254578	1,303,082.84	63.750000	1,292,850.00	-10,232.84	0.10	
		Base	64.254578	1,303,082.84	63.750000	1,292,850.00	-10,232.84	0.10	
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
	29,568.000	Local	72.689897	2,149,294.88	99.480000	2,941,424.64	792,129.76	0.24	
		Base	72.689897	2,149,294.88	99.480000	2,941,424.64	792,129.76	0.24	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	72,105.000	Local	21.938430	1,581,870.53	68.450000	4,935,587.25	3,353,716.72	0.40	
		Base	21.938430	1,581,870.53	68.450000	4,935,587.25	3,353,716.72	0.40	
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001								
	18,006.000	Local	172.966963	3,114,443.14	190.560000	3,431,223.36	316,780.22	0.28	
		Base	172.966963	3,114,443.14	190.560000	3,431,223.36	316,780.22	0.28	

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ST OF AZ POOL 203 MID CAP

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
	15,510.000	Local	65.888022	1,021,923.22	132.270000	2,051,507.70	1,029,584.48	0.17	
		Base	65.888022	1,021,923.22	132.270000	2,051,507.70	1,029,584.48	0.17	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	39,501.000	Local	23.657970	934,513.47	45.250000	1,787,420.25	852,906.78	0.14	
		Base	23.657970	934,513.47	45.250000	1,787,420.25	852,906.78	0.14	
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	20,825.000	Local	92.303968	1,922,230.14	197.980000	4,122,933.50	2,200,703.36	0.33	
		Base	92.303968	1,922,230.14	197.980000	4,122,933.50	2,200,703.36	0.33	
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	65,199.000	Local	36.011475	2,347,912.18	62.340000	4,064,505.66	1,716,593.48	0.33	
		Base	36.011475	2,347,912.18	62.340000	4,064,505.66	1,716,593.48	0.33	
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	47,805.000	Local	37.990152	1,816,119.23	55.870000	2,670,865.35	854,746.12	0.22	
		Base	37.990152	1,816,119.23	55.870000	2,670,865.35	854,746.12	0.22	
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	48,273.000	Local	19.910776	961,152.90	16.850000	813,400.05	-147,752.85	0.07	
		Base	19.910776	961,152.90	16.850000	813,400.05	-147,752.85	0.07	
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
	37,122.000	Local	68.962737	2,560,034.72	84.450000	3,134,952.90	574,918.18	0.25	
		Base	68.962737	2,560,034.72	84.450000	3,134,952.90	574,918.18	0.25	
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
	29,318.000	Local	77.491741	2,271,902.87	63.350000	1,857,295.30	-414,607.57	0.15	
		Base	77.491741	2,271,902.87	63.350000	1,857,295.30	-414,607.57	0.15	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	537,547.000	Local	6.031943	3,242,452.61	6.550000	3,520,932.85	278,480.24	0.29	
		Base	6.031943	3,242,452.61	6.550000	3,520,932.85	278,480.24	0.29	
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,671.000	Local	76.511717	1,964,132.28	62.340000	1,600,330.14	-363,802.14	0.13	
		Base	76.511717	1,964,132.28	62.340000	1,600,330.14	-363,802.14	0.13	

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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
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	68,973.000	Local	42.799455	2,952,006.81	43.690000	3,013,430.37	61,423.56	0.24	
		Base	42.799455	2,952,006.81	43.690000	3,013,430.37	61,423.56	0.24	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	49,565.000	Local	22.062145	1,093,510.23	48.110000	2,384,572.15	1,291,061.92	0.19	
		Base	22.062145	1,093,510.23	48.110000	2,384,572.15	1,291,061.92	0.19	
85254J102	STAG INDUSTRIAL INC REIT USD.01								
	88,612.000	Local	35.030363	3,104,110.57	39.260000	3,478,907.12	374,796.55	0.28	
		Base	35.030363	3,104,110.57	39.260000	3,478,907.12	374,796.55	0.28	
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
	145,220.000	Local	16.790425	2,438,305.59	21.020000	3,052,524.40	614,218.81	0.25	
		Base	16.790425	2,438,305.59	21.020000	3,052,524.40	614,218.81	0.25	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	45,154.000	Local	48.289700	2,180,473.12	49.560000	2,237,832.24	57,359.12	0.18	
		Base	48.289700	2,180,473.12	49.560000	2,237,832.24	57,359.12	0.18	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	49,778.000	Local	36.605852	1,822,166.11	69.150000	3,442,148.70	1,619,982.59	0.28	
		Base	36.605852	1,822,166.11	69.150000	3,442,148.70	1,619,982.59	0.28	
86771W105	SUNRUN INC COMMON STOCK USD.0001								
	105,991.000	Local	58.364507	6,186,112.46	19.630000	2,080,603.33	-4,105,509.13	0.17	
		Base	58.364507	6,186,112.46	19.630000	2,080,603.33	-4,105,509.13	0.17	
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
	22,636.000	Local	87.351976	1,977,299.32	284.260000	6,434,509.36	4,457,210.04	0.52	
		Base	87.351976	1,977,299.32	284.260000	6,434,509.36	4,457,210.04	0.52	
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	19,131.000	Local	103.474867	1,979,577.68	114.080000	2,182,464.48	202,886.80	0.18	
		Base	103.474867	1,979,577.68	114.080000	2,182,464.48	202,886.80	0.18	
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	71,370.000	Local	25.870224	1,846,357.91	37.650000	2,687,080.50	840,722.59	0.22	
		Base	25.870224	1,846,357.91	37.650000	2,687,080.50	840,722.59	0.22	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
87162W100	TD SYNEX CORP COMMON STOCK USD.001		25,033.000	Local	60.961992	1,526,061.55	107.610000	2,693,801.13	1,167,739.58	0.22
				Base	60.961992	1,526,061.55	107.610000	2,693,801.13	1,167,739.58	0.22
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001		29,281.000	Local	74.746289	2,188,646.10	81.580000	2,388,743.98	200,097.88	0.19
				Base	74.746289	2,188,646.10	81.580000	2,388,743.98	200,097.88	0.19
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01		53,924.000	Local	14.219437	766,768.93	35.400000	1,908,909.60	1,142,140.67	0.15
				Base	14.219437	766,768.93	35.400000	1,908,909.60	1,142,140.67	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		52,439.000	Local	25.096680	1,316,044.80	53.350000	2,797,620.65	1,481,575.85	0.23
				Base	25.096680	1,316,044.80	53.350000	2,797,620.65	1,481,575.85	0.23
87901J105	TEGNA INC COMMON STOCK USD1.0		96,127.000	Local	15.042298	1,445,971.01	15.300000	1,470,743.10	24,772.09	0.12
				Base	15.042298	1,445,971.01	15.300000	1,470,743.10	24,772.09	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		84,074.000	Local	17.004995	1,429,677.92	50.970000	4,285,251.78	2,855,573.86	0.35
				Base	17.004995	1,429,677.92	50.970000	4,285,251.78	2,855,573.86	0.35
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05		49,560.000	Local	33.238065	1,647,278.52	75.570000	3,745,249.20	2,097,970.68	0.30
				Base	33.238065	1,647,278.52	75.570000	3,745,249.20	2,097,970.68	0.30
88076W103	TERADATA CORP COMMON STOCK USD.01		47,730.000	Local	30.061982	1,434,858.40	43.510000	2,076,732.30	641,873.90	0.17
				Base	30.061982	1,434,858.40	43.510000	2,076,732.30	641,873.90	0.17
880779103	TEREX CORP COMMON STOCK USD.01		32,845.000	Local	24.443574	802,849.20	57.460000	1,887,273.70	1,084,424.50	0.15
				Base	24.443574	802,849.20	57.460000	1,887,273.70	1,084,424.50	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01		25,985.000	Local	85.413648	2,219,473.65	166.930000	4,337,676.05	2,118,202.40	0.35
				Base	85.413648	2,219,473.65	166.930000	4,337,676.05	2,118,202.40	0.35

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88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	23,435.000	Local	70.179279	1,644,651.41	64.630000	1,514,604.05	-130,047.36	0.12	
		Base	70.179279	1,644,651.41	64.630000	1,514,604.05	-130,047.36	0.12	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	32,592.000	Local	52.798659	1,720,813.91	122.230000	3,983,720.16	2,262,906.25	0.32	
		Base	52.798659	1,720,813.91	122.230000	3,983,720.16	2,262,906.25	0.32	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	26,002.000	Local	47.595174	1,237,569.72	118.250000	3,074,736.50	1,837,166.78	0.25	
		Base	47.595174	1,237,569.72	118.250000	3,074,736.50	1,837,166.78	0.25	
887389104	TIMKEN CO COMMON STOCK								
	31,677.000	Local	33.025671	1,046,154.18	80.150000	2,538,911.55	1,492,757.37	0.21	
		Base	33.025671	1,046,154.18	80.150000	2,538,911.55	1,492,757.37	0.21	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	52,454.000	Local	32.782741	1,719,585.92	102.790000	5,391,746.66	3,672,160.74	0.44	
		Base	32.782741	1,719,585.92	102.790000	5,391,746.66	3,672,160.74	0.44	
89055F103	TOPBUILD CORP COMMON STOCK								
	15,506.000	Local	128.570123	1,993,608.32	374.260000	5,803,275.56	3,809,667.24	0.47	
		Base	128.570123	1,993,608.32	374.260000	5,803,275.56	3,809,667.24	0.47	
891092108	TORO CO COMMON STOCK USD1.0								
	50,680.000	Local	47.184547	2,391,312.82	95.990000	4,864,773.20	2,473,460.38	0.39	
		Base	47.184547	2,391,312.82	95.990000	4,864,773.20	2,473,460.38	0.39	
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
	35,344.000	Local	43.514704	1,537,983.69	39.090000	1,381,596.96	-156,386.73	0.11	
		Base	43.514704	1,537,983.69	39.090000	1,381,596.96	-156,386.73	0.11	
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
	52,997.000	Local	36.410342	1,929,638.91	82.790000	4,387,621.63	2,457,982.72	0.36	
		Base	36.410342	1,929,638.91	82.790000	4,387,621.63	2,457,982.72	0.36	
902681105	UGI CORP COMMON STOCK								
	102,232.000	Local	28.276779	2,890,791.70	24.600000	2,514,907.20	-375,884.50	0.20	
		Base	28.276779	2,890,791.70	24.600000	2,514,907.20	-375,884.50	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
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
	21,316.000	Local	74.632113	1,590,858.13	83.550000	1,780,951.80	190,093.67	0.14	
		Base	74.632113	1,590,858.13	83.550000	1,780,951.80	190,093.67	0.14	
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
	30,167.000	Local	83.893859	2,530,826.05	125.550000	3,787,466.85	1,256,640.80	0.31	
		Base	83.893859	2,530,826.05	125.550000	3,787,466.85	1,256,640.80	0.31	
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
	92,133.000	Local	8.848850	815,271.09	8.790000	809,849.07	-5,422.02	0.07	
		Base	8.848850	815,271.09	8.790000	809,849.07	-5,422.02	0.07	
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
	94,398.000	Local	8.008172	755,955.42	8.350000	788,223.30	32,267.88	0.06	
		Base	8.008172	755,955.42	8.350000	788,223.30	32,267.88	0.06	
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
	65,851.000	Local	36.102381	2,377,377.86	37.550000	2,472,705.05	95,327.19	0.20	
		Base	36.102381	2,377,377.86	37.550000	2,472,705.05	95,327.19	0.20	
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
	110,385.000	Local	38.491489	4,248,883.02	45.410000	5,012,582.85	763,699.83	0.41	
		Base	38.491489	4,248,883.02	45.410000	5,012,582.85	763,699.83	0.41	
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
	108,849.000	Local	22.472398	2,446,098.10	48.650000	5,295,503.85	2,849,405.75	0.43	
		Base	22.472398	2,446,098.10	48.650000	5,295,503.85	2,849,405.75	0.43	
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	22,904.000	Local	89.730065	2,055,177.41	219.890000	5,036,360.56	2,981,183.15	0.41	
		Base	89.730065	2,055,177.41	219.890000	5,036,360.56	2,981,183.15	0.41	
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	21,263.000	Local	107.731334	2,290,691.36	191.260000	4,066,761.38	1,776,070.02	0.33	
		Base	107.731334	2,290,691.36	191.260000	4,066,761.38	1,776,070.02	0.33	
91529Y106	UNUM GROUP COMMON STOCK USD.1								
	89,478.000	Local	26.811937	2,399,078.47	45.220000	4,046,195.16	1,647,116.69	0.33	
		Base	26.811937	2,399,078.47	45.220000	4,046,195.16	1,647,116.69	0.33	

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91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
	18,590.000	Local		246.348200	4,579,613.04	213.470000	3,968,407.30	-611,205.74	0.32
		Base		246.348200	4,579,613.04	213.470000	3,968,407.30	-611,205.74	0.32
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	208,122.000	Local		10.678308	2,222,390.91	10.860000	2,260,204.92	37,814.01	0.18
		Base		10.678308	2,222,390.91	10.860000	2,260,204.92	37,814.01	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
	10,196.000	Local		119.961081	1,223,123.18	233.510000	2,380,867.96	1,157,744.78	0.19
		Base		119.961081	1,223,123.18	233.510000	2,380,867.96	1,157,744.78	0.19
92047W101	VALVOLINE INC COMMON STOCK USD.01								
	67,671.000	Local		14.884791	1,007,268.69	37.580000	2,543,076.18	1,535,807.49	0.21
		Base		14.884791	1,007,268.69	37.580000	2,543,076.18	1,535,807.49	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	93.970000	9,584,658.09	524,418.18	0.78
		Base		88.828494	9,060,239.91	93.970000	9,584,658.09	524,418.18	0.78
925815102	VICOR CORP COMMON STOCK USD.01								
	10,944.000	Local		116.135803	1,270,990.23	44.940000	491,823.36	-779,166.87	0.04
		Base		116.135803	1,270,990.23	44.940000	491,823.36	-779,166.87	0.04
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
	61,609.000	Local		11.844610	729,734.60	23.970000	1,476,767.73	747,033.13	0.12
		Base		11.844610	729,734.60	23.970000	1,476,767.73	747,033.13	0.12
92839U206	VISTEON CORP COMMON STOCK								
	13,573.000	Local		118.327093	1,606,053.63	124.900000	1,695,267.70	89,214.07	0.14
		Base		118.327093	1,606,053.63	124.900000	1,695,267.70	89,214.07	0.14
92840M102	VISTRA CORP COMMON STOCK USD.01								
	164,027.000	Local		33.502100	5,495,248.96	38.520000	6,318,320.04	823,071.08	0.51
		Base		33.502100	5,495,248.96	38.520000	6,318,320.04	823,071.08	0.51
928881101	VONTIER CORP COMMON STOCK USD.0001								
	75,317.000	Local		30.586290	2,303,667.64	34.550000	2,602,202.35	298,534.71	0.21
		Base		30.586290	2,303,667.64	34.550000	2,602,202.35	298,534.71	0.21

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929042109	VORNADO REALTY TRUST REIT USD.04								
	78,022.000	Local	22.462501	1,752,569.25	28.250000	2,204,121.50	451,552.25	0.18	
		Base	22.462501	1,752,569.25	28.250000	2,204,121.50	451,552.25	0.18	
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
	50,984.000	Local	66.467430	3,388,775.46	72.960000	3,719,792.64	331,017.18	0.30	
		Base	66.467430	3,388,775.46	72.960000	3,719,792.64	331,017.18	0.30	
92936U109	WP CAREY INC REIT USD.001								
	23,484.000	Local	61.677300	1,448,429.71	64.810000	1,521,998.04	73,568.33	0.12	
		Base	61.677300	1,448,429.71	64.810000	1,521,998.04	73,568.33	0.12	
942622200	WATSCO INC COMMON STOCK USD.5								
	16,527.000	Local	125.240621	2,069,851.75	428.470000	7,081,323.69	5,011,471.94	0.57	
		Base	125.240621	2,069,851.75	428.470000	7,081,323.69	5,011,471.94	0.57	
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
	13,357.000	Local	151.518244	2,023,829.18	208.340000	2,782,797.38	758,968.20	0.23	
		Base	151.518244	2,023,829.18	208.340000	2,782,797.38	758,968.20	0.23	
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	83,959.000	Local	38.076012	3,196,823.87	50.760000	4,261,758.84	1,064,934.97	0.35	
		Base	38.076012	3,196,823.87	50.760000	4,261,758.84	1,064,934.97	0.35	
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
	81,536.000	Local	9.473764	772,452.83	19.480000	1,588,321.28	815,868.45	0.13	
		Base	9.473764	772,452.83	19.480000	1,588,321.28	815,868.45	0.13	
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
	30,938.000	Local	32.011419	990,369.28	42.370000	1,310,843.06	320,473.78	0.11	
		Base	32.011419	990,369.28	42.370000	1,310,843.06	320,473.78	0.11	
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
	21,437.000	Local	169.183600	3,626,788.84	173.880000	3,727,465.56	100,676.72	0.30	
		Base	169.183600	3,626,788.84	173.880000	3,727,465.56	100,676.72	0.30	
959802109	WESTERN UNION CO COMMON STOCK USD.01								
	177,819.000	Local	17.795819	3,164,434.72	11.920000	2,119,602.48	-1,044,832.24	0.17	
		Base	17.795819	3,164,434.72	11.920000	2,119,602.48	-1,044,832.24	0.17	

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
960413102	WESTLAKE CORP COMMON STOCK USD.01		15,634.000	Local 93.124176	1,455,903.37	139.960000	2,188,134.64	732,231.27	0.18
				Base 93.124176	1,455,903.37	139.960000	2,188,134.64	732,231.27	0.18
96208T104	WEX INC COMMON STOCK USD.01		20,857.000	Local 103.938606	2,167,847.51	194.550000	4,057,729.35	1,889,881.84	0.33
				Base 103.938606	2,167,847.51	194.550000	4,057,729.35	1,889,881.84	0.33
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01		31,305.000	Local 46.373752	1,451,730.32	201.780000	6,316,722.90	4,864,992.58	0.51
				Base 46.373752	1,451,730.32	201.780000	6,316,722.90	4,864,992.58	0.51
974155103	WINGSTOP INC COMMON STOCK USD.01		14,356.000	Local 135.553939	1,946,012.35	256.580000	3,683,462.48	1,737,450.13	0.30
				Base 135.553939	1,946,012.35	256.580000	3,683,462.48	1,737,450.13	0.30
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK		29,885.000	Local 70.432223	2,104,866.97	92.750000	2,771,833.75	666,966.78	0.22
				Base 70.432223	2,104,866.97	92.750000	2,771,833.75	666,966.78	0.22
977852102	WOLFSPEED INC COMMON STOCK USD.00125		61,162.000	Local 47.147533	2,883,637.40	43.510000	2,661,158.62	-222,478.78	0.22
				Base 47.147533	2,883,637.40	43.510000	2,661,158.62	-222,478.78	0.22
980745103	WOODWARD INC COMMON STOCK USD.001455		29,485.000	Local 53.653151	1,581,963.17	136.130000	4,013,793.05	2,431,829.88	0.33
				Base 53.653151	1,581,963.17	136.130000	4,013,793.05	2,431,829.88	0.33
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01		40,488.000	Local 58.501788	2,368,620.41	80.410000	3,255,640.08	887,019.67	0.26
				Base 58.501788	2,368,620.41	80.410000	3,255,640.08	887,019.67	0.26
983793100	XPO INC COMMON STOCK USD.001		56,598.000	Local 26.258630	1,486,185.96	87.590000	4,957,418.82	3,471,232.86	0.40
				Base 26.258630	1,486,185.96	87.590000	4,957,418.82	3,471,232.86	0.40
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01		42,386.000	Local 73.600636	3,119,636.57	51.780000	2,194,747.08	-924,889.49	0.18
				Base 73.600636	3,119,636.57	51.780000	2,194,747.08	-924,889.49	0.18

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK	144,572.000	Local 25.668949	3,711,011.27	18.490000	2,673,136.28	-1,037,874.99	0.22
			Base 25.668949	3,711,011.27	18.490000	2,673,136.28	-1,037,874.99	0.22
G0084W101	ADIENT PLC COMMON STOCK USD.001	45,707.000	Local 37.121539	1,696,714.19	36.360000	1,661,906.52	-34,807.67	0.13
			Base 37.121539	1,696,714.19	36.360000	1,661,906.52	-34,807.67	0.13
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	107,408.000	Local 30.530548	3,279,225.09	33.970000	3,648,649.76	369,424.67	0.30
			Base 30.530548	3,279,225.09	33.970000	3,648,649.76	369,424.67	0.30
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	56,719.000	Local 43.558272	2,470,581.61	50.240000	2,849,562.56	378,980.95	0.23
			Base 43.558272	2,470,581.61	50.240000	2,849,562.56	378,980.95	0.23
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	52,103.000	Local 35.971112	1,874,202.86	52.740000	2,747,912.22	873,709.36	0.22
			Base 35.971112	1,874,202.86	52.740000	2,747,912.22	873,709.36	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01	81,451.000	Local 44.724000	3,642,814.49	34.710000	2,827,164.21	-815,650.28	0.23
			Base 44.724000	3,642,814.49	34.710000	2,827,164.21	-815,650.28	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,588.000	Local 117.929396	1,366,565.84	120.810000	1,399,946.28	33,380.44	0.11
			Base 117.929396	1,366,565.84	120.810000	1,399,946.28	33,380.44	0.11
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	64,676.000	Local 26.636319	1,722,730.56	30.150000	1,949,981.40	227,250.84	0.16
			Base 26.636319	1,722,730.56	30.150000	1,949,981.40	227,250.84	0.16
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	35,196.000	Local 91.163557	3,208,592.54	97.830000	3,443,224.68	234,632.14	0.28
			Base 91.163557	3,208,592.54	97.830000	3,443,224.68	234,632.14	0.28
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	30,725.000	Local 143.574594	4,411,329.39	123.000000	3,779,175.00	-632,154.39	0.31
			Base 143.574594	4,411,329.39	123.000000	3,779,175.00	-632,154.39	0.31

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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: January 3, 2024



STATE STREET

As of: December 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
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
	26,296.000	Local		70.438049	1,852,238.94	51.740000	1,360,555.04	-491,683.90	0.11
		Base		70.438049	1,852,238.94	51.740000	1,360,555.04	-491,683.90	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	80,970.000	Local		26.098853	2,113,224.12	59.090000	4,784,517.30	2,671,293.18	0.39
		Base		26.098853	2,113,224.12	59.090000	4,784,517.30	2,671,293.18	0.39
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	25,619.000	Local		134.351009	3,441,938.50	196.000000	5,021,324.00	1,579,385.50	0.41
		Base		134.351009	3,441,938.50	196.000000	5,021,324.00	1,579,385.50	0.41
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01								
	73,866.000	Local		36.851500	2,722,072.91	37.570000	2,775,145.62	53,072.71	0.22
		Base		36.851500	2,722,072.91	37.570000	2,775,145.62	53,072.71	0.22
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,188.000	Local		247.764919	1,533,169.32	219.850000	1,360,431.80	-172,737.52	0.11
		Base		247.764919	1,533,169.32	219.850000	1,360,431.80	-172,737.52	0.11
G9460G101	VALARIS LTD COMMON STOCK USD.01								
	30,595.000	Local		66.263836	2,027,342.06	68.570000	2,097,899.15	70,557.09	0.17
		Base		66.263836	2,027,342.06	68.570000	2,097,899.15	70,557.09	0.17
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
	66,131.000	Local		38.837603	2,568,369.50	32.180000	2,128,095.58	-440,273.92	0.17
		Base		38.837603	2,568,369.50	32.180000	2,128,095.58	-440,273.92	0.17
US DOLLAR Total									
	22,949,162.000	Local			897,793,802.12		1,221,973,373.13	324,179,571.01	99.05
		Base			897,793,802.12		1,221,973,373.13	324,179,571.01	99.05
EQUITY Total									
	22,949,162.000	Base			897,793,802.12		1,221,973,373.13	324,179,571.01	99.05

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		34,607,018.310	Base	909,451,658.43		1,233,631,229.44	324,179,571.01	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		7,882,861.880	Local	100.000000			7,882,861.88	0.00
			Base	100.000000			7,882,861.88	0.94

US DOLLAR Total		7,882,861.880	Local				7,882,861.88	0.00
			Base				7,882,861.88	0.94

CASH EQUIVALENT Total		7,882,861.880	Base				7,882,861.88	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
		47,800.000	Local	20.130183			962,222.75	73.870000
			Base	20.130183			962,222.75	73.870000

000361105	AAR CORP COMMON STOCK USD1.0							
		23,768.000	Local	28.869797			686,177.33	62.400000
			Base	28.869797			686,177.33	62.400000

000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		46,452.000	Local	30.237690			1,404,601.17	44.830000
			Base	30.237690			1,404,601.17	44.830000

00164V103	AMC NETWORKS INC A COMMON STOCK							
		21,598.000	Local	35.552717			767,867.58	18.790000
			Base	35.552717			767,867.58	18.790000

001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		26,787.000	Local	39.858826			1,067,698.37	74.880000
			Base	39.858826			1,067,698.37	74.880000

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,687.000	Local 50.915516	544,134.12	55.140000	589,281.18	45,147.06	0.07
			Base 50.915516	544,134.12	55.140000	589,281.18	45,147.06	0.07
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		49,399.000	Local 14.117348	697,382.85	13.170000	650,584.83	-46,798.02	0.08
			Base 14.117348	697,382.85	13.170000	650,584.83	-46,798.02	0.08
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,434.000	Local 48.009645	356,903.70	38.970000	289,702.98	-67,200.72	0.03
			Base 48.009645	356,903.70	38.970000	289,702.98	-67,200.72	0.03
002474104	AZZ INC COMMON STOCK USD1.0							
		17,776.000	Local 33.965212	603,765.60	58.090000	1,032,607.84	428,842.24	0.12
			Base 33.965212	603,765.60	58.090000	1,032,607.84	428,842.24	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		35,695.000	Local 17.131856	611,521.60	88.220000	3,149,012.90	2,537,491.30	0.38
			Base 17.131856	611,521.60	88.220000	3,149,012.90	2,537,491.30	0.38
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		52,834.000	Local 38.331720	2,025,218.10	66.000000	3,487,044.00	1,461,825.90	0.42
			Base 38.331720	2,025,218.10	66.000000	3,487,044.00	1,461,825.90	0.42
004239109	ACADIA REALTY TRUST REIT USD.001							
		67,582.000	Local 22.872960	1,545,800.35	16.990000	1,148,218.18	-397,582.17	0.14
			Base 22.872960	1,545,800.35	16.990000	1,148,218.18	-397,582.17	0.14
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		77,067.000	Local 26.099201	2,011,387.13	30.600000	2,358,250.20	346,863.07	0.28
			Base 26.099201	2,011,387.13	30.600000	2,358,250.20	346,863.07	0.28
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		50,207.000	Local 18.681643	937,949.24	7.340000	368,519.38	-569,429.86	0.04
			Base 18.681643	937,949.24	7.340000	368,519.38	-569,429.86	0.04
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		58,007.000	Local 23.021725	1,335,421.23	7.290000	422,871.03	-912,550.20	0.05
			Base 23.021725	1,335,421.23	7.290000	422,871.03	-912,550.20	0.05

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		11,494.000	Local 76.915399	884,065.60	92.850000	1,067,217.90	183,152.30	0.13
			Base 76.915399	884,065.60	92.850000	1,067,217.90	183,152.30	0.13
00676P107	ADEIA INC COMMON STOCK							
		75,969.000	Local 10.647139	808,852.48	12.390000	941,255.91	132,403.43	0.11
			Base 10.647139	808,852.48	12.390000	941,255.91	132,403.43	0.11
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		28,232.000	Local 35.293449	996,404.66	58.950000	1,664,276.40	667,871.74	0.20
			Base 35.293449	996,404.66	58.950000	1,664,276.40	667,871.74	0.20
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		42,155.000	Local 64.633277	2,724,615.80	61.030000	2,572,719.65	-151,896.15	0.31
			Base 64.633277	2,724,615.80	61.030000	2,572,719.65	-151,896.15	0.31
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		19,106.000	Local 21.614124	412,959.45	29.960000	572,415.76	159,456.31	0.07
			Base 21.614124	412,959.45	29.960000	572,415.76	159,456.31	0.07
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		26,427.000	Local 37.492494	990,814.14	108.920000	2,878,428.84	1,887,614.70	0.34
			Base 37.492494	990,814.14	108.920000	2,878,428.84	1,887,614.70	0.34
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		18,636.000	Local 49.951169	930,889.98	126.040000	2,348,881.44	1,417,991.46	0.28
			Base 49.951169	930,889.98	126.040000	2,348,881.44	1,417,991.46	0.28
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		14,389.000	Local 19.515308	280,805.77	84.820000	1,220,474.98	939,669.21	0.15
			Base 19.515308	280,805.77	84.820000	1,220,474.98	939,669.21	0.15
00848J104	AGILITI INC COMMON STOCK USD.0001							
		24,852.000	Local 16.987900	422,183.29	7.920000	196,827.84	-225,355.45	0.02
			Base 16.987900	422,183.29	7.920000	196,827.84	-225,355.45	0.02
008492100	AGREE REALTY CORP REIT USD.0001							
		45,031.000	Local 59.929841	2,698,700.68	62.950000	2,834,701.45	136,000.77	0.34
			Base 59.929841	2,698,700.68	62.950000	2,834,701.45	136,000.77	0.34

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		7,323.000	Local 85.150388	623,556.29	210.190000	1,539,221.37	915,665.08	0.18
			Base 85.150388	623,556.29	210.190000	1,539,221.37	915,665.08	0.18
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		35,434.000	Local 50.089375	1,774,866.92	64.620000	2,289,745.08	514,878.16	0.27
			Base 50.089375	1,774,866.92	64.620000	2,289,745.08	514,878.16	0.27
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		90,768.000	Local 40.230900	3,651,678.33	39.070000	3,546,305.76	-105,372.57	0.42
			Base 40.230900	3,651,678.33	39.070000	3,546,305.76	-105,372.57	0.42
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		22,113.000	Local 47.987126	1,061,139.32	98.220000	2,171,938.86	1,110,799.54	0.26
			Base 47.987126	1,061,139.32	98.220000	2,171,938.86	1,110,799.54	0.26
014491104	ALEXANDER + BALDWIN INC REIT							
		51,417.000	Local 20.258706	1,041,641.91	19.020000	977,951.34	-63,690.57	0.12
			Base 20.258706	1,041,641.91	19.020000	977,951.34	-63,690.57	0.12
01741R102	ATI INC COMMON STOCK USD.1							
		90,432.000	Local 12.481347	1,128,713.13	45.470000	4,111,943.04	2,983,229.91	0.49
			Base 12.481347	1,128,713.13	45.470000	4,111,943.04	2,983,229.91	0.49
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD.001							
		10,696.000	Local 103.608317	1,108,194.56	82.610000	883,596.56	-224,598.00	0.11
			Base 103.608317	1,108,194.56	82.610000	883,596.56	-224,598.00	0.11
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
		34,968.000	Local 34.928375	1,221,375.43	32.940000	1,151,845.92	-69,529.51	0.14
			Base 34.928375	1,221,375.43	32.940000	1,151,845.92	-69,529.51	0.14
01988P108	VERADIGM INC COMMON STOCK USD.01							
		77,448.000	Local 8.961972	694,086.84	10.490000	812,429.52	118,342.68	0.10
			Base 8.961972	694,086.84	10.490000	812,429.52	118,342.68	0.10
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01							
		8,381.000	Local 243.299000	2,039,088.92	338.920000	2,840,488.52	801,399.60	0.34
			Base 243.299000	2,039,088.92	338.920000	2,840,488.52	801,399.60	0.34

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023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		32,036.000	Local 17.447054	558,933.83	16.480000	527,953.28	-30,980.55	0.06
			Base 17.447054	558,933.83	16.480000	527,953.28	-30,980.55	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		34,436.000	Local 34.976587	1,204,453.76	22.510000	775,154.36	-429,299.40	0.09
			Base 34.976587	1,204,453.76	22.510000	775,154.36	-429,299.40	0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		82,978.000	Local 12.589262	1,044,631.78	8.810000	731,036.18	-313,595.60	0.09
			Base 12.589262	1,044,631.78	8.810000	731,036.18	-313,595.60	0.09
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		131,585.000	Local 11.091478	1,459,472.19	21.160000	2,784,338.60	1,324,866.41	0.33
			Base 11.091478	1,459,472.19	21.160000	2,784,338.60	1,324,866.41	0.33
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		44,253.000	Local 26.702272	1,181,655.65	55.800000	2,469,317.40	1,287,661.75	0.29
			Base 26.702272	1,181,655.65	55.800000	2,469,317.40	1,287,661.75	0.29
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		26,214.000	Local 47.573189	1,247,083.57	80.420000	2,108,129.88	861,046.31	0.25
			Base 47.573189	1,247,083.57	80.420000	2,108,129.88	861,046.31	0.25
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		11,640.000	Local 53.158008	618,759.21	92.850000	1,080,774.00	462,014.79	0.13
			Base 53.158008	618,759.21	92.850000	1,080,774.00	462,014.79	0.13
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		4,117.000	Local 94.491836	389,022.89	75.770000	311,945.09	-77,077.80	0.04
			Base 94.491836	389,022.89	75.770000	311,945.09	-77,077.80	0.04
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		13,597.000	Local 39.933239	542,972.25	46.780000	636,067.66	93,095.41	0.08
			Base 39.933239	542,972.25	46.780000	636,067.66	93,095.41	0.08
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		46,010.000	Local 33.805102	1,555,372.73	53.050000	2,440,830.50	885,457.77	0.29
			Base 33.805102	1,555,372.73	53.050000	2,440,830.50	885,457.77	0.29

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03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		26,488.000	Local 21.588796	571,844.03	61.850000	1,638,282.80	1,066,438.77	0.20
			Base 21.588796	571,844.03	61.850000	1,638,282.80	1,066,438.77	0.20
034164103	ANDERSONS INC/THE COMMON STOCK							
		22,490.000	Local 29.740746	668,869.37	57.540000	1,294,074.60	625,205.23	0.15
			Base 29.740746	668,869.37	57.540000	1,294,074.60	625,205.23	0.15
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		15,646.000	Local 25.543515	399,653.84	53.410000	835,652.86	435,999.02	0.10
			Base 25.543515	399,653.84	53.410000	835,652.86	435,999.02	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		92,185.000	Local 16.120936	1,486,108.44	11.740000	1,082,251.90	-403,856.54	0.13
			Base 16.120936	1,486,108.44	11.740000	1,082,251.90	-403,856.54	0.13
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
		29,452.000	Local 74.557900	2,195,879.27	38.300000	1,128,011.60	-1,067,867.67	0.13
			Base 74.557900	2,195,879.27	38.300000	1,128,011.60	-1,067,867.67	0.13
03784Y200	APPLE HOSPITALITY REIT INC REIT NPV							
		150,834.000	Local 15.675900	2,364,458.69	16.610000	2,505,352.74	140,894.05	0.30
			Base 15.675900	2,364,458.69	16.610000	2,505,352.74	140,894.05	0.30
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		27,475.000	Local 52.706749	1,448,117.93	172.690000	4,744,657.75	3,296,539.82	0.57
			Base 52.706749	1,448,117.93	172.690000	4,744,657.75	3,296,539.82	0.57
038923108	ARBOR REALTY TRUST INC REIT USD.01							
		133,617.000	Local 13.899484	1,857,207.33	15.180000	2,028,306.06	171,098.73	0.24
			Base 13.899484	1,857,207.33	15.180000	2,028,306.06	171,098.73	0.24
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		16,773.000	Local 35.695725	598,724.39	120.210000	2,016,282.33	1,417,557.94	0.24
			Base 35.695725	598,724.39	120.210000	2,016,282.33	1,417,557.94	0.24
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		97,346.000	Local 9.546503	929,313.85	15.400000	1,499,128.40	569,814.55	0.18
			Base 9.546503	929,313.85	15.400000	1,499,128.40	569,814.55	0.18

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039653100	ARCOSA INC COMMON STOCK USD.01							
		34,563.000	Local 35.179290	1,215,901.79	82.640000	2,856,286.32	1,640,384.53	0.34
			Base 35.179290	1,215,901.79	82.640000	2,856,286.32	1,640,384.53	0.34
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
		38,204.000	Local 30.241546	1,155,348.04	19.100000	729,696.40	-425,651.64	0.09
			Base 30.241546	1,155,348.04	19.100000	729,696.40	-425,651.64	0.09
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		67,077.000	Local 6.518230	437,223.33	9.520000	638,573.04	201,349.71	0.08
			Base 6.518230	437,223.33	9.520000	638,573.04	201,349.71	0.08
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		47,777.000	Local 13.457030	642,936.50	12.370000	591,001.49	-51,935.01	0.07
			Base 13.457030	642,936.50	12.370000	591,001.49	-51,935.01	0.07
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		34,729.000	Local 48.188619	1,673,542.54	19.320000	670,964.28	-1,002,578.26	0.08
			Base 48.188619	1,673,542.54	19.320000	670,964.28	-1,002,578.26	0.08
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01							
		31,319.000	Local 97.935600	3,067,245.05	98.320000	3,079,284.08	12,039.03	0.37
			Base 97.935600	3,067,245.05	98.320000	3,079,284.08	12,039.03	0.37
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		48,541.000	Local 37.872600	1,838,373.88	44.180000	2,144,541.38	306,167.50	0.26
			Base 37.872600	1,838,373.88	44.180000	2,144,541.38	306,167.50	0.26
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		14,586.000	Local 92.286735	1,346,094.31	224.970000	3,281,412.42	1,935,318.11	0.39
			Base 92.286735	1,346,094.31	224.970000	3,281,412.42	1,935,318.11	0.39
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		16,119.000	Local 39.329669	633,954.93	37.200000	599,626.80	-34,328.13	0.07
			Base 39.329669	633,954.93	37.200000	599,626.80	-34,328.13	0.07
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
		53,175.000	Local 30.225093	1,607,219.32	36.540000	1,943,014.50	335,795.18	0.23
			Base 30.225093	1,607,219.32	36.540000	1,943,014.50	335,795.18	0.23

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		33,174.000	Local 36.938970	1,225,413.39	22.430000	744,092.82	-481,320.57	0.09
			Base 36.938970	1,225,413.39	22.430000	744,092.82	-481,320.57	0.09
05379B107	AVISTA CORP COMMON STOCK							
		54,842.000	Local 34.987327	1,918,775.01	35.740000	1,960,053.08	41,278.07	0.23
			Base 34.987327	1,918,775.01	35.740000	1,960,053.08	41,278.07	0.23
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		23,213.000	Local 35.864593	832,524.80	129.690000	3,010,493.97	2,177,969.17	0.36
			Base 35.864593	832,524.80	129.690000	3,010,493.97	2,177,969.17	0.36
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		36,422.000	Local 25.870301	942,248.09	54.600000	1,988,641.20	1,046,393.11	0.24
			Base 25.870301	942,248.09	54.600000	1,988,641.20	1,046,393.11	0.24
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		55,731.000	Local 23.162554	1,290,872.32	10.500000	585,175.50	-705,696.82	0.07
			Base 23.162554	1,290,872.32	10.500000	585,175.50	-705,696.82	0.07
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
		11,707.000	Local 69.805062	817,207.86	20.990000	245,729.93	-571,477.93	0.03
			Base 69.805062	817,207.86	20.990000	245,729.93	-571,477.93	0.03
056525108	BADGER METER INC COMMON STOCK USD1.0							
		20,803.000	Local 42.464353	883,385.93	154.370000	3,211,359.11	2,327,973.18	0.38
			Base 42.464353	883,385.93	154.370000	3,211,359.11	2,327,973.18	0.38
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		22,854.000	Local 73.449838	1,678,622.60	148.750000	3,399,532.50	1,720,909.90	0.41
			Base 73.449838	1,678,622.60	148.750000	3,399,532.50	1,720,909.90	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		10,268.000	Local 52.735809	541,491.29	97.330000	999,384.44	457,893.15	0.12
			Base 52.735809	541,491.29	97.330000	999,384.44	457,893.15	0.12
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		38,034.000	Local 24.042778	914,443.00	38.560000	1,466,591.04	552,148.04	0.17
			Base 24.042778	914,443.00	38.560000	1,466,591.04	552,148.04	0.17

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05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
	92,711.000	Local	15.831629	1,467,766.12	13.430000	1,245,108.73	-222,657.39	0.15	
		Base	15.831629	1,467,766.12	13.430000	1,245,108.73	-222,657.39	0.15	
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
	28,177.000	Local	42.649930	1,201,747.08	72.460000	2,041,705.42	839,958.34	0.24	
		Base	42.649930	1,201,747.08	72.460000	2,041,705.42	839,958.34	0.24	
06652K103	BANKUNITED INC COMMON STOCK USD.01								
	52,747.000	Local	24.999471	1,318,647.12	32.430000	1,710,585.21	391,938.09	0.20	
		Base	24.999471	1,318,647.12	32.430000	1,710,585.21	391,938.09	0.20	
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
	24,348.000	Local	45.637162	1,111,173.62	53.560000	1,304,078.88	192,905.26	0.16	
		Base	45.637162	1,111,173.62	53.560000	1,304,078.88	192,905.26	0.16	
067806109	BARNES GROUP INC COMMON STOCK USD.01								
	35,921.000	Local	33.219169	1,193,265.77	32.630000	1,172,102.23	-21,163.54	0.14	
		Base	33.219169	1,193,265.77	32.630000	1,172,102.23	-21,163.54	0.14	
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
	25,293.000	Local	20.135596	509,289.63	27.640000	699,098.52	189,808.89	0.08	
		Base	20.135596	509,289.63	27.640000	699,098.52	189,808.89	0.08	
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
	30,391.000	Local	30.616910	930,478.51	24.830000	754,608.53	-175,869.98	0.09	
		Base	30.616910	930,478.51	24.830000	754,608.53	-175,869.98	0.09	
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
	24,657.000	Local	45.787976	1,128,994.13	16.250000	400,676.25	-728,317.88	0.05	
		Base	45.787976	1,128,994.13	16.250000	400,676.25	-728,317.88	0.05	
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
	16,472.000	Local	36.837234	606,782.92	36.010000	593,156.72	-13,626.20	0.07	
		Base	36.837234	606,782.92	36.010000	593,156.72	-13,626.20	0.07	
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
	122,131.000	Local	22.255600	2,718,098.69	21.270000	2,597,726.37	-120,372.32	0.31	
		Base	22.255600	2,718,098.69	21.270000	2,597,726.37	-120,372.32	0.31	

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094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		61,537.000	Local 18.159870	1,117,503.93	28.150000	1,732,266.55	614,762.62	0.21
			Base 18.159870	1,117,503.93	28.150000	1,732,266.55	614,762.62	0.21
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		28,063.000	Local 38.595597	1,083,108.25	129.360000	3,630,229.68	2,547,121.43	0.43
			Base 38.595597	1,083,108.25	129.360000	3,630,229.68	2,547,121.43	0.43
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
		21,467.000	Local 41.591894	892,853.19	76.760000	1,647,806.92	754,953.73	0.20
			Base 41.591894	892,853.19	76.760000	1,647,806.92	754,953.73	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		31,774.000	Local 37.141818	1,180,144.13	58.690000	1,864,816.06	684,671.93	0.22
			Base 37.141818	1,180,144.13	58.690000	1,864,816.06	684,671.93	0.22
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		121,990.000	Local 10.404525	1,269,248.01	5.400000	658,746.00	-610,502.01	0.08
			Base 10.404525	1,269,248.01	5.400000	658,746.00	-610,502.01	0.08
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		22,950.000	Local 12.625287	289,750.33	19.160000	439,722.00	149,971.67	0.05
			Base 12.625287	289,750.33	19.160000	439,722.00	149,971.67	0.05
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		31,318.000	Local 24.872617	778,960.63	43.180000	1,352,311.24	573,350.61	0.16
			Base 24.872617	778,960.63	43.180000	1,352,311.24	573,350.61	0.16
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
		17,019.000	Local 29.343519	499,397.35	28.270000	481,127.13	-18,270.22	0.06
			Base 29.343519	499,397.35	28.270000	481,127.13	-18,270.22	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		62,992.000	Local 11.801369	743,391.82	10.910000	687,242.72	-56,149.10	0.08
			Base 11.801369	743,391.82	10.910000	687,242.72	-56,149.10	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		21,098.000	Local 35.990689	759,331.56	47.520000	1,002,576.96	243,245.40	0.12
			Base 35.990689	759,331.56	47.520000	1,002,576.96	243,245.40	0.12

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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
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,133.000	Local 33.828808	681,075.40	53.210000	1,071,276.93	390,201.53	0.13
			Base 33.828808	681,075.40	53.210000	1,071,276.93	390,201.53	0.13
126501105	CTS CORP COMMON STOCK							
		22,086.000	Local 19.501604	430,712.43	43.740000	966,041.64	535,329.21	0.12
			Base 19.501604	430,712.43	43.740000	966,041.64	535,329.21	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
		93,830.000	Local 17.841318	1,674,050.91	20.190000	1,894,427.70	220,376.79	0.23
			Base 17.841318	1,674,050.91	20.190000	1,894,427.70	220,376.79	0.23
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		20,666.000	Local 26.389878	545,373.22	30.300000	626,179.80	80,806.58	0.07
			Base 26.389878	545,373.22	30.300000	626,179.80	80,806.58	0.07
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		28,814.000	Local 33.987932	979,328.28	57.390000	1,653,635.46	674,307.18	0.20
			Base 33.987932	979,328.28	57.390000	1,653,635.46	674,307.18	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,590.000	Local 41.201660	518,728.90	29.410000	370,271.90	-148,457.00	0.04
			Base 41.201660	518,728.90	29.410000	370,271.90	-148,457.00	0.04
129500104	CALERES INC COMMON STOCK USD.01							
		23,680.000	Local 16.201272	383,646.11	30.730000	727,686.40	344,040.29	0.09
			Base 16.201272	383,646.11	30.730000	727,686.40	344,040.29	0.09
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		45,722.000	Local 43.441300	1,986,223.12	54.680000	2,500,078.96	513,855.84	0.30
			Base 43.441300	1,986,223.12	54.680000	2,500,078.96	513,855.84	0.30
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		40,908.000	Local 38.923379	1,592,277.58	51.870000	2,121,897.96	529,620.38	0.25
			Base 38.923379	1,592,277.58	51.870000	2,121,897.96	529,620.38	0.25
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		100,710.000	Local 14.197900	1,429,870.51	14.340000	1,444,181.40	14,310.89	0.17
			Base 14.197900	1,429,870.51	14.340000	1,444,181.40	14,310.89	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
	39,394.000	Local	63.584518	2,504,848.51	32.400000	1,276,365.60	-1,228,482.91	0.15	
		Base	63.584518	2,504,848.51	32.400000	1,276,365.60	-1,228,482.91	0.15	
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
	89,612.000	Local	11.618120	1,041,122.96	6.450000	577,997.40	-463,125.56	0.07	
		Base	11.618120	1,041,122.96	6.450000	577,997.40	-463,125.56	0.07	
14174T107	CARETRUST REIT INC REIT USD.01								
	91,748.000	Local	17.009966	1,560,630.32	22.380000	2,053,320.24	492,689.92	0.24	
		Base	17.009966	1,560,630.32	22.380000	2,053,320.24	492,689.92	0.24	
141788109	CARGURUS INC COMMON STOCK USD.001								
	60,734.000	Local	21.862900	1,327,821.37	24.160000	1,467,333.44	139,512.07	0.17	
		Base	21.862900	1,327,821.37	24.160000	1,467,333.44	139,512.07	0.17	
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
	34,950.000	Local	23.262607	813,028.10	70.800000	2,474,460.00	1,661,431.90	0.30	
		Base	23.262607	813,028.10	70.800000	2,474,460.00	1,661,431.90	0.30	
14575E105	CARS.COM INC COMMON STOCK USD.01								
	43,660.000	Local	15.545623	678,721.90	18.970000	828,230.20	149,508.30	0.10	
		Base	15.545623	678,721.90	18.970000	828,230.20	149,508.30	0.10	
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
	71,036.000	Local	13.595323	965,757.39	16.810000	1,194,115.16	228,357.77	0.14	
		Base	13.595323	965,757.39	16.810000	1,194,115.16	228,357.77	0.14	
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	51,497.000	Local	35.256500	1,815,603.98	44.570000	2,295,221.29	479,617.31	0.27	
		Base	35.256500	1,815,603.98	44.570000	2,295,221.29	479,617.31	0.27	
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
	5,488.000	Local	143.143123	785,569.46	346.620000	1,902,250.56	1,116,681.10	0.23	
		Base	143.143123	785,569.46	346.620000	1,902,250.56	1,116,681.10	0.23	
15202L107	CENTERSPACE REIT								
	10,671.000	Local	77.227439	824,094.00	58.200000	621,052.20	-203,041.80	0.07	
		Base	77.227439	824,094.00	58.200000	621,052.20	-203,041.80	0.07	

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153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,754.000	Local 24.468346	165,259.21	50.110000	338,442.94	173,183.73	0.04
			Base 24.468346	165,259.21	50.110000	338,442.94	173,183.73	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		29,060.000	Local 22.673403	658,889.08	44.040000	1,279,802.40	620,913.32	0.15
			Base 22.673403	658,889.08	44.040000	1,279,802.40	620,913.32	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		19,170.000	Local 22.140829	424,439.69	19.680000	377,265.60	-47,174.09	0.04
			Base 22.140829	424,439.69	19.680000	377,265.60	-47,174.09	0.04
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		36,680.000	Local 11.822982	433,666.99	12.140000	445,295.20	11,628.21	0.05
			Base 11.822982	433,666.99	12.140000	445,295.20	11,628.21	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		20,046.000	Local 32.600582	653,511.26	91.140000	1,826,992.44	1,173,481.18	0.22
			Base 32.600582	653,511.26	91.140000	1,826,992.44	1,173,481.18	0.22
156727109	CERENCE INC COMMON STOCK USD.01							
		28,590.000	Local 35.087869	1,003,162.18	19.660000	562,079.40	-441,082.78	0.07
			Base 35.087869	1,003,162.18	19.660000	562,079.40	-441,082.78	0.07
15687V109	CERTARA INC COMMON STOCK USD.01							
		75,914.000	Local 23.157127	1,757,950.17	17.590000	1,335,327.26	-422,622.91	0.16
			Base 23.157127	1,757,950.17	17.590000	1,335,327.26	-422,622.91	0.16
157210105	CEVA INC COMMON STOCK USD.001							
		16,701.000	Local 28.376160	473,910.24	22.710000	379,279.71	-94,630.53	0.05
			Base 28.376160	473,910.24	22.710000	379,279.71	-94,630.53	0.05
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		34,634.000	Local 16.843275	583,349.97	10.720000	371,276.48	-212,073.49	0.04
			Base 16.843275	583,349.97	10.720000	371,276.48	-212,073.49	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		33,111.000	Local 27.738243	918,440.98	35.010000	1,159,216.11	240,775.13	0.14
			Base 27.738243	918,440.98	35.010000	1,159,216.11	240,775.13	0.14

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163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		25,024.000	29.270312	732,460.28	29.430000	736,456.32	3,996.04	0.09
		Local		29.270312	732,460.28	29.430000	736,456.32	3,996.04	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867		15,352.000	100.165470	1,537,740.30	105.630000	1,621,631.76	83,891.46	0.19
		Local		100.165470	1,537,740.30	105.630000	1,621,631.76	83,891.46	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01		87,513.000	6.551251	573,319.61	7.580000	663,348.54	90,028.93	0.08
		Local		6.551251	573,319.61	7.580000	663,348.54	90,028.93	0.08
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01		12,301.000	25.493136	313,591.07	38.230000	470,267.23	156,676.16	0.06
		Local		25.493136	313,591.07	38.230000	470,267.23	156,676.16	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001		75,195.000	15.838865	1,191,003.49	14.090000	1,059,497.55	-131,505.94	0.13
		Local		15.838865	1,191,003.49	14.090000	1,059,497.55	-131,505.94	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5		10,514.000	53.839496	566,068.46	110.260000	1,159,273.64	593,205.18	0.14
		Local		53.839496	566,068.46	110.260000	1,159,273.64	593,205.18	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001		11,741.000	35.646842	418,529.57	36.120000	424,084.92	5,555.35	0.05
		Local		35.646842	418,529.57	36.120000	424,084.92	5,555.35	0.05
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01		24,536.000	23.660300	580,529.13	25.580000	627,630.88	47,101.75	0.07
		Local		23.660300	580,529.13	25.580000	627,630.88	47,101.75	0.07
18539C204	CLEARWAY ENERGY INC C COMMON STOCK		58,401.000	24.991000	1,459,499.39	27.430000	1,601,939.43	142,440.04	0.19
		Local		24.991000	1,459,499.39	27.430000	1,601,939.43	142,440.04	0.19
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001		30,676.000	50.143344	1,538,197.22	76.060000	2,333,216.56	795,019.34	0.28
		Local		50.143344	1,538,197.22	76.060000	2,333,216.56	795,019.34	0.28

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192576106	COHU INC COMMON STOCK USD1.0		33,674.000	Local 18.632108	627,417.62	35.390000	1,191,722.86	564,305.24	0.14
				Base 18.632108	627,417.62	35.390000	1,191,722.86	564,305.24	0.14
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001		23,116.000	Local 21.942478	507,222.31	30.780000	711,510.48	204,288.17	0.08
				Base 21.942478	507,222.31	30.780000	711,510.48	204,288.17	0.08
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0		37,842.000	Local 45.366026	1,716,741.15	52.110000	1,971,946.62	255,205.47	0.24
				Base 45.366026	1,716,741.15	52.110000	1,971,946.62	255,205.47	0.24
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01		17,972.000	Local 33.566863	603,263.67	26.640000	478,774.08	-124,489.59	0.06
				Base 33.566863	603,263.67	26.640000	478,774.08	-124,489.59	0.06
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01		23,922.000	Local 58.457309	1,398,415.74	25.320000	605,705.04	-792,710.70	0.07
				Base 58.457309	1,398,415.74	25.320000	605,705.04	-792,710.70	0.07
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5		65,129.000	Local 11.750200	765,278.77	8.850000	576,391.65	-188,887.12	0.07
				Base 11.750200	765,278.77	8.850000	576,391.65	-188,887.12	0.07
207410101	CONMED CORP COMMON STOCK USD.01		21,799.000	Local 62.489594	1,362,210.66	109.510000	2,387,208.49	1,024,997.83	0.28
				Base 62.489594	1,362,210.66	109.510000	2,387,208.49	1,024,997.83	0.28
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01		12,627.000	Local 56.875438	718,166.15	26.210000	330,953.67	-387,212.48	0.04
				Base 56.875438	718,166.15	26.210000	330,953.67	-387,212.48	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01		19,783.000	Local 24.353230	481,779.94	100.530000	1,988,784.99	1,507,005.05	0.24
				Base 24.353230	481,779.94	100.530000	1,988,784.99	1,507,005.05	0.24
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		52,846.000	Local 15.462640	817,138.67	4.350000	229,880.10	-587,258.57	0.03
				Base 15.462640	817,138.67	4.350000	229,880.10	-587,258.57	0.03

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218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	63,967.000	Local	19.088937	1,221,062.03	32.480000	2,077,648.16	856,586.13	0.25	
		Base	19.088937	1,221,062.03	32.480000	2,077,648.16	856,586.13	0.25	
21867A105	CORE LABORATORIES INC COMMON STOCK								
	33,120.000	Local	21.700000	718,704.00	17.660000	584,899.20	-133,804.80	0.07	
		Base	21.700000	718,704.00	17.660000	584,899.20	-133,804.80	0.07	
21871N101	CORECIVIC INC COMMON STOCK USD.01								
	80,528.000	Local	9.979502	803,629.31	14.530000	1,170,071.84	366,442.53	0.14	
		Base	9.979502	803,629.31	14.530000	1,170,071.84	366,442.53	0.14	
22041X102	CORSAIR GAMING INC COMMON STOCK								
	30,658.000	Local	19.144509	586,932.37	14.100000	432,277.80	-154,654.57	0.05	
		Base	19.144509	586,932.37	14.100000	432,277.80	-154,654.57	0.05	
221006109	CORVEL CORP COMMON STOCK USD.0001								
	6,427.000	Local	67.882751	436,282.44	247.210000	1,588,818.67	1,152,536.23	0.19	
		Base	67.882751	436,282.44	247.210000	1,588,818.67	1,152,536.23	0.19	
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
	15,707.000	Local	106.435899	1,671,788.67	77.080000	1,210,695.56	-461,093.11	0.14	
		Base	106.435899	1,671,788.67	77.080000	1,210,695.56	-461,093.11	0.14	
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
	23,422.000	Local	11.873422	278,099.29	22.640000	530,274.08	252,174.79	0.06	
		Base	11.873422	278,099.29	22.640000	530,274.08	252,174.79	0.06	
228903100	ARTIVION INC COMMON STOCK USD.01								
	27,643.000	Local	14.967089	413,735.24	17.880000	494,256.84	80,521.60	0.06	
		Base	14.967089	413,735.24	17.880000	494,256.84	80,521.60	0.06	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	20,041.000	Local	28.571915	572,609.75	57.620000	1,154,762.42	582,152.67	0.14	
		Base	28.571915	572,609.75	57.620000	1,154,762.42	582,152.67	0.14	
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
	69,504.000	Local	26.159979	1,818,223.15	83.490000	5,802,888.96	3,984,665.81	0.69	
		Base	26.159979	1,818,223.15	83.490000	5,802,888.96	3,984,665.81	0.69	

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23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
		70,139.000	Local 10.787133	756,598.70	9.120000	639,667.68	-116,931.02	0.08
			Base 10.787133	756,598.70	9.120000	639,667.68	-116,931.02	0.08
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		9,403.000	Local 44.288679	416,446.45	33.700000	316,881.10	-99,565.35	0.04
			Base 44.288679	416,446.45	33.700000	316,881.10	-99,565.35	0.04
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		137,262.000	Local 21.036495	2,887,511.39	22.870000	3,139,181.94	251,670.55	0.37
			Base 21.036495	2,887,511.39	22.870000	3,139,181.94	251,670.55	0.37
235825205	DANA INC COMMON STOCK USD.01							
		91,058.000	Local 16.508000	1,503,185.46	14.610000	1,330,357.38	-172,828.08	0.16
			Base 16.508000	1,503,185.46	14.610000	1,330,357.38	-172,828.08	0.16
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		24,353.000	Local 32.163494	783,277.56	53.850000	1,311,409.05	528,131.49	0.16
			Base 32.163494	783,277.56	53.850000	1,311,409.05	528,131.49	0.16
248019101	DELUXE CORP COMMON STOCK USD1.0							
		30,972.000	Local 28.598292	885,746.30	21.450000	664,349.40	-221,396.90	0.08
			Base 28.598292	885,746.30	21.450000	664,349.40	-221,396.90	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		31,082.000	Local 16.624752	516,730.53	8.850000	275,075.70	-241,654.83	0.03
			Base 16.624752	516,730.53	8.850000	275,075.70	-241,654.83	0.03
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		148,592.000	Local 9.545719	1,418,417.43	9.390000	1,395,278.88	-23,138.55	0.17
			Base 9.545719	1,418,417.43	9.390000	1,395,278.88	-23,138.55	0.17
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		25,497.000	Local 14.151731	360,826.68	26.000000	662,922.00	302,095.32	0.08
			Base 14.151731	360,826.68	26.000000	662,922.00	302,095.32	0.08
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
		64,630.000	Local 17.603600	1,137,720.70	6.860000	443,361.80	-694,358.90	0.05
			Base 17.603600	1,137,720.70	6.860000	443,361.80	-694,358.90	0.05

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25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
		24,766.000	Local 27.531039	681,833.71	26.930000	666,948.38	-14,885.33	0.08
			Base 27.531039	681,833.71	26.930000	666,948.38	-14,885.33	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		11,024.000	Local 61.758228	680,822.70	49.650000	547,341.60	-133,481.10	0.07
			Base 61.758228	680,822.70	49.650000	547,341.60	-133,481.10	0.07
254543101	DIODES INC COMMON STOCK USD.667							
		32,563.000	Local 44.296210	1,442,417.50	80.520000	2,621,972.76	1,179,555.26	0.31
			Base 44.296210	1,442,417.50	80.520000	2,621,972.76	1,179,555.26	0.31
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		176,219.000	Local 6.595500	1,162,252.42	5.770000	1,016,783.63	-145,468.79	0.12
			Base 6.595500	1,162,252.42	5.770000	1,016,783.63	-145,468.79	0.12
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		17,534.000	Local 23.405461	410,391.36	62.370000	1,093,595.58	683,204.22	0.13
			Base 23.405461	410,391.36	62.370000	1,093,595.58	683,204.22	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		20,088.000	Local 56.620504	1,137,392.68	83.410000	1,675,540.08	538,147.40	0.20
			Base 56.620504	1,137,392.68	83.410000	1,675,540.08	538,147.40	0.20
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
		98,804.000	Local 28.200901	2,786,361.85	36.780000	3,634,011.12	847,649.27	0.43
			Base 28.200901	2,786,361.85	36.780000	3,634,011.12	847,649.27	0.43
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		118,190.000	Local 12.524400	1,480,258.83	14.500000	1,713,755.00	233,496.17	0.20
			Base 12.524400	1,480,258.83	14.500000	1,713,755.00	233,496.17	0.20
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		24,225.000	Local 35.019606	848,349.96	23.270000	563,715.75	-284,634.21	0.07
			Base 35.019606	848,349.96	23.270000	563,715.75	-284,634.21	0.07
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
		20,793.000	Local 90.189111	1,875,302.19	115.090000	2,393,066.37	517,764.18	0.29
			Base 90.189111	1,875,302.19	115.090000	2,393,066.37	517,764.18	0.29

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268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
		91,625.000	Local 10.622366	973,274.25	13.980000	1,280,917.50	307,643.25	0.15
			Base 10.622366	973,274.25	13.980000	1,280,917.50	307,643.25	0.15
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
		39,128.000	Local 28.084105	1,098,874.85	144.340000	5,647,735.52	4,548,860.67	0.67
			Base 28.084105	1,098,874.85	144.340000	5,647,735.52	4,548,860.67	0.67
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		21,213.000	Local 51.654253	1,095,741.67	30.140000	639,359.82	-456,381.85	0.08
			Base 51.654253	1,095,741.67	30.140000	639,359.82	-456,381.85	0.08
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		67,481.000	Local 21.206760	1,431,053.39	13.440000	906,944.64	-524,108.75	0.11
			Base 21.206760	1,431,053.39	13.440000	906,944.64	-524,108.75	0.11
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		36,018.000	Local 42.976734	1,547,936.01	36.630000	1,319,339.34	-228,596.67	0.16
			Base 42.976734	1,547,936.01	36.630000	1,319,339.34	-228,596.67	0.16
28852N109	ELLINGTON FINANCIAL INC REIT							
		55,642.000	Local 16.860464	938,149.92	12.710000	707,209.82	-230,940.10	0.08
			Base 16.860464	938,149.92	12.710000	707,209.82	-230,940.10	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01							
		40,620.000	Local 32.297066	1,311,906.84	18.930000	768,936.60	-542,970.24	0.09
			Base 32.297066	1,311,906.84	18.930000	768,936.60	-542,970.24	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		18,232.000	Local 26.757136	487,836.11	39.400000	718,340.80	230,504.69	0.09
			Base 26.757136	487,836.11	39.400000	718,340.80	230,504.69	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		16,679.000	Local 35.899925	598,774.85	50.750000	846,459.25	247,684.40	0.10
			Base 35.899925	598,774.85	50.750000	846,459.25	247,684.40	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		11,183.000	Local 51.752393	578,747.01	213.600000	2,388,688.80	1,809,941.79	0.28
			Base 51.752393	578,747.01	213.600000	2,388,688.80	1,809,941.79	0.28

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		47,125.000	Local 33.476900	1,577,598.92	31.680000	1,492,920.00	-84,678.92	0.18
			Base 33.476900	1,577,598.92	31.680000	1,492,920.00	-84,678.92	0.18
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		38,520.000	Local 23.031846	887,186.70	31.090000	1,197,586.80	310,400.10	0.14
			Base 23.031846	887,186.70	31.090000	1,197,586.80	310,400.10	0.14
29332G102	ENHABIT INC COMMON STOCK USD.01							
		35,534.000	Local 20.731991	736,690.58	10.350000	367,776.90	-368,913.68	0.04
			Base 20.731991	736,690.58	10.350000	367,776.90	-368,913.68	0.04
29355X107	ENPRO INC COMMON STOCK USD.01							
		14,820.000	Local 58.379754	865,187.95	156.740000	2,322,886.80	1,457,698.85	0.28
			Base 58.379754	865,187.95	156.740000	2,322,886.80	1,457,698.85	0.28
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		21,173.000	Local 23.869998	505,399.46	55.360000	1,172,137.28	666,737.82	0.14
			Base 23.869998	505,399.46	55.360000	1,172,137.28	666,737.82	0.14
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		40,016.000	Local 34.501478	1,380,611.15	112.210000	4,490,195.36	3,109,584.21	0.54
			Base 34.501478	1,380,611.15	112.210000	4,490,195.36	3,109,584.21	0.54
29404K106	ENVESTNET INC COMMON STOCK							
		35,256.000	Local 34.044800	1,200,283.47	49.520000	1,745,877.12	545,593.65	0.21
			Base 34.044800	1,200,283.47	49.520000	1,745,877.12	545,593.65	0.21
294268107	EPLUS INC COMMON STOCK USD.01							
		19,091.000	Local 29.942887	571,639.65	79.840000	1,524,225.44	952,585.79	0.18
			Base 29.942887	571,639.65	79.840000	1,524,225.44	952,585.79	0.18
29430C102	VESTIS CORP COMMON STOCK USD.01							
		92,662.000	Local 20.236800	1,875,182.37	21.140000	1,958,874.68	83,692.31	0.23
			Base 20.236800	1,875,182.37	21.140000	1,958,874.68	83,692.31	0.23
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		18,276.000	Local 52.164301	953,354.77	117.030000	2,138,840.28	1,185,485.51	0.26
			Base 52.164301	953,354.77	117.030000	2,138,840.28	1,185,485.51	0.26

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29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		110,596.000	Local 22.897496	2,532,371.48	25.560000	2,826,833.76	294,462.28	0.34
			Base 22.897496	2,532,371.48	25.560000	2,826,833.76	294,462.28	0.34
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		16,204.000	Local 20.731323	335,930.35	31.920000	517,231.68	181,301.33	0.06
			Base 20.731323	335,930.35	31.920000	517,231.68	181,301.33	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
		46,638.000	Local 25.976808	1,211,506.37	40.940000	1,909,359.72	697,853.35	0.23
			Base 25.976808	1,211,506.37	40.940000	1,909,359.72	697,853.35	0.23
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
		2,097.000	Local 22.000000	46,134.00	46.000000	96,462.00	50,328.00	0.01
			Base 22.000000	46,134.00	46.000000	96,462.00	50,328.00	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
		54,510.000	Local 19.507000	1,063,326.57	15.520000	845,995.20	-217,331.37	0.10
			Base 19.507000	1,063,326.57	15.520000	845,995.20	-217,331.37	0.10
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		91,876.000	Local 12.080985	1,109,952.56	17.640000	1,620,692.64	510,740.08	0.19
			Base 12.080985	1,109,952.56	17.640000	1,620,692.64	510,740.08	0.19
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		36,932.000	Local 15.564300	574,820.74	8.740000	322,785.68	-252,035.06	0.04
			Base 15.564300	574,820.74	8.740000	322,785.68	-252,035.06	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		24,903.000	Local 33.070137	823,545.61	39.850000	992,384.55	168,838.94	0.12
			Base 33.070137	823,545.61	39.850000	992,384.55	168,838.94	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		43,189.000	Local 18.357649	792,848.50	76.740000	3,314,323.86	2,521,475.36	0.40
			Base 18.357649	792,848.50	76.740000	3,314,323.86	2,521,475.36	0.40
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	51.020000	1,573,711.90	448,444.19	0.19
			Base 36.481365	1,125,267.71	51.020000	1,573,711.90	448,444.19	0.19

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		122,312.000	Local 7.462611	912,766.82	16.450000	2,012,032.40	1,099,265.58	0.24
			Base 7.462611	912,766.82	16.450000	2,012,032.40	1,099,265.58	0.24
318910106	FIRST BANCORP/NC COMMON STOCK							
		29,127.000	Local 36.381982	1,059,698.00	37.010000	1,077,990.27	18,292.27	0.13
			Base 36.381982	1,059,698.00	37.010000	1,077,990.27	18,292.27	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		72,380.000	Local 9.497141	687,403.05	15.440000	1,117,547.20	430,144.15	0.13
			Base 9.497141	687,403.05	15.440000	1,117,547.20	430,144.15	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		67,426.000	Local 20.792608	1,401,962.39	23.750000	1,601,367.50	199,405.11	0.19
			Base 20.792608	1,401,962.39	23.750000	1,601,367.50	199,405.11	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		90,456.000	Local 19.267719	1,742,880.83	22.860000	2,067,824.16	324,943.33	0.25
			Base 19.267719	1,742,880.83	22.860000	2,067,824.16	324,943.33	0.25
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		58,067.000	Local 18.055600	1,048,434.53	31.150000	1,808,787.05	760,352.52	0.22
			Base 18.055600	1,048,434.53	31.150000	1,808,787.05	760,352.52	0.22
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		55,178.000	Local 20.627439	1,138,180.85	41.710000	2,301,474.38	1,163,293.53	0.27
			Base 20.627439	1,138,180.85	41.710000	2,301,474.38	1,163,293.53	0.27
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		8,183.000	Local 37.835401	309,607.09	26.810000	219,386.23	-90,220.86	0.03
			Base 37.835401	309,607.09	26.810000	219,386.23	-90,220.86	0.03
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
		62,945.000	Local 32.527800	2,047,462.37	34.900000	2,196,780.50	149,318.13	0.26
			Base 32.527800	2,047,462.37	34.900000	2,196,780.50	149,318.13	0.26
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		18,191.000	Local 52.190199	949,391.91	62.870000	1,143,668.17	194,276.26	0.14
			Base 52.190199	949,391.91	62.870000	1,143,668.17	194,276.26	0.14

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35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001	78,782.000	Local 22.155981	1,745,492.53	25.300000	1,993,184.60	247,692.07	0.24
			Base 22.155981	1,745,492.53	25.300000	1,993,184.60	247,692.07	0.24
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01	58,177.000	Local 15.298922	890,045.39	13.510000	785,971.27	-104,074.12	0.09
			Base 15.298922	890,045.39	13.510000	785,971.27	-104,074.12	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	28,120.000	Local 42.857080	1,205,141.09	96.650000	2,717,798.00	1,512,656.91	0.32
			Base 42.857080	1,205,141.09	96.650000	2,717,798.00	1,512,656.91	0.32
35905A109	FRONTDOOR INC COMMON STOCK USD.01	56,437.000	Local 23.580795	1,330,829.32	35.220000	1,987,711.14	656,881.82	0.24
			Base 23.580795	1,330,829.32	35.220000	1,987,711.14	656,881.82	0.24
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001	14,284.000	Local 53.621404	765,928.14	28.910000	412,950.44	-352,977.70	0.05
			Base 53.621404	765,928.14	28.910000	412,950.44	-352,977.70	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0	38,293.000	Local 38.807703	1,486,063.39	81.410000	3,117,433.13	1,631,369.74	0.37
			Base 38.807703	1,486,063.39	81.410000	3,117,433.13	1,631,369.74	0.37
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	116,385.000	Local 12.616300	1,468,348.08	16.460000	1,915,697.10	447,349.02	0.23
			Base 12.616300	1,468,348.08	16.460000	1,915,697.10	447,349.02	0.23
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01	86,505.000	Local 8.478809	733,459.36	10.830000	936,849.15	203,389.79	0.11
			Base 8.478809	733,459.36	10.830000	936,849.15	203,389.79	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01	28,844.000	Local 30.847912	889,777.16	33.980000	980,119.12	90,341.96	0.12
			Base 30.847912	889,777.16	33.980000	980,119.12	90,341.96	0.12
36251C103	GMS INC COMMON STOCK USD.01	28,774.000	Local 26.348841	758,161.56	82.430000	2,371,840.82	1,613,679.26	0.28
			Base 26.348841	758,161.56	82.430000	2,371,840.82	1,613,679.26	0.28

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37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		319,689.000	Local 4.037070	1,290,607.03	6.680000	2,135,522.52	844,915.49	0.25
			Base 4.037070	1,290,607.03	6.680000	2,135,522.52	844,915.49	0.25
37253A103	GENTHERM INC COMMON STOCK							
		23,247.000	Local 52.803653	1,227,526.51	52.360000	1,217,212.92	-10,313.59	0.15
			Base 52.803653	1,227,526.51	52.360000	1,217,212.92	-10,313.59	0.15
374297109	GETTY REALTY CORP REIT USD.01							
		34,241.000	Local 24.596152	842,196.84	29.220000	1,000,522.02	158,325.18	0.12
			Base 24.596152	842,196.84	29.220000	1,000,522.02	158,325.18	0.12
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		21,575.000	Local 27.968005	603,409.71	78.980000	1,703,993.50	1,100,583.79	0.20
			Base 27.968005	603,409.71	78.980000	1,703,993.50	1,100,583.79	0.20
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		34,535.000	Local 39.392497	1,360,419.89	79.490000	2,745,187.15	1,384,767.26	0.33
			Base 39.392497	1,360,419.89	79.490000	2,745,187.15	1,384,767.26	0.33
379378201	GLOBAL NET LEASE INC REIT USD.01							
		138,782.000	Local 13.709523	1,902,635.01	9.950000	1,380,880.90	-521,754.11	0.16
			Base 13.709523	1,902,635.01	9.950000	1,380,880.90	-521,754.11	0.16
38046C109	GOGO INC COMMON STOCK USD.0001							
		43,838.000	Local 22.631878	992,136.28	10.130000	444,078.94	-548,057.34	0.05
			Base 22.631878	992,136.28	10.130000	444,078.94	-548,057.34	0.05
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
		15,214.000	Local 55.447970	843,585.41	39.930000	607,495.02	-236,090.39	0.07
			Base 55.447970	843,585.41	39.930000	607,495.02	-236,090.39	0.07
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
		17,331.000	Local 75.830073	1,314,210.99	75.800000	1,313,689.80	-521.19	0.16
			Base 75.830073	1,314,210.99	75.800000	1,313,689.80	-521.19	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		31,142.000	Local 27.063675	842,816.96	50.860000	1,583,882.12	741,065.16	0.19
			Base 27.063675	842,816.96	50.860000	1,583,882.12	741,065.16	0.19

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392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	18,013.000	Local 22.926947	412,983.10	51.940000	935,595.22	522,612.12	0.11
			Base 22.926947	412,983.10	51.940000	935,595.22	522,612.12	0.11
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	31,975.000	Local 33.264222	1,063,623.51	9.900000	316,552.50	-747,071.01	0.04
			Base 33.264222	1,063,623.51	9.900000	316,552.50	-747,071.01	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001	42,184.000	Local 25.938517	1,094,190.40	25.220000	1,063,880.48	-30,309.92	0.13
			Base 25.938517	1,094,190.40	25.220000	1,063,880.48	-30,309.92	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK	22,047.000	Local 33.001876	727,592.36	44.180000	974,036.46	246,444.10	0.12
			Base 33.001876	727,592.36	44.180000	974,036.46	246,444.10	0.12
398433102	GRIFFON CORP COMMON STOCK USD.25	29,029.000	Local 18.206633	528,520.35	60.950000	1,769,317.55	1,240,797.20	0.21
			Base 18.206633	528,520.35	60.950000	1,769,317.55	1,240,797.20	0.21
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	9,799.000	Local 86.422108	846,850.24	304.740000	2,986,147.26	2,139,297.02	0.36
			Base 86.422108	846,850.24	304.740000	2,986,147.26	2,139,297.02	0.36
401617105	GUESS? INC COMMON STOCK USD.01	19,373.000	Local 14.911118	288,873.09	23.060000	446,741.38	157,868.29	0.05
			Base 14.911118	288,873.09	23.060000	446,741.38	157,868.29	0.05
40416E103	HCI GROUP INC COMMON STOCK	4,262.000	Local 55.701847	237,401.27	87.400000	372,498.80	135,097.53	0.04
			Base 55.701847	237,401.27	87.400000	372,498.80	135,097.53	0.04
404251100	HNI CORP COMMON STOCK USD1.0	33,017.000	Local 40.969457	1,352,688.57	41.830000	1,381,101.11	28,412.54	0.16
			Base 40.969457	1,352,688.57	41.830000	1,381,101.11	28,412.54	0.16
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	63,589.000	Local 16.718401	1,063,106.42	10.950000	696,299.55	-366,806.87	0.08
			Base 16.718401	1,063,106.42	10.950000	696,299.55	-366,806.87	0.08

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410345102	HANESBRANDS INC COMMON STOCK USD.01							
		248,122.000	Local 5.184027	1,286,271.13	4.460000	1,106,624.12	-179,647.01	0.13
			Base 5.184027	1,286,271.13	4.460000	1,106,624.12	-179,647.01	0.13
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		21,545.000	Local 14.771611	318,254.35	19.400000	417,973.00	99,718.65	0.05
			Base 14.771611	318,254.35	19.400000	417,973.00	99,718.65	0.05
41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01							
		78,799.000	Local 23.564124	1,856,829.43	27.580000	2,173,276.42	316,446.99	0.26
			Base 23.564124	1,856,829.43	27.580000	2,173,276.42	316,446.99	0.26
413160102	HARMONIC INC COMMON STOCK USD.001							
		79,525.000	Local 7.272104	578,314.09	13.040000	1,037,006.00	458,691.91	0.12
			Base 7.272104	578,314.09	13.040000	1,037,006.00	458,691.91	0.12
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
		23,251.000	Local 39.475295	917,840.08	32.300000	751,007.30	-166,832.78	0.09
			Base 39.475295	917,840.08	32.300000	751,007.30	-166,832.78	0.09
415864107	ENVIRI CORP COMMON STOCK USD1.25							
		56,590.000	Local 13.875072	785,190.33	9.000000	509,310.00	-275,880.33	0.06
			Base 13.875072	785,190.33	9.000000	509,310.00	-275,880.33	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		9,455.000	Local 17.000017	160,735.16	35.500000	335,652.50	174,917.34	0.04
			Base 17.000017	160,735.16	35.500000	335,652.50	174,917.34	0.04
420261109	HAWKINS INC COMMON STOCK USD.01							
		13,410.000	Local 22.975336	308,099.25	70.420000	944,332.20	636,232.95	0.11
			Base 22.975336	308,099.25	70.420000	944,332.20	636,232.95	0.11
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,025.000	Local 44.844779	404,724.13	57.050000	514,876.25	110,152.12	0.06
			Base 44.844779	404,724.13	57.050000	514,876.25	110,152.12	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
		89,372.000	Local 13.911378	1,243,287.66	13.600000	1,215,459.20	-27,828.46	0.14
			Base 13.911378	1,243,287.66	13.600000	1,215,459.20	-27,828.46	0.14

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		52,347.000	Local 17.483129	915,189.33	10.370000	542,838.39	-372,350.94	0.06
			Base 17.483129	915,189.33	10.370000	542,838.39	-372,350.94	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK							
		16,960.000	Local 25.555668	433,424.13	27.030000	458,428.80	25,004.67	0.05
			Base 25.555668	433,424.13	27.030000	458,428.80	25,004.67	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		32,490.000	Local 17.621239	572,514.05	14.260000	463,307.40	-109,206.65	0.06
			Base 17.621239	572,514.05	14.260000	463,307.40	-109,206.65	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		14,264.000	Local 25.282818	360,634.12	29.530000	421,215.92	60,581.80	0.05
			Base 25.282818	360,634.12	29.530000	421,215.92	60,581.80	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		100,420.000	Local 5.407501	543,021.26	10.280000	1,032,317.60	489,296.34	0.12
			Base 5.407501	543,021.26	10.280000	1,032,317.60	489,296.34	0.12
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		70,478.000	Local 24.062248	1,695,859.11	36.220000	2,552,713.16	856,854.05	0.30
			Base 24.062248	1,695,859.11	36.220000	2,552,713.16	856,854.05	0.30
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		24,740.000	Local 29.773377	736,593.35	21.390000	529,188.60	-207,404.75	0.06
			Base 29.773377	736,593.35	21.390000	529,188.60	-207,404.75	0.06
428567101	HIBBETT INC COMMON STOCK USD.01							
		8,786.000	Local 38.397522	337,360.63	72.020000	632,767.72	295,407.09	0.08
			Base 38.397522	337,360.63	72.020000	632,767.72	295,407.09	0.08
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		74,919.000	Local 21.295300	1,595,422.58	22.960000	1,720,140.24	124,717.66	0.21
			Base 21.295300	1,595,422.58	22.960000	1,720,140.24	124,717.66	0.21
431571108	HILLENBRAND INC COMMON STOCK							
		49,559.000	Local 27.663582	1,370,979.45	47.850000	2,371,398.15	1,000,418.70	0.28
			Base 27.663582	1,370,979.45	47.850000	2,371,398.15	1,000,418.70	0.28

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432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01	32,799.000	Local 34.829696	1,142,379.21	35.210000	1,154,852.79	12,473.58	0.14
			Base 34.829696	1,142,379.21	35.210000	1,154,852.79	12,473.58	0.14
43940T109	HOPE BANCORP INC COMMON STOCK USD.001	85,137.000	Local 11.037744	939,720.39	12.080000	1,028,454.96	88,734.57	0.12
			Base 11.037744	939,720.39	12.080000	1,028,454.96	88,734.57	0.12
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	28,946.000	Local 27.003090	781,631.43	32.700000	946,534.20	164,902.77	0.11
			Base 27.003090	781,631.43	32.700000	946,534.20	164,902.77	0.11
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	22,111.000	Local 46.135734	1,020,107.21	91.940000	2,032,885.34	1,012,778.13	0.24
			Base 46.135734	1,020,107.21	91.940000	2,032,885.34	1,012,778.13	0.24
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	89,912.000	Local 11.471915	1,031,462.80	9.310000	837,080.72	-194,382.08	0.10
			Base 11.471915	1,031,462.80	9.310000	837,080.72	-194,382.08	0.10
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	2,500.000	Local 88.865300	222,163.25	99.740000	249,350.00	27,186.75	0.03
			Base 88.865300	222,163.25	99.740000	249,350.00	27,186.75	0.03
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	31,085.000	Local 63.217974	1,965,130.71	65.810000	2,045,703.85	80,573.14	0.24
			Base 63.217974	1,965,130.71	65.810000	2,045,703.85	80,573.14	0.24
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	25,459.000	Local 48.382669	1,231,774.36	50.880000	1,295,353.92	63,579.56	0.15
			Base 48.382669	1,231,774.36	50.880000	1,295,353.92	63,579.56	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01	23,885.000	Local 51.958900	1,241,038.33	47.220000	1,127,849.70	-113,188.63	0.13
			Base 51.958900	1,241,038.33	47.220000	1,127,849.70	-113,188.63	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	19,628.000	Local 40.487001	794,678.86	177.190000	3,477,885.32	2,683,206.46	0.41
			Base 40.487001	794,678.86	177.190000	3,477,885.32	2,683,206.46	0.41

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45768S105	INNOSPEC INC COMMON STOCK USD.01							
		17,626.000	Local 63.268492	1,115,170.44	123.240000	2,172,228.24	1,057,057.80	0.26
			Base 63.268492	1,115,170.44	123.240000	2,172,228.24	1,057,057.80	0.26
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		13,790.000	Local 34.639211	477,674.72	38.290000	528,019.10	50,344.38	0.06
			Base 34.639211	477,674.72	38.290000	528,019.10	50,344.38	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		16,714.000	Local 53.408155	892,663.90	182.820000	3,055,653.48	2,162,989.58	0.36
			Base 53.408155	892,663.90	182.820000	3,055,653.48	2,162,989.58	0.36
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		39,976.000	Local 12.111166	484,155.99	16.040000	641,215.04	157,059.05	0.08
			Base 12.111166	484,155.99	16.040000	641,215.04	157,059.05	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		19,876.000	Local 112.017163	2,226,453.14	100.820000	2,003,898.32	-222,554.82	0.24
			Base 112.017163	2,226,453.14	100.820000	2,003,898.32	-222,554.82	0.24
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		23,624.000	Local 49.504440	1,169,492.89	99.080000	2,340,665.92	1,171,173.03	0.28
			Base 49.504440	1,169,492.89	99.080000	2,340,665.92	1,171,173.03	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		12,695.000	Local 41.113097	521,930.77	144.010000	1,828,206.95	1,306,276.18	0.22
			Base 41.113097	521,930.77	144.010000	1,828,206.95	1,306,276.18	0.22
458665304	INTERFACE INC COMMON STOCK USD.1							
		41,189.000	Local 14.672508	604,345.95	12.620000	519,805.18	-84,540.77	0.06
			Base 14.672508	604,345.95	12.620000	519,805.18	-84,540.77	0.06
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		18,220.000	Local 72.204077	1,315,558.28	108.540000	1,977,598.80	662,040.52	0.24
			Base 72.204077	1,315,558.28	108.540000	1,977,598.80	662,040.52	0.24
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
		1,449.000	Local 73.182174	106,040.97	8.860000	12,838.14	-93,202.83	0.00
			Base 73.182174	106,040.97	8.860000	12,838.14	-93,202.83	0.00

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462726100	IROBOT CORP COMMON STOCK USD.01							
		19,753.000	Local 40.560508	801,191.71	38.700000	764,441.10	-36,750.61	0.09
			Base 40.560508	801,191.71	38.700000	764,441.10	-36,750.61	0.09
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		97,390.000	Local 11.633912	1,133,026.68	11.440000	1,114,141.60	-18,885.08	0.13
			Base 11.633912	1,133,026.68	11.440000	1,114,141.60	-18,885.08	0.13
465741106	ITRON INC COMMON STOCK							
		32,248.000	Local 47.288544	1,524,960.96	75.510000	2,435,046.48	910,085.52	0.29
			Base 47.288544	1,524,960.96	75.510000	2,435,046.48	910,085.52	0.29
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		61,731.000	Local 13.865673	855,941.83	17.010000	1,050,044.31	194,102.48	0.13
			Base 13.865673	855,941.83	17.010000	1,050,044.31	194,102.48	0.13
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		10,939.000	Local 95.991764	1,050,053.91	167.140000	1,828,344.46	778,290.55	0.22
			Base 95.991764	1,050,053.91	167.140000	1,828,344.46	778,290.55	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		14,254.000	Local 88.744581	1,264,965.26	81.630000	1,163,554.02	-101,411.24	0.14
			Base 88.744581	1,264,965.26	81.630000	1,163,554.02	-101,411.24	0.14
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
		50,154.000	Local 38.319788	1,921,890.67	51.200000	2,567,884.80	645,994.13	0.31
			Base 38.319788	1,921,890.67	51.200000	2,567,884.80	645,994.13	0.31
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		236,248.000	Local 4.540500	1,072,684.05	5.550000	1,311,176.40	238,492.35	0.16
			Base 4.540500	1,072,684.05	5.550000	1,311,176.40	238,492.35	0.16
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		22,569.000	Local 59.009499	1,331,785.39	99.450000	2,244,487.05	912,701.66	0.27
			Base 59.009499	1,331,785.39	99.450000	2,244,487.05	912,701.66	0.27
48238T109	OPENLANE INC COMMON STOCK USD.01							
		76,568.000	Local 15.513692	1,187,852.35	14.810000	1,133,972.08	-53,880.27	0.14
			Base 15.513692	1,187,852.35	14.810000	1,133,972.08	-53,880.27	0.14

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		41,272.000	Local 19.253006	794,610.05	13.230000	546,028.56	-248,581.49	0.07
			Base 19.253006	794,610.05	13.230000	546,028.56	-248,581.49	0.07
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		11,352.000	Local 70.461661	799,880.77	71.190000	808,148.88	8,268.11	0.10
			Base 70.461661	799,880.77	71.190000	808,148.88	8,268.11	0.10
483548103	KAMAN CORP COMMON STOCK USD1.0							
		20,004.000	Local 38.360457	767,362.58	23.950000	479,095.80	-288,266.78	0.06
			Base 38.360457	767,362.58	23.950000	479,095.80	-288,266.78	0.06
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		22,651.000	Local 17.316507	392,236.21	21.620000	489,714.62	97,478.41	0.06
			Base 17.316507	392,236.21	21.620000	489,714.62	97,478.41	0.06
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		56,426.000	Local 25.960300	1,464,835.89	25.790000	1,455,226.54	-9,609.35	0.17
			Base 25.960300	1,464,835.89	25.790000	1,455,226.54	-9,609.35	0.17
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
		83,985.000	Local 16.106887	1,352,736.90	12.380000	1,039,734.30	-313,002.60	0.12
			Base 16.106887	1,352,736.90	12.380000	1,039,734.30	-313,002.60	0.12
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		63,978.000	Local 15.180543	971,220.77	17.910000	1,145,845.98	174,625.21	0.14
			Base 15.180543	971,220.77	17.910000	1,145,845.98	174,625.21	0.14
500255104	KOHL'S CORP COMMON STOCK USD.01							
		78,461.000	Local 20.329203	1,595,049.63	28.680000	2,250,261.48	655,211.85	0.27
			Base 20.329203	1,595,049.63	28.680000	2,250,261.48	655,211.85	0.27
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		35,442.000	Local 36.633218	1,298,354.51	62.420000	2,212,289.64	913,935.13	0.26
			Base 36.633218	1,298,354.51	62.420000	2,212,289.64	913,935.13	0.26
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		14,761.000	Local 30.004139	442,891.10	51.220000	756,058.42	313,167.32	0.09
			Base 30.004139	442,891.10	51.220000	756,058.42	313,167.32	0.09

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500643200	KORN FERRY COMMON STOCK USD.01							
		37,360.000	Local 32.541691	1,215,757.57	59.350000	2,217,316.00	1,001,558.43	0.26
			Base 32.541691	1,215,757.57	59.350000	2,217,316.00	1,001,558.43	0.26
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		40,031.000	Local 21.547880	862,583.18	54.720000	2,190,496.32	1,327,913.14	0.26
			Base 21.547880	862,583.18	54.720000	2,190,496.32	1,327,913.14	0.26
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		14,532.000	Local 59.004827	857,458.15	133.160000	1,935,081.12	1,077,622.97	0.23
			Base 59.004827	857,458.15	133.160000	1,935,081.12	1,077,622.97	0.23
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		17,952.000	Local 62.940165	1,129,901.84	125.710000	2,256,745.92	1,126,844.08	0.27
			Base 62.940165	1,129,901.84	125.710000	2,256,745.92	1,126,844.08	0.27
502175102	LTC PROPERTIES INC REIT USD.01							
		29,355.000	Local 35.985281	1,056,347.91	32.120000	942,882.60	-113,465.31	0.11
			Base 35.985281	1,056,347.91	32.120000	942,882.60	-113,465.31	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		30,517.000	Local 18.628802	568,495.16	36.920000	1,126,687.64	558,192.48	0.13
			Base 18.628802	568,495.16	36.920000	1,126,687.64	558,192.48	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
		18,028.000	Local 71.117344	1,282,103.47	65.160000	1,174,704.48	-107,398.99	0.14
			Base 71.117344	1,282,103.47	65.160000	1,174,704.48	-107,398.99	0.14
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
		17,566.000	Local 63.841311	1,121,436.47	45.490000	799,077.34	-322,359.13	0.10
			Base 63.841311	1,121,436.47	45.490000	799,077.34	-322,359.13	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,045.000	Local 35.451224	497,912.44	56.760000	797,194.20	299,281.76	0.10
			Base 35.451224	497,912.44	56.760000	797,194.20	299,281.76	0.10
527064109	LESLIE S INC COMMON STOCK USD.001							
		130,430.000	Local 12.123588	1,581,279.61	6.910000	901,271.30	-680,008.31	0.11
			Base 12.123588	1,581,279.61	6.910000	901,271.30	-680,008.31	0.11

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529043101	LXP INDUSTRIAL TRUST REIT USD.0001	207,431.000	Local 10.536354	2,185,566.35	9.920000	2,057,715.52	-127,850.83	0.25
			Base 10.536354	2,185,566.35	9.920000	2,057,715.52	-127,850.83	0.25
53115L104	LIBERTY ENERGY INC COMMON STOCK	108,760.000	Local 17.651600	1,919,788.02	18.140000	1,972,906.40	53,118.38	0.24
			Base 17.651600	1,919,788.02	18.140000	1,972,906.40	53,118.38	0.24
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001	11,618.000	Local 103.759255	1,205,475.02	71.420000	829,757.56	-375,717.46	0.10
			Base 103.759255	1,205,475.02	71.420000	829,757.56	-375,717.46	0.10
534187109	LINCOLN NATIONAL CORP COMMON STOCK	120,263.000	Local 25.048900	3,012,455.86	26.970000	3,243,493.11	231,037.25	0.39
			Base 25.048900	3,012,455.86	26.970000	3,243,493.11	231,037.25	0.39
535555106	LINDSAY CORP COMMON STOCK USD1.0	7,805.000	Local 88.682509	692,166.98	129.160000	1,008,093.80	315,926.82	0.12
			Base 88.682509	692,166.98	129.160000	1,008,093.80	315,926.82	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001	15,882.000	Local 18.332843	291,162.21	17.210000	273,329.22	-17,832.99	0.03
			Base 18.332843	291,162.21	17.210000	273,329.22	-17,832.99	0.03
53814L108	LIVENT CORP COMMON STOCK USD.001	127,399.000	Local 17.193120	2,190,386.27	17.980000	2,290,634.02	100,247.75	0.27
			Base 17.193120	2,190,386.27	17.980000	2,290,634.02	100,247.75	0.27
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1	46,439.000	Local 27.582423	1,280,900.16	37.880000	1,759,109.32	478,209.16	0.21
			Base 27.582423	1,280,900.16	37.880000	1,759,109.32	478,209.16	0.21
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	715,144.000	Local 2.413015	1,725,653.38	1.830000	1,308,713.52	-416,939.86	0.16
			Base 2.413015	1,725,653.38	1.830000	1,308,713.52	-416,939.86	0.16
552676108	MDC HOLDINGS INC COMMON STOCK USD.01	42,338.000	Local 25.834908	1,093,798.34	55.250000	2,339,174.50	1,245,376.16	0.28
			Base 25.834908	1,093,798.34	55.250000	2,339,174.50	1,245,376.16	0.28

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55303J106	MGP INGREDIENTS INC COMMON STOCK	11,081.000	Local 82.484078	914,006.07	98.520000	1,091,700.12	177,694.05	0.13
			Base 82.484078	914,006.07	98.520000	1,091,700.12	177,694.05	0.13
55305B101	M/I HOMES INC COMMON STOCK USD.01	19,741.000	Local 26.338927	519,956.76	137.740000	2,719,125.34	2,199,168.58	0.32
			Base 26.338927	519,956.76	137.740000	2,719,125.34	2,199,168.58	0.32
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	11,845.000	Local 42.435417	502,647.51	144.630000	1,713,142.35	1,210,494.84	0.20
			Base 42.435417	502,647.51	144.630000	1,713,142.35	1,210,494.84	0.20
554382101	MACERICH CO/THE REIT USD.01	152,718.000	Local 11.070700	1,690,695.17	15.430000	2,356,438.74	665,743.57	0.28
			Base 11.070700	1,690,695.17	15.430000	2,356,438.74	665,743.57	0.28
554489104	VERIS RESIDENTIAL INC REIT USD.01	56,873.000	Local 13.209289	751,251.91	15.730000	894,612.29	143,360.38	0.11
			Base 13.209289	751,251.91	15.730000	894,612.29	143,360.38	0.11
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001	49,712.000	Local 24.057732	1,195,957.98	42.000000	2,087,904.00	891,946.02	0.25
			Base 24.057732	1,195,957.98	42.000000	2,087,904.00	891,946.02	0.25
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	11,829.000	Local 212.180300	2,509,880.77	181.830000	2,150,867.07	-359,013.70	0.26
			Base 212.180300	2,509,880.77	181.830000	2,150,867.07	-359,013.70	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	16,870.000	Local 36.522964	616,142.40	43.680000	736,881.60	120,739.20	0.09
			Base 36.522964	616,142.40	43.680000	736,881.60	120,739.20	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0	17,450.000	Local 16.958293	295,922.22	14.580000	254,421.00	-41,501.22	0.03
			Base 16.958293	295,922.22	14.580000	254,421.00	-41,501.22	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001	14,133.000	Local 18.300985	258,647.82	38.900000	549,773.70	291,125.88	0.07
			Base 18.300985	258,647.82	38.900000	549,773.70	291,125.88	0.07

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573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		40,921.000	Local 11.491223	470,232.34	20.980000	858,522.58	388,290.24	0.10
			Base 11.491223	470,232.34	20.980000	858,522.58	388,290.24	0.10
57638P104	MASTERBRAND INC COMMON STOCK							
		89,854.000	Local 7.588300	681,839.10	14.850000	1,334,331.90	652,492.80	0.16
			Base 7.588300	681,839.10	14.850000	1,334,331.90	652,492.80	0.16
576690101	MATERION CORP COMMON STOCK							
		14,629.000	Local 45.841371	670,613.41	130.130000	1,903,671.77	1,233,058.36	0.23
			Base 45.841371	670,613.41	130.130000	1,903,671.77	1,233,058.36	0.23
57686G105	MATSON INC COMMON STOCK							
		24,764.000	Local 39.905015	988,207.78	109.600000	2,714,134.40	1,725,926.62	0.32
			Base 39.905015	988,207.78	109.600000	2,714,134.40	1,725,926.62	0.32
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		21,597.000	Local 37.648821	813,101.58	36.650000	791,530.05	-21,571.53	0.09
			Base 37.648821	813,101.58	36.650000	791,530.05	-21,571.53	0.09
57776J100	MAXLINEAR INC COMMON STOCK							
		52,611.000	Local 32.089533	1,688,262.42	23.770000	1,250,563.47	-437,698.95	0.15
			Base 32.089533	1,688,262.42	23.770000	1,250,563.47	-437,698.95	0.15
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		7,722.000	Local 77.798689	600,761.48	67.220000	519,072.84	-81,688.64	0.06
			Base 77.798689	600,761.48	67.220000	519,072.84	-81,688.64	0.06
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
		58,713.000	Local 24.043865	1,411,687.44	9.300000	546,030.90	-865,656.54	0.07
			Base 24.043865	1,411,687.44	9.300000	546,030.90	-865,656.54	0.07
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		31,123.000	Local 12.856576	400,135.22	9.480000	295,046.04	-105,089.18	0.04
			Base 12.856576	400,135.22	9.480000	295,046.04	-105,089.18	0.04
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		36,975.000	Local 37.485840	1,386,038.95	36.570000	1,352,175.75	-33,863.20	0.16
			Base 37.485840	1,386,038.95	36.570000	1,352,175.75	-33,863.20	0.16

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589400100	MERCURY GENERAL CORP COMMON STOCK	18,840.000	Local 30.052792	566,194.61	37.310000	702,920.40	136,725.79	0.08
			Base 30.052792	566,194.61	37.310000	702,920.40	136,725.79	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK	40,936.000	Local 34.742543	1,422,220.72	75.960000	3,109,498.56	1,687,277.84	0.37
			Base 34.742543	1,422,220.72	75.960000	3,109,498.56	1,687,277.84	0.37
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	26,061.000	Local 49.517506	1,290,475.73	174.200000	4,539,826.20	3,249,350.47	0.54
			Base 49.517506	1,290,475.73	174.200000	4,539,826.20	3,249,350.47	0.54
59064R109	MESA LABORATORIES INC COMMON STOCK	3,631.000	Local 242.707331	881,270.32	104.770000	380,419.87	-500,850.45	0.05
			Base 242.707331	881,270.32	104.770000	380,419.87	-500,850.45	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01	18,561.000	Local 29.439338	546,423.56	52.930000	982,433.73	436,010.17	0.12
			Base 29.439338	546,423.56	52.930000	982,433.73	436,010.17	0.12
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	25,526.000	Local 24.480432	624,887.51	22.730000	580,205.98	-44,681.53	0.07
			Base 24.480432	624,887.51	22.730000	580,205.98	-44,681.53	0.07
596680108	MIDDLESEX WATER CO COMMON STOCK	12,623.000	Local 102.108812	1,288,919.54	65.620000	828,321.26	-460,598.28	0.10
			Base 102.108812	1,288,919.54	65.620000	828,321.26	-460,598.28	0.10
600544100	MILLERKNOLL INC COMMON STOCK USD.2	52,088.000	Local 20.386104	1,061,871.41	26.680000	1,389,707.84	327,836.43	0.17
			Base 20.386104	1,061,871.41	26.680000	1,389,707.84	327,836.43	0.17
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	23,069.000	Local 51.832161	1,195,716.13	71.310000	1,645,050.39	449,334.26	0.20
			Base 51.832161	1,195,716.13	71.310000	1,645,050.39	449,334.26	0.20
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	64,561.000	Local 8.071631	521,112.57	8.640000	557,807.04	36,694.47	0.07
			Base 8.071631	521,112.57	8.640000	557,807.04	36,694.47	0.07

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60783X104	MODIVCARE INC COMMON STOCK USD.001		8,749.000	65.121844	569,751.01	43.990000	384,868.51	-184,882.50	0.05
		Local		65.121844	569,751.01	43.990000	384,868.51	-184,882.50	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01		47,255.000	44.517600	2,103,679.19	56.130000	2,652,423.15	548,743.96	0.32
		Local		44.517600	2,103,679.19	56.130000	2,652,423.15	548,743.96	0.32
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01		9,462.000	30.439939	288,022.70	69.150000	654,297.30	366,274.60	0.08
		Local		30.439939	288,022.70	69.150000	654,297.30	366,274.60	0.08
610236101	MONRO INC COMMON STOCK USD.01		22,291.000	46.114918	1,027,947.64	29.340000	654,017.94	-373,929.70	0.08
		Local		46.114918	1,027,947.64	29.340000	654,017.94	-373,929.70	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.0		20,380.000	56.043360	1,142,163.67	144.780000	2,950,616.40	1,808,452.73	0.35
		Local		56.043360	1,142,163.67	144.780000	2,950,616.40	1,808,452.73	0.35
624580106	MOVADO GROUP INC COMMON STOCK USD.01		11,103.000	22.755833	252,658.01	30.150000	334,755.45	82,097.44	0.04
		Local		22.755833	252,658.01	30.150000	334,755.45	82,097.44	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01		80,474.000	15.135890	1,218,045.64	47.150000	3,794,349.10	2,576,303.46	0.45
		Local		15.135890	1,218,045.64	47.150000	3,794,349.10	2,576,303.46	0.45
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01		46,684.000	29.431258	1,373,968.85	65.120000	3,040,062.08	1,666,093.23	0.36
		Local		29.431258	1,373,968.85	65.120000	3,040,062.08	1,666,093.23	0.36
628464109	MYERS INDUSTRIES INC COMMON STOCK		26,093.000	15.337193	400,193.37	19.550000	510,118.15	109,924.78	0.06
		Local		15.337193	400,193.37	19.550000	510,118.15	109,924.78	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01		62,851.000	21.066476	1,324,049.09	19.140000	1,202,968.14	-121,080.95	0.14
		Local		21.066476	1,324,049.09	19.140000	1,202,968.14	-121,080.95	0.14

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628778102	N B T BANCORP INC COMMON STOCK USD.01								
	33,378.000	Local	28.766957	960,183.48	41.910000	1,398,871.98	438,688.50	0.17	
		Base	28.766957	960,183.48	41.910000	1,398,871.98	438,688.50	0.17	
62878D100	N ABLE INC COMMON STOCK USD.001								
	49,273.000	Local	13.189420	649,882.30	13.250000	652,867.25	2,984.95	0.08	
		Base	13.189420	649,882.30	13.250000	652,867.25	2,984.95	0.08	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	57,474.000	Local	17.209965	989,125.52	29.680000	1,705,828.32	716,702.80	0.20	
		Base	17.209965	989,125.52	29.680000	1,705,828.32	716,702.80	0.20	
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01								
	9,015.000	Local	122.850882	1,107,500.70	111.120000	1,001,746.80	-105,753.90	0.12	
		Base	122.850882	1,107,500.70	111.120000	1,001,746.80	-105,753.90	0.12	
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
	47,426.000	Local	23.982194	1,137,379.52	24.290000	1,151,977.54	14,598.02	0.14	
		Base	23.982194	1,137,379.52	24.290000	1,151,977.54	14,598.02	0.14	
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
	26,767.000	Local	34.678303	928,234.14	37.190000	995,464.73	67,230.59	0.12	
		Base	34.678303	928,234.14	37.190000	995,464.73	67,230.59	0.12	
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
	16,544.000	Local	26.322524	435,479.84	49.720000	822,567.68	387,087.84	0.10	
		Base	26.322524	435,479.84	49.720000	822,567.68	387,087.84	0.10	
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
	9,588.000	Local	95.434800	915,028.86	92.420000	886,122.96	-28,905.90	0.11	
		Base	95.434800	915,028.86	92.420000	886,122.96	-28,905.90	0.11	
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
	3,715.000	Local	87.406318	324,714.47	80.280000	298,240.20	-26,474.27	0.04	
		Base	87.406318	324,714.47	80.280000	298,240.20	-26,474.27	0.04	
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01								
	55,464.000	Local	26.923423	1,493,280.76	20.930000	1,160,861.52	-332,419.24	0.14	
		Base	26.923423	1,493,280.76	20.930000	1,160,861.52	-332,419.24	0.14	

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63938C108	NAVIENT CORP COMMON STOCK USD.01								
	60,004.000	Local	18.248800	1,095,001.00	18.620000	1,117,274.48	22,273.48	0.13	
		Base	18.248800	1,095,001.00	18.620000	1,117,274.48	22,273.48	0.13	
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
	90,353.000	Local	19.503046	1,762,158.73	16.180000	1,461,911.54	-300,247.19	0.17	
		Base	19.503046	1,762,158.73	16.180000	1,461,911.54	-300,247.19	0.17	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	50,325.000	Local	30.543300	1,537,091.55	21.950000	1,104,633.75	-432,457.80	0.13	
		Base	30.543300	1,537,091.55	21.950000	1,104,633.75	-432,457.80	0.13	
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02								
	64,280.000	Local	19.678130	1,264,910.20	8.530000	548,308.40	-716,601.80	0.07	
		Base	19.678130	1,264,910.20	8.530000	548,308.40	-716,601.80	0.07	
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
	270,112.000	Local	9.093100	2,456,155.43	8.680000	2,344,572.16	-111,583.27	0.28	
		Base	9.093100	2,456,155.43	8.680000	2,344,572.16	-111,583.27	0.28	
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
	17,588.000	Local	49.249887	866,207.02	34.430000	605,554.84	-260,652.18	0.07	
		Base	49.249887	866,207.02	34.430000	605,554.84	-260,652.18	0.07	
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
	64,832.000	Local	32.053137	2,078,069.01	37.070000	2,403,322.24	325,253.23	0.29	
		Base	32.053137	2,078,069.01	37.070000	2,403,322.24	325,253.23	0.29	
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
	28,043.000	Local	14.360549	402,712.88	12.580000	352,780.94	-49,931.94	0.04	
		Base	14.360549	402,712.88	12.580000	352,780.94	-49,931.94	0.04	
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
	90,096.000	Local	12.322126	1,110,174.22	12.480000	1,124,398.08	14,223.86	0.13	
		Base	12.322126	1,110,174.22	12.480000	1,124,398.08	14,223.86	0.13	
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
	26,069.000	Local	51.572366	1,344,440.00	38.940000	1,015,126.86	-329,313.14	0.12	
		Base	51.572366	1,344,440.00	38.940000	1,015,126.86	-329,313.14	0.12	

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67011P100	NOW INC COMMON STOCK USD.01							
		75,372.000	Local 8.964469	675,669.98	11.320000	853,211.04	177,541.06	0.10
			Base 8.964469	675,669.98	11.320000	853,211.04	177,541.06	0.10
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		35,023.000	Local 40.860200	1,431,046.78	19.420000	680,146.66	-750,900.12	0.08
			Base 40.860200	1,431,046.78	19.420000	680,146.66	-750,900.12	0.08
67098H104	O I GLASS INC COMMON STOCK							
		109,913.000	Local 15.822703	1,739,120.74	16.380000	1,800,374.94	61,254.20	0.21
			Base 15.822703	1,739,120.74	16.380000	1,800,374.94	61,254.20	0.21
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		33,357.000	Local 17.903184	597,196.51	37.480000	1,250,220.36	653,023.85	0.15
			Base 17.903184	597,196.51	37.480000	1,250,220.36	653,023.85	0.15
671044105	OSI SYSTEMS INC COMMON STOCK							
		11,079.000	Local 62.340456	690,669.91	129.050000	1,429,744.95	739,075.04	0.17
			Base 62.340456	690,669.91	129.050000	1,429,744.95	739,075.04	0.17
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		71,398.000	Local 12.324669	879,956.74	21.280000	1,519,349.44	639,392.70	0.18
			Base 12.324669	879,956.74	21.280000	1,519,349.44	639,392.70	0.18
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		45,287.000	Local 16.802984	760,956.73	6.790000	307,498.73	-453,458.00	0.04
			Base 16.802984	760,956.73	6.790000	307,498.73	-453,458.00	0.04
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		6,945.000	Local 21.838238	151,666.56	66.700000	463,231.50	311,564.94	0.06
			Base 21.838238	151,666.56	66.700000	463,231.50	311,564.94	0.06
68213N109	OMNICELL INC COMMON STOCK USD.001							
		32,231.000	Local 51.057700	1,645,640.73	37.630000	1,212,852.53	-432,788.20	0.14
			Base 51.057700	1,645,640.73	37.630000	1,212,852.53	-432,788.20	0.14
68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	6.170000	387,105.80	-163,799.93	0.05
			Base 8.780774	550,905.73	6.170000	387,105.80	-163,799.93	0.05

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68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		52,089.000	Local 10.699239	557,312.65	8.200000	427,129.80	-130,182.85	0.05
			Base 10.699239	557,312.65	8.200000	427,129.80	-130,182.85	0.05
68622V106	ORGANON + CO COMMON STOCK USD.01							
		181,183.000	Local 15.628611	2,831,638.69	14.420000	2,612,658.86	-218,979.83	0.31
			Base 15.628611	2,831,638.69	14.420000	2,612,658.86	-218,979.83	0.31
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		29,567.000	Local 70.718382	2,090,930.41	84.970000	2,512,307.99	421,377.58	0.30
			Base 70.718382	2,090,930.41	84.970000	2,512,307.99	421,377.58	0.30
69007J106	OUTFRONT MEDIA INC REIT USD.01							
		102,955.000	Local 15.442285	1,589,860.44	13.960000	1,437,251.80	-152,608.64	0.17
			Base 15.442285	1,589,860.44	13.960000	1,437,251.80	-152,608.64	0.17
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		54,227.000	Local 19.443129	1,054,342.56	19.270000	1,044,954.29	-9,388.27	0.12
			Base 19.443129	1,054,342.56	19.270000	1,044,954.29	-9,388.27	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		10,408.000	Local 55.380099	576,396.07	100.000000	1,040,800.00	464,403.93	0.12
			Base 55.380099	576,396.07	100.000000	1,040,800.00	464,403.93	0.12
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,008.000	Local 49.295857	394,761.22	67.210000	538,217.68	143,456.46	0.06
			Base 49.295857	394,761.22	67.210000	538,217.68	143,456.46	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		21,697.000	Local 18.845564	408,892.20	32.140000	697,341.58	288,449.38	0.08
			Base 18.845564	408,892.20	32.140000	697,341.58	288,449.38	0.08

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	40,440.000	Local 12.735428	515,020.72	40.700000	1,645,908.00	1,130,887.28	0.20
			Base 12.735428	515,020.72	40.700000	1,645,908.00	1,130,887.28	0.20
69343T107	PJT PARTNERS INC A COMMON STOCK	15,820.000	Local 98.737200	1,562,022.50	101.870000	1,611,583.40	49,560.90	0.19
			Base 98.737200	1,562,022.50	101.870000	1,611,583.40	49,560.90	0.19
69354N106	PRA GROUP INC COMMON STOCK USD.01	27,818.000	Local 32.798353	912,384.57	26.200000	728,831.60	-183,552.97	0.09
			Base 32.798353	912,384.57	26.200000	728,831.60	-183,552.97	0.09
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	67,978.000	Local 31.981811	2,174,059.58	29.110000	1,978,839.58	-195,220.00	0.24
			Base 31.981811	2,174,059.58	29.110000	1,978,839.58	-195,220.00	0.24
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	32,917.000	Local 42.942754	1,413,546.63	33.740000	1,110,619.58	-302,927.05	0.13
			Base 42.942754	1,413,546.63	33.740000	1,110,619.58	-302,927.05	0.13
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	17,531.000	Local 82.062825	1,438,643.39	55.500000	972,970.50	-465,672.89	0.12
			Base 82.062825	1,438,643.39	55.500000	972,970.50	-465,672.89	0.12
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01	23,219.000	Local 72.588700	1,685,437.03	76.230000	1,769,984.37	84,547.34	0.21
			Base 72.588700	1,685,437.03	76.230000	1,769,984.37	84,547.34	0.21
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	39,454.000	Local 17.080851	673,907.89	36.370000	1,434,941.98	761,034.09	0.17
			Base 17.080851	673,907.89	36.370000	1,434,941.98	761,034.09	0.17
700658107	PARK NATIONAL CORP COMMON STOCK	10,168.000	Local 94.073051	956,534.78	132.860000	1,350,920.48	394,385.70	0.16
			Base 94.073051	956,534.78	132.860000	1,350,920.48	394,385.70	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK	14,749.000	Local 46.317172	683,131.97	100.350000	1,480,062.15	796,930.18	0.18
			Base 46.317172	683,131.97	100.350000	1,480,062.15	796,930.18	0.18

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703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		227,755.000	Local 8.010060	1,824,331.24	10.800000	2,459,754.00	635,422.76	0.29
			Base 8.010060	1,824,331.24	10.800000	2,459,754.00	635,422.76	0.29
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
		184,653.000	Local 7.128431	1,316,286.15	5.210000	962,042.13	-354,244.02	0.11
			Base 7.128431	1,316,286.15	5.210000	962,042.13	-354,244.02	0.11
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		85,417.000	Local 14.236900	1,216,073.28	15.980000	1,364,963.66	148,890.38	0.16
			Base 14.236900	1,216,073.28	15.980000	1,364,963.66	148,890.38	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		61,499.000	Local 17.246152	1,060,621.08	14.950000	919,410.05	-141,211.03	0.11
			Base 17.246152	1,060,621.08	14.950000	919,410.05	-141,211.03	0.11
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		46,563.000	Local 8.673366	403,857.96	17.560000	817,646.28	413,788.32	0.10
			Base 8.673366	403,857.96	17.560000	817,646.28	413,788.32	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		24,648.000	Local 37.532748	925,107.18	65.820000	1,622,331.36	697,224.18	0.19
			Base 37.532748	925,107.18	65.820000	1,622,331.36	697,224.18	0.19
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		14,417.000	Local 27.439660	395,597.58	11.580000	166,948.86	-228,648.72	0.02
			Base 27.439660	395,597.58	11.580000	166,948.86	-228,648.72	0.02
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
		84,776.000	Local 33.811324	2,866,388.79	36.480000	3,092,628.48	226,239.69	0.37
			Base 33.811324	2,866,388.79	36.480000	3,092,628.48	226,239.69	0.37
71880K101	PHINIA INC COMMON STOCK USD.01							
		33,093.000	Local 33.556800	1,110,495.18	30.290000	1,002,386.97	-108,108.21	0.12
			Base 33.556800	1,110,495.18	30.290000	1,002,386.97	-108,108.21	0.12
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		44,337.000	Local 11.372387	504,217.51	31.370000	1,390,851.69	886,634.18	0.17
			Base 11.372387	504,217.51	31.370000	1,390,851.69	886,634.18	0.17

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724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,664.000	Local 68.943896	735,217.71	174.870000	1,864,813.68	1,129,595.97	0.22
			Base 68.943896	735,217.71	174.870000	1,864,813.68	1,129,595.97	0.22
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		108,742.000	Local 5.681213	617,786.45	4.400000	478,464.80	-139,321.65	0.06
			Base 5.681213	617,786.45	4.400000	478,464.80	-139,321.65	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
		19,480.000	Local 48.355382	941,962.85	108.130000	2,106,372.40	1,164,409.55	0.25
			Base 48.355382	941,962.85	108.130000	2,106,372.40	1,164,409.55	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,474.000	Local 33.271911	215,402.35	88.400000	572,301.60	356,899.25	0.07
			Base 33.271911	215,402.35	88.400000	572,301.60	356,899.25	0.07
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,858.000	Local 62.665244	555,088.73	73.050000	647,076.90	91,988.17	0.08
			Base 62.665244	555,088.73	73.050000	647,076.90	91,988.17	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
		84,828.000	Local 21.658800	1,837,272.68	22.360000	1,896,754.08	59,481.40	0.23
			Base 21.658800	1,837,272.68	22.360000	1,896,754.08	59,481.40	0.23
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		35,172.000	Local 52.986341	1,863,635.58	61.220000	2,153,229.84	289,594.26	0.26
			Base 52.986341	1,863,635.58	61.220000	2,153,229.84	289,594.26	0.26
741511109	PRICESMART INC COMMON STOCK USD.0001							
		17,746.000	Local 68.846096	1,221,742.82	75.780000	1,344,791.88	123,049.06	0.16
			Base 68.846096	1,221,742.82	75.780000	1,344,791.88	123,049.06	0.16
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		36,129.000	Local 33.144440	1,197,475.48	13.790000	498,218.91	-699,256.57	0.06
			Base 33.144440	1,197,475.48	13.790000	498,218.91	-699,256.57	0.06
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
		72,809.000	Local 27.203676	1,980,672.44	23.030000	1,676,791.27	-303,881.17	0.20
			Base 27.203676	1,980,672.44	23.030000	1,676,791.27	-303,881.17	0.20

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74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		4,181.000	Local 26.312930	110,014.36	30.910000	129,234.71	19,220.35	0.02
			Base 26.312930	110,014.36	30.910000	129,234.71	19,220.35	0.02
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		30,881.000	Local 31.441799	970,954.21	54.300000	1,676,838.30	705,884.09	0.20
			Base 31.441799	970,954.21	54.300000	1,676,838.30	705,884.09	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		60,169.000	Local 13.181062	793,091.33	8.380000	504,216.22	-288,875.11	0.06
			Base 13.181062	793,091.33	8.380000	504,216.22	-288,875.11	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		18,279.000	Local 74.287102	1,357,893.93	38.960000	712,149.84	-645,744.09	0.08
			Base 74.287102	1,357,893.93	38.960000	712,149.84	-645,744.09	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		53,547.000	Local 17.357346	929,433.82	18.030000	965,452.41	36,018.59	0.12
			Base 17.357346	929,433.82	18.030000	965,452.41	36,018.59	0.12
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		9,817.000	Local 100.236775	984,024.42	213.420000	2,095,144.14	1,111,119.72	0.25
			Base 100.236775	984,024.42	213.420000	2,095,144.14	1,111,119.72	0.25
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		23,382.000	Local 17.249532	403,328.55	30.570000	714,787.74	311,459.19	0.09
			Base 17.249532	403,328.55	30.570000	714,787.74	311,459.19	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		36,754.000	Local 10.048646	369,327.95	12.820000	471,186.28	101,858.33	0.06
			Base 10.048646	369,327.95	12.820000	471,186.28	101,858.33	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	133.120000	2,520,627.20	1,760,104.78	0.30
			Base 40.164902	760,522.42	133.120000	2,520,627.20	1,760,104.78	0.30
749660106	RPC INC COMMON STOCK USD.1							
		60,307.000	Local 5.532347	333,639.24	7.280000	439,034.96	105,395.72	0.05
			Base 5.532347	333,639.24	7.280000	439,034.96	105,395.72	0.05

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74967X103	RH COMMON STOCK USD.0001	7,538.000	Local	37.290816	281,098.17	291.480000	2,197,176.24	1,916,078.07	0.26
			Base	37.290816	281,098.17	291.480000	2,197,176.24	1,916,078.07	0.26
74971D101	RPT REALTY REIT USD.01	55,896.000	Local	12.087843	675,662.08	12.830000	717,145.68	41,483.60	0.09
			Base	12.087843	675,662.08	12.830000	717,145.68	41,483.60	0.09
74982T103	RXO INC COMMON STOCK	82,935.000	Local	17.004753	1,410,289.17	23.260000	1,929,068.10	518,778.93	0.23
			Base	17.004753	1,410,289.17	23.260000	1,929,068.10	518,778.93	0.23
750236101	RADIAN GROUP INC COMMON STOCK USD.001	108,566.000	Local	24.261200	2,633,941.43	28.550000	3,099,559.30	465,617.87	0.37
			Base	24.261200	2,633,941.43	28.550000	3,099,559.30	465,617.87	0.37
750491102	RADNET INC COMMON STOCK USD.0001	42,833.000	Local	21.087565	903,243.68	34.770000	1,489,303.41	586,059.73	0.18
			Base	21.087565	903,243.68	34.770000	1,489,303.41	586,059.73	0.18
75574U101	READY CAPITAL CORP REIT USD.0001	114,294.000	Local	12.310835	1,407,054.59	10.250000	1,171,513.50	-235,541.09	0.14
			Base	12.310835	1,407,054.59	10.250000	1,171,513.50	-235,541.09	0.14
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01	78,318.000	Local	7.991434	625,873.11	8.110000	635,158.98	9,285.87	0.08
			Base	7.991434	625,873.11	8.110000	635,158.98	9,285.87	0.08
758075402	REDWOOD TRUST INC REIT USD.01	84,093.000	Local	11.060757	930,132.22	7.410000	623,129.13	-307,003.09	0.07
			Base	11.060757	930,132.22	7.410000	623,129.13	-307,003.09	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001	28,689.000	Local	51.482774	1,476,989.30	17.950000	514,967.55	-962,021.75	0.06
			Base	51.482774	1,476,989.30	17.950000	514,967.55	-962,021.75	0.06
75970E107	RENASANT CORP COMMON STOCK USD5.0	39,796.000	Local	32.168541	1,280,179.25	33.680000	1,340,329.28	60,150.03	0.16
			Base	32.168541	1,280,179.25	33.680000	1,340,329.28	60,150.03	0.16

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76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
		31,559.000	Local 23.350832	736,928.91	33.970000	1,072,059.23	335,130.32	0.13
			Base 23.350832	736,928.91	33.970000	1,072,059.23	335,130.32	0.13
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		103,491.000	Local 15.163551	1,569,291.05	18.820000	1,947,700.62	378,409.57	0.23
			Base 15.163551	1,569,291.05	18.820000	1,947,700.62	378,409.57	0.23
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		22,693.000	Local 13.212737	299,836.65	14.170000	321,559.81	21,723.16	0.04
			Base 13.212737	299,836.65	14.170000	321,559.81	21,723.16	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		89,315.000	Local 15.850045	1,415,646.76	14.030000	1,253,089.45	-162,557.31	0.15
			Base 15.850045	1,415,646.76	14.030000	1,253,089.45	-162,557.31	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		10,795.000	Local 21.735358	234,633.19	47.300000	510,603.50	275,970.31	0.06
			Base 21.735358	234,633.19	47.300000	510,603.50	275,970.31	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
		11,877.000	Local 106.814392	1,268,634.53	132.070000	1,568,595.39	299,960.86	0.19
			Base 106.814392	1,268,634.53	132.070000	1,568,595.39	299,960.86	0.19
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		27,103.000	Local 26.694928	723,512.63	33.420000	905,782.26	182,269.63	0.11
			Base 26.694928	723,512.63	33.420000	905,782.26	182,269.63	0.11
784305104	SJW GROUP COMMON STOCK USD.001							
		20,599.000	Local 79.829200	1,644,401.70	65.350000	1,346,144.65	-298,257.05	0.16
			Base 79.829200	1,644,401.70	65.350000	1,346,144.65	-298,257.05	0.16
78440X887	SL GREEN REALTY CORP REIT USD.01							
		45,662.000	Local 23.216134	1,060,095.13	45.170000	2,062,552.54	1,002,457.41	0.25
			Base 23.216134	1,060,095.13	45.170000	2,062,552.54	1,002,457.41	0.25
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		82,448.000	Local 16.746939	1,380,751.60	38.720000	3,192,386.56	1,811,634.96	0.38
			Base 16.746939	1,380,751.60	38.720000	3,192,386.56	1,811,634.96	0.38

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		26,013.000	Local 55.975301	1,456,085.50	193.840000	5,042,359.92	3,586,274.42	0.60
			Base 55.975301	1,456,085.50	193.840000	5,042,359.92	3,586,274.42	0.60
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
		32,357.000	Local 25.584784	827,846.87	101.010000	3,268,380.57	2,440,533.70	0.39
			Base 25.584784	827,846.87	101.010000	3,268,380.57	2,440,533.70	0.39
78573M104	SABRE CORP COMMON STOCK USD.01							
		268,989.000	Local 5.907027	1,588,925.42	4.400000	1,183,551.60	-405,373.82	0.14
			Base 5.907027	1,588,925.42	4.400000	1,183,551.60	-405,373.82	0.14
78646V107	SAFEHOLD INC REIT USD.001							
		31,736.000	Local 51.448764	1,632,777.96	23.400000	742,622.40	-890,155.56	0.09
			Base 51.448764	1,632,777.96	23.400000	742,622.40	-890,155.56	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		10,486.000	Local 64.484806	676,187.68	75.990000	796,831.14	120,643.46	0.10
			Base 64.484806	676,187.68	75.990000	796,831.14	120,643.46	0.10
790148100	ST JOE CO/THE COMMON STOCK							
		25,240.000	Local 26.605830	671,531.16	60.180000	1,518,943.20	847,412.04	0.18
			Base 26.605830	671,531.16	60.180000	1,518,943.20	847,412.04	0.18
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		76,392.000	Local 9.812455	749,593.03	13.280000	1,014,485.76	264,892.73	0.12
			Base 9.812455	749,593.03	13.280000	1,014,485.76	264,892.73	0.12
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		6,361.000	Local 75.758499	481,899.81	103.040000	655,437.44	173,537.63	0.08
			Base 75.758499	481,899.81	103.040000	655,437.44	173,537.63	0.08
801056102	SANMINA CORP COMMON STOCK USD.01							
		40,565.000	Local 23.814924	966,052.41	51.370000	2,083,824.05	1,117,771.64	0.25
			Base 23.814924	966,052.41	51.370000	2,083,824.05	1,117,771.64	0.25
804395101	SAUL CENTERS INC REIT USD.01							
		9,166.000	Local 42.498719	389,543.26	39.270000	359,948.82	-29,594.44	0.04
			Base 42.498719	389,543.26	39.270000	359,948.82	-29,594.44	0.04

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806037107	SCANSOURCE INC COMMON STOCK		17,698.000	33.003255	584,091.60	39.610000	701,017.78	116,926.18	0.08
		Local		33.003255	584,091.60	39.610000	701,017.78	116,926.18	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01		19,355.000	32.926684	637,295.96	37.700000	729,683.50	92,387.54	0.09
		Local		32.926684	637,295.96	37.700000	729,683.50	92,387.54	0.09
80810D103	SCHRODINGER INC COMMON STOCK USD.01		38,771.000	46.846000	1,816,266.27	35.800000	1,388,001.80	-428,264.47	0.17
		Local		46.846000	1,816,266.27	35.800000	1,388,001.80	-428,264.47	0.17
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1		38,420.000	29.229289	1,122,989.27	15.310000	588,210.20	-534,779.07	0.07
		Local		29.229289	1,122,989.27	15.310000	588,210.20	-534,779.07	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01		41,735.000	14.945304	623,742.25	7.990000	333,462.65	-290,279.60	0.04
		Local		14.945304	623,742.25	7.990000	333,462.65	-290,279.60	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1		60,358.000	28.957613	1,747,823.58	28.460000	1,717,788.68	-30,034.90	0.20
		Local		28.957613	1,747,823.58	28.460000	1,717,788.68	-30,034.90	0.20
81211K100	SEALED AIR CORP COMMON STOCK USD.1		102,381.000	35.668300	3,651,756.22	36.520000	3,738,954.12	87,197.90	0.45
		Local		35.668300	3,651,756.22	36.520000	3,738,954.12	87,197.90	0.45
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		74,524.000	16.601507	1,237,210.71	23.500000	1,751,314.00	514,103.29	0.21
		Local		16.601507	1,237,210.71	23.500000	1,751,314.00	514,103.29	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01		45,489.000	27.131700	1,234,193.91	21.910000	996,663.99	-237,529.92	0.12
		Local		27.131700	1,234,193.91	21.910000	996,663.99	-237,529.92	0.12
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1		29,949.000	60.866800	1,822,899.79	66.000000	1,976,634.00	153,734.21	0.24
		Local		60.866800	1,822,899.79	66.000000	1,976,634.00	153,734.21	0.24

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81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		117,504.000	Local 11.564839	1,358,914.86	8.540000	1,003,484.16	-355,430.70	0.12
			Base 11.564839	1,358,914.86	8.540000	1,003,484.16	-355,430.70	0.12
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		34,727.000	Local 38.451548	1,335,306.92	66.630000	2,313,860.01	978,553.09	0.28
			Base 38.451548	1,335,306.92	66.630000	2,313,860.01	978,553.09	0.28
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		26,578.000	Local 53.571955	1,423,835.41	74.120000	1,969,961.36	546,125.95	0.23
			Base 53.571955	1,423,835.41	74.120000	1,969,961.36	546,125.95	0.23
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		35,629.000	Local 35.357983	1,259,769.59	21.620000	770,298.98	-489,470.61	0.09
			Base 35.357983	1,259,769.59	21.620000	770,298.98	-489,470.61	0.09
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		12,800.000	Local 18.007180	230,491.90	30.210000	386,688.00	156,196.10	0.05
			Base 18.007180	230,491.90	30.210000	386,688.00	156,196.10	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		16,961.000	Local 53.553673	908,323.85	48.280000	818,877.08	-89,446.77	0.10
			Base 53.553673	908,323.85	48.280000	818,877.08	-89,446.77	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		88,725.000	Local 23.368185	2,073,342.18	19.840000	1,760,304.00	-313,038.18	0.21
			Base 23.368185	2,073,342.18	19.840000	1,760,304.00	-313,038.18	0.21
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
		64,249.000	Local 32.515513	2,089,089.18	39.600000	2,544,260.40	455,171.22	0.30
			Base 32.515513	2,089,089.18	39.600000	2,544,260.40	455,171.22	0.30
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		11,307.000	Local 57.748100	652,957.77	44.750000	505,988.25	-146,969.52	0.06
			Base 57.748100	652,957.77	44.750000	505,988.25	-146,969.52	0.06
82981J109	SITE CENTERS CORP REIT USD.1							
		127,600.000	Local 9.696788	1,237,310.17	13.630000	1,739,188.00	501,877.83	0.21
			Base 9.696788	1,237,310.17	13.630000	1,739,188.00	501,877.83	0.21

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82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,257.000	Local 117.283600	1,437,545.08	122.080000	1,496,334.56	58,789.48	0.18
			Base 117.283600	1,437,545.08	122.080000	1,496,334.56	58,789.48	0.18
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		50,925.000	Local 23.513273	1,197,413.43	25.080000	1,277,199.00	79,785.57	0.15
			Base 23.513273	1,197,413.43	25.080000	1,277,199.00	79,785.57	0.15
830879102	SKYWEST INC COMMON STOCK							
		29,023.000	Local 22.421308	650,733.62	52.200000	1,515,000.60	864,266.98	0.18
			Base 22.421308	650,733.62	52.200000	1,515,000.60	864,266.98	0.18
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		40,269.000	Local 95.548300	3,847,634.50	93.600000	3,769,178.40	-78,456.10	0.45
			Base 95.548300	3,847,634.50	93.600000	3,769,178.40	-78,456.10	0.45
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		10,536.000	Local 22.164385	233,523.96	56.210000	592,228.56	358,704.60	0.07
			Base 22.164385	233,523.96	56.210000	592,228.56	358,704.60	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
		90,914.000	Local 27.316116	2,483,417.39	17.140000	1,558,265.96	-925,151.43	0.19
			Base 27.316116	2,483,417.39	17.140000	1,558,265.96	-925,151.43	0.19
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		20,335.000	Local 30.865964	627,659.38	31.320000	636,892.20	9,232.82	0.08
			Base 30.865964	627,659.38	31.320000	636,892.20	9,232.82	0.08
847215100	SPARTANNASH CO COMMON STOCK							
		24,543.000	Local 21.958835	538,935.68	22.950000	563,261.85	24,326.17	0.07
			Base 21.958835	538,935.68	22.950000	563,261.85	24,326.17	0.07
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		34,604.000	Local 42.042151	1,454,826.59	31.210000	1,079,990.84	-374,835.75	0.13
			Base 42.042151	1,454,826.59	31.210000	1,079,990.84	-374,835.75	0.13
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		13,246.000	Local 29.808738	394,846.55	39.810000	527,323.26	132,476.71	0.06
			Base 29.808738	394,846.55	39.810000	527,323.26	132,476.71	0.06

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		8,436.000	57.478285	484,886.81	158.380000	1,336,093.68	851,206.87	0.16
			57.478285	484,886.81	158.380000	1,336,093.68	851,206.87	0.16
858586100	STEPAN CO COMMON STOCK USD1.0							
		15,062.000	69.108265	1,040,908.69	94.550000	1,424,112.10	383,203.41	0.17
			69.108265	1,040,908.69	94.550000	1,424,112.10	383,203.41	0.17
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		33,224.000	26.100683	867,169.09	27.840000	924,956.16	57,787.07	0.11
			26.100683	867,169.09	27.840000	924,956.16	57,787.07	0.11
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		19,396.000	33.232084	644,569.51	58.750000	1,139,515.00	494,945.49	0.14
			33.232084	644,569.51	58.750000	1,139,515.00	494,945.49	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		19,016.000	27.904062	530,623.64	73.830000	1,403,951.28	873,327.64	0.17
			27.904062	530,623.64	73.830000	1,403,951.28	873,327.64	0.17
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		15,577.000	74.925771	1,167,118.73	92.370000	1,438,847.49	271,728.76	0.17
			74.925771	1,167,118.73	92.370000	1,438,847.49	271,728.76	0.17
86333M108	STRIDE INC COMMON STOCK USD.0001							
		28,174.000	41.122078	1,158,573.43	59.370000	1,672,690.38	514,116.95	0.20
			41.122078	1,158,573.43	59.370000	1,672,690.38	514,116.95	0.20
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		12,563.000	45.471193	571,254.60	45.450000	570,988.35	-266.25	0.07
			45.471193	571,254.60	45.450000	570,988.35	-266.25	0.07
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		76,255.000	11.438877	872,271.56	6.720000	512,433.60	-359,837.96	0.06
			11.438877	872,271.56	6.720000	512,433.60	-359,837.96	0.06
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
		27,628.000	18.256945	504,402.88	15.730000	434,588.44	-69,814.44	0.05
			18.256945	504,402.88	15.730000	434,588.44	-69,814.44	0.05

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		59,370.000	Local 9.554358	567,242.25	10.740000	637,633.80	70,391.55	0.08
			Base 9.554358	567,242.25	10.740000	637,633.80	70,391.55	0.08
867652406	SUNPOWER CORP COMMON STOCK USD.001							
		60,850.000	Local 10.580700	643,835.59	4.830000	293,905.50	-349,930.09	0.04
			Base 10.580700	643,835.59	4.830000	293,905.50	-349,930.09	0.04
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		145,627.000	Local 10.869832	1,582,941.00	10.730000	1,562,577.71	-20,363.29	0.19
			Base 10.869832	1,582,941.00	10.730000	1,562,577.71	-20,363.29	0.19
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		38,726.000	Local 21.885019	847,519.25	28.940000	1,120,730.44	273,211.19	0.13
			Base 21.885019	847,519.25	28.940000	1,120,730.44	273,211.19	0.13
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
		25,037.000	Local 33.075628	828,114.49	49.110000	1,229,567.07	401,452.58	0.15
			Base 33.075628	828,114.49	49.110000	1,229,567.07	401,452.58	0.15
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
		14,870.000	Local 19.839775	295,017.46	35.400000	526,398.00	231,380.54	0.06
			Base 19.839775	295,017.46	35.400000	526,398.00	231,380.54	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
		72,475.000	Local 12.524516	907,714.27	15.810000	1,145,829.75	238,115.48	0.14
			Base 12.524516	907,714.27	15.810000	1,145,829.75	238,115.48	0.14
87484T108	TALOS ENERGY INC COMMON STOCK							
		71,242.000	Local 15.346976	1,093,349.27	14.230000	1,013,773.66	-79,575.61	0.12
			Base 15.346976	1,093,349.27	14.230000	1,013,773.66	-79,575.61	0.12
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
		46,130.000	Local 40.360051	1,861,809.17	29.580000	1,364,525.40	-497,283.77	0.16
			Base 40.360051	1,861,809.17	29.580000	1,364,525.40	-497,283.77	0.16
875465106	TANGER INC REIT USD.01							
		74,678.000	Local 14.891697	1,112,082.16	27.720000	2,070,074.16	957,992.00	0.25
			Base 14.891697	1,112,082.16	27.720000	2,070,074.16	957,992.00	0.25

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87874R100	TECHTARGET COMMON STOCK USD.001							
		18,308.000	Local 39.044996	714,835.79	34.860000	638,216.88	-76,618.91	0.08
			Base 39.044996	714,835.79	34.860000	638,216.88	-76,618.91	0.08
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		69,878.000	Local 19.848883	1,387,000.24	18.350000	1,282,261.30	-104,738.94	0.15
			Base 19.848883	1,387,000.24	18.350000	1,282,261.30	-104,738.94	0.15
880345103	TENNANT CO COMMON STOCK USD.375							
		13,242.000	Local 53.670612	710,706.24	92.690000	1,227,400.98	516,694.74	0.15
			Base 53.670612	710,706.24	92.690000	1,227,400.98	516,694.74	0.15
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		69,083.000	Local 25.585652	1,767,533.61	56.300000	3,889,372.90	2,121,839.29	0.46
			Base 25.585652	1,767,533.61	56.300000	3,889,372.90	2,121,839.29	0.46
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		94,583.000	Local 11.833314	1,119,230.31	6.350000	600,602.05	-518,628.26	0.07
			Base 11.833314	1,119,230.31	6.350000	600,602.05	-518,628.26	0.07
886029206	THRYV HOLDINGS INC COMMON STOCK							
		21,935.000	Local 30.162394	661,612.12	20.350000	446,377.25	-215,234.87	0.05
			Base 30.162394	661,612.12	20.350000	446,377.25	-215,234.87	0.05
887399103	TIMKENSTEEL CORP COMMON STOCK							
		27,225.000	Local 15.252523	415,249.93	23.450000	638,426.25	223,176.32	0.08
			Base 15.252523	415,249.93	23.450000	638,426.25	223,176.32	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		35,863.000	Local 15.663549	561,741.85	14.880000	533,641.44	-28,100.41	0.06
			Base 15.663549	561,741.85	14.880000	533,641.44	-28,100.41	0.06
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		8,850.000	Local 58.682658	519,341.52	60.230000	533,035.50	13,693.98	0.06
			Base 58.682658	519,341.52	60.230000	533,035.50	13,693.98	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		12,245.000	Local 34.059238	417,055.37	33.240000	407,023.80	-10,031.57	0.05
			Base 34.059238	417,055.37	33.240000	407,023.80	-10,031.57	0.05

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89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	35,671.000	Local 38.440289	1,371,203.56	41.450000	1,478,562.95	107,359.39	0.18
			Base 38.440289	1,371,203.56	41.450000	1,478,562.95	107,359.39	0.18
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01	58,034.000	Local 23.874537	1,385,534.87	26.590000	1,543,124.06	157,589.19	0.18
			Base 23.874537	1,385,534.87	26.590000	1,543,124.06	157,589.19	0.18
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01	15,355.000	Local 50.584986	776,732.46	80.180000	1,231,163.90	454,431.44	0.15
			Base 50.584986	776,732.46	80.180000	1,231,163.90	454,431.44	0.15
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001	54,479.000	Local 12.805921	697,653.75	16.580000	903,261.82	205,608.07	0.11
			Base 12.805921	697,653.75	16.580000	903,261.82	205,608.07	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001	76,636.000	Local 15.895200	1,218,144.55	21.530000	1,649,973.08	431,828.53	0.20
			Base 15.895200	1,218,144.55	21.530000	1,649,973.08	431,828.53	0.20
89785X101	TRUEBLUE INC COMMON STOCK	22,074.000	Local 19.134537	422,375.76	15.340000	338,615.16	-83,760.60	0.04
			Base 19.134537	422,375.76	15.340000	338,615.16	-83,760.60	0.04
898202106	TRUPANION INC COMMON STOCK USD.00001	25,326.000	Local 79.620254	2,016,462.56	30.510000	772,696.26	-1,243,766.30	0.09
			Base 79.620254	2,016,462.56	30.510000	772,696.26	-1,243,766.30	0.09
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	13,485.000	Local 29.624311	399,483.84	31.050000	418,709.25	19,225.41	0.05
			Base 29.624311	399,483.84	31.050000	418,709.25	19,225.41	0.05
898402102	TRUSTMARK CORP COMMON STOCK	43,289.000	Local 31.044606	1,343,889.95	27.880000	1,206,897.32	-136,992.63	0.14
			Base 31.044606	1,343,889.95	27.880000	1,206,897.32	-136,992.63	0.14
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01	13,447.000	Local 36.746882	494,135.32	21.670000	291,396.49	-202,738.83	0.03
			Base 36.746882	494,135.32	21.670000	291,396.49	-202,738.83	0.03

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90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0		68,182.000	Local	26.460401	1,804,123.07	13.930000	949,775.26	-854,347.81	0.11
				Base	26.460401	1,804,123.07	13.930000	949,775.26	-854,347.81	0.11
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01		4,982.000	Local	193.865701	965,838.92	172.040000	857,103.28	-108,735.64	0.10
				Base	193.865701	965,838.92	172.040000	857,103.28	-108,735.64	0.10
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001		7,865.000	Local	67.792598	533,188.78	53.600000	421,564.00	-111,624.78	0.05
				Base	67.792598	533,188.78	53.600000	421,564.00	-111,624.78	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01		10,624.000	Local	71.338876	757,904.22	93.140000	989,519.36	231,615.14	0.12
				Base	71.338876	757,904.22	93.140000	989,519.36	231,615.14	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		54,690.000	Local	22.669504	1,239,795.16	11.310000	618,543.90	-621,251.26	0.07
				Base	22.669504	1,239,795.16	11.310000	618,543.90	-621,251.26	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		31,778.000	Local	26.749206	850,036.26	34.140000	1,084,900.92	234,864.66	0.13
				Base	26.749206	850,036.26	34.140000	1,084,900.92	234,864.66	0.13
904677200	UNIFI INC COMMON STOCK USD.1		61.000	Local	24.727541	1,508.38	6.660000	406.26	-1,102.12	0.00
				Base	24.727541	1,508.38	6.660000	406.26	-1,102.12	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1		10,707.000	Local	111.173645	1,190,336.22	182.910000	1,958,417.37	768,081.15	0.23
				Base	111.173645	1,190,336.22	182.910000	1,958,417.37	768,081.15	0.23
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		84,338.000	Local	23.452583	1,977,943.95	29.260000	2,467,729.88	489,785.93	0.29
				Base	23.452583	1,977,943.95	29.260000	2,467,729.88	489,785.93	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001		15,044.000	Local	26.724244	402,039.52	20.120000	302,685.28	-99,354.24	0.04
				Base	26.724244	402,039.52	20.120000	302,685.28	-99,354.24	0.04

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911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		42,111.000	Local 24.136889	1,016,428.53	16.230000	683,461.53	-332,967.00	0.08
			Base 24.136889	1,016,428.53	16.230000	683,461.53	-332,967.00	0.08
913259107	UNITIL CORP COMMON STOCK							
		11,411.000	Local 52.840687	602,965.08	52.570000	599,876.27	-3,088.81	0.07
			Base 52.840687	602,965.08	52.570000	599,876.27	-3,088.81	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
		169,180.000	Local 9.131524	1,544,871.26	5.780000	977,860.40	-567,010.86	0.12
			Base 9.131524	1,544,871.26	5.780000	977,860.40	-567,010.86	0.12
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		17,409.000	Local 49.193725	856,413.56	67.320000	1,171,973.88	315,560.32	0.14
			Base 49.193725	856,413.56	67.320000	1,171,973.88	315,560.32	0.14
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		9,015.000	Local 56.536618	509,677.61	43.250000	389,898.75	-119,778.86	0.05
			Base 56.536618	509,677.61	43.250000	389,898.75	-119,778.86	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		40,115.000	Local 20.109554	806,694.76	35.690000	1,431,704.35	625,009.59	0.17
			Base 20.109554	806,694.76	35.690000	1,431,704.35	625,009.59	0.17
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		83,389.000	Local 18.290067	1,525,190.43	18.300000	1,526,018.70	828.27	0.18
			Base 18.290067	1,525,190.43	18.300000	1,526,018.70	828.27	0.18
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		98,832.000	Local 93.173993	9,208,572.11	99.190000	9,803,146.08	594,573.97	1.17
			Base 93.173993	9,208,572.11	99.190000	9,803,146.08	594,573.97	1.17
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		28,730.000	Local 26.666338	766,123.89	20.500000	588,965.00	-177,158.89	0.07
			Base 26.666338	766,123.89	20.500000	588,965.00	-177,158.89	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		93,952.000	Local 8.606103	808,560.55	11.280000	1,059,778.56	251,218.01	0.13
			Base 8.606103	808,560.55	11.280000	1,059,778.56	251,218.01	0.13

& 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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01	39,938.000	Local 27.654213	1,104,453.97	31.030000	1,239,276.14	134,822.17	0.15
			Base 27.654213	1,104,453.97	31.030000	1,239,276.14	134,822.17	0.15
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01	38,475.000	Local 25.909096	996,852.48	23.270000	895,313.25	-101,539.23	0.11
			Base 25.909096	996,852.48	23.270000	895,313.25	-101,539.23	0.11
92346J108	VERICEL CORP COMMON STOCK	33,830.000	Local 48.639430	1,645,471.92	35.610000	1,204,686.30	-440,785.62	0.14
			Base 48.639430	1,645,471.92	35.610000	1,204,686.30	-440,785.62	0.14
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001	117,890.000	Local 16.940879	1,997,160.27	23.030000	2,715,006.70	717,846.43	0.32
			Base 16.940879	1,997,160.27	23.030000	2,715,006.70	717,846.43	0.32
92552R406	VIAD CORP COMMON STOCK USD1.5	14,829.000	Local 28.472406	422,217.31	36.200000	536,809.80	114,592.49	0.06
			Base 28.472406	422,217.31	36.200000	536,809.80	114,592.49	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001	52,954.000	Local 33.642821	1,781,521.93	27.950000	1,480,064.30	-301,457.63	0.18
			Base 33.642821	1,781,521.93	27.950000	1,480,064.30	-301,457.63	0.18
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	157,642.000	Local 9.571743	1,508,908.73	10.070000	1,587,454.94	78,546.21	0.19
			Base 9.571743	1,508,908.73	10.070000	1,587,454.94	78,546.21	0.19
925815102	VICOR CORP COMMON STOCK USD.01	5,053.000	Local 38.749202	195,799.72	44.940000	227,081.82	31,282.10	0.03
			Base 38.749202	195,799.72	44.940000	227,081.82	31,282.10	0.03
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01	54,775.000	Local 18.971900	1,039,185.83	26.540000	1,453,728.50	414,542.67	0.17
			Base 18.971900	1,039,185.83	26.540000	1,453,728.50	414,542.67	0.17
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK	61,027.000	Local 22.152668	1,351,910.90	10.060000	613,931.62	-737,979.28	0.07
			Base 22.152668	1,351,910.90	10.060000	613,931.62	-737,979.28	0.07

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		4,788.000	Local 127.553323	610,725.31	241.760000	1,157,546.88	546,821.57	0.14
			Base 127.553323	610,725.31	241.760000	1,157,546.88	546,821.57	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		41,164.000	Local 20.804399	856,392.26	29.570000	1,217,219.48	360,827.22	0.15
			Base 20.804399	856,392.26	29.570000	1,217,219.48	360,827.22	0.15
929236107	WD 40 CO COMMON STOCK USD.001							
		9,610.000	Local 110.825374	1,065,031.84	239.070000	2,297,462.70	1,232,430.86	0.27
			Base 110.825374	1,065,031.84	239.070000	2,297,462.70	1,232,430.86	0.27
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		43,050.000	Local 47.697543	2,053,379.24	45.930000	1,977,286.50	-76,092.74	0.24
			Base 47.697543	2,053,379.24	45.930000	1,977,286.50	-76,092.74	0.24
92942W107	WK KELLOGG CO COMMON STOCK USD.0001							
		46,738.000	Local 10.391918	485,697.47	13.140000	614,137.32	128,439.85	0.07
			Base 10.391918	485,697.47	13.140000	614,137.32	128,439.85	0.07
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		32,669.000	Local 13.450932	439,428.49	25.620000	836,979.78	397,551.29	0.10
			Base 13.450932	439,428.49	25.620000	836,979.78	397,551.29	0.10
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		23,711.000	Local 48.158028	1,141,875.01	111.010000	2,632,158.11	1,490,283.10	0.31
			Base 48.158028	1,141,875.01	111.010000	2,632,158.11	1,490,283.10	0.31
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		36,873.000	Local 20.702804	763,374.49	60.970000	2,248,146.81	1,484,772.32	0.27
			Base 20.702804	763,374.49	60.970000	2,248,146.81	1,484,772.32	0.27
938824109	WAFD INC COMMON STOCK USD1.0							
		45,888.000	Local 29.376150	1,348,012.78	32.960000	1,512,468.48	164,455.70	0.18
			Base 29.376150	1,348,012.78	32.960000	1,512,468.48	164,455.70	0.18
939653101	ELME COMMUNITIES REIT USD.01							
		62,260.000	Local 25.859773	1,610,029.47	14.600000	908,996.00	-701,033.47	0.11
			Base 25.859773	1,610,029.47	14.600000	908,996.00	-701,033.47	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		18,890.000	Local 51.910626	980,591.72	56.410000	1,065,584.90	84,993.18	0.13
			Base 51.910626	980,591.72	56.410000	1,065,584.90	84,993.18	0.13
966084204	WHITESTONE REIT REIT USD.001							
		33,391.000	Local 11.504340	384,141.43	12.290000	410,375.39	26,233.96	0.05
			Base 11.504340	384,141.43	12.290000	410,375.39	26,233.96	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		30,120.000	Local 32.735000	985,978.20	31.740000	956,008.80	-29,969.40	0.11
			Base 32.735000	985,978.20	31.740000	956,008.80	-29,969.40	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		21,198.000	Local 30.265564	641,569.43	72.880000	1,544,910.24	903,340.81	0.18
			Base 30.265564	641,569.43	72.880000	1,544,910.24	903,340.81	0.18
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
		78,273.000	Local 6.992514	547,325.06	6.930000	542,431.89	-4,893.17	0.06
			Base 6.992514	547,325.06	6.930000	542,431.89	-4,893.17	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		56,376.000	Local 21.687914	1,222,677.83	8.890000	501,182.64	-721,495.19	0.06
			Base 21.687914	1,222,677.83	8.890000	501,182.64	-721,495.19	0.06
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,409.000	Local 96.029178	231,334.29	130.530000	314,446.77	83,112.48	0.04
			Base 96.029178	231,334.29	130.530000	314,446.77	83,112.48	0.04
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
		42,674.000	Local 30.781982	1,313,590.32	22.780000	972,113.72	-341,476.60	0.12
			Base 30.781982	1,313,590.32	22.780000	972,113.72	-341,476.60	0.12
98379L100	XPEL INC COMMON STOCK							
		15,081.000	Local 60.999486	919,933.25	53.850000	812,111.85	-107,821.40	0.10
			Base 60.999486	919,933.25	53.850000	812,111.85	-107,821.40	0.10
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		75,173.000	Local 18.973296	1,426,279.59	13.620000	1,023,856.26	-402,423.33	0.12
			Base 18.973296	1,426,279.59	13.620000	1,023,856.26	-402,423.33	0.12

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98401F105	XENCOR INC COMMON STOCK USD.01							
		43,151.000	Local 37.940434	1,637,167.65	21.230000	916,095.73	-721,071.92	0.11
			Base 37.940434	1,637,167.65	21.230000	916,095.73	-721,071.92	0.11
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		80,151.000	Local 16.333200	1,309,122.32	18.330000	1,469,167.83	160,045.51	0.18
			Base 16.333200	1,309,122.32	18.330000	1,469,167.83	160,045.51	0.18
98423J101	XPERI INC COMMON STOCK							
		30,811.000	Local 27.997812	862,640.58	11.020000	339,537.22	-523,103.36	0.04
			Base 27.997812	862,640.58	11.020000	339,537.22	-523,103.36	0.04
985817105	YELP INC COMMON STOCK USD.000001							
		48,537.000	Local 29.148156	1,414,764.05	47.340000	2,297,741.58	882,977.53	0.27
			Base 29.148156	1,414,764.05	47.340000	2,297,741.58	882,977.53	0.27
G01767105	ALKERMES PLC COMMON STOCK USD.01							
		118,376.000	Local 27.252600	3,226,053.78	27.740000	3,283,750.24	57,696.46	0.39
			Base 27.252600	3,226,053.78	27.740000	3,283,750.24	57,696.46	0.39
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,531.000	Local 30.639270	1,180,561.72	74.830000	2,883,274.73	1,702,713.01	0.34
			Base 30.639270	1,180,561.72	74.830000	2,883,274.73	1,702,713.01	0.34
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
		119,203.000	Local 11.726200	1,397,798.22	10.800000	1,287,392.40	-110,405.82	0.15
			Base 11.726200	1,397,798.22	10.800000	1,287,392.40	-110,405.82	0.15
G3323L100	FABRINET COMMON STOCK USD.01							
		25,753.000	Local 46.868221	1,206,997.29	190.330000	4,901,568.49	3,694,571.20	0.58
			Base 46.868221	1,206,997.29	190.330000	4,901,568.49	3,694,571.20	0.58
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		23,877.000	Local 31.249123	746,135.31	26.250000	626,771.25	-119,364.06	0.07
			Base 31.249123	746,135.31	26.250000	626,771.25	-119,364.06	0.07
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		20,826.000	Local 27.505402	572,827.50	33.630000	700,378.38	127,550.88	0.08
			Base 27.505402	572,827.50	33.630000	700,378.38	127,550.88	0.08

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
		15,953.000	Local 38.366955	612,068.03	26.060000	415,735.18	-196,332.85	0.05
			Base 38.366955	612,068.03	26.060000	415,735.18	-196,332.85	0.05
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		6,307.000	Local 112.537003	709,770.88	81.630000	514,840.41	-194,930.47	0.06
			Base 112.537003	709,770.88	81.630000	514,840.41	-194,930.47	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		31,817.000	Local 27.695191	881,177.88	107.260000	3,412,691.42	2,531,513.54	0.41
			Base 27.695191	881,177.88	107.260000	3,412,691.42	2,531,513.54	0.41
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
		64,144.000	Local 12.041609	772,396.94	11.600000	744,070.40	-28,326.54	0.09
			Base 12.041609	772,396.94	11.600000	744,070.40	-28,326.54	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		36,802.000	Local 22.418144	825,032.52	18.930000	696,661.86	-128,370.66	0.08
			Base 22.418144	825,032.52	18.930000	696,661.86	-128,370.66	0.08
G9059U107	TRINSEO PLC COMMON STOCK							
		24,692.000	Local 41.692722	1,029,476.68	8.370000	206,672.04	-822,804.64	0.02
			Base 41.692722	1,029,476.68	8.370000	206,672.04	-822,804.64	0.02
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		24,179.000	Local 13.157785	318,142.08	43.870000	1,060,732.73	742,590.65	0.13
			Base 13.157785	318,142.08	43.870000	1,060,732.73	742,590.65	0.13
US DOLLAR Total								
		27,757,259.000	Local	648,388,058.61		830,650,774.24	182,262,715.63	99.06
			Base	648,388,058.61		830,650,774.24	182,262,715.63	99.06
EQUITY Total								
		27,757,259.000	Base	648,388,058.61		830,650,774.24	182,262,715.63	99.06

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		35,640,120.880	Base	656,270,920.49		838,533,636.12	182,262,715.63	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-37,500.000	Local	1.000000	-37,500.00	1.000000	-37,500.00	0.00
			Base	1.000000	-37,500.00	1.000000	-37,500.00	0.00

US DOLLAR Total		-37,500.000	Local		-37,500.00		-37,500.00	0.00
			Base		-37,500.00		-37,500.00	0.00

CASH Total

		-37,500.000	Base		-37,500.00		-37,500.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		33,107,147.680	Local	100.000000	33,107,147.68	100.000000	33,107,147.68	0.00
			Base	100.000000	33,107,147.68	100.000000	33,107,147.68	0.00

4820P2AH8	JUPITER SECT CO LLC				5.430000	17 Jan 2024		
		5,000,000.000	Local	99.758667	4,987,933.33	99.758667	4,987,933.33	0.00
			Base	99.758667	4,987,933.33	99.758667	4,987,933.33	0.00

49455LAS9	KINDER MORGAN INC				5.690000	26 Jan 2024		
		20,000,000.000	Local	99.604861	19,920,972.22	99.604861	19,920,972.22	0.00
			Base	99.604861	19,920,972.22	99.604861	19,920,972.22	0.00

91842JAC3	VW CR INC				5.680000	12 Jan 2024		
		5,000,000.000	Local	99.826444	4,991,322.22	99.826444	4,991,322.25	0.03
			Base	99.826444	4,991,322.22	99.826444	4,991,322.25	0.03

US DOLLAR Total		63,107,147.680	Local		63,007,375.45		63,007,375.48	0.03
			Base		63,007,375.45		63,007,375.48	0.03

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

63,107,147.680	Base			63,007,375.45		63,007,375.48	0.03	2.19
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		283,222.000	Local	128.150355	36,294,999.97	107.490000	30,443,532.78	-5,851,467.19	1.06
			Base	128.150355	36,294,999.97	107.490000	30,443,532.78	-5,851,467.19	1.06

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		177,300.000	Local	26.344842	4,670,940.41	25.640000	4,545,972.00	-124,968.41	0.16
			Base	26.344842	4,670,940.41	25.640000	4,545,972.00	-124,968.41	0.16

78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
		622,165.000	Local	29.576310	18,401,344.62	29.020000	18,055,228.30	-346,116.32	0.63
			Base	29.576310	18,401,344.62	29.020000	18,055,228.30	-346,116.32	0.63

US DOLLAR Total									
		1,082,687.000	Local		59,367,285.00		53,044,733.08	-6,322,551.92	1.84
			Base		59,367,285.00		53,044,733.08	-6,322,551.92	1.84

EQUITY Total

1,082,687.000	Base			59,367,285.00		53,044,733.08	-6,322,551.92	1.84
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026			
		7,500,000.000	Local	99.957453	7,496,809.00	92.314675	6,923,600.63	-573,208.37	0.24
			Base	99.957453	7,496,809.00	92.314675	6,923,600.63	-573,208.37	0.24

00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033			
		7,000,000.000	Local	99.845549	6,989,188.42	101.735305	7,121,471.35	132,282.93	0.25
			Base	99.845549	6,989,188.42	101.735305	7,121,471.35	132,282.93	0.25

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028			
		10,205,000.000	Local	100.120557	10,217,302.82	97.806687	9,981,172.41	-236,130.41	0.35
			Base	100.120557	10,217,302.82	97.806687	9,981,172.41	-236,130.41	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	95.927948	9,652,270.13	-396,411.81	0.34
			Base	99.867640	10,048,681.94	95.927948	9,652,270.13	-396,411.81	0.34
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		10,000,000.000	Local	99.695793	9,969,579.29	80.846197	8,084,619.70	-1,884,959.59	0.28
			Base	99.695793	9,969,579.29	80.846197	8,084,619.70	-1,884,959.59	0.28
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		10,000,000.000	Local	99.994201	9,999,420.13	92.216705	9,221,670.50	-777,749.63	0.32
			Base	99.994201	9,999,420.13	92.216705	9,221,670.50	-777,749.63	0.32
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024			
		5,000,000.000	Local	100.157170	5,007,858.49	99.657904	4,982,895.20	-24,963.29	0.17
			Base	100.157170	5,007,858.49	99.657904	4,982,895.20	-24,963.29	0.17
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.968078	9,996,807.83	93.891909	9,389,190.90	-607,616.93	0.33
			Base	99.968078	9,996,807.83	93.891909	9,389,190.90	-607,616.93	0.33
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.982416	9,998,241.60	98.233586	9,823,358.60	-174,883.00	0.34
			Base	99.982416	9,998,241.60	98.233586	9,823,358.60	-174,883.00	0.34
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033			
		10,000,000.000	Local	99.653650	9,965,365.00	104.394288	10,439,428.80	474,063.80	0.36
			Base	99.653650	9,965,365.00	104.394288	10,439,428.80	474,063.80	0.36
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.826101	4,991,305.07	125.929633	6,296,481.65	1,305,176.58	0.22
			Base	99.826101	4,991,305.07	125.929633	6,296,481.65	1,305,176.58	0.22
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.996324	04 Nov 2026			
		14,000,000.000	Local	100.000000	14,000,000.00	98.696390	13,817,494.60	-182,505.40	0.48
			Base	100.000000	14,000,000.00	98.696390	13,817,494.60	-182,505.40	0.48

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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	
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031			
		5,000,000.000	Local	100.000000	5,000,000.00	108.599613	5,429,980.65	429,980.65	0.19
			Base	100.000000	5,000,000.00	108.599613	5,429,980.65	429,980.65	0.19
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027			
		10,000,000.000	Local	97.825875	9,782,587.50	98.307520	9,830,752.00	48,164.50	0.34
		Original Face: 10,000,000.000	Base	97.825875	9,782,587.50	98.307520	9,830,752.00	48,164.50	0.34
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.968888	2,999,066.64	104.995789	3,149,873.67	150,807.03	0.11
			Base	99.968888	2,999,066.64	104.995789	3,149,873.67	150,807.03	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.772501	7,453,372.93	88.205628	6,655,996.69	-797,376.24	0.23
			Base	98.772501	7,453,372.93	88.205628	6,655,996.69	-797,376.24	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.933438	4,996,671.89	95.525203	4,776,260.15	-220,411.74	0.17
			Base	99.933438	4,996,671.89	95.525203	4,776,260.15	-220,411.74	0.17
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	0.17
			Base	99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	0.17
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033			
		10,000,000.000	Local	99.127278	9,912,727.77	100.274200	10,027,420.00	114,692.23	0.35
			Base	99.127278	9,912,727.77	100.274200	10,027,420.00	114,692.23	0.35
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.998313	9,999,831.30	97.146459	9,714,645.90	-285,185.40	0.34
			Base	99.998313	9,999,831.30	97.146459	9,714,645.90	-285,185.40	0.34
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032			
		5,000,000.000	Local	99.915897	4,995,794.85	99.172454	4,958,622.70	-37,172.15	0.17
			Base	99.915897	4,995,794.85	99.172454	4,958,622.70	-37,172.15	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	90.958121	13,643,718.15	-1,356,281.85	0.47
			Base	100.000000	15,000,000.00	90.958121	13,643,718.15	-1,356,281.85	0.47

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025			
		10,000,000.000	Local	99.170296	9,917,029.63	98.659812	9,865,981.20	-51,048.43	0.34
			Base	99.170296	9,917,029.63	98.659812	9,865,981.20	-51,048.43	0.34
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		10,500,000.000	Local	105.055228	11,030,798.93	97.350463	10,221,798.62	-809,000.31	0.36
			Base	105.055228	11,030,798.93	97.350463	10,221,798.62	-809,000.31	0.36
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local	100.831577	5,041,578.83	96.279215	4,813,960.75	-227,618.08	0.17
			Base	100.831577	5,041,578.83	96.279215	4,813,960.75	-227,618.08	0.17
06055JBB4	BANK OF AMERICA CORP SR UNSECURED 05/26 5.5				5.500000	19 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	100.006236	10,000,623.60	623.60	0.35
			Base	100.000000	10,000,000.00	100.006236	10,000,623.60	623.60	0.35
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		25,000,000.000	Local	99.977365	24,994,341.37	99.057049	24,764,262.25	-230,079.12	0.86
			Base	99.977365	24,994,341.37	99.057049	24,764,262.25	-230,079.12	0.86
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		7,500,000.000	Local	100.000000	7,500,000.00	98.878598	7,415,894.85	-84,105.15	0.26
			Base	100.000000	7,500,000.00	98.878598	7,415,894.85	-84,105.15	0.26
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028			
		3,000,000.000	Local	99.847666	2,995,429.98	101.594430	3,047,832.90	52,402.92	0.11
			Base	99.847666	2,995,429.98	101.594430	3,047,832.90	52,402.92	0.11
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.979305	2,999,379.14	97.219757	2,916,592.71	-82,786.43	0.10
			Base	99.979305	2,999,379.14	97.219757	2,916,592.71	-82,786.43	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		10,000,000.000	Local	99.950646	9,995,064.60	89.448136	8,944,813.60	-1,050,251.00	0.31
			Base	99.950646	9,995,064.60	89.448136	8,944,813.60	-1,050,251.00	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	100.937721	30,281,316.30	281,316.30	1.05
			Base	100.000000	30,000,000.00	100.937721	30,281,316.30	281,316.30	1.05

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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: December 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
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	114.364063	5,718,203.15	103.777207	5,188,860.35	-529,342.80	0.18
		Base	114.364063	5,718,203.15	103.777207	5,188,860.35	-529,342.80	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	103.971073	5,198,553.65	198,553.65	0.18
		Base	100.000000	5,000,000.00	103.971073	5,198,553.65	198,553.65	0.18
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	10,000,094.960	Local	91.180222	9,118,108.74	91.473660	9,147,452.86	29,344.12	0.32
Original Face:	10,000,000.000	Base	91.180222	9,118,108.74	91.473660	9,147,452.86	29,344.12	0.32
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	7,765,758.060	Local	95.228949	7,395,249.82	94.683960	7,352,927.26	-42,322.56	0.26
Original Face:	8,035,647.000	Base	95.228949	7,395,249.82	94.683960	7,352,927.26	-42,322.56	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	10,810,094.940	Local	95.682115	10,343,327.43	86.362880	9,335,909.32	-1,007,418.11	0.32
Original Face:	15,000,000.000	Base	95.682115	10,343,327.43	86.362880	9,335,909.32	-1,007,418.11	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,598,969.690	Local	98.188198	8,443,173.41	89.840090	7,725,322.11	-717,851.30	0.27
Original Face:	10,000,000.000	Base	98.188198	8,443,173.41	89.840090	7,725,322.11	-717,851.30	0.27
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,371,272.600	Local	95.444143	4,172,123.69	87.609480	3,829,649.19	-342,474.50	0.13
Original Face:	5,000,000.000	Base	95.444143	4,172,123.69	87.609480	3,829,649.19	-342,474.50	0.13
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	101.943272	3,364,127.99	97.892450	3,230,450.85	-133,677.14	0.11
Original Face:	3,300,000.000	Base	101.943272	3,364,127.99	97.892450	3,230,450.85	-133,677.14	0.11
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
	10,000,000.000	Local	99.987825	9,998,782.50	102.138510	10,213,851.00	215,068.50	0.36
Original Face:	10,000,000.000	Base	99.987825	9,998,782.50	102.138510	10,213,851.00	215,068.50	0.36
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34

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Holdings

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FUND: ATZ6



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149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050			
		3,000,000.000	Local	99.650597	2,989,517.92	79.377152	2,381,314.56	-608,203.36	0.08
			Base	99.650597	2,989,517.92	79.377152	2,381,314.56	-608,203.36	0.08
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.738277	9,673,827.70	-326,172.30	0.34
			Base	100.000000	10,000,000.00	96.738277	9,673,827.70	-326,172.30	0.34
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028			
		10,000,000.000	Local	104.928304	10,492,830.43	94.651128	9,465,112.80	-1,027,717.63	0.33
			Base	104.928304	10,492,830.43	94.651128	9,465,112.80	-1,027,717.63	0.33
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.249310	14 May 2029			
		10,000,000.000	Local	101.166657	10,116,665.70	100.414040	10,041,404.00	-75,261.70	0.35
		Original Face: 10,000,000.000	Base	101.166657	10,116,665.70	100.414040	10,041,404.00	-75,261.70	0.35
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.997698	06 Oct 2028			
		15,000,000.000	Local	100.000000	15,000,000.00	95.965004	14,394,750.60	-605,249.40	0.50
			Base	100.000000	15,000,000.00	95.965004	14,394,750.60	-605,249.40	0.50
17330RH65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/27 6				6.000000	20 Oct 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	99.201511	9,920,151.10	-79,848.90	0.35
			Base	100.000000	10,000,000.00	99.201511	9,920,151.10	-79,848.90	0.35
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.012443	4,950,622.15	-49,377.85	0.17
			Base	100.000000	5,000,000.00	99.012443	4,950,622.15	-49,377.85	0.17
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048			
		5,000,000.000	Local	102.186387	5,109,319.37	97.259900	4,862,995.00	-246,324.37	0.17
		Original Face: 5,000,000.000	Base	102.186387	5,109,319.37	97.259900	4,862,995.00	-246,324.37	0.17
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026			
		10,000,000.000	Local	99.873008	9,987,300.82	101.268702	10,126,870.20	139,569.38	0.35
			Base	99.873008	9,987,300.82	101.268702	10,126,870.20	139,569.38	0.35
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038			
		10,000,000.000	Local	99.819082	9,981,908.17	107.907855	10,790,785.50	808,877.33	0.38
			Base	99.819082	9,981,908.17	107.907855	10,790,785.50	808,877.33	0.38

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Holdings

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21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.878406	5,992,704.36	99.659555	5,979,573.30	-13,131.06	0.21
		Base	99.878406	5,992,704.36	99.659555	5,979,573.30	-13,131.06	0.21
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.342521	4,967,126.07	100.782817	5,039,140.85	72,014.78	0.18
		Base	99.342521	4,967,126.07	100.782817	5,039,140.85	72,014.78	0.18
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	100.097800	8,401,208.33	99.427136	8,344,919.52	-56,288.81	0.29
		Base	100.097800	8,401,208.33	99.427136	8,344,919.52	-56,288.81	0.29
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.979989	4,998,999.45	92.691120	4,634,556.00	-364,443.45	0.16
		Base	99.979989	4,998,999.45	92.691120	4,634,556.00	-364,443.45	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.796289	12,973,517.51	87.305448	11,349,708.24	-1,623,809.27	0.39
		Base	99.796289	12,973,517.51	87.305448	11,349,708.24	-1,623,809.27	0.39
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	90.313910	4,515,695.49	90.752591	4,537,629.55	21,934.06	0.16
		Base	90.313910	4,515,695.49	90.752591	4,537,629.55	21,934.06	0.16
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	95.184822	4,759,241.10	-240,758.90	0.17
		Base	100.000000	5,000,000.00	95.184822	4,759,241.10	-240,758.90	0.17
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	22,613.250	Local	100.101357	22,636.17	103.197480	23,336.30	700.13	0.00
Original Face:	5,000,000.000	Base	100.101357	22,636.17	103.197480	23,336.30	700.13	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,098,930.800	Local	91.264845	1,002,937.49	91.477585	1,005,275.36	2,337.87	0.03
Original Face:	10,000,000.000	Base	91.264845	1,002,937.49	91.477585	1,005,275.36	2,337.87	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	103,391.880	Local	100.756491	104,174.03	99.645744	103,025.61	-1,148.42	0.00
Original Face:	5,085,000.000	Base	100.756491	104,174.03	99.645744	103,025.61	-1,148.42	0.00

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		721,289.550	Local 102.055047	736,112.39	98.878800	713,202.45	-22,909.94	0.02
Original Face:		5,000,000.000	Base 102.055047	736,112.39	98.878800	713,202.45	-22,909.94	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		715,728.700	Local 106.017562	758,798.12	99.105510	709,326.58	-49,471.54	0.02
Original Face:		5,000,000.000	Base 106.017562	758,798.12	99.105510	709,326.58	-49,471.54	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		1,231,069.980	Local 102.195336	1,258,096.10	94.603105	1,164,630.43	-93,465.67	0.04
Original Face:		7,000,000.000	Base 102.195336	1,258,096.10	94.603105	1,164,630.43	-93,465.67	0.04
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		873,543.350	Local 100.673764	879,428.97	93.400560	815,894.38	-63,534.59	0.03
Original Face:		3,550,000.000	Base 100.673764	879,428.97	93.400560	815,894.38	-63,534.59	0.03
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		870,175.550	Local 102.399052	891,051.51	95.571674	831,641.34	-59,410.17	0.03
Original Face:		5,000,000.000	Base 102.399052	891,051.51	95.571674	831,641.34	-59,410.17	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		491,670.600	Local 103.513011	508,943.04	103.218419	507,494.62	-1,448.42	0.02
Original Face:		10,300,000.000	Base 103.513011	508,943.04	103.218419	507,494.62	-1,448.42	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		252,856.040	Local 99.747896	252,218.58	101.867402	257,577.88	5,359.30	0.01
Original Face:		14,598,876.000	Base 99.747896	252,218.58	101.867402	257,577.88	5,359.30	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		254,384.250	Local 99.741159	253,725.80	101.868212	259,136.69	5,410.89	0.01
Original Face:		11,774,977.000	Base 99.741159	253,725.80	101.868212	259,136.69	5,410.89	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		134,908.460	Local 99.700693	134,504.67	101.867589	137,428.00	2,923.33	0.00
Original Face:		3,598,890.000	Base 99.700693	134,504.67	101.867589	137,428.00	2,923.33	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		61,863.970	Local 99.760087	61,715.55	100.785676	62,350.02	634.47	0.00
Original Face:		6,241,535.000	Base 99.760087	61,715.55	100.785676	62,350.02	634.47	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5						5.500000	01 Nov 2034		
	59,989.350	Local		100.155311	60,082.52	102.277219		61,355.44	1,272.92	0.00
Original Face:	5,000,000.000	Base		100.155311	60,082.52	102.277219		61,355.44	1,272.92	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5						5.500000	01 Dec 2034		
	144,931.900	Local		100.592989	145,791.33	103.210113		149,584.38	3,793.05	0.01
Original Face:	5,000,000.000	Base		100.592989	145,791.33	103.210113		149,584.38	3,793.05	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5						5.500000	01 Jan 2035		
	116,308.100	Local		100.403583	116,777.50	102.952719		119,742.35	2,964.85	0.00
Original Face:	5,000,000.000	Base		100.403583	116,777.50	102.952719		119,742.35	2,964.85	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR						6.220000	01 Jan 2037		
	336,372.840	Local		102.649120	345,283.76	102.267748		344,000.93	-1,282.83	0.01
Original Face:	6,000,000.000	Base		102.649120	345,283.76	102.267748		344,000.93	-1,282.83	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR						5.992000	01 Oct 2036		
	281,053.900	Local		102.597516	288,354.32	102.393773		287,781.69	-572.63	0.01
Original Face:	5,000,000.000	Base		102.597516	288,354.32	102.393773		287,781.69	-572.63	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3						3.000000	01 Oct 2031		
	1,059,384.630	Local		99.955016	1,058,908.08	96.038102		1,017,412.89	-41,495.19	0.04
Original Face:	8,208,821.000	Base		99.955016	1,058,908.08	96.038102		1,017,412.89	-41,495.19	0.04
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9						0.900000	26 Feb 2027		
	13,860,000.000	Local		90.904849	12,599,412.08	90.286958		12,513,772.38	-85,639.70	0.44
		Base		90.904849	12,599,412.08	90.286958		12,513,772.38	-85,639.70	0.44
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75						0.750000	24 Feb 2026		
	10,000,000.000	Local		97.129711	9,712,971.13	92.627008		9,262,700.80	-450,270.33	0.32
		Base		97.129711	9,712,971.13	92.627008		9,262,700.80	-450,270.33	0.32
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62						0.620000	09 Dec 2024		
	10,000,000.000	Local		98.521291	9,852,129.07	96.205318		9,620,531.80	-231,597.27	0.33
		Base		98.521291	9,852,129.07	96.205318		9,620,531.80	-231,597.27	0.33
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32						2.320000	28 Mar 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	97.576601		4,878,830.05	-121,169.95	0.17
		Base		100.000000	5,000,000.00	97.576601		4,878,830.05	-121,169.95	0.17

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3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		9,000,000.000	Local	99.790149	8,981,113.42	99.096438	8,918,679.42	-62,434.00	0.31
			Base	99.790149	8,981,113.42	99.096438	8,918,679.42	-62,434.00	0.31
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
		922,814.050	Local	102.673995	947,490.05	96.224240	887,970.81	-59,519.24	0.03
		Original Face: 5,000,000.000	Base	102.673995	947,490.05	96.224240	887,970.81	-59,519.24	0.03
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
		1,069,679.950	Local	108.526967	1,160,891.21	99.137263	1,060,451.43	-100,439.78	0.04
		Original Face: 7,231,153.000	Base	108.526967	1,160,891.21	99.137263	1,060,451.43	-100,439.78	0.04
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
		1,532,659.280	Local	99.850353	1,530,365.70	91.514252	1,402,601.68	-127,764.02	0.05
		Original Face: 8,000,000.000	Base	99.850353	1,530,365.70	91.514252	1,402,601.68	-127,764.02	0.05
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
		851,385.120	Local	102.394841	871,774.44	98.800655	841,174.08	-30,600.36	0.03
		Original Face: 6,000,000.000	Base	102.394841	871,774.44	98.800655	841,174.08	-30,600.36	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
		1,384,595.950	Local	100.357631	1,389,547.70	93.274140	1,291,469.96	-98,077.74	0.04
		Original Face: 5,000,000.000	Base	100.357631	1,389,547.70	93.274140	1,291,469.96	-98,077.74	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
		5,000,000.000	Local	102.853193	5,142,659.65	101.068419	5,053,420.95	-89,238.70	0.18
			Base	102.853193	5,142,659.65	101.068419	5,053,420.95	-89,238.70	0.18
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
		5,000,000.000	Local	100.926527	5,046,326.35	100.141156	5,007,057.80	-39,268.55	0.17
			Base	100.926527	5,046,326.35	100.141156	5,007,057.80	-39,268.55	0.17
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
		8,989,198.090	Local	103.361923	9,291,408.03	102.653039	9,227,685.02	-63,723.01	0.32
		Original Face: 10,193,893.000	Base	103.361923	9,291,408.03	102.653039	9,227,685.02	-63,723.01	0.32
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
		16,771,349.310	Local	103.939638	17,432,079.68	103.228467	17,312,806.79	-119,272.89	0.60
		Original Face: 19,717,301.000	Base	103.939638	17,432,079.68	103.228467	17,312,806.79	-119,272.89	0.60

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3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053		
		6,562,421.890	Local 98.275331	6,449,241.83	97.141431	6,374,830.53	-74,411.30	0.22
Original Face:		7,006,501.000	Base 98.275331	6,449,241.83	97.141431	6,374,830.53	-74,411.30	0.22
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
		4,240,000.000	Local 112.752058	4,780,687.27	87.008983	3,689,180.88	-1,091,506.39	0.13
			Base 112.752058	4,780,687.27	87.008983	3,689,180.88	-1,091,506.39	0.13
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
		4,000,000.000	Local 88.541825	3,541,673.00	83.851273	3,354,050.92	-187,622.08	0.12
			Base 88.541825	3,541,673.00	83.851273	3,354,050.92	-187,622.08	0.12
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
		3,500,000.000	Local 90.163313	3,155,715.97	85.497249	2,992,403.72	-163,312.25	0.10
			Base 90.163313	3,155,715.97	85.497249	2,992,403.72	-163,312.25	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
		3,771,000.000	Local 87.793827	3,310,705.23	83.944356	3,165,541.66	-145,163.57	0.11
			Base 87.793827	3,310,705.23	83.944356	3,165,541.66	-145,163.57	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
		3,135,000.000	Local 89.358281	2,801,382.10	85.510624	2,680,758.06	-120,624.04	0.09
			Base 89.358281	2,801,382.10	85.510624	2,680,758.06	-120,624.04	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
		9,000,000.000	Local 89.527730	8,057,495.74	84.378766	7,594,088.94	-463,406.80	0.26
			Base 89.527730	8,057,495.74	84.378766	7,594,088.94	-463,406.80	0.26
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.470000	08 Nov 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.028693	10,002,869.30	2,869.30	0.35
			Base 100.000000	10,000,000.00	100.028693	10,002,869.30	2,869.30	0.35
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
		5,729,000.000	Local 89.758551	5,142,267.36	84.752576	4,855,475.08	-286,792.28	0.17
			Base 89.758551	5,142,267.36	84.752576	4,855,475.08	-286,792.28	0.17
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
		7,100,000.000	Local 91.775764	6,516,079.27	86.473780	6,139,638.38	-376,440.89	0.21
			Base 91.775764	6,516,079.27	86.473780	6,139,638.38	-376,440.89	0.21

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3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030			
		10,000,000.000	Local	99.771644	9,977,164.38	99.054338	9,905,433.80	-71,730.58	0.34
			Base	99.771644	9,977,164.38	99.054338	9,905,433.80	-71,730.58	0.34
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		20,000,000.000	Local	100.000000	20,000,000.00	99.811928	19,962,385.60	-37,614.40	0.69
			Base	100.000000	20,000,000.00	99.811928	19,962,385.60	-37,614.40	0.69
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030			
		10,000,000.000	Local	99.906862	9,990,686.21	99.587228	9,958,722.80	-31,963.41	0.35
			Base	99.906862	9,990,686.21	99.587228	9,958,722.80	-31,963.41	0.35
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028			
		5,000,000.000	Local	99.550713	4,977,535.66	101.542221	5,077,111.05	99,575.39	0.18
			Base	99.550713	4,977,535.66	101.542221	5,077,111.05	99,575.39	0.18
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053			
		12,261,535.790	Local	102.019244	12,509,126.13	101.742213	12,475,157.86	-33,968.27	0.43
		Original Face: 12,845,689.000	Base	102.019244	12,509,126.13	101.742213	12,475,157.86	-33,968.27	0.43
3134GYVP4	FREDDIE MAC NOTES 07/28 6				6.000000	13 Jul 2028			
		14,100,000.000	Local	100.000000	14,100,000.00	99.871013	14,081,812.83	-18,187.17	0.49
			Base	100.000000	14,100,000.00	99.871013	14,081,812.83	-18,187.17	0.49
3134GYWS7	FREDDIE MAC NOTES 07/26 6				6.000000	17 Jul 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.974881	9,997,488.10	-2,511.90	0.35
			Base	100.000000	10,000,000.00	99.974881	9,997,488.10	-2,511.90	0.35
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	99.995557	9,999,555.70	-444.30	0.35
			Base	100.000000	10,000,000.00	99.995557	9,999,555.70	-444.30	0.35
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	125.700099	6,285,004.95	115.267634	5,763,381.70	-521,623.25	0.20
			Base	125.700099	6,285,004.95	115.267634	5,763,381.70	-521,623.25	0.20
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		5,000,000.000	Local	99.867102	4,993,355.08	93.165888	4,658,294.40	-335,060.68	0.16
			Base	99.867102	4,993,355.08	93.165888	4,658,294.40	-335,060.68	0.16

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3136A35N7	FANNIE MAE FNR 2012 21 WA				5.638129	25 Mar 2052		
	217,370.760	Local	107.825248	234,380.56	102.611150	223,046.64	-11,333.92	0.01
Original Face:	4,261,779.000	Base	107.825248	234,380.56	102.611150	223,046.64	-11,333.92	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	395,388.300	Local	102.621714	405,754.25	97.190080	384,278.21	-21,476.04	0.01
Original Face:	5,000,000.000	Base	102.621714	405,754.25	97.190080	384,278.21	-21,476.04	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,128,465.700	Local	98.588451	3,084,305.88	90.819520	2,841,257.53	-243,048.35	0.10
Original Face:	30,000,000.000	Base	98.588451	3,084,305.88	90.819520	2,841,257.53	-243,048.35	0.10
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	380,223.000	Local	100.842679	383,427.06	95.770230	364,140.44	-19,286.62	0.01
Original Face:	5,000,000.000	Base	100.842679	383,427.06	95.770230	364,140.44	-19,286.62	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	875,581.740	Local	99.937957	875,038.50	91.982730	805,383.99	-69,654.51	0.03
Original Face:	6,000,000.000	Base	99.937957	875,038.50	91.982730	805,383.99	-69,654.51	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	717,096.550	Local	99.427812	712,993.41	93.899790	673,352.15	-39,641.26	0.02
Original Face:	5,000,000.000	Base	99.427812	712,993.41	93.899790	673,352.15	-39,641.26	0.02
3136AFY57	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	512,499.660	Local	100.691602	516,044.12	91.420330	468,528.88	-47,515.24	0.02
Original Face:	6,000,000.000	Base	100.691602	516,044.12	91.420330	468,528.88	-47,515.24	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				5.801910	25 Apr 2038		
	748,913.100	Local	99.889231	748,083.54	98.476770	737,505.43	-10,578.11	0.03
Original Face:	5,000,000.000	Base	99.889231	748,083.54	98.476770	737,505.43	-10,578.11	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	205,707.400	Local	104.880437	215,746.82	97.274050	200,099.92	-15,646.90	0.01
Original Face:	5,000,000.000	Base	104.880437	215,746.82	97.274050	200,099.92	-15,646.90	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	807,507.530	Local	95.205126	768,788.56	98.465590	795,117.05	26,328.49	0.03
Original Face:	3,651,802.000	Base	95.205126	768,788.56	98.465590	795,117.05	26,328.49	0.03

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3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
		112,931.680	Local 101.070851	114,141.01	98.772110	111,545.00	-2,596.01	0.00
Original Face:		8,500,000.000	Base 101.070851	114,141.01	98.772110	111,545.00	-2,596.01	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
		56,128.850	Local 102.223491	57,376.87	98.405170	55,233.69	-2,143.18	0.00
Original Face:		5,000,000.000	Base 102.223491	57,376.87	98.405170	55,233.69	-2,143.18	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
		337,165.000	Local 101.647695	342,720.45	97.489600	328,700.81	-14,019.64	0.01
Original Face:		5,000,000.000	Base 101.647695	342,720.45	97.489600	328,700.81	-14,019.64	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
		298,163.800	Local 101.319604	302,098.38	97.758100	291,479.27	-10,619.11	0.01
Original Face:		5,000,000.000	Base 101.319604	302,098.38	97.758100	291,479.27	-10,619.11	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
		442,236.540	Local 101.541191	449,052.25	97.517940	431,259.96	-17,792.29	0.01
Original Face:		6,000,000.000	Base 101.541191	449,052.25	97.517940	431,259.96	-17,792.29	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
		1,059,410.460	Local 87.759148	929,729.59	100.000000	1,059,410.46	129,680.87	0.04
Original Face:		6,000,000.000	Base 87.759148	929,729.59	100.000000	1,059,410.46	129,680.87	0.04
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024		
		3,809,146.250	Local 99.178446	3,777,852.04	98.852080	3,765,420.30	-12,431.74	0.13
Original Face:		12,500,000.000	Base 99.178446	3,777,852.04	98.852080	3,765,420.30	-12,431.74	0.13
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
		10,529,210.280	Local 101.600872	10,697,769.44	96.492700	10,159,919.29	-537,850.15	0.35
Original Face:		10,692,273.000	Base 101.600872	10,697,769.44	96.492700	10,159,919.29	-537,850.15	0.35
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
		1,004,103.820	Local 106.417324	1,068,540.42	92.509710	928,893.53	-139,646.89	0.03
Original Face:		4,600,000.000	Base 106.417324	1,068,540.42	92.509710	928,893.53	-139,646.89	0.03
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
		2,445,885.080	Local 101.723890	2,488,049.44	98.102940	2,399,485.17	-88,564.27	0.08
Original Face:		6,976,000.000	Base 101.723890	2,488,049.44	98.102940	2,399,485.17	-88,564.27	0.08

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3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	1,093,040.460	Local	100.801502	1,101,801.20	94.396500	1,031,791.94	-70,009.26	0.04
Original Face:	6,000,000.000	Base	100.801502	1,101,801.20	94.396500	1,031,791.94	-70,009.26	0.04
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,089,092.100	Local	101.134770	1,101,450.79	90.204360	982,408.56	-119,042.23	0.03
Original Face:	6,000,000.000	Base	101.134770	1,101,450.79	90.204360	982,408.56	-119,042.23	0.03
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	1,815,153.500	Local	99.190265	1,800,455.57	90.204360	1,637,347.60	-163,107.97	0.06
Original Face:	10,000,000.000	Base	99.190265	1,800,455.57	90.204360	1,637,347.60	-163,107.97	0.06
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	907,576.750	Local	99.881787	906,503.88	90.204360	818,673.80	-87,830.08	0.03
Original Face:	5,000,000.000	Base	99.881787	906,503.88	90.204360	818,673.80	-87,830.08	0.03
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,700,451.000	Local	103.578709	3,832,879.38	88.651950	3,280,521.97	-552,357.41	0.11
Original Face:	5,000,000.000	Base	103.578709	3,832,879.38	88.651950	3,280,521.97	-552,357.41	0.11
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	5,179,704.670	Local	103.841176	5,378,666.25	88.663140	4,592,488.80	-786,177.45	0.16
Original Face:	7,000,000.000	Base	103.841176	5,378,666.25	88.663140	4,592,488.80	-786,177.45	0.16
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	2,825,717.400	Local	100.395419	2,836,890.82	73.998670	2,090,993.29	-745,897.53	0.07
Original Face:	5,000,000.000	Base	100.395419	2,836,890.82	73.998670	2,090,993.29	-745,897.53	0.07
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	4,413,999.280	Local	100.593909	4,440,214.41	92.801300	4,096,248.71	-343,965.70	0.14
Original Face:	5,173,000.000	Base	100.593909	4,440,214.41	92.801300	4,096,248.71	-343,965.70	0.14
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	5,375,783.720	Local	102.165277	5,492,184.34	97.622600	5,247,979.84	-244,204.50	0.18
Original Face:	6,075,000.000	Base	102.165277	5,492,184.34	97.622600	5,247,979.84	-244,204.50	0.18
3136BP6R7	FANNIE MAE FNR 2023 25 MZ				5.500000	25 Jun 2053		
	4,471,691.260	Local	99.921180	4,468,166.67	99.206020	4,436,186.93	-31,979.74	0.15
Original Face:	4,330,819.000	Base	99.921180	4,468,166.67	99.206020	4,436,186.93	-31,979.74	0.15

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3136BQAC3	FANNIE MAE FNR 2023 32 BD				5.500000	25 Jul 2042		
	10,329,617.210	Local	98.661779	10,191,384.11	101.468670	10,481,325.20	289,941.09	0.36
Original Face:	11,000,000.000	Base	98.661779	10,191,384.11	101.468670	10,481,325.20	289,941.09	0.36
3136BQUH0	FANNIE MAE FNR 2023 53 C				6.500000	25 Apr 2049		
	5,173,250.140	Local	100.405540	5,194,229.73	104.001410	5,380,253.09	186,023.36	0.19
Original Face:	5,482,000.000	Base	100.405540	5,194,229.73	104.001410	5,380,253.09	186,023.36	0.19
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	93,862.270	Local	99.907716	93,775.65	101.720889	95,477.54	1,701.89	0.00
Original Face:	6,625,000.000	Base	99.907716	93,775.65	101.720889	95,477.54	1,701.89	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	96,357.060	Local	99.955955	96,314.62	103.062649	99,308.14	2,993.52	0.00
Original Face:	6,000,000.000	Base	99.955955	96,314.62	103.062649	99,308.14	2,993.52	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	179,903.400	Local	103.283117	185,809.84	98.537970	177,273.16	-8,536.68	0.01
Original Face:	7,703,000.000	Base	103.283117	185,809.84	98.537970	177,273.16	-8,536.68	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	414,012.900	Local	102.479568	424,278.63	96.991720	401,558.23	-22,720.40	0.01
Original Face:	10,000,000.000	Base	102.479568	424,278.63	96.991720	401,558.23	-22,720.40	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	660,290.150	Local	102.075262	673,992.90	89.214160	589,072.31	-84,920.59	0.02
Original Face:	13,000,000.000	Base	102.075262	673,992.90	89.214160	589,072.31	-84,920.59	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	101,582.910	Local	100.302403	101,890.10	97.138460	98,676.07	-3,214.03	0.00
Original Face:	3,000,000.000	Base	100.302403	101,890.10	97.138460	98,676.07	-3,214.03	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	150,801.620	Local	102.497268	154,567.54	97.958310	147,722.72	-6,844.82	0.01
Original Face:	12,500,000.000	Base	102.497268	154,567.54	97.958310	147,722.72	-6,844.82	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	466,437.750	Local	105.321793	491,260.60	96.560480	450,394.53	-40,866.07	0.02
Original Face:	5,000,000.000	Base	105.321793	491,260.60	96.560480	450,394.53	-40,866.07	0.02

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3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025			
		1,359,183.360	Local	101.043786	1,373,370.33	98.161720	1,334,197.76	-39,172.57	0.05
Original Face:		8,000,000.000	Base	101.043786	1,373,370.33	98.161720	1,334,197.76	-39,172.57	0.05
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042			
		644,859.300	Local	101.811963	656,543.91	90.978210	586,681.45	-69,862.46	0.02
Original Face:		5,000,000.000	Base	101.811963	656,543.91	90.978210	586,681.45	-69,862.46	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042			
		124,348.350	Local	103.100363	128,203.60	97.948580	121,797.44	-6,406.16	0.00
Original Face:		5,000,000.000	Base	103.100363	128,203.60	97.948580	121,797.44	-6,406.16	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033			
		693,911.700	Local	100.538397	697,647.70	95.086880	659,818.99	-37,828.71	0.02
Original Face:		5,000,000.000	Base	100.538397	697,647.70	95.086880	659,818.99	-37,828.71	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032			
		782,651.750	Local	102.482455	802,080.73	95.177600	744,909.15	-57,171.58	0.03
Original Face:		5,000,000.000	Base	102.482455	802,080.73	95.177600	744,909.15	-57,171.58	0.03
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029			
		836,259.800	Local	100.327366	838,997.43	99.585240	832,791.33	-6,206.10	0.03
Original Face:		6,280,000.000	Base	100.327366	838,997.43	99.585240	832,791.33	-6,206.10	0.03
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041			
		627,742.250	Local	103.768708	651,400.02	96.618940	606,517.91	-44,882.11	0.02
Original Face:		5,000,000.000	Base	103.768708	651,400.02	96.618940	606,517.91	-44,882.11	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
		19,782.050	Local	100.577240	19,896.24	99.066210	19,597.33	-298.91	0.00
Original Face:		1,000,000.000	Base	100.577240	19,896.24	99.066210	19,597.33	-298.91	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043			
		1,718,935.600	Local	102.157703	1,756,025.12	95.460330	1,640,901.60	-115,123.52	0.06
Original Face:		10,000,000.000	Base	102.157703	1,756,025.12	95.460330	1,640,901.60	-115,123.52	0.06
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031			
		264,343.750	Local	101.142906	267,364.95	98.347400	259,975.21	-7,389.74	0.01
Original Face:		5,000,000.000	Base	101.142906	267,364.95	98.347400	259,975.21	-7,389.74	0.01

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3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.109371	1,769,079.47	91.170980	1,627,381.02	-141,698.45	0.06
Original Face:	1,784,977.000	Base	99.109371	1,769,079.47	91.170980	1,627,381.02	-141,698.45	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	964,875.490	Local	100.586465	970,534.15	97.596350	941,683.26	-28,850.89	0.03
Original Face:	5,183,921.000	Base	100.586465	970,534.15	97.596350	941,683.26	-28,850.89	0.03
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	286,413.150	Local	100.691169	288,392.75	97.042330	277,941.99	-10,450.76	0.01
Original Face:	5,000,000.000	Base	100.691169	288,392.75	97.042330	277,941.99	-10,450.76	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,092,555.120	Local	101.840753	1,112,666.36	98.469870	1,075,837.61	-36,828.75	0.04
Original Face:	3,000,000.000	Base	101.840753	1,112,666.36	98.469870	1,075,837.61	-36,828.75	0.04
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	710,424.600	Local	101.320889	719,808.52	97.250890	690,894.25	-28,914.27	0.02
Original Face:	2,579,263.000	Base	101.320889	719,808.52	97.250890	690,894.25	-28,914.27	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	153,367.850	Local	102.420155	157,079.59	98.314480	150,782.80	-6,296.79	0.01
Original Face:	5,000,000.000	Base	102.420155	157,079.59	98.314480	150,782.80	-6,296.79	0.01
3137BVHB5	FREDDIE MAC FHR 4662 VZ				3.500000	15 Feb 2047		
	6,348,740.670	Local	82.222851	5,220,115.60	89.739030	5,697,298.29	477,182.69	0.20
Original Face:	5,000,000.000	Base	82.222851	5,220,115.60	89.739030	5,697,298.29	477,182.69	0.20
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.895871	9,989,587.11	93.352265	9,335,226.50	-654,360.61	0.32
		Base	99.895871	9,989,587.11	93.352265	9,335,226.50	-654,360.61	0.32
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027		
	1,954,580.100	Local	97.046726	1,896,856.00	97.149960	1,898,873.79	2,017.79	0.07
Original Face:	3,867,000.000	Base	97.046726	1,896,856.00	97.149960	1,898,873.79	2,017.79	0.07
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	1,811,557.500	Local	100.548207	1,821,488.58	88.861420	1,609,775.72	-211,712.86	0.06
Original Face:	5,000,000.000	Base	100.548207	1,821,488.58	88.861420	1,609,775.72	-211,712.86	0.06

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3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
	3,545,612.520	Local		99.595771	3,531,280.12	94.647990	3,355,850.98	-175,429.14	0.12
Original Face:	6,000,000.000	Base		99.595771	3,531,280.12	94.647990	3,355,850.98	-175,429.14	0.12
3137DFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
	1,540,671.200	Local		111.192587	1,713,112.17	103.857810	1,600,107.37	-113,004.80	0.06
Original Face:	10,000,000.000	Base		111.192587	1,713,112.17	103.857810	1,600,107.37	-113,004.80	0.06
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
	1,646,754.330	Local		102.803531	1,692,921.60	99.103790	1,631,995.95	-60,925.65	0.06
Original Face:	11,739,000.000	Base		102.803531	1,692,921.60	99.103790	1,631,995.95	-60,925.65	0.06
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
	1,797,407.300	Local		102.007839	1,833,496.35	93.914260	1,688,021.76	-145,474.59	0.06
Original Face:	5,000,000.000	Base		102.007839	1,833,496.35	93.914260	1,688,021.76	-145,474.59	0.06
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
	8,556,357.800	Local		102.660105	8,783,965.91	84.829540	7,258,318.96	-1,525,646.95	0.25
Original Face:	10,000,000.000	Base		102.660105	8,783,965.91	84.829540	7,258,318.96	-1,525,646.95	0.25
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.530740	25 Oct 2026		
	3,658,579.110	Local		99.657930	3,646,064.21	98.950410	3,620,179.03	-25,885.18	0.13
Original Face:	6,000,000.000	Base		99.657930	3,646,064.21	98.950410	3,620,179.03	-25,885.18	0.13
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
	9,064,611.400	Local		97.424165	8,831,121.96	96.065990	8,708,008.68	-123,113.28	0.30
Original Face:	10,000,000.000	Base		97.424165	8,831,121.96	96.065990	8,708,008.68	-123,113.28	0.30
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
	7,090,612.080	Local		100.148283	7,101,126.22	98.548800	6,987,713.12	-113,413.10	0.24
Original Face:	10,963,000.000	Base		100.148283	7,101,126.22	98.548800	6,987,713.12	-113,413.10	0.24
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
	8,798,791.900	Local		100.143657	8,811,432.02	100.216420	8,817,834.25	6,402.23	0.31
Original Face:	10,000,000.000	Base		100.143657	8,811,432.02	100.216420	8,817,834.25	6,402.23	0.31
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
	966,252.000	Local		103.336091	998,487.05	97.644138	943,488.44	-54,998.61	0.03
Original Face:	10,000,000.000	Base		103.336091	998,487.05	97.644138	943,488.44	-54,998.61	0.03

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
	278,454.750	Local	100.947041	281,091.83	97.231384	270,745.41	-10,346.42	0.01	
Original Face:	7,000,000.000	Base	100.947041	281,091.83	97.231384	270,745.41	-10,346.42	0.01	
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					5.601000	01 Nov 2035		
	265,133.250	Local	102.472232	271,687.96	100.637026	266,822.22	-4,865.74	0.01	
Original Face:	5,000,000.000	Base	102.472232	271,687.96	100.637026	266,822.22	-4,865.74	0.01	
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
	1,422,543.400	Local	104.660942	1,488,847.32	99.983050	1,422,302.28	-66,545.04	0.05	
Original Face:	20,000,000.000	Base	104.660942	1,488,847.32	99.983050	1,422,302.28	-66,545.04	0.05	
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					5.549000	01 May 2036		
	303,545.500	Local	102.607995	311,461.95	102.186989	310,184.01	-1,277.94	0.01	
Original Face:	5,000,000.000	Base	102.607995	311,461.95	102.186989	310,184.01	-1,277.94	0.01	
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.777000	01 Oct 2037		
	105,222.520	Local	105.039225	110,524.92	99.941390	105,160.85	-5,364.07	0.00	
Original Face:	4,000,000.000	Base	105.039225	110,524.92	99.941390	105,160.85	-5,364.07	0.00	
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
	642,581.680	Local	102.943777	661,497.85	97.864985	628,862.46	-32,635.39	0.02	
Original Face:	8,000,000.000	Base	102.943777	661,497.85	97.864985	628,862.46	-32,635.39	0.02	
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.035000	01 Aug 2037		
	57,480.650	Local	105.227742	60,485.59	98.863803	56,827.56	-3,658.03	0.00	
Original Face:	5,000,000.000	Base	105.227742	60,485.59	98.863803	56,827.56	-3,658.03	0.00	
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
	393,518.280	Local	101.177366	398,151.43	96.905474	381,340.75	-16,810.68	0.01	
Original Face:	6,000,000.000	Base	101.177366	398,151.43	96.905474	381,340.75	-16,810.68	0.01	
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
	284,384.900	Local	101.360565	288,254.14	98.246189	279,397.33	-8,856.81	0.01	
Original Face:	10,000,000.000	Base	101.360565	288,254.14	98.246189	279,397.33	-8,856.81	0.01	
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
	831,186.420	Local	103.276372	858,419.18	96.201586	799,614.52	-58,804.66	0.03	
Original Face:	6,000,000.000	Base	103.276372	858,419.18	96.201586	799,614.52	-58,804.66	0.03	

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3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		1,521,404.980	Local 104.233740	1,585,817.31	93.893283	1,428,497.08	-157,320.23	0.05
Original Face:		6,750,000.000	Base 104.233740	1,585,817.31	93.893283	1,428,497.08	-157,320.23	0.05
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		893,287.500	Local 102.348363	914,265.13	97.114029	867,507.48	-46,757.65	0.03
Original Face:		7,000,000.000	Base 102.348363	914,265.13	97.114029	867,507.48	-46,757.65	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.894235	5,611,059.20	95.595741	5,369,612.77	-241,446.43	0.19
Original Face:		5,617,000.000	Base 99.894235	5,611,059.20	95.595741	5,369,612.77	-241,446.43	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		1,028,759.120	Local 100.865325	1,037,661.23	93.334855	960,190.83	-77,470.40	0.03
Original Face:		5,948,304.000	Base 100.865325	1,037,661.23	93.334855	960,190.83	-77,470.40	0.03
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		1,404,091.290	Local 101.691595	1,427,842.83	93.574423	1,313,870.32	-113,972.51	0.05
Original Face:		7,922,201.000	Base 101.691595	1,427,842.83	93.574423	1,313,870.32	-113,972.51	0.05
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		903,363.780	Local 101.608602	917,895.31	96.196872	869,007.70	-48,887.61	0.03
Original Face:		6,000,000.000	Base 101.608602	917,895.31	96.196872	869,007.70	-48,887.61	0.03
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		2,136,719.080	Local 103.245220	2,206,060.32	97.948460	2,092,883.43	-113,176.89	0.07
Original Face:		11,523,254.000	Base 103.245220	2,206,060.32	97.948460	2,092,883.43	-113,176.89	0.07
31394XE3	FHLMC STRUCTURED PASS THROUGH FSPT T 60 1A2				7.000000	25 Mar 2044		
		2,479,828.010	Local 114.546679	2,840,560.63	99.226590	2,460,648.77	-379,911.86	0.09
Original Face:		41,000,000.000	Base 114.546679	2,840,560.63	99.226590	2,460,648.77	-379,911.86	0.09
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		87,002.650	Local 101.110598	87,968.90	103.978160	90,463.75	2,494.85	0.00
Original Face:		5,000,000.000	Base 101.110598	87,968.90	103.978160	90,463.75	2,494.85	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.270999	25 Oct 2032		
		299,233.740	Local 106.172666	317,704.44	99.739600	298,454.54	-19,249.90	0.01
Original Face:		5,855,000.000	Base 106.172666	317,704.44	99.739600	298,454.54	-19,249.90	0.01

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31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.010641	25 Sep 2039			
		193,820.150	Local	103.958995	201,493.48	101.564360	196,852.19	-4,641.29	0.01
Original Face:		5,000,000.000	Base	103.958995	201,493.48	101.564360	196,852.19	-4,641.29	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.583552	25 Aug 2039			
		599,463.200	Local	102.122389	612,186.14	100.318470	601,372.31	-10,813.83	0.02
Original Face:		10,000,000.000	Base	102.122389	612,186.14	100.318470	601,372.31	-10,813.83	0.02
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		1,689,792.890	Local	101.617998	1,717,133.70	98.215720	1,659,642.25	-57,491.45	0.06
Original Face:		8,609,641.000	Base	101.617998	1,717,133.70	98.215720	1,659,642.25	-57,491.45	0.06
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026			
		599,602.750	Local	99.839018	598,637.50	97.953280	587,330.56	-11,306.94	0.02
Original Face:		5,000,000.000	Base	99.839018	598,637.50	97.953280	587,330.56	-11,306.94	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA				5.998355	25 Oct 2040			
		423,141.500	Local	106.661802	451,330.35	101.828870	430,880.21	-20,450.14	0.01
Original Face:		5,000,000.000	Base	106.661802	451,330.35	101.828870	430,880.21	-20,450.14	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
		546,592.360	Local	99.744601	545,196.37	101.722630	556,008.12	10,811.75	0.02
Original Face:		11,959,998.000	Base	99.744601	545,196.37	101.722630	556,008.12	10,811.75	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035			
		56,726.550	Local	99.539510	56,465.33	101.181255	57,396.64	931.31	0.00
Original Face:		5,000,000.000	Base	99.539510	56,465.33	101.181255	57,396.64	931.31	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033			
		95,051.580	Local	100.426600	95,457.07	103.061945	97,962.01	2,504.94	0.00
Original Face:		6,500,000.000	Base	100.426600	95,457.07	103.061945	97,962.01	2,504.94	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
		165,334.640	Local	100.101757	165,502.88	103.059850	170,393.63	4,890.75	0.01
Original Face:		8,000,000.000	Base	100.101757	165,502.88	103.059850	170,393.63	4,890.75	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034			
		31,438.950	Local	100.339324	31,545.63	102.187729	32,126.75	581.12	0.00
Original Face:		5,457,127.000	Base	100.339324	31,545.63	102.187729	32,126.75	581.12	0.00

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		219,292.150	Local 100.384008	220,134.25	103.065209	226,013.91	5,879.66	0.01
Original Face:		5,000,000.000	Base 100.384008	220,134.25	103.065209	226,013.91	5,879.66	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		323,375.760	Local 100.706614	325,660.78	103.066580	333,292.34	7,631.56	0.01
Original Face:		10,547,657.000	Base 100.706614	325,660.78	103.066580	333,292.34	7,631.56	0.01
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		240,917.950	Local 100.393441	241,865.82	103.062613	248,296.33	6,430.51	0.01
Original Face:		17,500,000.000	Base 100.393441	241,865.82	103.062613	248,296.33	6,430.51	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		56,360.560	Local 102.546568	57,795.82	102.549165	57,797.28	1.46	0.00
Original Face:		9,397,749.000	Base 102.546568	57,795.82	102.549165	57,797.28	1.46	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		3,409,319.350	Local 104.647161	3,567,755.90	96.560852	3,292,067.81	-275,688.09	0.11
Original Face:		15,243,777.000	Base 104.647161	3,567,755.90	96.560852	3,292,067.81	-275,688.09	0.11
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		528,605.690	Local 100.484100	531,164.67	90.168927	476,638.08	-54,526.59	0.02
Original Face:		4,744,826.000	Base 100.484100	531,164.67	90.168927	476,638.08	-54,526.59	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		599,907.930	Local 100.505408	602,939.91	89.670310	537,939.30	-65,000.61	0.02
Original Face:		4,166,154.000	Base 100.505408	602,939.91	89.670310	537,939.30	-65,000.61	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		2,084,590.100	Local 102.199653	2,130,443.85	93.281842	1,944,544.04	-185,899.81	0.07
Original Face:		10,000,000.000	Base 102.199653	2,130,443.85	93.281842	1,944,544.04	-185,899.81	0.07
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		3,334,661.030	Local 107.087658	3,571,010.41	98.005332	3,268,145.61	-302,864.80	0.11
Original Face:		9,938,165.000	Base 107.087658	3,571,010.41	98.005332	3,268,145.61	-302,864.80	0.11
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		1,959,607.620	Local 107.082172	2,098,390.40	98.005351	1,920,520.33	-177,870.07	0.07
Original Face:		6,864,195.000	Base 107.082172	2,098,390.40	98.005351	1,920,520.33	-177,870.07	0.07

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STATE OF ARIZONA
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3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		904,962.070	Local 104.677495	947,291.63	98.684435	893,056.71	-54,234.92	0.03
Original Face:		11,668,342.000	Base 104.677495	947,291.63	98.684435	893,056.71	-54,234.92	0.03
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		1,838,682.800	Local 99.883281	1,836,536.71	95.823586	1,761,891.79	-74,644.92	0.06
Original Face:		10,000,000.000	Base 99.883281	1,836,536.71	95.823586	1,761,891.79	-74,644.92	0.06
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		10,562,518.520	Local 105.789443	11,174,029.50	87.035756	9,193,167.85	-1,980,861.65	0.32
Original Face:		12,784,918.000	Base 105.789443	11,174,029.50	87.035756	9,193,167.85	-1,980,861.65	0.32
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052		
		4,379,078.030	Local 98.489587	4,312,935.88	97.779067	4,281,821.64	-31,114.24	0.15
Original Face:		4,455,713.000	Base 98.489587	4,312,935.88	97.779067	4,281,821.64	-31,114.24	0.15
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
		11,486,075.240	Local 103.263411	11,860,913.08	102.950949	11,825,023.46	-35,889.62	0.41
Original Face:		11,591,129.000	Base 103.263411	11,860,913.08	102.950949	11,825,023.46	-35,889.62	0.41
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053		
		4,900,136.940	Local 96.415665	4,724,499.64	95.037953	4,656,989.84	-67,509.80	0.16
Original Face:		4,949,005.000	Base 96.415665	4,724,499.64	95.037953	4,656,989.84	-67,509.80	0.16
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		1,057,241.460	Local 100.479999	1,062,316.21	95.206245	1,006,559.89	-55,756.32	0.04
Original Face:		6,000,000.000	Base 100.479999	1,062,316.21	95.206245	1,006,559.89	-55,756.32	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		359,605.430	Local 104.102321	374,357.60	103.071539	370,650.85	-3,706.75	0.01
Original Face:		9,100,000.000	Base 104.102321	374,357.60	103.071539	370,650.85	-3,706.75	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
		94,299.080	Local 100.416303	94,691.65	98.188942	92,591.27	-2,100.38	0.00
Original Face:		7,060,000.000	Base 100.416303	94,691.65	98.188942	92,591.27	-2,100.38	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
		128,965.260	Local 101.052578	130,322.72	98.210066	126,656.87	-3,665.85	0.00
Original Face:		6,000,000.000	Base 101.052578	130,322.72	98.210066	126,656.87	-3,665.85	0.00

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31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		690,872.650	Local 103.451765	714,719.95	97.437723	673,170.58	-41,549.37	0.02
Original Face:		5,000,000.000	Base 103.451765	714,719.95	97.437723	673,170.58	-41,549.37	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		1,678,583.830	Local 102.948220	1,728,072.17	92.053256	1,545,191.07	-182,881.10	0.05
Original Face:		7,000,000.000	Base 102.948220	1,728,072.17	92.053256	1,545,191.07	-182,881.10	0.05
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		23,759.260	Local 100.212254	23,809.69	98.603061	23,427.36	-382.33	0.00
Original Face:		7,000,000.000	Base 100.212254	23,809.69	98.603061	23,427.36	-382.33	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
		412,815.240	Local 103.793942	428,477.21	97.931048	404,274.29	-24,202.92	0.01
Original Face:		6,100,000.000	Base 103.793942	428,477.21	97.931048	404,274.29	-24,202.92	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
		973,388.430	Local 101.011828	983,237.45	96.756257	941,814.21	-41,423.24	0.03
Original Face:		9,500,000.000	Base 101.011828	983,237.45	96.756257	941,814.21	-41,423.24	0.03
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		661,034.800	Local 102.054672	674,616.90	96.104524	635,284.35	-39,332.55	0.02
Original Face:		5,000,000.000	Base 102.054672	674,616.90	96.104524	635,284.35	-39,332.55	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		1,076,811.930	Local 102.906176	1,108,105.98	97.951664	1,054,755.20	-53,350.78	0.04
Original Face:		7,899,440.000	Base 102.906176	1,108,105.98	97.951664	1,054,755.20	-53,350.78	0.04
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		1,186,781.760	Local 104.428197	1,239,334.79	99.711232	1,183,354.71	-55,980.08	0.04
Original Face:		8,000,000.000	Base 104.428197	1,239,334.79	99.711232	1,183,354.71	-55,980.08	0.04
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		1,239,310.200	Local 101.552906	1,258,555.52	95.909632	1,188,617.85	-69,937.67	0.04
Original Face:		6,000,000.000	Base 101.552906	1,258,555.52	95.909632	1,188,617.85	-69,937.67	0.04
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		901,405.100	Local 101.663417	916,399.23	95.513999	860,968.06	-55,431.17	0.03
Original Face:		5,000,000.000	Base 101.663417	916,399.23	95.513999	860,968.06	-55,431.17	0.03

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31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		602,592.950	Local 102.354078	616,778.46	98.663537	594,539.52	-22,238.94	0.02
Original Face:		5,000,000.000	Base 102.354078	616,778.46	98.663537	594,539.52	-22,238.94	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				5.664000	01 Feb 2037		
		208,401.900	Local 102.363668	213,327.83	102.269567	213,131.72	-196.11	0.01
Original Face:		5,000,000.000	Base 102.363668	213,327.83	102.269567	213,131.72	-196.11	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		181,763.620	Local 104.108044	189,230.55	100.079940	181,908.92	-7,321.63	0.01
Original Face:		3,262,241.000	Base 104.108044	189,230.55	100.079940	181,908.92	-7,321.63	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				5.499000	01 Jan 2037		
		299,341.620	Local 102.353829	306,387.61	102.133568	305,728.28	-659.33	0.01
Original Face:		6,271,091.000	Base 102.353829	306,387.61	102.133568	305,728.28	-659.33	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		129,474.600	Local 100.914666	130,658.86	98.246237	127,203.92	-3,454.94	0.00
Original Face:		12,000,000.000	Base 100.914666	130,658.86	98.246237	127,203.92	-3,454.94	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
		10,000,000.000	Local 99.167854	9,916,785.36	99.929459	9,992,945.90	76,160.54	0.35
			Base 99.167854	9,916,785.36	99.929459	9,992,945.90	76,160.54	0.35
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
		4,000,000.000	Local 103.431526	4,137,261.04	96.729617	3,869,184.68	-268,076.36	0.13
			Base 103.431526	4,137,261.04	96.729617	3,869,184.68	-268,076.36	0.13
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
		5,000,000.000	Local 99.744970	4,987,248.49	109.688865	5,484,443.25	497,194.76	0.19
			Base 99.744970	4,987,248.49	109.688865	5,484,443.25	497,194.76	0.19
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
		5,000,000.000	Local 99.507770	4,975,388.50	104.947678	5,247,383.90	271,995.40	0.18
			Base 99.507770	4,975,388.50	104.947678	5,247,383.90	271,995.40	0.18
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
		4,000,000.000	Local 97.368328	3,894,733.13	94.038080	3,761,523.20	-133,209.93	0.13
Original Face:		4,000,000.000	Base 97.368328	3,894,733.13	94.038080	3,761,523.20	-133,209.93	0.13

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34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		13,750,000.000	Local 99.923626	13,739,498.58	93.241560	12,820,714.50	-918,784.08	0.45
Original Face:		13,750,000.000	Base 99.923626	13,739,498.58	93.241560	12,820,714.50	-918,784.08	0.45
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 102.483314	6,241,233.80	97.933640	5,964,158.68	-277,075.12	0.21
Original Face:		6,090,000.000	Base 102.483314	6,241,233.80	97.933640	5,964,158.68	-277,075.12	0.21
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		983,802.310	Local 109.293114	1,075,228.18	105.619061	1,039,082.76	-36,145.42	0.04
Original Face:		8,707,929.000	Base 109.293114	1,075,228.18	105.619061	1,039,082.76	-36,145.42	0.04
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		4,356,373.530	Local 104.984059	4,573,497.75	95.850709	4,175,614.92	-397,882.83	0.15
Original Face:		11,805,572.000	Base 104.984059	4,573,497.75	95.850709	4,175,614.92	-397,882.83	0.15
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		753,658.600	Local 100.000000	753,658.60	91.903767	692,640.64	-61,017.96	0.02
Original Face:		10,000,000.000	Base 100.000000	753,658.60	91.903767	692,640.64	-61,017.96	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		6,653,574.740	Local 110.983011	7,384,337.58	95.675405	6,365,834.58	-1,018,503.00	0.22
Original Face:		9,821,806.000	Base 110.983011	7,384,337.58	95.675405	6,365,834.58	-1,018,503.00	0.22
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
		11,836,492.430	Local 106.253866	12,576,730.83	90.568948	10,720,186.67	-1,856,544.16	0.37
Original Face:		12,889,444.000	Base 106.253866	12,576,730.83	90.568948	10,720,186.67	-1,856,544.16	0.37
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
		9,056,932.000	Local 108.583248	9,834,310.95	93.136778	8,435,334.65	-1,398,976.30	0.29
Original Face:		10,000,000.000	Base 108.583248	9,834,310.95	93.136778	8,435,334.65	-1,398,976.30	0.29
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
		8,648,420.080	Local 105.932874	9,161,519.96	92.546597	8,003,818.48	-1,157,701.48	0.28
Original Face:		10,204,176.000	Base 105.932874	9,161,519.96	92.546597	8,003,818.48	-1,157,701.48	0.28
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
		10,630,400.980	Local 108.386333	11,521,901.76	93.693101	9,959,952.33	-1,561,949.43	0.35
Original Face:		12,373,645.000	Base 108.386333	11,521,901.76	93.693101	9,959,952.33	-1,561,949.43	0.35

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		824,117.400	Local 107.475798	885,726.75	102.739880	846,697.23	-39,029.52	0.03
Original Face:		6,000,000.000	Base 107.475798	885,726.75	102.739880	846,697.23	-39,029.52	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6				6.000000	20 Aug 2053		
		10,384,962.100	Local 100.369633	10,423,348.36	101.918317	10,584,178.59	160,830.23	0.37
Original Face:		10,422,298.000	Base 100.369633	10,423,348.36	101.918317	10,584,178.59	160,830.23	0.37
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
		4,561,122.800	Local 97.890214	4,464,892.87	97.954285	4,467,815.23	2,922.36	0.16
Original Face:		5,000,000.000	Base 97.890214	4,464,892.87	97.954285	4,467,815.23	2,922.36	0.16
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,715,305.810	Local 104.921212	1,799,719.65	97.333835	1,669,572.93	-130,146.72	0.06
Original Face:		5,682,660.000	Base 104.921212	1,799,719.65	97.333835	1,669,572.93	-130,146.72	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		640,493.730	Local 105.147071	673,460.40	98.654845	631,878.10	-41,582.30	0.02
Original Face:		5,271,946.000	Base 105.147071	673,460.40	98.654845	631,878.10	-41,582.30	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		3,412,608.700	Local 104.959958	3,581,872.67	96.499679	3,293,156.44	-288,716.23	0.11
Original Face:		8,934,236.000	Base 104.959958	3,581,872.67	96.499679	3,293,156.44	-288,716.23	0.11
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		83,651.750	Local 100.658862	84,202.90	101.162678	84,624.35	421.45	0.00
Original Face:		7,000,000.000	Base 100.658862	84,202.90	101.162678	84,624.35	421.45	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		406,283.740	Local 101.679824	413,108.59	98.604518	400,614.12	-12,494.47	0.01
Original Face:		22,821,698.000	Base 101.679824	413,108.59	98.604518	400,614.12	-12,494.47	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		87,043.300	Local 102.228707	88,983.24	92.406720	80,433.86	-8,549.38	0.00
Original Face:		5,000,000.000	Base 102.228707	88,983.24	92.406720	80,433.86	-8,549.38	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		1,081,741.050	Local 100.602628	1,088,259.92	96.275447	1,041,451.03	-46,808.89	0.04
Original Face:		13,640,889.000	Base 100.602628	1,088,259.92	96.275447	1,041,451.03	-46,808.89	0.04

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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
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		572,794.450	Local 106.754379	611,483.16	99.865675	572,025.04	-39,458.12	0.02
Original Face:		5,000,000.000	Base 106.754379	611,483.16	99.865675	572,025.04	-39,458.12	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,371,872.000	Local 105.418850	1,446,211.68	97.003014	1,330,757.19	-115,454.49	0.05
Original Face:		10,000,000.000	Base 105.418850	1,446,211.68	97.003014	1,330,757.19	-115,454.49	0.05
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.266000	20 Mar 2070		
		4,579,770.710	Local 106.081919	4,858,308.66	102.528210	4,695,556.93	-162,751.73	0.16
Original Face:		6,631,731.000	Base 106.081919	4,858,308.66	102.528210	4,695,556.93	-162,751.73	0.16
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				5.945000	20 Apr 2070		
		5,229,247.750	Local 111.438605	5,827,400.75	104.579240	5,468,707.55	-358,693.20	0.19
Original Face:		10,005,856.000	Base 111.438605	5,827,400.75	104.579240	5,468,707.55	-358,693.20	0.19
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		3,865,357.380	Local 106.299339	4,108,849.36	91.905750	3,552,485.69	-556,363.67	0.12
Original Face:		7,538,423.000	Base 106.299339	4,108,849.36	91.905750	3,552,485.69	-556,363.67	0.12
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				6.125000	20 May 2070		
		5,018,430.800	Local 110.054965	5,523,032.24	103.415130	5,189,816.74	-333,215.50	0.18
Original Face:		10,000,000.000	Base 110.054965	5,523,032.24	103.415130	5,189,816.74	-333,215.50	0.18
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				7.561000	20 Oct 2070		
		5,050,453.000	Local 108.205832	5,464,884.71	102.218696	5,162,507.20	-302,377.51	0.18
Original Face:		10,000,000.000	Base 108.205832	5,464,884.71	102.218696	5,162,507.20	-302,377.51	0.18
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.562000	20 Jan 2071		
		3,159,970.380	Local 111.985368	3,538,704.46	98.259760	3,104,979.31	-433,725.15	0.11
Original Face:		6,168,892.000	Base 111.985368	3,538,704.46	98.259760	3,104,979.31	-433,725.15	0.11
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.551000	20 Aug 2071		
		5,533,856.700	Local 109.261373	6,046,367.82	98.491661	5,450,387.38	-595,980.44	0.19
Original Face:		10,000,000.000	Base 109.261373	6,046,367.82	98.491661	5,450,387.38	-595,980.44	0.19
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.950000	20 Feb 2072		
		9,883,255.500	Local 107.649142	10,639,239.79	103.251570	10,204,616.47	-434,623.32	0.35
Original Face:		10,000,000.000	Base 107.649142	10,639,239.79	103.251570	10,204,616.47	-434,623.32	0.35

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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
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.580000	20 Oct 2067		
	11,265,470.990	Local	102.222884	11,515,889.32	98.421000	11,087,589.20	-428,300.12	0.39
Original Face:	18,000,000.000	Base	102.222884	11,515,889.32	98.421000	11,087,589.20	-428,300.12	0.39
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE				4.491000	20 Nov 2073		
	5,709,398.000	Local	96.484375	5,508,676.98	98.849189	5,643,693.62	135,016.64	0.20
Original Face:	5,709,398.000	Base	96.484375	5,508,676.98	98.849189	5,643,693.62	135,016.64	0.20
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	73,553.250	Local	100.628579	74,015.59	101.165483	74,410.50	394.91	0.00
Original Face:	7,322,535.000	Base	100.628579	74,015.59	101.165483	74,410.50	394.91	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	384,070.280	Local	104.182636	400,134.54	100.981958	387,841.69	-12,292.85	0.01
Original Face:	8,800,000.000	Base	104.182636	400,134.54	100.981958	387,841.69	-12,292.85	0.01
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028		
	5,000,000.000	Local	99.888921	4,994,446.06	100.736049	5,036,802.45	42,356.39	0.18
		Base	99.888921	4,994,446.06	100.736049	5,036,802.45	42,356.39	0.18
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.149329	10 Sep 2027		
	10,000,000.000	Local	99.704689	9,970,468.92	98.019849	9,801,984.90	-168,484.02	0.34
		Base	99.704689	9,970,468.92	98.019849	9,801,984.90	-168,484.02	0.34
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	90.048582	9,004,858.20	-995,141.80	0.31
		Base	100.000000	10,000,000.00	90.048582	9,004,858.20	-995,141.80	0.31
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	90.011260	9,001,126.00	-998,874.00	0.31
		Base	100.000000	10,000,000.00	90.011260	9,001,126.00	-998,874.00	0.31
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	97.241788	9,724,178.80	-275,821.20	0.34
		Base	100.000000	10,000,000.00	97.241788	9,724,178.80	-275,821.20	0.34
38150AS97	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5				5.500000	04 Apr 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.369090	24,842,272.50	-157,727.50	0.86
		Base	100.000000	25,000,000.00	99.369090	24,842,272.50	-157,727.50	0.86

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STATE STREET

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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								
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
	362,586.450	Local	105.361499	382,026.52	95.282430	345,481.18	-36,545.34	0.01	
Original Face:	2,500,000.000	Base	105.361499	382,026.52	95.282430	345,481.18	-36,545.34	0.01	
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
	2,236,795.920	Local	105.191366	2,352,916.19	94.123970	2,105,361.12	-247,555.07	0.07	
Original Face:	8,000,000.000	Base	105.191366	2,352,916.19	94.123970	2,105,361.12	-247,555.07	0.07	
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					4.127910	20 Apr 2067		
	5,122,071.800	Local	103.282706	5,290,214.37	100.153510	5,129,934.69	-160,279.68	0.18	
Original Face:	10,000,000.000	Base	103.282706	5,290,214.37	100.153510	5,129,934.69	-160,279.68	0.18	
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
	184,585.880	Local	102.863805	189,872.06	94.531720	174,492.21	-15,379.85	0.01	
Original Face:	10,000,000.000	Base	102.863805	189,872.06	94.531720	174,492.21	-15,379.85	0.01	
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					5.195020	20 Dec 2066		
	5,347,623.590	Local	100.947018	5,398,266.56	100.091200	5,352,500.62	-45,765.94	0.19	
Original Face:	10,000,000.000	Base	100.947018	5,398,266.56	100.091200	5,352,500.62	-45,765.94	0.19	
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.675820	20 Aug 2034		
	376,564.600	Local	105.277079	396,436.21	102.447630	385,781.51	-10,654.70	0.01	
Original Face:	5,000,000.000	Base	105.277079	396,436.21	102.447630	385,781.51	-10,654.70	0.01	
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.901560	20 Apr 2037		
	728,694.340	Local	106.441732	775,634.88	103.563830	754,663.77	-20,971.11	0.03	
Original Face:	10,000,000.000	Base	106.441732	775,634.88	103.563830	754,663.77	-20,971.11	0.03	
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
	102,051.820	Local	101.031917	103,104.91	97.537140	99,538.43	-3,566.48	0.00	
Original Face:	6,500,000.000	Base	101.031917	103,104.91	97.537140	99,538.43	-3,566.48	0.00	
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	51,417.120	Local	100.234630	51,537.76	99.345830	51,080.76	-457.00	0.00	
Original Face:	12,000,000.000	Base	100.234630	51,537.76	99.345830	51,080.76	-457.00	0.00	
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	4,429,464.370	Local	96.731599	4,284,691.73	94.418530	4,182,235.15	-102,456.58	0.15	
Original Face:	5,429,000.000	Base	96.731599	4,284,691.73	94.418530	4,182,235.15	-102,456.58	0.15	

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38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,343,770.590	Local 101.490744	1,363,802.77	95.179040	1,278,987.95	-84,814.82	0.04
Original Face:		3,000,000.000	Base 101.490744	1,363,802.77	95.179040	1,278,987.95	-84,814.82	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
		1,351,510.620	Local 95.573524	1,291,686.33	88.648350	1,198,091.86	-93,594.47	0.04
Original Face:		2,000,000.000	Base 95.573524	1,291,686.33	88.648350	1,198,091.86	-93,594.47	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.062990	20 Nov 2042		
		1,207,548.930	Local 111.509960	1,346,537.33	99.543660	1,202,038.40	-144,498.93	0.04
Original Face:		5,010,613.000	Base 111.509960	1,346,537.33	99.543660	1,202,038.40	-144,498.93	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		3,250,075.340	Local 101.258769	3,290,986.27	94.354894	3,066,605.14	-224,381.13	0.11
Original Face:		6,068,715.000	Base 101.258769	3,290,986.27	94.354894	3,066,605.14	-224,381.13	0.11
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		6,361,261.800	Local 101.767746	6,473,712.72	97.022040	6,171,825.97	-301,886.75	0.21
Original Face:		23,575,000.000	Base 101.767746	6,473,712.72	97.022040	6,171,825.97	-301,886.75	0.21
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
		4,468,513.020	Local 102.243635	4,568,770.14	97.278760	4,346,914.06	-221,856.08	0.15
Original Face:		19,739,472.000	Base 102.243635	4,568,770.14	97.278760	4,346,914.06	-221,856.08	0.15
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				6.437190	20 Aug 2069		
		5,170,787.190	Local 102.565617	5,303,449.80	99.179650	5,128,368.64	-175,081.16	0.18
Original Face:		10,000,000.000	Base 102.565617	5,303,449.80	99.179650	5,128,368.64	-175,081.16	0.18
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
		2,416,549.960	Local 101.874462	2,461,847.27	97.051460	2,345,297.02	-116,550.25	0.08
Original Face:		10,000,000.000	Base 101.874462	2,461,847.27	97.051460	2,345,297.02	-116,550.25	0.08
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
		4,494,304.300	Local 100.249177	4,505,503.09	96.191550	4,323,140.97	-182,362.12	0.15
Original Face:		11,000,000.000	Base 100.249177	4,505,503.09	96.191550	4,323,140.97	-182,362.12	0.15
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.414680	20 Jul 2070		
		13,711,618.850	Local 116.575138	15,984,338.54	90.495827	12,408,442.87	-3,575,895.67	0.43
Original Face:		13,083,197.000	Base 116.575138	15,984,338.54	90.495827	12,408,442.87	-3,575,895.67	0.43

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.437190	20 Aug 2070		
		3,024,143.150	Local 103.585279	3,132,567.11	100.563350	3,041,179.66	-91,387.45	0.11
Original Face:		5,000,000.000	Base 103.585279	3,132,567.11	100.563350	3,041,179.66	-91,387.45	0.11
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.587190	20 Aug 2070		
		3,024,913.050	Local 104.580427	3,163,466.97	101.158220	3,059,948.20	-103,518.77	0.11
Original Face:		5,000,000.000	Base 104.580427	3,163,466.97	101.158220	3,059,948.20	-103,518.77	0.11
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				6.487190	20 Sep 2070		
		6,710,031.890	Local 104.358025	7,002,456.73	99.555390	6,680,198.42	-322,258.31	0.23
Original Face:		10,000,000.000	Base 104.358025	7,002,456.73	99.555390	6,680,198.42	-322,258.31	0.23
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.625800	20 Jun 2048		
		2,461,463.080	Local 105.691698	2,601,562.12	101.255180	2,492,358.87	-109,203.25	0.09
Original Face:		10,000,000.000	Base 105.691698	2,601,562.12	101.255180	2,492,358.87	-109,203.25	0.09
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.486280	20 Feb 2049		
		2,260,602.640	Local 104.098731	2,353,258.67	96.717620	2,186,401.07	-166,857.60	0.08
Original Face:		10,000,000.000	Base 104.098731	2,353,258.67	96.717620	2,186,401.07	-166,857.60	0.08
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		774,140.500	Local 101.640297	786,838.70	89.826110	695,380.30	-91,458.40	0.02
Original Face:		10,000,000.000	Base 101.640297	786,838.70	89.826110	695,380.30	-91,458.40	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.585360	20 Jun 2034		
		583,921.720	Local 103.559016	604,703.59	101.645160	593,528.17	-11,175.42	0.02
Original Face:		6,317,173.000	Base 103.559016	604,703.59	101.645160	593,528.17	-11,175.42	0.02
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.687060	20 Dec 2041		
		1,457,167.890	Local 104.159191	1,517,774.29	99.476670	1,449,542.09	-68,232.20	0.05
Original Face:		11,457,930.000	Base 104.159191	1,517,774.29	99.476670	1,449,542.09	-68,232.20	0.05
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.494820	20 Jan 2050		
		3,509,627.510	Local 112.092180	3,934,017.97	101.370680	3,557,733.27	-376,284.70	0.12
Original Face:		8,141,884.000	Base 112.092180	3,934,017.97	101.370680	3,557,733.27	-376,284.70	0.12
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
		5,098,020.000	Local 100.302428	5,113,437.84	79.838720	4,070,193.91	-1,043,243.93	0.14
Original Face:		10,000,000.000	Base 100.302428	5,113,437.84	79.838720	4,070,193.91	-1,043,243.93	0.14

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FUND: ATZ6



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38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051			
		5,675,902.940	Local 102.454808	5,815,235.46	82.952610	4,708,309.63	-1,106,925.83		0.16
Original Face:		10,000,000.000	Base 102.454808	5,815,235.46	82.952610	4,708,309.63	-1,106,925.83		0.16
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062			
		8,098,220.790	Local 104.724544	8,480,824.80	105.417990	8,536,981.58	56,156.78		0.30
Original Face:		10,000,000.000	Base 104.724544	8,480,824.80	105.417990	8,536,981.58	56,156.78		0.30
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ				5.000000	20 Jun 2048			
		9,535,053.810	Local 99.090890	9,448,369.69	100.290650	9,562,767.44	114,397.75		0.33
Original Face:		10,000,000.000	Base 99.090890	9,448,369.69	100.290650	9,562,767.44	114,397.75		0.33
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063			
		8,982,626.190	Local 100.684184	9,044,083.92	100.321950	9,011,545.76	-32,538.16		0.31
Original Face:		9,550,638.000	Base 100.684184	9,044,083.92	100.321950	9,011,545.76	-32,538.16		0.31
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		19,072,403.150	Local 102.769069	19,600,531.22	102.293030	19,509,739.08	-90,792.14		0.68
Original Face:		20,000,000.000	Base 102.769069	19,600,531.22	102.293030	19,509,739.08	-90,792.14		0.68
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047			
		5,442,466.170	Local 97.888355	5,327,540.60	98.068060	5,337,320.99	9,780.39		0.19
Original Face:		6,000,000.000	Base 97.888355	5,327,540.60	98.068060	5,337,320.99	9,780.39		0.19
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048			
		4,462,215.880	Local 98.233954	4,383,411.10	98.703970	4,404,384.22	20,973.12		0.15
Original Face:		5,000,000.000	Base 98.233954	4,383,411.10	98.703970	4,404,384.22	20,973.12		0.15
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049			
		9,675,752.950	Local 101.423827	9,813,518.97	102.808020	9,947,450.03	133,931.06		0.35
Original Face:		10,000,000.000	Base 101.423827	9,813,518.97	102.808020	9,947,450.03	133,931.06		0.35
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050			
		9,701,282.780	Local 100.612240	9,760,677.88	102.754250	9,968,480.36	207,802.48		0.35
Original Face:		10,000,000.000	Base 100.612240	9,760,677.88	102.754250	9,968,480.36	207,802.48		0.35
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042			
		9,601,536.220	Local 99.876691	9,589,696.63	100.614150	9,660,504.05	70,807.42		0.34
Original Face:		10,000,000.000	Base 99.876691	9,589,696.63	100.614150	9,660,504.05	70,807.42		0.34

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38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048		
		9,898,092.460	Local 99.829771	9,881,243.07	101.627870	10,059,220.54	177,977.47	0.35
Original Face:		10,000,000.000	Base 99.829771	9,881,243.07	101.627870	10,059,220.54	177,977.47	0.35
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
		9,692,485.480	Local 99.601850	9,653,894.89	101.781100	9,865,118.34	211,223.45	0.34
Original Face:		10,000,000.000	Base 99.601850	9,653,894.89	101.781100	9,865,118.34	211,223.45	0.34
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT				4.000000	20 Jun 2063		
		10,832,724.560	Local 93.760710	10,156,839.48	94.442090	10,230,651.48	73,812.00	0.36
Original Face:		10,966,749.000	Base 93.760710	10,156,839.48	94.442090	10,230,651.48	73,812.00	0.36
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
		19,382,709.860	Local 99.852527	19,354,125.53	102.419510	19,851,676.46	497,550.93	0.69
Original Face:		20,000,000.000	Base 99.852527	19,354,125.53	102.419510	19,851,676.46	497,550.93	0.69
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB				6.000000	20 May 2034		
		4,860,844.740	Local 101.710319	4,943,980.70	102.989520	5,006,160.67	62,179.97	0.17
Original Face:		5,000,000.000	Base 101.710319	4,943,980.70	102.989520	5,006,160.67	62,179.97	0.17
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
		9,722,021.920	Local 99.976691	9,719,755.82	102.100460	9,926,229.10	206,473.28	0.35
Original Face:		10,000,000.000	Base 99.976691	9,719,755.82	102.100460	9,926,229.10	206,473.28	0.35
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC				6.000000	20 Sep 2049		
		9,967,840.380	Local 99.481950	9,916,201.95	102.848940	10,251,818.17	335,616.22	0.36
Original Face:		10,000,000.000	Base 99.481950	9,916,201.95	102.848940	10,251,818.17	335,616.22	0.36
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD				6.000000	20 Mar 2051		
		10,337,697.090	Local 99.812980	10,318,363.49	102.734110	10,620,341.10	301,977.61	0.37
Original Face:		10,394,000.000	Base 99.812980	10,318,363.49	102.734110	10,620,341.10	301,977.61	0.37
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB				6.500000	20 Dec 2049		
		4,192,839.900	Local 101.076677	4,237,983.24	103.586300	4,343,207.72	105,224.48	0.15
Original Face:		4,199,126.000	Base 101.076677	4,237,983.24	103.586300	4,343,207.72	105,224.48	0.15
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA				7.000000	20 Jun 2053		
		9,947,973.920	Local 101.485942	10,095,795.07	105.145700	10,459,866.81	364,071.74	0.36
Original Face:		10,000,000.000	Base 101.485942	10,095,795.07	105.145700	10,459,866.81	364,071.74	0.36

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38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA				6.000000	20 Sep 2045		
		9,895,891.860	Local 99.833006	9,879,366.28	103.152660	10,207,875.68	328,509.40	0.36
Original Face:		10,000,000.000	Base 99.833006	9,879,366.28	103.152660	10,207,875.68	328,509.40	0.36
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA				6.500000	20 Apr 2050		
		9,962,524.600	Local 100.933944	10,055,569.05	104.263890	10,387,315.69	331,746.64	0.36
Original Face:		10,000,000.000	Base 100.933944	10,055,569.05	104.263890	10,387,315.69	331,746.64	0.36
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053		
		3,045,449.700	Local 99.969253	3,044,513.32	106.287970	3,236,946.66	192,433.34	0.11
Original Face:		3,000,221.000	Base 99.969253	3,044,513.32	106.287970	3,236,946.66	192,433.34	0.11
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
		10,000,000.000	Local 98.719047	9,871,904.68	100.247695	10,024,769.50	152,864.82	0.35
Original Face:		10,000,000.000	Base 98.719047	9,871,904.68	100.247695	10,024,769.50	152,864.82	0.35
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028		
		20,000,000.000	Local 99.726069	19,945,213.75	103.887311	20,777,462.20	832,248.45	0.72
			Base 99.726069	19,945,213.75	103.887311	20,777,462.20	832,248.45	0.72
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.951381	4,997,569.03	97.831013	4,891,550.65	-106,018.38	0.17
			Base 99.951381	4,997,569.03	97.831013	4,891,550.65	-106,018.38	0.17
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.985106	3,999,404.25	97.316805	3,892,672.20	-106,732.05	0.14
			Base 99.985106	3,999,404.25	97.316805	3,892,672.20	-106,732.05	0.14
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
		15,000,000.000	Local 99.794603	14,969,190.49	100.266643	15,039,996.45	70,805.96	0.52
			Base 99.794603	14,969,190.49	100.266643	15,039,996.45	70,805.96	0.52
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
		10,000,000.000	Local 99.161697	9,916,169.70	100.736863	10,073,686.30	157,516.60	0.35
			Base 99.161697	9,916,169.70	100.736863	10,073,686.30	157,516.60	0.35
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 108.521718	10,852,171.78	107.218786	10,721,878.60	-130,293.18	0.37
			Base 108.521718	10,852,171.78	107.218786	10,721,878.60	-130,293.18	0.37

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local	99.446930	4,972,346.49	114.820584	5,741,029.20	768,682.71	0.20
			Base	99.446930	4,972,346.49	114.820584	5,741,029.20	768,682.71	0.20
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.929330	10 Dec 2025			
		10,000,000.000	Local	100.047363	10,004,736.27	99.831098	9,983,109.80	-21,626.47	0.35
			Base	100.047363	10,004,736.27	99.831098	9,983,109.80	-21,626.47	0.35
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.858861	4,942,943.05	108.167975	5,408,398.75	465,455.70	0.19
			Base	98.858861	4,942,943.05	108.167975	5,408,398.75	465,455.70	0.19
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.964474	9,996,447.44	89.292112	8,929,211.20	-1,067,236.24	0.31
			Base	99.964474	9,996,447.44	89.292112	8,929,211.20	-1,067,236.24	0.31
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.446318	7,458,473.87	71.357329	5,351,799.68	-2,106,674.19	0.19
			Base	99.446318	7,458,473.87	71.357329	5,351,799.68	-2,106,674.19	0.19
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.976779	4,998,838.93	96.830600	4,841,530.00	-157,308.93	0.17
			Base	99.976779	4,998,838.93	96.830600	4,841,530.00	-157,308.93	0.17
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033			
		1,000,000.000	Local	99.834536	998,345.36	102.664302	1,026,643.02	28,297.66	0.04
			Base	99.834536	998,345.36	102.664302	1,026,643.02	28,297.66	0.04
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.822385	9,982,238.52	90.109605	9,010,960.50	-971,278.02	0.31
			Base	99.822385	9,982,238.52	90.109605	9,010,960.50	-971,278.02	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		10,000,000.000	Local	99.866636	9,986,663.60	99.987247	9,998,724.70	12,061.10	0.35
			Base	99.866636	9,986,663.60	99.987247	9,998,724.70	12,061.10	0.35
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033			
		5,000,000.000	Local	99.553476	4,977,673.80	93.670214	4,683,510.70	-294,163.10	0.16
			Base	99.553476	4,977,673.80	93.670214	4,683,510.70	-294,163.10	0.16

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494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.721584	3,988,863.36	72.122646	2,884,905.84	-1,103,957.52	0.10
			Base	99.721584	3,988,863.36	72.122646	2,884,905.84	-1,103,957.52	0.10
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.914904	14,837,235.65	64.951562	9,742,734.30	-5,094,501.35	0.34
			Base	98.914904	14,837,235.65	64.951562	9,742,734.30	-5,094,501.35	0.34
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034			
		10,000,000.000	Local	99.688358	9,968,835.78	102.132603	10,213,260.30	244,424.52	0.36
			Base	99.688358	9,968,835.78	102.132603	10,213,260.30	244,424.52	0.36
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.959302	4,997,965.11	87.942223	4,397,111.15	-600,853.96	0.15
			Base	99.959302	4,997,965.11	87.942223	4,397,111.15	-600,853.96	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033			
		5,000,000.000	Local	99.939724	4,996,986.21	100.572082	5,028,604.10	31,617.89	0.17
			Base	99.939724	4,996,986.21	100.572082	5,028,604.10	31,617.89	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.779113	4,988,955.64	114.122783	5,706,139.15	717,183.51	0.20
			Base	99.779113	4,988,955.64	114.122783	5,706,139.15	717,183.51	0.20
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	107.104754	5,355,237.69	97.210672	4,860,533.60	-494,704.09	0.17
			Base	107.104754	5,355,237.69	97.210672	4,860,533.60	-494,704.09	0.17
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026			
		10,146,906.680	Local	97.299096	9,872,848.50	97.021590	9,844,690.20	-28,158.30	0.34
		Original Face: 18,150,000.000	Base	97.299096	9,872,848.50	97.021590	9,844,690.20	-28,158.30	0.34
59217GGW3	MET LIFE GLOB FUNDING I SECURED 144A 01/24 VAR				5.672514	07 Jan 2024			
		14,750,000.000	Local	100.000979	14,750,144.38	100.000388	14,750,057.23	-87.15	0.51
			Base	100.000979	14,750,144.38	100.000388	14,750,057.23	-87.15	0.51
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	109.121926	10,912,192.61	105.825410	10,582,541.00	-329,651.61	0.37
			Base	109.121926	10,912,192.61	105.825410	10,582,541.00	-329,651.61	0.37

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609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
	16,500,000.000	Local		99.827892	16,471,602.14	81.651426	13,472,485.29	-2,999,116.85	0.47
		Base		99.827892	16,471,602.14	81.651426	13,472,485.29	-2,999,116.85	0.47
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
	7,155,000.000	Local		100.156915	7,166,227.27	98.701543	7,062,095.40	-104,131.87	0.25
		Base		100.156915	7,166,227.27	98.701543	7,062,095.40	-104,131.87	0.25
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
	10,000,000.000	Local		99.932078	9,993,207.83	94.964428	9,496,442.80	-496,765.03	0.33
		Base		99.932078	9,993,207.83	94.964428	9,496,442.80	-496,765.03	0.33
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
	15,000,000.000	Local		99.989739	14,998,460.89	102.576484	15,386,472.60	388,011.71	0.54
		Base		99.989739	14,998,460.89	102.576484	15,386,472.60	388,011.71	0.54
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	0.16
		Base		99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	0.16
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
	7,000,000.000	Local		99.767540	6,983,727.79	93.157368	6,521,015.76	-462,712.03	0.23
		Base		99.767540	6,983,727.79	93.157368	6,521,015.76	-462,712.03	0.23
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
	5,000,000.000	Local		99.643011	4,982,150.55	103.296327	5,164,816.35	182,665.80	0.18
		Base		99.643011	4,982,150.55	103.296327	5,164,816.35	182,665.80	0.18
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
	5,000,000.000	Local		99.947771	4,997,388.55	95.594289	4,779,714.45	-217,674.10	0.17
		Base		99.947771	4,997,388.55	95.594289	4,779,714.45	-217,674.10	0.17
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	5,000,000.000	Local		99.760063	4,988,003.17	86.042620	4,302,131.00	-685,872.17	0.15
		Base		99.760063	4,988,003.17	86.042620	4,302,131.00	-685,872.17	0.15
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	5,000,000.000	Local		99.887733	4,994,386.64	98.731808	4,936,590.40	-57,796.24	0.17
		Base		99.887733	4,994,386.64	98.731808	4,936,590.40	-57,796.24	0.17

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032			
		10,000,000.000	Local	99.677096	9,967,709.57	107.573915	10,757,391.50	789,681.93	0.37
			Base	99.677096	9,967,709.57	107.573915	10,757,391.50	789,681.93	0.37
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033			
		5,000,000.000	Local	99.551729	4,977,586.46	100.771212	5,038,560.60	60,974.14	0.18
			Base	99.551729	4,977,586.46	100.771212	5,038,560.60	60,974.14	0.18
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.978614	9,997,861.40	93.326790	9,332,679.00	-665,182.40	0.32
			Base	99.978614	9,997,861.40	93.326790	9,332,679.00	-665,182.40	0.32
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR				6.189931	30 Mar 2025			
		15,000,000.000	Local	100.012199	15,001,829.78	100.127000	15,019,050.00	17,220.22	0.52
			Base	100.012199	15,001,829.78	100.127000	15,019,050.00	17,220.22	0.52
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		20,000,000.000	Local	99.983918	19,996,783.69	99.039337	19,807,867.40	-188,916.29	0.69
			Base	99.983918	19,996,783.69	99.039337	19,807,867.40	-188,916.29	0.69
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.997129	4,999,856.43	99.685939	4,984,296.95	-15,559.48	0.17
			Base	99.997129	4,999,856.43	99.685939	4,984,296.95	-15,559.48	0.17
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	106.900896	5,345,044.81	91.983373	4,599,168.65	-745,876.16	0.16
			Base	106.900896	5,345,044.81	91.983373	4,599,168.65	-745,876.16	0.16
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	108.356290	3,250,688.70	108.163672	3,244,910.16	-5,778.54	0.11
			Base	108.356290	3,250,688.70	108.163672	3,244,910.16	-5,778.54	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.802224	19,960,444.78	84.351330	16,870,266.00	-3,090,178.78	0.59
			Base	99.802224	19,960,444.78	84.351330	16,870,266.00	-3,090,178.78	0.59
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.800661	12 Apr 2024			
		7,500,000.000	Local	100.000000	7,500,000.00	99.955995	7,496,699.63	-3,300.37	0.26
			Base	100.000000	7,500,000.00	99.955995	7,496,699.63	-3,300.37	0.26

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742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		7,500,000.000	Local	99.981995	7,498,649.63	92.881452	6,966,108.90	-532,540.73	0.24
			Base	99.981995	7,498,649.63	92.881452	6,966,108.90	-532,540.73	0.24
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053			
		5,000,000.000	Local	99.305368	4,965,268.40	99.939671	4,996,983.55	31,715.15	0.17
			Base	99.305368	4,965,268.40	99.939671	4,996,983.55	31,715.15	0.17
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		15,000,000.000	Local	99.917818	14,987,672.72	86.486824	12,973,023.60	-2,014,649.12	0.45
			Base	99.917818	14,987,672.72	86.486824	12,973,023.60	-2,014,649.12	0.45
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.050396	5,002,519.78	98.653907	4,932,695.35	-69,824.43	0.17
			Base	100.050396	5,002,519.78	98.653907	4,932,695.35	-69,824.43	0.17
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.339022	18 Nov 2027			
		7,500,000.000	Local	100.000000	7,500,000.00	98.631000	7,397,325.00	-102,675.00	0.26
			Base	100.000000	7,500,000.00	98.631000	7,397,325.00	-102,675.00	0.26
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	97.985092	14,697,763.80	-302,236.20	0.51
			Base	100.000000	15,000,000.00	97.985092	14,697,763.80	-302,236.20	0.51
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.848000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.274160	9,927,416.00	-72,584.00	0.35
			Base	100.000000	10,000,000.00	99.274160	9,927,416.00	-72,584.00	0.35
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		8,000,000.000	Local	99.990904	7,999,272.35	97.479754	7,798,380.32	-200,892.03	0.27
			Base	99.990904	7,999,272.35	97.479754	7,798,380.32	-200,892.03	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.939813	9,993,981.34	94.455954	9,445,595.40	-548,385.94	0.33
			Base	99.939813	9,993,981.34	94.455954	9,445,595.40	-548,385.94	0.33
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.391681	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55	0.17
			Base	100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55	0.17

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808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026			
		12,000,000.000	Local	99.925186	11,991,022.35	102.585584	12,310,270.08	319,247.73	0.43
			Base	99.925186	11,991,022.35	102.585584	12,310,270.08	319,247.73	0.43
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034			
		15,000,000.000	Local	100.000000	15,000,000.00	105.386759	15,808,013.85	808,013.85	0.55
			Base	100.000000	15,000,000.00	105.386759	15,808,013.85	808,013.85	0.55
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025			
		7,000,000.000	Local	99.993940	6,999,575.83	98.822575	6,917,580.25	-81,995.58	0.24
			Base	99.993940	6,999,575.83	98.822575	6,917,580.25	-81,995.58	0.24
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				7.075000	25 Mar 2046			
		3,345,433.770	Local	103.310865	3,456,196.57	106.092295	3,549,247.46	93,050.89	0.12
		Original Face: 6,137,472.000	Base	103.310865	3,456,196.57	106.092295	3,549,247.46	93,050.89	0.12
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				7.075000	25 Apr 2046			
		5,418,226.420	Local	103.310865	5,597,616.60	105.109966	5,695,095.95	97,479.35	0.20
		Original Face: 8,000,000.000	Base	103.310865	5,597,616.60	105.109966	5,695,095.95	97,479.35	0.20
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.825000	25 Feb 2032			
		7,832,523.850	Local	106.065700	8,307,621.25	105.869808	8,292,277.96	-15,343.29	0.29
		Original Face: 12,000,000.000	Base	106.065700	8,307,621.25	105.869808	8,292,277.96	-15,343.29	0.29
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.625000	25 Dec 2041			
		8,254,728.300	Local	111.869012	9,234,483.01	110.879523	9,152,803.36	-81,679.65	0.32
		Original Face: 10,000,000.000	Base	111.869012	9,234,483.01	110.879523	9,152,803.36	-81,679.65	0.32
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.375000	25 Feb 2032			
		5,203,277.740	Local	110.263356	5,737,308.67	108.379167	5,639,269.07	-98,039.60	0.20
		Original Face: 10,000,000.000	Base	110.263356	5,737,308.67	108.379167	5,639,269.07	-98,039.60	0.20
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.625000	25 Jan 2032			
		7,173,269.460	Local	107.866280	7,737,538.93	105.304722	7,553,791.46	-183,747.47	0.26
		Original Face: 10,000,000.000	Base	107.866280	7,737,538.93	105.304722	7,553,791.46	-183,747.47	0.26
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.750000	25 Mar 2047			
		8,273,310.500	Local	102.593309	8,487,863.02	103.488745	8,561,945.21	74,082.19	0.30
		Original Face: 10,000,000.000	Base	102.593309	8,487,863.02	103.488745	8,561,945.21	74,082.19	0.30

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8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR						5.750000	25 May 2047		
	3,804,699.140	Local		100.000000	3,804,699.14	98.496533	3,747,496.74	-57,202.40	0.13	
Original Face:	5,000,000.000	Base		100.000000	3,804,699.14	98.496533	3,747,496.74	-57,202.40	0.13	
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR						6.000000	25 Oct 2032		
	8,017,051.050	Local		99.772495	7,998,811.87	99.435415	7,971,787.98	-27,023.89	0.28	
Original Face:	10,000,000.000	Base		99.772495	7,998,811.87	99.435415	7,971,787.98	-27,023.89	0.28	
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR						6.100000	25 Dec 2032		
	8,340,867.840	Local		99.971664	8,338,504.33	98.105936	8,182,886.46	-155,617.87	0.28	
Original Face:	10,000,000.000	Base		99.971664	8,338,504.33	98.105936	8,182,886.46	-155,617.87	0.28	
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR						6.850000	25 Sep 2048		
	3,201,837.730	Local		102.434105	3,279,773.82	102.612189	3,285,475.78	5,701.96	0.11	
Original Face:	3,250,000.000	Base		102.434105	3,279,773.82	102.612189	3,285,475.78	5,701.96	0.11	
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR						6.050000	25 Oct 2033		
	14,716,720.400	Local		100.000000	14,716,720.40	99.687453	14,670,723.73	-45,996.67	0.51	
Original Face:	15,000,000.000	Base		100.000000	14,716,720.40	99.687453	14,670,723.73	-45,996.67	0.51	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR						4.475000	01 Aug 2024		
	5,000,000.000	Local		100.122774	5,006,138.68	99.165991	4,958,299.55	-47,839.13	0.17	
		Base		100.122774	5,006,138.68	99.165991	4,958,299.55	-47,839.13	0.17	
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7						5.700000	15 Oct 2032		
	10,000,000.000	Local		99.902293	9,990,229.25	105.171269	10,517,126.90	526,897.65	0.37	
		Base		99.902293	9,990,229.25	105.171269	10,517,126.90	526,897.65	0.37	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2						2.200000	15 Jun 2030		
	5,000,000.000	Local		99.918924	4,995,946.19	85.147018	4,257,350.90	-738,595.29	0.15	
		Base		99.918924	4,995,946.19	85.147018	4,257,350.90	-738,595.29	0.15	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR						5.763769	14 Feb 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000289	5,000,014.45	14.45	0.17	
		Base		100.000000	5,000,000.00	100.000289	5,000,014.45	14.45	0.17	
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35						6.350000	01 Nov 2032		
	5,000,000.000	Local		105.180147	5,259,007.36	112.867774	5,643,388.70	384,381.34	0.20	
		Base		105.180147	5,259,007.36	112.867774	5,643,388.70	384,381.34	0.20	

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89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.921000	10 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.789311	9,978,931.10	-21,068.90	0.35
			Base	100.000000	10,000,000.00	99.789311	9,978,931.10	-21,068.90	0.35
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.979463	4,998,973.16	91.572851	4,578,642.55	-420,330.61	0.16
			Base	99.979463	4,998,973.16	91.572851	4,578,642.55	-420,330.61	0.16
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026			
		4,500,000.000	Local	100.000000	4,500,000.00	91.223140	4,105,041.30	-394,958.70	0.14
			Base	100.000000	4,500,000.00	91.223140	4,105,041.30	-394,958.70	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028			
		2,375,000.000	Local	100.072261	2,376,716.19	87.432300	2,076,517.13	-300,199.06	0.07
			Base	100.072261	2,376,716.19	87.432300	2,076,517.13	-300,199.06	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029			
		7,000,000.000	Local	99.993773	6,999,564.11	99.972960	6,998,107.20	-1,456.91	0.24
		Original Face: 7,000,000.000	Base	99.993773	6,999,564.11	99.972960	6,998,107.20	-1,456.91	0.24
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		10,000,000.000	Local	99.847414	9,984,741.38	97.916469	9,791,646.90	-193,094.48	0.34
			Base	99.847414	9,984,741.38	97.916469	9,791,646.90	-193,094.48	0.34
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.759923	4,987,996.13	114.687196	5,734,359.80	746,363.67	0.20
			Base	99.759923	4,987,996.13	114.687196	5,734,359.80	746,363.67	0.20
912797GM3	TREASURY BILL 02/24 0.00000				0.010000	08 Feb 2024			
		10,000,000.000	Local	99.444778	9,944,477.78	99.458425	9,945,842.50	1,364.72	0.35
			Base	99.444778	9,944,477.78	99.458425	9,945,842.50	1,364.72	0.35
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	104.287441	5,214,372.04	102.480469	5,124,023.45	-90,348.59	0.18
			Base	104.287441	5,214,372.04	102.480469	5,124,023.45	-90,348.59	0.18
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	105.835003	13,229,375.40	103.910156	12,988,769.50	-240,605.90	0.45
			Base	105.835003	13,229,375.40	103.910156	12,988,769.50	-240,605.90	0.45

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	105.043935	13,130,491.87	103.546875	12,943,359.38	-187,132.49	0.45
			Base	105.043935	13,130,491.87	103.546875	12,943,359.38	-187,132.49	0.45
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026			
		20,000,000.000	Local	110.235490	22,047,098.07	106.636719	21,327,343.80	-719,754.27	0.74
			Base	110.235490	22,047,098.07	106.636719	21,327,343.80	-719,754.27	0.74
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026			
		12,500,000.000	Local	111.853180	13,981,647.45	106.601562	13,325,195.25	-656,452.20	0.46
			Base	111.853180	13,981,647.45	106.601562	13,325,195.25	-656,452.20	0.46
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027			
		15,000,000.000	Local	108.635619	16,295,342.79	108.101562	16,215,234.30	-80,108.49	0.56
			Base	108.635619	16,295,342.79	108.101562	16,215,234.30	-80,108.49	0.56
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027			
		15,000,000.000	Local	114.511618	17,176,742.69	107.910156	16,186,523.40	-990,219.29	0.56
			Base	114.511618	17,176,742.69	107.910156	16,186,523.40	-990,219.29	0.56
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028			
		22,500,000.000	Local	112.775371	25,374,458.45	106.996094	24,074,121.15	-1,300,337.30	0.84
			Base	112.775371	25,374,458.45	106.996094	24,074,121.15	-1,300,337.30	0.84
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028			
		17,500,000.000	Local	112.720821	19,726,143.73	106.121094	18,571,191.45	-1,154,952.28	0.65
			Base	112.720821	19,726,143.73	106.121094	18,571,191.45	-1,154,952.28	0.65
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044			
		5,000,000.000	Local	85.073567	4,253,678.36	83.093750	4,154,687.50	-98,990.86	0.14
			Base	85.073567	4,253,678.36	83.093750	4,154,687.50	-98,990.86	0.14
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045			
		5,000,000.000	Local	83.988952	4,199,447.60	82.835938	4,141,796.90	-57,650.70	0.14
			Base	83.988952	4,199,447.60	82.835938	4,141,796.90	-57,650.70	0.14
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042			
		25,000,000.000	Local	87.056647	21,764,161.78	77.031250	19,257,812.50	-2,506,349.28	0.67
			Base	87.056647	21,764,161.78	77.031250	19,257,812.50	-2,506,349.28	0.67

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

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810TK4	US TREASURY N/B 08/42 3.375	10,000,000.000	Local	89.309050	8,930,904.95	89.503906	8,950,390.60	19,485.65	0.31
			Base	89.309050	8,930,904.95	89.503906	8,950,390.60	19,485.65	0.31
912810TQ1	US TREASURY N/B 02/43 3.875	15,000,000.000	Local	98.342706	14,751,405.90	95.695312	14,354,296.80	-397,109.10	0.50
			Base	98.342706	14,751,405.90	95.695312	14,354,296.80	-397,109.10	0.50
9128283F5	US TREASURY N/B 11/27 2.25	10,000,000.000	Local	97.991776	9,799,177.57	94.097656	9,409,765.60	-389,411.97	0.33
			Base	97.991776	9,799,177.57	94.097656	9,409,765.60	-389,411.97	0.33
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	100.448371	2,511,209.28	97.761719	2,444,042.98	-67,166.30	0.09
			Base	100.448371	2,511,209.28	97.761719	2,444,042.98	-67,166.30	0.09
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	98.550171	9,855,017.12	94.585938	9,458,593.80	-396,423.32	0.33
			Base	98.550171	9,855,017.12	94.585938	9,458,593.80	-396,423.32	0.33
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.943212	9,994,321.15	94.980469	9,498,046.90	-496,274.25	0.33
			Base	99.943212	9,994,321.15	94.980469	9,498,046.90	-496,274.25	0.33
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.958780	4,997,939.02	93.937500	4,696,875.00	-301,064.02	0.16
			Base	99.958780	4,997,939.02	93.937500	4,696,875.00	-301,064.02	0.16
91282CAT8	US TREASURY N/B 10/25 0.25	5,000,000.000	Local	99.724234	4,986,211.69	92.910156	4,645,507.80	-340,703.89	0.16
			Base	99.724234	4,986,211.69	92.910156	4,645,507.80	-340,703.89	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5	10,000,000.000	Local	99.865601	9,986,560.13	96.511719	9,651,171.90	-335,388.23	0.34
			Base	99.865601	9,986,560.13	96.511719	9,651,171.90	-335,388.23	0.34
91282CEM9	US TREASURY N/B 04/29 2.875	10,000,000.000	Local	99.142179	9,914,217.88	95.230469	9,523,046.90	-391,170.98	0.33
			Base	99.142179	9,914,217.88	95.230469	9,523,046.90	-391,170.98	0.33

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEN7	US TREASURY N/B 04/27 2.75	10,000,000.000	Local	99.131590	9,913,158.97	2.750000	30 Apr 2027	-288,158.97	0.33
			Base	99.131590	9,913,158.97	96.250000	9,625,000.00	-288,158.97	0.33
91282CEV9	US TREASURY N/B 06/29 3.25	25,000,000.000	Local	97.155487	24,288,871.65	3.250000	30 Jun 2029	-64,262.15	0.84
			Base	97.155487	24,288,871.65	96.898438	24,224,609.50	-64,262.15	0.84
91282CEX5	US TREASURY N/B 06/24 3	5,000,000.000	Local	99.691402	4,984,570.11	3.000000	30 Jun 2024	-36,913.86	0.17
			Base	99.691402	4,984,570.11	98.953125	4,947,656.25	-36,913.86	0.17
91282CFL0	US TREASURY N/B 09/29 3.875	30,000,000.000	Local	97.781222	29,334,366.46	3.875000	30 Sep 2029	641,024.24	1.04
			Base	97.781222	29,334,366.46	99.917969	29,975,390.70	641,024.24	1.04
91282CFM8	US TREASURY N/B 09/27 4.125	5,000,000.000	Local	99.226679	4,961,333.97	4.125000	30 Sep 2027	73,822.28	0.18
			Base	99.226679	4,961,333.97	100.703125	5,035,156.25	73,822.28	0.18
91282CFP1	US TREASURY N/B 10/25 4.25	5,000,000.000	Local	98.702343	4,935,117.16	4.250000	15 Oct 2025	56,484.39	0.17
			Base	98.702343	4,935,117.16	99.832031	4,991,601.55	56,484.39	0.17
91282CFV8	US TREASURY N/B 11/32 4.125	5,000,000.000	Local	99.904301	4,995,215.07	4.125000	15 Nov 2032	96,777.13	0.18
			Base	99.904301	4,995,215.07	101.839844	5,091,992.20	96,777.13	0.18
91282CFW6	US TREASURY N/B 11/25 4.5	10,000,000.000	Local	99.854075	9,985,407.48	4.500000	15 Nov 2025	50,139.42	0.35
			Base	99.854075	9,985,407.48	100.355469	10,035,546.90	50,139.42	0.35
91282CGG0	US TREASURY N/B 01/25 4.125	5,000,000.000	Local	99.997519	4,999,875.95	4.125000	31 Jan 2025	-30,735.35	0.17
			Base	99.997519	4,999,875.95	99.382812	4,969,140.60	-30,735.35	0.17
91282CGV7	US TREASURY N/B 04/26 3.75	10,000,000.000	Local	100.061619	10,006,161.94	3.750000	15 Apr 2026	-96,005.74	0.34
			Base	100.061619	10,006,161.94	99.101562	9,910,156.20	-96,005.74	0.34

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030			
		5,000,000.000	Local Base	99.905795 99.905795	4,995,289.77 4,995,289.77	99.250000 99.250000	4,962,500.00 4,962,500.00	-32,789.77 -32,789.77	0.17 0.17
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030			
		10,000,000.000	Local Base	98.007274 98.007274	9,800,727.38 9,800,727.38	99.238281 99.238281	9,923,828.10 9,923,828.10	123,100.72 123,100.72	0.35 0.35
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033			
		10,000,000.000	Local Base	103.851313 103.851313	10,385,131.29 10,385,131.29	105.203125 105.203125	10,520,312.50 10,520,312.50	135,181.21 135,181.21	0.37 0.37
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		20,000,000.000	Local Base	99.873100 99.873100	19,974,620.01 19,974,620.01	104.766824 104.766824	20,953,364.80 20,953,364.80	978,744.79 978,744.79	0.73 0.73
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033			
		20,000,000.000	Local Base	99.665558 99.665558	19,933,111.62 19,933,111.62	105.919839 105.919839	21,183,967.80 21,183,967.80	1,250,856.18 1,250,856.18	0.74 0.74
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		5,000,000.000	Local Base	99.925473 99.925473	4,996,273.65 4,996,273.65	82.517871 82.517871	4,125,893.55 4,125,893.55	-870,380.10 -870,380.10	0.14 0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.120070	20 Mar 2026			
		15,000,000.000	Local Base	100.000000 100.000000	15,000,000.00 15,000,000.00	100.046827 100.046827	15,007,024.05 15,007,024.05	7,024.05 7,024.05	0.52 0.52
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		5,000,000.000	Local Base	99.999557 99.999557	4,999,977.83 4,999,977.83	98.923858 98.923858	4,946,192.90 4,946,192.90	-53,784.93 -53,784.93	0.17 0.17
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033			
		15,000,000.000	Local Base	99.845257 99.845257	14,976,788.52 14,976,788.52	102.215160 102.215160	15,332,274.00 15,332,274.00	355,485.48 355,485.48	0.53 0.53
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029			
		10,000,000.000	Local Base	99.981950 99.981950	9,998,195.00 9,998,195.00	99.490400 99.490400	9,949,040.00 9,949,040.00	-49,155.00 -49,155.00	0.35 0.35
Original Face:		10,000,000.000	Base	99.981950	9,998,195.00	99.490400	9,949,040.00	-49,155.00	0.35

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035			
		6,853,000.000	Local	90.736941	6,218,202.60	98.135288	6,725,211.29	507,008.69	0.23
			Base	90.736941	6,218,202.60	98.135288	6,725,211.29	507,008.69	0.23
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	103.197193	5,159,859.63	87.993478	4,399,673.90	-760,185.73	0.15
			Base	103.197193	5,159,859.63	87.993478	4,399,673.90	-760,185.73	0.15
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047			
		1,726,831.960	Local	105.860658	1,828,035.68	99.470110	1,717,681.65	-110,354.03	0.06
		Original Face: 9,250,000.000	Base	105.860658	1,828,035.68	99.470110	1,717,681.65	-110,354.03	0.06
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026			
		25,000,000.000	Local	99.976340	24,994,084.90	100.106529	25,026,632.25	32,547.35	0.87
			Base	99.976340	24,994,084.90	100.106529	25,026,632.25	32,547.35	0.87
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
		5,000,000.000	Local	99.969537	4,998,476.87	105.655356	5,282,767.80	284,290.93	0.18
			Base	99.969537	4,998,476.87	105.655356	5,282,767.80	284,290.93	0.18
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028			
		5,000,000.000	Local	99.839904	4,991,995.22	99.025774	4,951,288.70	-40,706.52	0.17
			Base	99.839904	4,991,995.22	99.025774	4,951,288.70	-40,706.52	0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030			
		5,000,000.000	Local	99.824141	4,991,207.04	99.916199	4,995,809.95	4,602.91	0.17
			Base	99.824141	4,991,207.04	99.916199	4,995,809.95	4,602.91	0.17
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		15,000,000.000	Local	97.650410	14,647,561.48	97.837339	14,675,600.85	28,039.37	0.51
			Base	97.650410	14,647,561.48	97.837339	14,675,600.85	28,039.37	0.51
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033			
		5,000,000.000	Local	92.091767	4,604,588.36	97.554897	4,877,744.85	273,156.49	0.17
			Base	92.091767	4,604,588.36	97.554897	4,877,744.85	273,156.49	0.17
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
		7,000,000.000	Local	99.908312	6,993,581.85	96.041452	6,722,901.64	-270,680.21	0.23
			Base	99.908312	6,993,581.85	96.041452	6,722,901.64	-270,680.21	0.23

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		2,821,571,720.140	Local	2,842,704,516.96		2,758,994,450.16	-83,710,066.80	95.96
Original Face:		2,265,657,368.000	Base	2,842,704,516.96		2,758,994,450.16	-83,710,066.80	95.96
FIXED INCOME Total								
		2,821,571,720.140	Base	2,842,704,516.96		2,758,994,450.16	-83,710,066.80	95.96
Original Face:		2,265,657,368.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,885,724,054.820	Base	2,965,041,677.41		2,875,009,058.72	-90,032,618.69	100.00
Original Face:		2,265,657,368.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-39,299.430	Local	1.000000	-39,299.43	1.000000	-39,299.43	0.00	0.01
			Base	1.000000	-39,299.43	1.000000	-39,299.43	0.00	0.01
US DOLLAR Total									
		-39,299.430	Local		-39,299.43		-39,299.43	0.00	0.01
			Base		-39,299.43		-39,299.43	0.00	0.01
CASH Total									
		-39,299.430	Base		-39,299.43		-39,299.43	0.00	0.01
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
0020A2BM3	AT+T INC				5.720000	21 Feb 2024			
		3,275,000.000	Local	99.189667	3,248,461.58	99.189667	3,248,461.58	0.00	0.48
			Base	99.189667	3,248,461.58	99.189667	3,248,461.58	0.00	0.48
06417M4Q5	BANK OF NOVA SCOTIA				5.980000	03 Oct 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.481903	5,024,095.15	24,095.15	0.74
			Base	100.000000	5,000,000.00	100.481903	5,024,095.15	24,095.15	0.74
26244HC43	DUKE ENERGY CORP				5.600000	04 Mar 2024			
		5,000,000.000	Local	99.020000	4,951,000.00	98.964900	4,948,245.00	-2,755.00	0.73
			Base	99.020000	4,951,000.00	98.964900	4,948,245.00	-2,755.00	0.73
30601VA92	FAIRWAY FINANCE CORP				5.550000	09 Jan 2024			
		5,000,000.000	Local	99.876667	4,993,833.33	99.876667	4,993,833.35	0.02	0.73
			Base	99.876667	4,993,833.33	99.876667	4,993,833.35	0.02	0.73
30601VD32	FAIRWAY FINANCE CORP				5.630000	03 Apr 2024			
		2,000,000.000	Local	98.545584	1,970,911.67	98.547413	1,970,948.26	36.59	0.29
			Base	98.545584	1,970,911.67	98.547413	1,970,948.26	36.59	0.29

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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40060WD17	GTA FDG LLC DISC					5.620000	01 Apr 2024		
	1,500,000.000	Local	98.579389	1,478,690.83	98.576561	1,478,648.42	-42.41	0.22	
		Base	98.579389	1,478,690.83	98.576561	1,478,648.42	-42.41	0.22	
41282JA84	HARLEY DAVIDSON FND CP					6.150000	08 Jan 2024		
	3,000,000.000	Local	99.880417	2,996,412.50	99.880417	2,996,412.50	0.00	0.44	
		Base	99.880417	2,996,412.50	99.880417	2,996,412.50	0.00	0.44	
41282JB18	HARLEY DAVIDSON FND CP					6.070000	01 Feb 2024		
	5,000,000.000	Local	99.477306	4,973,865.28	99.477306	4,973,865.30	0.02	0.73	
		Base	99.477306	4,973,865.28	99.477306	4,973,865.30	0.02	0.73	
41282JBT7	HARLEY DAVIDSON FND CP					6.090000	27 Feb 2024		
	5,000,000.000	Local	99.035750	4,951,787.50	99.035750	4,951,787.50	0.00	0.73	
		Base	99.035750	4,951,787.50	99.035750	4,951,787.50	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	99.963058	4,998,152.90	-1,847.10	0.74	
		Base	100.000000	5,000,000.00	99.963058	4,998,152.90	-1,847.10	0.74	
46651VDT0	J.P. MORGAN SECURITIES					5.960000	07 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.093400	5,004,670.00	4,670.00	0.74	
		Base	100.000000	5,000,000.00	100.093400	5,004,670.00	4,670.00	0.74	
65339MAX4	NEXTERA ENERGY CAP HLDGS INC					5.720000	31 Jan 2024		
	5,000,000.000	Local	99.523333	4,976,166.66	99.523333	4,976,166.66	0.00	0.73	
		Base	99.523333	4,976,166.66	99.523333	4,976,166.66	0.00	0.73	
6840C2C45	ORACLE CORPORATION					5.710000	04 Mar 2024		
	5,000,000.000	Local	99.000750	4,950,037.50	98.976267	4,948,813.35	-1,224.15	0.73	
		Base	99.000750	4,950,037.50	98.976267	4,948,813.35	-1,224.15	0.73	
89233GCR5	TOYOTA MOTOR CREDIT					5.620000	25 Mar 2024		
	5,000,000.000	Local	98.688667	4,934,433.33	98.706842	4,935,342.10	908.77	0.73	
		Base	98.688667	4,934,433.33	98.706842	4,935,342.10	908.77	0.73	
89233GFU5	TOYOTA MOTOR CREDIT					5.630000	28 Jun 2024		
	2,000,000.000	Local	97.200639	1,944,012.78	97.378290	1,947,565.80	3,553.02	0.29	
		Base	97.200639	1,944,012.78	97.378290	1,947,565.80	3,553.02	0.29	

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STATE STREET

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91842JA90	VW CR INC	5,000,000.000	Local	99.872889	4,993,644.44	99.872889	09 Jan 2024 4,993,644.44	0.00	0.73
			Base	99.872889	4,993,644.44	99.872889	4,993,644.44	0.00	0.73
91842JE70	VW CR INC	5,000,000.000	Local	97.953889	4,897,694.45	97.973324	07 May 2024 4,898,666.20	971.75	0.72
			Base	97.953889	4,897,694.45	97.973324	4,898,666.20	971.75	0.72
92646KA28	VICTORY RECEIVABLES	5,000,000.000	Local	99.984583	4,999,229.17	99.984583	02 Jan 2024 4,999,229.15	-0.02	0.74
			Base	99.984583	4,999,229.17	99.984583	4,999,229.15	-0.02	0.74
979QHR003	SOUTH STREET REPO	23,610,826.830	Local	100.000000	23,610,826.83	100.000000	02 Jan 2024 23,610,826.83	0.00	3.47
			Base	100.000000	23,610,826.83	100.000000	23,610,826.83	0.00	3.47
US DOLLAR Total		100,385,826.830	Local		99,871,007.85		99,899,374.49	28,366.64	14.69
			Base		99,871,007.85		99,899,374.49	28,366.64	14.69
CASH EQUIVALENT Total		100,385,826.830	Base		99,871,007.85		99,899,374.49	28,366.64	14.69
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125	2,500,000.000	Local	99.957453	2,498,936.33	92.314675	15 Mar 2026 2,307,866.88	-191,069.45	0.34
			Base	99.957453	2,498,936.33	92.314675	2,307,866.88	-191,069.45	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9	3,000,000.000	Local	99.992732	2,999,781.96	98.897649	25 Mar 2024 2,966,929.47	-32,852.49	0.44
			Base	99.992732	2,999,781.96	98.897649	2,966,929.47	-32,852.49	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7	3,000,000.000	Local	99.925636	2,997,769.07	93.596881	25 Mar 2026 2,807,906.43	-189,862.64	0.41
			Base	99.925636	2,997,769.07	93.596881	2,807,906.43	-189,862.64	0.41

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02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		3,000,000.000	Local	99.968078	2,999,042.34	93.891909	2,816,757.27	-182,285.07	0.41
			Base	99.968078	2,999,042.34	93.891909	2,816,757.27	-182,285.07	0.41
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		4,000,000.000	Local	99.982416	3,999,296.64	98.233586	3,929,343.44	-69,953.20	0.58
			Base	99.982416	3,999,296.64	98.233586	3,929,343.44	-69,953.20	0.58
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		3,000,000.000	Local	99.861028	2,995,830.83	97.184498	2,915,534.94	-80,295.89	0.43
			Base	99.861028	2,995,830.83	97.184498	2,915,534.94	-80,295.89	0.43
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		3,000,000.000	Local	99.996078	2,999,882.34	100.310374	3,009,311.22	9,428.88	0.44
			Base	99.996078	2,999,882.34	100.310374	3,009,311.22	9,428.88	0.44
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.962812	4,998,140.61	98.222304	4,911,115.20	-87,025.41	0.72
			Base	99.962812	4,998,140.61	98.222304	4,911,115.20	-87,025.41	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.330000	04 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.235268	3,007,058.04	7,058.04	0.44
			Base	100.000000	3,000,000.00	100.235268	3,007,058.04	7,058.04	0.44
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.945650	1,998,913.00	98.396699	1,967,933.98	-30,979.02	0.29
			Base	99.945650	1,998,913.00	98.396699	1,967,933.98	-30,979.02	0.29
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	101.203702	5,060,185.10	60,185.10	0.74
			Base	100.000000	5,000,000.00	101.203702	5,060,185.10	60,185.10	0.74
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027			
		2,500,000.000	Local	99.996933	2,499,923.32	100.340080	2,508,502.00	8,578.68	0.37
		Original Face:	2,500,000.000	Base	99.996933	2,499,923.32	100.340080	2,508,502.00	8,578.68
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.986162	1,999,723.24	97.206788	1,944,135.76	-55,587.48	0.29
			Base	99.986162	1,999,723.24	97.206788	1,944,135.76	-55,587.48	0.29

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02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
	3,000,000.000	Local		99.972402	2,999,172.07	96.489248	2,894,677.44	-104,494.63	0.43
		Base		99.972402	2,999,172.07	96.489248	2,894,677.44	-104,494.63	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					6.310000	12 Jan 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.538544	3,016,156.32	16,156.32	0.44
		Base		100.000000	3,000,000.00	100.538544	3,016,156.32	16,156.32	0.44
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.048787	2,000,975.74	975.74	0.29
		Base		100.000000	2,000,000.00	100.048787	2,000,975.74	975.74	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local		99.852010	1,997,040.20	102.306442	2,046,128.84	49,088.64	0.30
		Base		99.852010	1,997,040.20	102.306442	2,046,128.84	49,088.64	0.30
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.968302	1,999,366.03	97.886256	1,957,725.12	-41,640.91	0.29
		Base		99.968302	1,999,366.03	97.886256	1,957,725.12	-41,640.91	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.951378	4,997,568.89	95.371911	4,768,595.55	-228,973.34	0.70
		Base		99.951378	4,997,568.89	95.371911	4,768,595.55	-228,973.34	0.70
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.905244	4,995,262.18	92.649125	4,632,456.25	-362,805.93	0.68
		Base		99.905244	4,995,262.18	92.649125	4,632,456.25	-362,805.93	0.68
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local		99.918563	2,997,556.90	99.400864	2,982,025.92	-15,530.98	0.44
		Base		99.918563	2,997,556.90	99.400864	2,982,025.92	-15,530.98	0.44
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local		99.895102	2,996,853.06	100.668112	3,020,043.36	23,190.30	0.44
		Base		99.895102	2,996,853.06	100.668112	3,020,043.36	23,190.30	0.44
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local		99.871071	2,996,132.14	90.723446	2,721,703.38	-274,428.76	0.40
		Base		99.871071	2,996,132.14	90.723446	2,721,703.38	-274,428.76	0.40

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06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local		98.488214	2,954,646.42	90.246214	2,707,386.42	-247,260.00	0.40
		Base		98.488214	2,954,646.42	90.246214	2,707,386.42	-247,260.00	0.40
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	97.998565	1,959,971.30	-40,028.70	0.29
		Base		100.000000	2,000,000.00	97.998565	1,959,971.30	-40,028.70	0.29
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local		100.000000	3,000,000.00	100.025472	3,000,764.16	764.16	0.44
		Base		100.000000	3,000,000.00	100.025472	3,000,764.16	764.16	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	96.520438	3,860,817.52	-139,182.48	0.57
		Base		100.000000	4,000,000.00	96.520438	3,860,817.52	-139,182.48	0.57
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	94.106000	2,823,180.00	-176,820.00	0.42
		Base		100.000000	3,000,000.00	94.106000	2,823,180.00	-176,820.00	0.42
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	93.401479	3,949,948.55	-279,051.45	0.58
		Base		100.000000	4,229,000.00	93.401479	3,949,948.55	-279,051.45	0.58
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local		87.634692	2,629,040.76	86.928347	2,607,850.41	-21,190.35	0.38
		Base		87.634692	2,629,040.76	86.928347	2,607,850.41	-21,190.35	0.38
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local		99.977366	999,773.66	99.057049	990,570.49	-9,203.17	0.15
		Base		99.977366	999,773.66	99.057049	990,570.49	-9,203.17	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local		99.966482	999,664.82	100.341957	1,003,419.57	3,754.75	0.15
		Base		99.966482	999,664.82	100.341957	1,003,419.57	3,754.75	0.15
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	98.255169	1,965,103.38	-34,896.62	0.29
		Base		100.000000	2,000,000.00	98.255169	1,965,103.38	-34,896.62	0.29

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.971552	2,999,146.55	97.328093	2,919,842.79	-79,303.76	0.43
		Base		99.971552	2,999,146.55	97.328093	2,919,842.79	-79,303.76	0.43
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.988675	2,999,660.25	98.405172	2,952,155.16	-47,505.09	0.43
		Base		99.988675	2,999,660.25	98.405172	2,952,155.16	-47,505.09	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					6.020000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.013000	3,000,390.00	390.00	0.44
		Base		100.000000	3,000,000.00	100.013000	3,000,390.00	390.00	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	98.971000	2,969,130.00	-30,870.00	0.44
		Base		100.000000	3,000,000.00	98.971000	2,969,130.00	-30,870.00	0.44
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local		99.225680	2,401,261.46	90.008901	2,178,215.40	-223,046.06	0.32
		Base		99.225680	2,401,261.46	90.008901	2,178,215.40	-223,046.06	0.32
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.860000	10 Jan 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.740818	2,992,224.54	-7,775.46	0.44
		Base		100.000000	3,000,000.00	99.740818	2,992,224.54	-7,775.46	0.44
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.838000	18 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.826775	2,994,803.25	-5,196.75	0.44
		Base		100.000000	3,000,000.00	99.826775	2,994,803.25	-5,196.75	0.44
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	99.391267	1,987,825.34	-12,174.66	0.29
		Base		100.000000	2,000,000.00	99.391267	1,987,825.34	-12,174.66	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	98.805019	1,976,100.38	-23,899.62	0.29
		Base		100.000000	2,000,000.00	98.805019	1,976,100.38	-23,899.62	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.968363	4,998,418.16	97.061312	4,853,065.60	-145,352.56	0.71
		Base		99.968363	4,998,418.16	97.061312	4,853,065.60	-145,352.56	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		99.996445	2,999,893.35	99.672753	2,990,182.59	-9,710.76	0.44
		Base		99.996445	2,999,893.35	99.672753	2,990,182.59	-9,710.76	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
	3,000,000.000	Local		99.752631	2,992,578.93	100.509496	3,015,284.88	22,705.95	0.44
		Base		99.752631	2,992,578.93	100.509496	3,015,284.88	22,705.95	0.44
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
	5,000,000.000	Local		99.997384	4,999,869.20	100.612350	5,030,617.50	30,748.30	0.74
	Original Face:	Base		99.997384	4,999,869.20	100.612350	5,030,617.50	30,748.30	0.74
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	90.839000	2,725,170.00	-274,830.00	0.40
		Base		100.000000	3,000,000.00	90.839000	2,725,170.00	-274,830.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.930000	09 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	98.229821	2,946,894.63	-53,105.37	0.43
		Base		100.000000	3,000,000.00	98.229821	2,946,894.63	-53,105.37	0.43
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
	3,000,000.000	Local		100.000000	3,000,000.00	98.826039	2,964,781.17	-35,218.83	0.44
		Base		100.000000	3,000,000.00	98.826039	2,964,781.17	-35,218.83	0.44
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	100.107069	3,003,212.07	3,212.07	0.44
		Base		100.000000	3,000,000.00	100.107069	3,003,212.07	3,212.07	0.44
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.996873	1,999,937.45	99.549714	1,990,994.28	-8,943.17	0.29
		Base		99.996873	1,999,937.45	99.549714	1,990,994.28	-8,943.17	0.29
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
	2,000,000.000	Local		99.841995	1,996,839.89	99.837865	1,996,757.30	-82.59	0.29
		Base		99.841995	1,996,839.89	99.837865	1,996,757.30	-82.59	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		99.968111	2,999,043.32	96.803406	2,904,102.18	-94,941.14	0.43
		Base		99.968111	2,999,043.32	96.803406	2,904,102.18	-94,941.14	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
	3,000,000.000	Local		99.940618	2,998,218.55	98.309339	2,949,280.17	-48,938.38	0.43
		Base		99.940618	2,998,218.55	98.309339	2,949,280.17	-48,938.38	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
	3,000,000.000	Local		99.982831	2,999,484.94	100.600336	3,018,010.08	18,525.14	0.44
		Base		99.982831	2,999,484.94	100.600336	3,018,010.08	18,525.14	0.44
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	94.044938	4,702,246.90	-297,753.10	0.69
		Base		100.000000	5,000,000.00	94.044938	4,702,246.90	-297,753.10	0.69
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
	3,000,000.000	Local		100.000000	3,000,000.00	100.848112	3,025,443.36	25,443.36	0.45
		Base		100.000000	3,000,000.00	100.848112	3,025,443.36	25,443.36	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	90.737056	2,722,111.68	-277,888.32	0.40
		Base		100.000000	3,000,000.00	90.737056	2,722,111.68	-277,888.32	0.40
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	92.092455	4,604,622.75	-395,377.25	0.68
		Base		100.000000	5,000,000.00	92.092455	4,604,622.75	-395,377.25	0.68
17330RVT9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7					5.700000	20 Oct 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.647877	4,982,393.85	-17,606.15	0.73
		Base		100.000000	5,000,000.00	99.647877	4,982,393.85	-17,606.15	0.73
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.707000	21 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.484936	2,984,548.08	-15,451.92	0.44
		Base		100.000000	3,000,000.00	99.484936	2,984,548.08	-15,451.92	0.44
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local		99.998917	2,999,967.51	99.793069	2,993,792.07	-6,175.44	0.44
		Base		99.998917	2,999,967.51	99.793069	2,993,792.07	-6,175.44	0.44

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24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
		2,000,000.000	Local 99.984956	1,999,699.11	96.909659	1,938,193.18	-61,505.93	0.29
			Base 99.984956	1,999,699.11	96.909659	1,938,193.18	-61,505.93	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.945749	4,997,287.47	97.660718	4,883,035.90	-114,251.57	0.72
			Base 99.945749	4,997,287.47	97.660718	4,883,035.90	-114,251.57	0.72
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
		2,000,000.000	Local 99.938773	1,998,775.46	92.613788	1,852,275.76	-146,499.70	0.27
			Base 99.938773	1,998,775.46	92.613788	1,852,275.76	-146,499.70	0.27
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.047866	4,902,393.30	-97,606.70	0.72
			Base 100.000000	5,000,000.00	98.047866	4,902,393.30	-97,606.70	0.72
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		273,035.240	Local 102.723498	280,471.35	97.718337	266,805.50	-13,665.85	0.04
Original Face:		2,090,000.000	Base 102.723498	280,471.35	97.718337	266,805.50	-13,665.85	0.04
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		843.280	Local 100.010673	843.37	99.566312	839.62	-3.75	0.00
Original Face:		1,000,000.000	Base 100.010673	843.37	99.566312	839.62	-3.75	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		333.680	Local 100.014984	333.73	99.566312	332.23	-1.50	0.00
Original Face:		2,206,300.000	Base 100.014984	333.73	99.566312	332.23	-1.50	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		128,959.900	Local 100.509856	129,617.41	97.506351	125,744.09	-3,873.32	0.02
Original Face:		5,000,000.000	Base 100.509856	129,617.41	97.506351	125,744.09	-3,873.32	0.02
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		460,478.800	Local 100.951071	464,858.28	96.141778	442,712.51	-22,145.77	0.07
Original Face:		5,000,000.000	Base 100.951071	464,858.28	96.141778	442,712.51	-22,145.77	0.07
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		651.680	Local 100.082863	652.22	99.566312	648.85	-3.37	0.00
Original Face:		1,000,000.000	Base 100.082863	652.22	99.566312	648.85	-3.37	0.00

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3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		33,229.680	Local 100.295188	33,327.77	98.896667	32,863.05	-464.72	0.00
Original Face:		6,000,000.000	Base 100.295188	33,327.77	98.896667	32,863.05	-464.72	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		32,461.600	Local 100.420189	32,598.00	98.527499	31,983.60	-614.40	0.00
Original Face:		5,000,000.000	Base 100.420189	32,598.00	98.527499	31,983.60	-614.40	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		515,379.150	Local 103.039085	531,041.96	94.874489	488,963.33	-42,078.63	0.07
Original Face:		5,000,000.000	Base 103.039085	531,041.96	94.874489	488,963.33	-42,078.63	0.07
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		481,065.920	Local 102.870638	494,875.58	97.780139	470,386.93	-24,488.65	0.07
Original Face:		5,700,000.000	Base 102.870638	494,875.58	97.780139	470,386.93	-24,488.65	0.07
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		190,471.120	Local 102.706279	195,625.80	97.039959	184,833.10	-10,792.70	0.03
Original Face:		2,000,000.000	Base 102.706279	195,625.80	97.039959	184,833.10	-10,792.70	0.03
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	92.392992	2,771,789.76	-228,210.24	0.41
			Base 100.000000	3,000,000.00	92.392992	2,771,789.76	-228,210.24	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
		2,925,000.000	Local 100.000000	2,925,000.00	92.910287	2,717,625.89	-207,374.11	0.40
Original Face:		3,000,000.000	Base 100.000000	2,925,000.00	92.910287	2,717,625.89	-207,374.11	0.40
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	94.697264	2,840,917.92	-159,082.08	0.42
			Base 100.000000	3,000,000.00	94.697264	2,840,917.92	-159,082.08	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	98.349482	2,950,484.46	-49,515.54	0.43
			Base 100.000000	3,000,000.00	98.349482	2,950,484.46	-49,515.54	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	95.187684	4,283,445.78	-216,554.22	0.63
			Base 100.000000	4,500,000.00	95.187684	4,283,445.78	-216,554.22	0.63

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3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4					3.400000	26 Jul 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	99.057063	2,476,426.58	-23,573.42	0.36	
		Base	100.000000	2,500,000.00	99.057063	2,476,426.58	-23,573.42	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	99.439062	2,485,976.55	-14,023.45	0.37	
		Base	100.000000	2,500,000.00	99.439062	2,485,976.55	-14,023.45	0.37	
3130AUH31	FEDERAL HOME LOAN BANK BONDS 01/24 5.2					5.200000	30 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.952211	4,997,610.55	-2,389.45	0.74	
		Base	100.000000	5,000,000.00	99.952211	4,997,610.55	-2,389.45	0.74	
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5					5.000000	21 Aug 2025		
	2,745,000.000	Local	99.948619	2,743,589.58	99.741993	2,737,917.71	-5,671.87	0.40	
		Base	99.948619	2,743,589.58	99.741993	2,737,917.71	-5,671.87	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	99.635330	4,981,766.50	-18,233.50	0.73	
		Base	100.000000	5,000,000.00	99.635330	4,981,766.50	-18,233.50	0.73	
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
	3,000,000.000	Local	99.983388	2,999,501.65	93.992346	2,819,770.38	-179,731.27	0.41	
		Base	99.983388	2,999,501.65	93.992346	2,819,770.38	-179,731.27	0.41	
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
	3,000,000.000	Local	99.984438	2,999,533.14	94.091875	2,822,756.25	-176,776.89	0.42	
		Base	99.984438	2,999,533.14	94.091875	2,822,756.25	-176,776.89	0.42	
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	94.604905	2,838,147.15	-161,852.85	0.42	
		Base	100.000000	3,000,000.00	94.604905	2,838,147.15	-161,852.85	0.42	
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR					5.565000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	0.74	
		Base	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	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	99.438575	2,983,157.25	-16,842.75	0.44	
		Base	100.000000	3,000,000.00	99.438575	2,983,157.25	-16,842.75	0.44	

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3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
	1,366,797.880	Local	101.918505	1,393,019.96	87.280926	1,192,953.85	-200,066.11	0.18	
Original Face:	2,000,000.000	Base	101.918505	1,393,019.96	87.280926	1,192,953.85	-200,066.11	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	95.110628	2,853,318.84	-146,681.16	0.42	
		Base	100.000000	3,000,000.00	95.110628	2,853,318.84	-146,681.16	0.42	
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.332810	4,666,640.50	-333,359.50	0.69	
		Base	100.000000	5,000,000.00	93.332810	4,666,640.50	-333,359.50	0.69	
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.778170	2,783,345.10	-216,654.90	0.41	
		Base	100.000000	3,000,000.00	92.778170	2,783,345.10	-216,654.90	0.41	
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.363599	1,987,271.98	-12,728.02	0.29	
		Base	100.000000	2,000,000.00	99.363599	1,987,271.98	-12,728.02	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	99.771705	2,993,151.15	-6,848.85	0.44	
		Base	100.000000	3,000,000.00	99.771705	2,993,151.15	-6,848.85	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	99.949829	1,939,026.68	-973.32	0.29	
		Base	100.000000	1,940,000.00	99.949829	1,939,026.68	-973.32	0.29	
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
	1,376,334.600	Local	102.303001	1,408,031.60	90.434280	1,244,678.29	-163,353.31	0.18	
Original Face:	3,000,000.000	Base	102.303001	1,408,031.60	90.434280	1,244,678.29	-163,353.31	0.18	
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
	2,425,899.510	Local	101.662824	2,466,237.94	83.212100	2,018,641.93	-447,596.01	0.30	
Original Face:	3,000,000.000	Base	101.662824	2,466,237.94	83.212100	2,018,641.93	-447,596.01	0.30	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.263017	2,827,890.51	-172,109.49	0.42	
		Base	100.000000	3,000,000.00	94.263017	2,827,890.51	-172,109.49	0.42	

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3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
		740,194.440	Local 99.889090	739,373.49	95.861010	709,557.87	-29,815.62	0.10
Original Face:		8,190,000.000	Base 99.889090	739,373.49	95.861010	709,557.87	-29,815.62	0.10
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
		1,223,422.170	Local 102.348795	1,252,157.85	90.758510	1,110,359.73	-141,798.12	0.16
Original Face:		3,000,000.000	Base 102.348795	1,252,157.85	90.758510	1,110,359.73	-141,798.12	0.16
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		113,590.980	Local 100.584492	114,254.91	96.304886	109,393.66	-4,861.25	0.02
Original Face:		1,500,000.000	Base 100.584492	114,254.91	96.304886	109,393.66	-4,861.25	0.02
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.390000	01 May 2053		
		1,872,251.540	Local 100.227436	1,876,509.71	100.701227	1,885,380.27	8,870.56	0.28
Original Face:		2,000,000.000	Base 100.227436	1,876,509.71	100.701227	1,885,380.27	8,870.56	0.28
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		21,630.700	Local 101.164826	21,882.66	99.982809	21,626.98	-255.68	0.00
Original Face:		983,845.000	Base 101.164826	21,882.66	99.982809	21,626.98	-255.68	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		552,113.120	Local 102.987085	568,605.21	97.582368	538,765.06	-29,840.15	0.08
Original Face:		5,200,000.000	Base 102.987085	568,605.21	97.582368	538,765.06	-29,840.15	0.08
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		121,489.950	Local 100.572714	122,185.74	96.733894	117,521.96	-4,663.78	0.02
Original Face:		2,680,283.000	Base 100.572714	122,185.74	96.733894	117,521.96	-4,663.78	0.02
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		1,027,807.350	Local 100.945973	1,037,530.13	96.401000	990,816.56	-46,713.57	0.15
Original Face:		15,000,000.000	Base 100.945973	1,037,530.13	96.401000	990,816.56	-46,713.57	0.15
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		419,969.000	Local 100.579207	422,401.49	96.011335	403,217.84	-19,183.65	0.06
Original Face:		4,200,000.000	Base 100.579207	422,401.49	96.011335	403,217.84	-19,183.65	0.06
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		1,442.190	Local 100.299544	1,446.51	100.572431	1,450.45	3.94	0.00
Original Face:		1,500,000.000	Base 100.299544	1,446.51	100.572431	1,450.45	3.94	0.00

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	10,861.370	Local		100.213141	10,884.52	98.603061	10,709.64	-174.88	0.00
Original Face:	3,200,000.000	Base		100.213141	10,884.52	98.603061	10,709.64	-174.88	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	21,359.950	Local		101.132306	21,601.81	97.927958	20,917.36	-684.45	0.00
Original Face:	765,534.000	Base		101.132306	21,601.81	97.927958	20,917.36	-684.45	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	264,823.130	Local		100.944253	267,323.73	96.401283	255,292.90	-12,030.83	0.04
Original Face:	5,157,070.000	Base		100.944253	267,323.73	96.401283	255,292.90	-12,030.83	0.04
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	12,473.850	Local		100.284836	12,509.38	99.459289	12,406.40	-102.98	0.00
Original Face:	5,000,000.000	Base		100.284836	12,509.38	99.459289	12,406.40	-102.98	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	38,807.750	Local		100.500055	39,001.81	98.758714	38,326.03	-675.78	0.01
Original Face:	5,000,000.000	Base		100.500055	39,001.81	98.758714	38,326.03	-675.78	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	125,867.600	Local		102.820774	129,418.04	97.604116	122,851.96	-6,566.08	0.02
Original Face:	2,000,000.000	Base		102.820774	129,418.04	97.604116	122,851.96	-6,566.08	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	49,507.150	Local		102.671271	50,829.62	99.982722	49,498.60	-1,331.02	0.01
Original Face:	5,000,000.000	Base		102.671271	50,829.62	99.982722	49,498.60	-1,331.02	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	751,475.330	Local		105.297663	791,285.96	99.972648	751,269.79	-40,016.17	0.11
Original Face:	14,750,000.000	Base		105.297663	791,285.96	99.972648	751,269.79	-40,016.17	0.11
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	22,471.620	Local		100.315287	22,542.47	97.938757	22,008.43	-534.04	0.00
Original Face:	2,000,000.000	Base		100.315287	22,542.47	97.938757	22,008.43	-534.04	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	93.500732	1,870,014.64	-129,985.36	0.28
		Base		100.000000	2,000,000.00	93.500732	1,870,014.64	-129,985.36	0.28

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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.582000	20 Oct 2067			
		1,877,578.550	Local	102.222883	1,919,314.92	98.421000	1,847,931.58	-71,383.34	0.27
Original Face:		3,000,000.000	Base	102.222883	1,919,314.92	98.421000	1,847,931.58	-71,383.34	0.27
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				1.250000	24 Nov 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	92.736888	2,782,106.64	-217,893.36	0.41
			Base	100.000000	3,000,000.00	92.736888	2,782,106.64	-217,893.36	0.41
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.320318	2,739,609.54	-260,390.46	0.40
			Base	100.000000	3,000,000.00	91.320318	2,739,609.54	-260,390.46	0.40
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	90.048582	2,701,457.46	-298,542.54	0.40
			Base	100.000000	3,000,000.00	90.048582	2,701,457.46	-298,542.54	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.974215	2,999,226.44	95.515287	2,865,458.61	-133,767.83	0.42
			Base	99.974215	2,999,226.44	95.515287	2,865,458.61	-133,767.83	0.42
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	96.641029	2,899,230.87	-100,769.13	0.43
			Base	100.000000	3,000,000.00	96.641029	2,899,230.87	-100,769.13	0.43
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.211977	4,810,598.85	-189,401.15	0.71
			Base	100.000000	5,000,000.00	96.211977	4,810,598.85	-189,401.15	0.71
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042			
		15,133.160	Local	99.297437	15,026.84	99.144860	15,003.75	-23.09	0.00
Original Face:		1,900,000.000	Base	99.297437	15,026.84	99.144860	15,003.75	-23.09	0.00
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		125,117.160	Local	99.412647	124,382.28	97.978970	122,588.50	-1,793.78	0.02
Original Face:		3,000,000.000	Base	99.412647	124,382.28	97.978970	122,588.50	-1,793.78	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		654,413.630	Local	102.703877	672,108.17	95.572520	625,439.60	-46,668.57	0.09
Original Face:		3,000,000.000	Base	102.703877	672,108.17	95.572520	625,439.60	-46,668.57	0.09

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	269,830.820	Local		100.387406	270,876.16	97.022040	261,795.37	-9,080.79	0.04
Original Face:	1,000,000.000	Base		100.387406	270,876.16	97.022040	261,795.37	-9,080.79	0.04
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
	2,860,860.470	Local		103.098441	2,949,502.53	102.293030	2,926,460.86	-23,041.67	0.43
Original Face:	3,000,000.000	Base		103.098441	2,949,502.53	102.293030	2,926,460.86	-23,041.67	0.43
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
	2,907,745.640	Local		99.644373	2,897,404.92	101.781100	2,959,535.50	62,130.58	0.44
Original Face:	3,000,000.000	Base		99.644373	2,897,404.92	101.781100	2,959,535.50	62,130.58	0.44
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A					5.320000	15 Jun 2026		
	3,008,197.970	Local		99.998654	3,008,157.48	99.808160	3,002,427.04	-5,730.44	0.44
Original Face:	4,500,000.000	Base		99.998654	3,008,157.48	99.808160	3,002,427.04	-5,730.44	0.44
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
	2,000,000.000	Local		99.938471	1,998,769.41	100.513988	2,010,279.76	11,510.35	0.30
		Base		99.938471	1,998,769.41	100.513988	2,010,279.76	11,510.35	0.30
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					5.620000	06 Aug 2024		
	3,000,000.000	Local		100.011600	3,000,348.00	100.159665	3,004,789.95	4,441.95	0.44
		Base		100.011600	3,000,348.00	100.159665	3,004,789.95	4,441.95	0.44
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
	2,000,000.000	Local		99.991125	1,999,822.49	93.150933	1,863,018.66	-136,803.83	0.27
		Base		99.991125	1,999,822.49	93.150933	1,863,018.66	-136,803.83	0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	98.912293	2,967,368.79	-32,631.21	0.44
		Base		100.000000	3,000,000.00	98.912293	2,967,368.79	-32,631.21	0.44
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	2,000,000.000	Local		99.859518	1,997,190.35	99.776611	1,995,532.22	-1,658.13	0.29
		Base		99.859518	1,997,190.35	99.776611	1,995,532.22	-1,658.13	0.29
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
	5,000,000.000	Local		99.993927	4,999,696.35	100.394020	5,019,701.00	20,004.65	0.74
Original Face:	5,000,000.000	Base		99.993927	4,999,696.35	100.394020	5,019,701.00	20,004.65	0.74

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47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
		1,690,083.290	Local 99.986510	1,689,855.30	97.766420	1,652,333.93	-37,521.37	0.24
Original Face:		2,000,000.000	Base 99.986510	1,689,855.30	97.766420	1,652,333.93	-37,521.37	0.24
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
		4,000,000.000	Local 99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.59
Original Face:		4,000,000.000	Base 99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.59
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		2,000,000.000	Local 99.963785	1,999,275.70	93.698300	1,873,966.00	-125,309.70	0.28
			Base 99.963785	1,999,275.70	93.698300	1,873,966.00	-125,309.70	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	91.941133	1,838,822.66	-161,177.34	0.27
			Base 100.000000	2,000,000.00	91.941133	1,838,822.66	-161,177.34	0.27
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	98.873861	2,966,215.83	-33,784.17	0.44
			Base 100.000000	3,000,000.00	98.873861	2,966,215.83	-33,784.17	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	98.300668	2,949,020.04	-50,979.96	0.43
			Base 100.000000	3,000,000.00	98.300668	2,949,020.04	-50,979.96	0.43
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
		3,000,000.000	Local 99.986955	2,999,608.64	100.106771	3,003,203.13	3,594.49	0.44
			Base 99.986955	2,999,608.64	100.106771	3,003,203.13	3,594.49	0.44
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
		2,000,000.000	Local 99.967388	1,999,347.75	101.818966	2,036,379.32	37,031.57	0.30
			Base 99.967388	1,999,347.75	101.818966	2,036,379.32	37,031.57	0.30
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
		3,000,000.000	Local 99.977990	2,999,339.69	98.560821	2,956,824.63	-42,515.06	0.43
			Base 99.977990	2,999,339.69	98.560821	2,956,824.63	-42,515.06	0.43
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
		2,000,000.000	Local 100.000000	2,000,000.00	99.292348	1,985,846.96	-14,153.04	0.29
			Base 100.000000	2,000,000.00	99.292348	1,985,846.96	-14,153.04	0.29

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



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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	
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		5,000,000.000	Local	99.997605	4,999,880.27	99.460030	4,973,001.50	-26,878.77	0.73
			Base	99.997605	4,999,880.27	99.460030	4,973,001.50	-26,878.77	0.73
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		2,000,000.000	Local	99.975468	1,999,509.35	96.597370	1,931,947.40	-67,561.95	0.28
			Base	99.975468	1,999,509.35	96.597370	1,931,947.40	-67,561.95	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		3,000,000.000	Local	99.915775	2,997,473.25	101.005282	3,030,158.46	32,685.21	0.45
			Base	99.915775	2,997,473.25	101.005282	3,030,158.46	32,685.21	0.45
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		2,000,000.000	Local	99.863020	1,997,260.39	101.222240	2,024,444.80	27,184.41	0.30
			Base	99.863020	1,997,260.39	101.222240	2,024,444.80	27,184.41	0.30
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026			
		2,000,000.000	Local	99.966772	1,999,335.44	102.654299	2,053,085.98	53,750.54	0.30
			Base	99.966772	1,999,335.44	102.654299	2,053,085.98	53,750.54	0.30
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.948430	2,998,452.91	95.858953	2,875,768.59	-122,684.32	0.42
			Base	99.948430	2,998,452.91	95.858953	2,875,768.59	-122,684.32	0.42
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		5,000,000.000	Local	99.997227	4,999,861.37	99.830277	4,991,513.85	-8,347.52	0.73
			Base	99.997227	4,999,861.37	99.830277	4,991,513.85	-8,347.52	0.73
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.923955	4,996,197.77	96.901410	4,845,070.50	-151,127.27	0.71
			Base	99.923955	4,996,197.77	96.901410	4,845,070.50	-151,127.27	0.71
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,000,000.000	Local	100.148938	2,002,978.76	100.903169	2,018,063.38	15,084.62	0.30
			Base	100.148938	2,002,978.76	100.903169	2,018,063.38	15,084.62	0.30
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.420000	21 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.038002	3,001,140.06	1,140.06	0.44
			Base	100.000000	3,000,000.00	100.038002	3,001,140.06	1,140.06	0.44

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665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.887736	998,877.36	98.731808	987,318.08	-11,559.28	0.15
			Base	99.887736	998,877.36	98.731808	987,318.08	-11,559.28	0.15
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.978614	1,999,572.28	93.326790	1,866,535.80	-133,036.48	0.27
			Base	99.978614	1,999,572.28	93.326790	1,866,535.80	-133,036.48	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		2,000,000.000	Local	99.949073	1,998,981.46	99.849131	1,996,982.62	-1,998.84	0.29
			Base	99.949073	1,998,981.46	99.849131	1,996,982.62	-1,998.84	0.29
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		3,000,000.000	Local	99.983918	2,999,517.55	99.039337	2,971,180.11	-28,337.44	0.44
			Base	99.983918	2,999,517.55	99.039337	2,971,180.11	-28,337.44	0.44
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.800000	13 Feb 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	99.983881	1,999,677.62	-322.38	0.29
			Base	100.000000	2,000,000.00	99.983881	1,999,677.62	-322.38	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.997089	2,999,912.66	94.204322	2,826,129.66	-173,783.00	0.42
			Base	99.997089	2,999,912.66	94.204322	2,826,129.66	-173,783.00	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.850000	12 Apr 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	99.955995	2,498,899.88	-1,100.12	0.37
			Base	100.000000	2,500,000.00	99.955995	2,498,899.88	-1,100.12	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.981995	1,999,639.90	92.881452	1,857,629.04	-142,010.86	0.27
			Base	99.981995	1,999,639.90	92.881452	1,857,629.04	-142,010.86	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
		3,000,000.000	Local	99.914140	2,997,424.19	102.713062	3,081,391.86	83,967.67	0.45
			Base	99.914140	2,997,424.19	102.713062	3,081,391.86	83,967.67	0.45
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.640000	05 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.996098	2,999,882.94	-117.06	0.44
			Base	100.000000	3,000,000.00	99.996098	2,999,882.94	-117.06	0.44

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771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.960000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.305376	3,009,161.28	9,161.28	0.44
			Base	100.000000	3,000,000.00	100.305376	3,009,161.28	9,161.28	0.44
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	98.291000	2,948,730.00	-51,270.00	0.43
			Base	100.000000	3,000,000.00	98.291000	2,948,730.00	-51,270.00	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	93.954000	2,818,620.00	-181,380.00	0.41
			Base	100.000000	3,000,000.00	93.954000	2,818,620.00	-181,380.00	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	97.985092	4,899,254.60	-100,745.40	0.72
			Base	100.000000	5,000,000.00	97.985092	4,899,254.60	-100,745.40	0.72
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.910000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.297175	1,985,943.50	-14,056.50	0.29
			Base	100.000000	2,000,000.00	99.297175	1,985,943.50	-14,056.50	0.29
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.638061	4,981,903.05	-18,096.95	0.73
			Base	100.000000	5,000,000.00	99.638061	4,981,903.05	-18,096.95	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	99.209841	4,960,492.05	-39,507.95	0.73
			Base	100.000000	5,000,000.00	99.209841	4,960,492.05	-39,507.95	0.73
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.110278	5,005,513.90	5,513.90	0.74
			Base	100.000000	5,000,000.00	100.110278	5,005,513.90	5,513.90	0.74
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.965794	1,999,315.87	96.527984	1,930,559.68	-68,756.19	0.28
			Base	99.965794	1,999,315.87	96.527984	1,930,559.68	-68,756.19	0.28
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		2,000,000.000	Local	99.990904	1,999,818.08	97.479754	1,949,595.08	-50,223.00	0.29
			Base	99.990904	1,999,818.08	97.479754	1,949,595.08	-50,223.00	0.29

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808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.450000	03 Mar 2027		
		3,000,000.000	Local 100.000000	3,000,000.00	98.930309	2,967,909.27	-32,090.73	0.44
			Base 100.000000	3,000,000.00	98.930309	2,967,909.27	-32,090.73	0.44
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
		1,886,625.100	Local 100.000000	1,886,625.10	99.624771	1,879,545.94	-7,079.16	0.28
Original Face:		2,000,000.000	Base 100.000000	1,886,625.10	99.624771	1,879,545.94	-7,079.16	0.28
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15				5.150000	06 Oct 2025		
		2,000,000.000	Local 99.870407	1,997,408.14	100.230151	2,004,603.02	7,194.88	0.29
			Base 99.870407	1,997,408.14	100.230151	2,004,603.02	7,194.88	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
		2,000,000.000	Local 99.947303	1,998,946.05	96.633801	1,932,676.02	-66,270.03	0.28
			Base 99.947303	1,998,946.05	96.633801	1,932,676.02	-66,270.03	0.28
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				5.820000	14 Feb 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000289	2,000,005.78	5.78	0.29
			Base 100.000000	2,000,000.00	100.000289	2,000,005.78	5.78	0.29
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	101.024568	3,030,737.04	30,737.04	0.45
			Base 100.000000	3,000,000.00	101.024568	3,030,737.04	30,737.04	0.45
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	97.846127	2,935,383.81	-64,616.19	0.43
			Base 100.000000	3,000,000.00	97.846127	2,935,383.81	-64,616.19	0.43
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.755000	04 Mar 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	99.971586	2,999,147.58	-852.42	0.44
			Base 100.000000	3,000,000.00	99.971586	2,999,147.58	-852.42	0.44
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
		3,000,000.000	Local 99.935553	2,998,066.60	97.236645	2,917,099.35	-80,967.25	0.43
			Base 99.935553	2,998,066.60	97.236645	2,917,099.35	-80,967.25	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	89.930885	2,697,926.55	-302,073.45	0.40
			Base 100.000000	3,000,000.00	89.930885	2,697,926.55	-302,073.45	0.40

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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	100.881259	2,017,625.18	17,625.18	0.30
			Base	100.000000	2,000,000.00	100.881259	2,017,625.18	17,625.18	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	98.400408	1,968,008.16	-31,991.84	0.29
			Base	100.000000	2,000,000.00	98.400408	1,968,008.16	-31,991.84	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.420000	06 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.355140	3,010,654.20	10,654.20	0.44
			Base	100.000000	3,000,000.00	100.355140	3,010,654.20	10,654.20	0.44
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285				4.285000	13 Sep 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.167451	1,983,349.02	-16,650.98	0.29
			Base	100.000000	2,000,000.00	99.167451	1,983,349.02	-16,650.98	0.29
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	101.450016	3,043,500.48	43,500.48	0.45
			Base	100.000000	3,000,000.00	101.450016	3,043,500.48	43,500.48	0.45
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		1,954,350.200	Local	99.998141	1,954,313.86	99.594040	1,946,416.32	-7,897.54	0.29
		Original Face: 5,000,000.000	Base	99.998141	1,954,313.86	99.594040	1,946,416.32	-7,897.54	0.29
89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1				5.604000	15 Aug 2024			
		844,923.720	Local	100.000000	844,923.72	100.006680	844,980.16	56.44	0.12
		Original Face: 3,500,000.000	Base	100.000000	844,923.72	100.006680	844,980.16	56.44	0.12
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.985001	4,999,250.04	96.731915	4,836,595.75	-162,654.29	0.71
			Base	99.985001	4,999,250.04	96.731915	4,836,595.75	-162,654.29	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		3,000,000.000	Local	99.994047	2,999,821.42	95.827104	2,874,813.12	-125,008.30	0.42
			Base	99.994047	2,999,821.42	95.827104	2,874,813.12	-125,008.30	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		3,000,000.000	Local	99.949894	2,998,496.82	98.383451	2,951,503.53	-46,993.29	0.43
			Base	99.949894	2,998,496.82	98.383451	2,951,503.53	-46,993.29	0.43

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89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.924780	2,997,743.39	101.482663	3,044,479.89	46,736.50	0.45
			Base	99.924780	2,997,743.39	101.482663	3,044,479.89	46,736.50	0.45
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		2,000,000.000	Local	99.977412	1,999,548.24	100.036253	2,000,725.06	1,176.82	0.29
			Base	99.977412	1,999,548.24	100.036253	2,000,725.06	1,176.82	0.29
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.920000	09 Mar 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.137578	2,002,751.56	2,751.56	0.29
			Base	100.000000	2,000,000.00	100.137578	2,002,751.56	2,751.56	0.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.951065	2,998,531.95	95.539167	2,866,175.01	-132,356.94	0.42
			Base	99.951065	2,998,531.95	95.539167	2,866,175.01	-132,356.94	0.42
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.825142	3,024,754.26	24,754.26	0.44
			Base	100.000000	3,000,000.00	100.825142	3,024,754.26	24,754.26	0.44
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		2,750,000.000	Local	99.994449	2,749,847.35	100.227940	2,756,268.35	6,421.00	0.41
		Original Face: 2,750,000.000	Base	99.994449	2,749,847.35	100.227940	2,756,268.35	6,421.00	0.41
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local	99.847414	1,996,948.27	97.916469	1,958,329.38	-38,618.89	0.29
			Base	99.847414	1,996,948.27	97.916469	1,958,329.38	-38,618.89	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.988688	4,999,434.40	98.267270	4,913,363.50	-86,070.90	0.72
			Base	99.988688	4,999,434.40	98.267270	4,913,363.50	-86,070.90	0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local	99.968699	2,999,060.97	95.186796	2,855,603.88	-143,457.09	0.42
			Base	99.968699	2,999,060.97	95.186796	2,855,603.88	-143,457.09	0.42
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025			
		3,000,000.000	Local	96.323807	2,889,714.21	93.937500	2,818,125.00	-71,589.21	0.41
			Base	96.323807	2,889,714.21	93.937500	2,818,125.00	-71,589.21	0.41

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.772214	1,995,444.28	92.441406	1,848,828.12	-146,616.16	0.27
			Base	99.772214	1,995,444.28	92.441406	1,848,828.12	-146,616.16	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875	3,000,000.000	Local	94.823943	2,844,718.30	92.507812	2,775,234.36	-69,483.94	0.41
			Base	94.823943	2,844,718.30	92.507812	2,775,234.36	-69,483.94	0.41
91282CEX5	US TREASURY N/B 06/24 3	2,000,000.000	Local	99.233449	1,984,668.97	98.953125	1,979,062.50	-5,606.47	0.29
			Base	99.233449	1,984,668.97	98.953125	1,979,062.50	-5,606.47	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.996929	2,999,907.87	98.213968	2,946,419.04	-53,488.83	0.43
			Base	99.996929	2,999,907.87	98.213968	2,946,419.04	-53,488.83	0.43
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	2,000,000.000	Local	99.994419	1,999,888.37	101.110939	2,022,218.78	22,330.41	0.30
			Base	99.994419	1,999,888.37	101.110939	2,022,218.78	22,330.41	0.30
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	3,000,000.000	Local	100.000000	3,000,000.00	100.046827	3,001,404.81	1,404.81	0.44
			Base	100.000000	3,000,000.00	100.046827	3,001,404.81	1,404.81	0.44
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75	2,000,000.000	Local	99.999556	1,999,991.12	98.923858	1,978,477.16	-21,513.96	0.29
			Base	99.999556	1,999,991.12	98.923858	1,978,477.16	-21,513.96	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45	2,000,000.000	Local	99.912624	1,998,252.48	93.187530	1,863,750.60	-134,501.88	0.27
			Base	99.912624	1,998,252.48	93.187530	1,863,750.60	-134,501.88	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A	3,000,000.000	Local	99.998956	2,999,968.68	99.682450	2,990,473.50	-9,495.18	0.44
			Original Face: Base	99.998956	2,999,968.68	99.682450	2,990,473.50	-9,495.18	0.44
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65	5,000,000.000	Local	99.886432	4,994,321.59	102.700960	5,135,048.00	140,726.41	0.76
			Base	99.886432	4,994,321.59	102.700960	5,135,048.00	140,726.41	0.76

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.987883	1,999,757.66	98.742655	1,974,853.10	-24,904.56	0.29
		Base		99.987883	1,999,757.66	98.742655	1,974,853.10	-24,904.56	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	2,000,000.000	Local		99.965920	1,999,318.40	99.488834	1,989,776.68	-9,541.72	0.29
		Base		99.965920	1,999,318.40	99.488834	1,989,776.68	-9,541.72	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	5,000,000.000	Local		97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	0.72
		Base		97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	0.72
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	3,000,000.000	Local		99.992983	2,999,789.50	101.724365	3,051,730.95	51,941.45	0.45
		Base		99.992983	2,999,789.50	101.724365	3,051,730.95	51,941.45	0.45
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.460000	07 Aug 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	100.598000	3,017,940.00	17,940.00	0.44
		Base		100.000000	3,000,000.00	100.598000	3,017,940.00	17,940.00	0.44
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	101.266878	3,038,006.34	38,006.34	0.45
		Base		100.000000	3,000,000.00	101.266878	3,038,006.34	38,006.34	0.45
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
	3,000,000.000	Local		100.000000	3,000,000.00	100.144885	3,004,346.55	4,346.55	0.44
		Base		100.000000	3,000,000.00	100.144885	3,004,346.55	4,346.55	0.44
95001KRH9	WELLS FARGO BANK NA					5.700000	15 Nov 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.427000	5,021,350.00	21,350.00	0.74
		Base		100.000000	5,000,000.00	100.427000	5,021,350.00	21,350.00	0.74
US DOLLAR Total									
	593,781,360.940	Local			593,213,296.10		579,904,851.42	-13,308,444.68	85.30
Original Face:	195,273,032.000	Base			593,213,296.10		579,904,851.42	-13,308,444.68	85.30
FIXED INCOME Total									
	593,781,360.940	Base			593,213,296.10		579,904,851.42	-13,308,444.68	85.30

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		195,273,032.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		694,127,888.340	Base	693,045,004.52		679,764,926.48	-13,280,078.04	100.00
Original Face:		195,273,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		10,255.170	Local	1.000000	10,255.17	1.000000	10,255.17	0.00
			Base	1.000000	10,255.17	1.000000	10,255.17	0.00

US DOLLAR Total		10,255.170	Local		10,255.17		10,255.17	0.00
			Base		10,255.17		10,255.17	0.00

CASH Total		10,255.170	Base		10,255.17		10,255.17	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796Z28	TREASURY BILL 02/24 0.00000				5.337500	22 Feb 2024		
		5,000,000.000	Local	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00
			Base	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00

912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024		
		5,000,000.000	Local	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02
			Base	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02

942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.450000	21 Mar 2024		
		2,134,422.770	Local	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00

979QHR003	SOUTH STREET REPO				5.480000	02 Jan 2024		
		74,512,756.740	Local	100.000000	74,512,756.74	100.000000	74,512,756.74	0.00
			Base	100.000000	74,512,756.74	100.000000	74,512,756.74	0.00

US DOLLAR Total		86,647,179.510	Local		86,566,415.28		86,566,415.30	0.02
			Base		86,566,415.28		86,566,415.30	0.02

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

86,647,179.510	Base	86,566,415.28	86,566,415.30	0.02	33.98
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	265,019.470	Local	101.679031	269,469.23	97.187915	257,566.90	-11,902.33	0.10
Original Face:	5,000,000.000	Base	101.679031	269,469.23	97.187915	257,566.90	-11,902.33	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	187,112.210	Local	101.235708	189,424.37	96.556425	180,668.86	-8,755.51	0.07
Original Face:	4,372,786.000	Base	101.235708	189,424.37	96.556425	180,668.86	-8,755.51	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	248,185.960	Local	101.100836	250,918.08	96.615659	239,786.50	-11,131.58	0.09
Original Face:	5,000,000.000	Base	101.100836	250,918.08	96.615659	239,786.50	-11,131.58	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	155,363.380	Local	101.836520	158,216.66	97.863582	152,044.17	-6,172.49	0.06
Original Face:	4,169,641.000	Base	101.836520	158,216.66	97.863582	152,044.17	-6,172.49	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	160,508.500	Local	100.981985	162,084.67	89.964772	144,401.11	-17,683.56	0.06
Original Face:	2,000,000.000	Base	100.981985	162,084.67	89.964772	144,401.11	-17,683.56	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	81,803.750	Local	101.146182	82,741.37	96.232858	78,722.09	-4,019.28	0.03
Original Face:	2,910,888.000	Base	101.146182	82,741.37	96.232858	78,722.09	-4,019.28	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	307,865.650	Local	102.566399	315,766.71	99.813072	307,290.16	-8,476.55	0.12
Original Face:	9,450,000.000	Base	102.566399	315,766.71	99.813072	307,290.16	-8,476.55	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	131,834.730	Local	100.596118	132,620.62	96.343696	127,014.45	-5,606.17	0.05
Original Face:	2,500,000.000	Base	100.596118	132,620.62	96.343696	127,014.45	-5,606.17	0.05

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		118,952.040	Local 100.602621	119,668.87	96.275447	114,521.61	-5,147.26	0.04
Original Face:		1,500,000.000	Base 100.602621	119,668.87	96.275447	114,521.61	-5,147.26	0.04
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.582000	20 Oct 2067		
		1,877,578.550	Local 102.086071	1,916,746.17	98.421000	1,847,931.58	-68,814.59	0.73
Original Face:		3,000,000.000	Base 102.086071	1,916,746.17	98.421000	1,847,931.58	-68,814.59	0.73
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		279,147.530	Local 104.501534	291,713.45	96.825984	270,287.34	-21,426.11	0.11
Original Face:		5,872,458.000	Base 104.501534	291,713.45	96.825984	270,287.34	-21,426.11	0.11
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		1.870	Local 101.604278	1.90	99.750165	1.87	-0.03	0.00
Original Face:		1,000,000.000	Base 101.604278	1.90	99.750165	1.87	-0.03	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		17,072.200	Local 103.614297	17,689.24	100.751721	17,200.54	-488.70	0.01
Original Face:		1,000,000.000	Base 103.614297	17,689.24	100.751721	17,200.54	-488.70	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		38,242.920	Local 102.648621	39,255.83	100.938137	38,601.69	-654.14	0.02
Original Face:		2,000,000.000	Base 102.648621	39,255.83	100.938137	38,601.69	-654.14	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.140000	20 Sep 2063		
		160,608.870	Local 100.395763	161,244.50	99.878360	160,413.51	-830.99	0.06
Original Face:		1,500,000.000	Base 100.395763	161,244.50	99.878360	160,413.51	-830.99	0.06
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.090000	20 Feb 2064		
		218,768.400	Local 100.349269	219,532.49	99.846980	218,433.64	-1,098.85	0.09
Original Face:		1,530,000.000	Base 100.349269	219,532.49	99.846980	218,433.64	-1,098.85	0.09
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.280000	20 Jun 2067		
		504,322.590	Local 101.885198	513,830.07	100.255520	505,611.24	-8,218.83	0.20
Original Face:		1,200,000.000	Base 101.885198	513,830.07	100.255520	505,611.24	-8,218.83	0.20
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		796,366.930	Local 101.750634	810,308.40	91.795300	731,027.41	-79,280.99	0.29
Original Face:		4,400,000.000	Base 101.750634	810,308.40	91.795300	731,027.41	-79,280.99	0.29

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		132,357.460	Local 100.530042	133,059.01	89.972040	119,084.71	-13,974.30	0.05
Original Face:		1,000,000.000	Base 100.530042	133,059.01	89.972040	119,084.71	-13,974.30	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		48,468.320	Local 101.145264	49,023.41	94.979290	46,034.87	-2,988.54	0.02
Original Face:		1,000,000.000	Base 101.145264	49,023.41	94.979290	46,034.87	-2,988.54	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		200,593.200	Local 100.646273	201,889.58	88.432480	177,389.54	-24,500.04	0.07
Original Face:		1,000,000.000	Base 100.646273	201,889.58	88.432480	177,389.54	-24,500.04	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		31,552.210	Local 100.717858	31,778.71	96.179310	30,346.70	-1,432.01	0.01
Original Face:		1,000,000.000	Base 100.717858	31,778.71	96.179310	30,346.70	-1,432.01	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		1,071,263.760	Local 100.774625	1,079,562.04	96.386870	1,032,557.61	-47,004.43	0.41
Original Face:		4,000,000.000	Base 100.774625	1,079,562.04	96.386870	1,032,557.61	-47,004.43	0.41
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		654,413.630	Local 102.703877	672,108.17	95.572520	625,439.60	-46,668.57	0.25
Original Face:		3,000,000.000	Base 102.703877	672,108.17	95.572520	625,439.60	-46,668.57	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		539,661.660	Local 100.326377	541,422.99	97.022040	523,590.75	-17,832.24	0.21
Original Face:		2,000,000.000	Base 100.326377	541,422.99	97.022040	523,590.75	-17,832.24	0.21
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		319,886.650	Local 100.063613	320,090.14	97.512550	311,929.63	-8,160.51	0.12
Original Face:		2,000,000.000	Base 100.063613	320,090.14	97.512550	311,929.63	-8,160.51	0.12
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.750000	20 Apr 2071		
		877,284.900	Local 107.406099	942,257.49	98.107860	860,685.44	-81,572.05	0.34
Original Face:		1,978,780.000	Base 107.406099	942,257.49	98.107860	860,685.44	-81,572.05	0.34
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		822,128.250	Local 102.020865	838,742.35	78.718730	647,168.92	-191,573.43	0.25
Original Face:		2,000,000.000	Base 102.020865	838,742.35	78.718730	647,168.92	-191,573.43	0.25

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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
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,358,616.990	Local 101.297755	2,389,226.06	79.855260	1,883,479.73	-505,746.33	0.74
Original Face:		3,185,000.000	Base 101.297755	2,389,226.06	79.855260	1,883,479.73	-505,746.33	0.74
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,077,796.330	Local 102.148488	1,100,952.66	80.011140	862,357.13	-238,595.53	0.34
Original Face:		2,000,000.000	Base 102.148488	1,100,952.66	80.011140	862,357.13	-238,595.53	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036		
		1,135,692.550	Local 103.695078	1,177,657.27	91.512170	1,039,296.90	-138,360.37	0.41
Original Face:		2,000,000.000	Base 103.695078	1,177,657.27	91.512170	1,039,296.90	-138,360.37	0.41
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,439,536.300	Local 102.640617	2,503,955.11	87.689170	2,139,209.13	-364,745.98	0.84
Original Face:		3,000,000.000	Base 102.640617	2,503,955.11	87.689170	2,139,209.13	-364,745.98	0.84
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.570000	20 Dec 2071		
		1,798,954.970	Local 100.949563	1,816,037.18	98.670940	1,775,045.78	-40,991.40	0.70
Original Face:		3,000,000.000	Base 100.949563	1,816,037.18	98.670940	1,775,045.78	-40,991.40	0.70
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
		3,814,480.630	Local 103.098440	3,932,670.03	102.293030	3,901,947.82	-30,722.21	1.53
Original Face:		4,000,000.000	Base 103.098440	3,932,670.03	102.293030	3,901,947.82	-30,722.21	1.53
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
		2,734,073.750	Local 99.644374	2,724,350.66	101.781100	2,782,770.34	58,419.68	1.09
Original Face:		2,820,818.000	Base 99.644374	2,724,350.66	101.781100	2,782,770.34	58,419.68	1.09
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.480000	20 Jan 2027		
		2,708,333.340	Local 100.000000	2,708,333.35	100.000000	2,708,333.35	0.00	1.06
Original Face:		5,000,000.000	Base 100.000000	2,708,333.35	100.000000	2,708,333.35	0.00	1.06
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.520000	15 Sep 2026		
		2,520,833.330	Local 100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	0.99
Original Face:		5,500,000.000	Base 100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	0.99
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.976879	1,999,537.58	97.007063	1,940,141.26	-59,396.32	0.76
			Base 99.976879	1,999,537.58	97.007063	1,940,141.26	-59,396.32	0.76

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8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
		3,182,014.920	Local 100.000000	3,182,014.92	99.624771	3,170,075.08	-11,939.84	1.24
Original Face:		3,373,235.000	Base 100.000000	3,182,014.92	99.624771	3,170,075.08	-11,939.84	1.24
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 102.153037	3,064,591.10	97.279590	2,918,387.70	-146,203.40	1.15
			Base 102.153037	3,064,591.10	97.279590	2,918,387.70	-146,203.40	1.15
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,900,000.000	Local 102.250729	3,987,778.45	95.927058	3,741,155.26	-246,623.19	1.47
			Base 102.250729	3,987,778.45	95.927058	3,741,155.26	-246,623.19	1.47
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
		2,000,000.000	Local 101.484546	2,029,690.91	101.275300	2,025,506.00	-4,184.91	0.80
			Base 101.484546	2,029,690.91	101.275300	2,025,506.00	-4,184.91	0.80
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 102.260754	1,867,480.76	96.487832	1,762,055.94	-105,424.82	0.69
Original Face:		2,000,000.000	Base 102.260754	1,867,480.76	96.487832	1,762,055.94	-105,424.82	0.69
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 101.951351	2,854,637.83	97.756680	2,737,187.04	-117,450.79	1.07
			Base 101.951351	2,854,637.83	97.756680	2,737,187.04	-117,450.79	1.07
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 102.475174	3,074,255.23	94.749954	2,842,498.62	-231,756.61	1.12
			Base 102.475174	3,074,255.23	94.749954	2,842,498.62	-231,756.61	1.12
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		2,500,000.000	Local 101.787778	2,544,694.46	97.538901	2,438,472.53	-106,221.93	0.96
			Base 101.787778	2,544,694.46	97.538901	2,438,472.53	-106,221.93	0.96
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		1,700,000.000	Local 105.422886	1,792,189.07	105.555836	1,794,449.21	2,260.14	0.70
			Base 105.422886	1,792,189.07	105.555836	1,794,449.21	2,260.14	0.70
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
		5,000,000.000	Local 98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	1.93
			Base 98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	1.93

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912797FS1	TREASURY BILL 06/24 0.00000					0.010000	13 Jun 2024		
	2,000,000.000	Local		97.755820	1,955,116.39	97.712963	1,954,259.26	-857.13	0.77
		Base		97.755820	1,955,116.39	97.712963	1,954,259.26	-857.13	0.77
912797FW2	TREASURY BILL 01/24 0.00000						04 Jan 2024		
	5,000,000.000	Local		99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	1.96
		Base		99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	1.96
912797GC5	TREASURY BILL 01/24 0.00000					0.010000	11 Jan 2024		
	2,000,000.000	Local		99.853053	1,997,061.06	99.869329	1,997,386.58	325.52	0.78
		Base		99.853053	1,997,061.06	99.869329	1,997,386.58	325.52	0.78
912797GD3	TREASURY BILL 01/24 0.00000					0.010000	18 Jan 2024		
	2,000,000.000	Local		99.751583	1,995,031.65	99.765272	1,995,305.44	273.79	0.78
		Base		99.751583	1,995,031.65	99.765272	1,995,305.44	273.79	0.78
912797GP6	TREASURY BILL 02/24 0.00000					0.010000	29 Feb 2024		
	5,000,000.000	Local		99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	1.95
		Base		99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	1.95
912797GQ4	TREASURY BILL 03/24 0.00000					0.010000	07 Mar 2024		
	5,000,000.000	Local		99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	1.94
		Base		99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	1.94
912797GZ4	TREASURY BILL 04/24 0.00000					0.010000	04 Apr 2024		
	5,000,000.000	Local		98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	1.94
		Base		98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	1.94
912797JB4	TREASURY BILL 01/24 0.00000					0.010000	30 Jan 2024		
	5,000,000.000	Local		99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	1.95
		Base		99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	1.95
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
	2,000,000.000	Local		99.096770	1,981,935.39	97.953125	1,959,062.50	-22,872.89	0.77
		Base		99.096770	1,981,935.39	97.953125	1,959,062.50	-22,872.89	0.77
9128283D0	US TREASURY N/B 10/24 2.25					2.250000	31 Oct 2024		
	2,000,000.000	Local		99.201953	1,984,039.05	97.843750	1,956,875.00	-27,164.05	0.77
		Base		99.201953	1,984,039.05	97.843750	1,956,875.00	-27,164.05	0.77

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9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	100.649658	2,012,993.15	98.332031	1,966,640.62	-46,352.53	0.77
			Base	100.649658	2,012,993.15	98.332031	1,966,640.62	-46,352.53	0.77
912828B66	US TREASURY N/B 02/24 2.75	2,000,000.000	Local	99.764948	1,995,298.95	99.684690	1,993,693.80	-1,605.15	0.78
			Base	99.764948	1,995,298.95	99.684690	1,993,693.80	-1,605.15	0.78
912828S92	US TREASURY N/B 07/23 1.25	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828WJ5	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	1.94
			Base	98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	1.94
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	97.278850	1,945,577.00	97.550781	1,951,015.62	5,438.62	0.77
			Base	97.278850	1,945,577.00	97.550781	1,951,015.62	5,438.62	0.77
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	98.451285	1,969,025.69	97.054688	1,941,093.76	-27,931.93	0.76
			Base	98.451285	1,969,025.69	97.054688	1,941,093.76	-27,931.93	0.76
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.955510	1,999,110.19	94.648438	1,892,968.76	-106,141.43	0.74
			Base	99.955510	1,999,110.19	94.648438	1,892,968.76	-106,141.43	0.74
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.775481	1,995,509.62	94.191406	1,883,828.12	-111,681.50	0.74
			Base	99.775481	1,995,509.62	94.191406	1,883,828.12	-111,681.50	0.74
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.122675	3,924,907.01	93.937500	3,757,500.00	-167,407.01	1.48
			Base	98.122675	3,924,907.01	93.937500	3,757,500.00	-167,407.01	1.48
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.750997	1,995,019.94	93.378906	1,867,578.12	-127,441.82	0.73
			Base	99.750997	1,995,019.94	93.378906	1,867,578.12	-127,441.82	0.73

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91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.913732	1,998,274.64	93.148438	1,862,968.76	-135,305.88	0.73
		Base		99.913732	1,998,274.64	93.148438	1,862,968.76	-135,305.88	0.73
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.633047	1,992,660.94	92.910156	1,858,203.12	-134,457.82	0.73
		Base		99.633047	1,992,660.94	92.910156	1,858,203.12	-134,457.82	0.73
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.905691	1,998,113.82	92.890625	1,857,812.50	-140,301.32	0.73
		Base		99.905691	1,998,113.82	92.890625	1,857,812.50	-140,301.32	0.73
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local		99.813038	1,996,260.76	92.699219	1,853,984.38	-142,276.38	0.73
		Base		99.813038	1,996,260.76	92.699219	1,853,984.38	-142,276.38	0.73
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local		99.995951	1,999,919.01	99.816114	1,996,322.28	-3,596.73	0.78
		Base		99.995951	1,999,919.01	99.816114	1,996,322.28	-3,596.73	0.78
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local		99.833309	1,996,666.18	92.410156	1,848,203.12	-148,463.06	0.73
		Base		99.833309	1,996,666.18	92.410156	1,848,203.12	-148,463.06	0.73
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local		99.988903	1,999,778.05	99.379171	1,987,583.42	-12,194.63	0.78
		Base		99.988903	1,999,778.05	99.379171	1,987,583.42	-12,194.63	0.78
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.826702	1,996,534.03	92.441406	1,848,828.12	-147,705.91	0.73
		Base		99.826702	1,996,534.03	92.441406	1,848,828.12	-147,705.91	0.73
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.980204	1,999,604.07	99.003906	1,980,078.12	-19,525.95	0.78
		Base		99.980204	1,999,604.07	99.003906	1,980,078.12	-19,525.95	0.78

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91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.617380	1,992,347.60	0.750000	31 Mar 2026		
			Base	99.617380	1,992,347.60	92.808594	1,856,171.88	-136,175.72	0.73
									0.73
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.269502	1,965,390.04	0.250000	15 Jun 2024		
			Base	98.269502	1,965,390.04	97.816406	1,956,328.12	-9,061.92	0.77
									0.77
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.947406	1,998,948.12	0.375000	15 Sep 2024		
			Base	99.947406	1,998,948.12	96.843750	1,936,875.00	-62,073.12	0.76
									0.76
91282CDR9	US TREASURY N/B 12/23 0.75	4,000,000.000	Local	100.000000	4,000,000.00	0.750000	31 Dec 2023		
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.57
									1.57
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.078831	1,941,576.61	1.500000	15 Feb 2025		
			Base	97.078831	1,941,576.61	96.511719	1,930,234.38	-11,342.23	0.76
									0.76
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.969863	1,999,397.26	2.250000	31 Mar 2024		
			Base	99.969863	1,999,397.26	99.253906	1,985,078.12	-14,319.14	0.78
									0.78
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.438296	3,977,531.84	2.500000	30 Apr 2024		
			Base	99.438296	3,977,531.84	99.085938	3,963,437.52	-14,094.32	1.56
									1.56
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.994982	1,999,899.64	5.255880	30 Apr 2024		
			Base	99.994982	1,999,899.64	99.943125	1,998,862.50	-1,037.14	0.78
									0.78
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.549702	4,977,485.10	2.500000	31 May 2024		
			Base	99.549702	4,977,485.10	98.882812	4,944,140.60	-33,344.50	1.94
									1.94
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.732048	2,991,961.44	3.000000	30 Jun 2024		
			Base	99.732048	2,991,961.44	98.953125	2,968,593.75	-23,367.69	1.17
									1.17

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		2,000,000.000	Local	99.202702	1,984,054.04	98.820312	1,976,406.24	-7,647.80	0.78
			Base	99.202702	1,984,054.04	98.820312	1,976,406.24	-7,647.80	0.78
91282CFD8	US TREASURY FRN 07/24 VAR				5.367880	31 Jul 2024			
		3,000,000.000	Local	100.002324	3,000,069.71	99.937607	2,998,128.21	-1,941.50	1.18
			Base	100.002324	3,000,069.71	99.937607	2,998,128.21	-1,941.50	1.18
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.950197	1,999,003.93	98.816406	1,976,328.12	-22,675.81	0.78
			Base	99.950197	1,999,003.93	98.816406	1,976,328.12	-22,675.81	0.78
US DOLLAR Total									
		172,742,893.680	Local			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
Original Face:		113,263,606.000	Base			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
FIXED INCOME Total									
		172,742,893.680	Base			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		259,400,328.360	Base	259,544,517.78		254,722,799.35	-4,821,718.43	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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		15,229.650	Local	1.000000	15,229.65	1.000000	15,229.65	0.00
			Base	1.000000	15,229.65	1.000000	15,229.65	0.00

US DOLLAR Total		15,229.650	Local		15,229.65		15,229.65	0.00
			Base		15,229.65		15,229.65	0.00

CASH Total		15,229.650	Base		15,229.65		15,229.65	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		16,485,924.730	Local	100.000000	16,485,924.73	100.000000	16,485,924.73	0.56
			Base	100.000000	16,485,924.73	100.000000	16,485,924.73	0.56

US DOLLAR Total		16,485,924.730	Local		16,485,924.73		16,485,924.73	0.56
			Base		16,485,924.73		16,485,924.73	0.56

CASH EQUIVALENT Total		16,485,924.730	Base		16,485,924.73		16,485,924.73	0.56
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1							
		38,414.000	Local	23.116922	888,013.44	82.500000	3,169,155.00	2,281,141.56
			Base	23.116922	888,013.44	82.500000	3,169,155.00	2,281,141.56

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00130H105	AES CORP COMMON STOCK USD.01							
		48,371.000	Local 19.798856	957,690.47	19.250000	931,141.75	-26,548.72	0.03
			Base 19.798856	957,690.47	19.250000	931,141.75	-26,548.72	0.03
00206R102	AT+T INC COMMON STOCK USD1.0							
		516,485.000	Local 25.534445	13,188,157.91	16.780000	8,666,618.30	-4,521,539.61	0.29
			Base 25.534445	13,188,157.91	16.780000	8,666,618.30	-4,521,539.61	0.29
002824100	ABBOTT LABORATORIES COMMON STOCK							
		125,354.000	Local 38.896174	4,875,791.03	110.070000	13,797,714.78	8,921,923.75	0.47
			Base 38.896174	4,875,791.03	110.070000	13,797,714.78	8,921,923.75	0.47
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		127,534.000	Local 52.233973	6,661,607.52	154.970000	19,763,943.98	13,102,336.46	0.67
			Base 52.233973	6,661,607.52	154.970000	19,763,943.98	13,102,336.46	0.67
00724F101	ADOBE INC COMMON STOCK USD.0001							
		32,889.000	Local 86.464555	2,843,732.74	596.600000	19,621,577.40	16,777,844.66	0.67
			Base 86.464555	2,843,732.74	596.600000	19,621,577.40	16,777,844.66	0.67
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		116,709.000	Local 29.667515	3,462,466.04	147.410000	17,204,073.69	13,741,607.65	0.58
			Base 29.667515	3,462,466.04	147.410000	17,204,073.69	13,741,607.65	0.58
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		21,136.000	Local 41.141535	869,567.48	139.030000	2,938,538.08	2,068,970.60	0.10
			Base 41.141535	869,567.48	139.030000	2,938,538.08	2,068,970.60	0.10
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		31,403.000	Local 132.956006	4,175,217.45	136.140000	4,275,204.42	99,986.97	0.15
			Base 132.956006	4,175,217.45	136.140000	4,275,204.42	99,986.97	0.15
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,048.000	Local 100.841436	1,618,303.36	273.800000	4,393,942.40	2,775,639.04	0.15
			Base 100.841436	1,618,303.36	273.800000	4,393,942.40	2,775,639.04	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		10,896.000	Local 51.559388	561,791.09	118.350000	1,289,541.60	727,750.51	0.04
			Base 51.559388	561,791.09	118.350000	1,289,541.60	727,750.51	0.04

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,478.000	Local 102.542481	869,355.15	144.480000	1,224,901.44	355,546.29	0.04
			Base 102.542481	869,355.15	144.480000	1,224,901.44	355,546.29	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		11,297.000	Local 136.481052	1,541,826.45	126.770000	1,432,120.69	-109,705.76	0.05
			Base 136.481052	1,541,826.45	126.770000	1,432,120.69	-109,705.76	0.05
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,145.000	Local 187.666793	965,545.65	274.000000	1,409,730.00	444,184.35	0.05
			Base 187.666793	965,545.65	274.000000	1,409,730.00	444,184.35	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,432.000	Local 42.935179	791,381.22	51.300000	945,561.60	154,180.38	0.03
			Base 42.935179	791,381.22	51.300000	945,561.60	154,180.38	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		18,903.000	Local 48.293590	912,893.73	139.980000	2,646,041.94	1,733,148.21	0.09
			Base 48.293590	912,893.73	139.980000	2,646,041.94	1,733,148.21	0.09
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	30.570000	2,598,450.00	545,349.00	0.09
			Base 24.154129	2,053,101.00	30.570000	2,598,450.00	545,349.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		359,787.000	Local 26.218309	9,433,006.90	140.930000	50,704,781.91	41,271,775.01	1.72
			Base 26.218309	9,433,006.90	140.930000	50,704,781.91	41,271,775.01	1.72
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		427,489.000	Local 27.147376	11,605,204.79	139.690000	59,715,938.41	48,110,733.62	2.03
			Base 27.147376	11,605,204.79	139.690000	59,715,938.41	48,110,733.62	2.03
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		127,759.000	Local 22.441143	2,867,058.04	40.340000	5,153,798.06	2,286,740.02	0.18
			Base 22.441143	2,867,058.04	40.340000	5,153,798.06	2,286,740.02	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		656,904.000	Local 34.542299	22,690,974.23	151.940000	99,809,993.76	77,119,019.53	3.39
			Base 34.542299	22,690,974.23	151.940000	99,809,993.76	77,119,019.53	3.39

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,993.000	Local 48.927711	929,284.01	72.340000	1,373,953.62	444,669.61	0.05
			Base 48.927711	929,284.01	72.340000	1,373,953.62	444,669.61	0.05
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		47,208.000	Local 20.143403	950,929.77	13.740000	648,637.92	-302,291.85	0.02
			Base 20.143403	950,929.77	13.740000	648,637.92	-302,291.85	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,986.000	Local 48.930254	1,858,664.63	81.220000	3,085,222.92	1,226,558.29	0.10
			Base 48.930254	1,858,664.63	81.220000	3,085,222.92	1,226,558.29	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		41,587.000	Local 55.143099	2,293,236.05	187.340000	7,790,908.58	5,497,672.53	0.26
			Base 55.143099	2,293,236.05	187.340000	7,790,908.58	5,497,672.53	0.26
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		50,713.000	Local 99.084318	5,024,863.00	67.750000	3,435,805.75	-1,589,057.25	0.12
			Base 99.084318	5,024,863.00	67.750000	3,435,805.75	-1,589,057.25	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,674.000	Local 93.180701	3,137,766.93	215.880000	7,269,543.12	4,131,776.19	0.25
			Base 93.180701	3,137,766.93	215.880000	7,269,543.12	4,131,776.19	0.25
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,064.000	Local 84.535573	1,188,908.30	131.990000	1,856,307.36	667,399.06	0.06
			Base 84.535573	1,188,908.30	131.990000	1,856,307.36	667,399.06	0.06
03073E105	CENCORA INC COMMON STOCK USD.01							
		12,043.000	Local 55.241066	665,268.16	205.380000	2,473,391.34	1,808,123.18	0.08
			Base 55.241066	665,268.16	205.380000	2,473,391.34	1,808,123.18	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		7,310.000	Local 58.108268	424,771.44	379.830000	2,776,557.30	2,351,785.86	0.09
			Base 58.108268	424,771.44	379.830000	2,776,557.30	2,351,785.86	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		16,671.000	Local 56.928229	949,050.51	164.890000	2,748,881.19	1,799,830.68	0.09
			Base 56.928229	949,050.51	164.890000	2,748,881.19	1,799,830.68	0.09

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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031162100	AMGEN INC COMMON STOCK USD.0001							
		38,658.000	Local 87.728541	3,391,409.95	288.020000	11,134,277.16	7,742,867.21	0.38
			Base 87.728541	3,391,409.95	288.020000	11,134,277.16	7,742,867.21	0.38
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		43,219.000	Local 19.077968	824,530.70	99.130000	4,284,299.47	3,459,768.77	0.15
			Base 19.077968	824,530.70	99.130000	4,284,299.47	3,459,768.77	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		35,996.000	Local 70.785229	2,547,985.12	198.560000	7,147,365.76	4,599,380.64	0.24
			Base 70.785229	2,547,985.12	198.560000	7,147,365.76	4,599,380.64	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,270.000	Local 151.463952	949,678.98	362.880000	2,275,257.60	1,325,578.62	0.08
			Base 151.463952	949,678.98	362.880000	2,275,257.60	1,325,578.62	0.08
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		16,973.000	Local 102.966153	1,747,644.52	471.560000	8,003,787.88	6,256,143.36	0.27
			Base 102.966153	1,747,644.52	471.560000	8,003,787.88	6,256,143.36	0.27
03743Q108	APA CORP COMMON STOCK USD.625							
		22,156.000	Local 61.216018	1,356,302.09	35.880000	794,957.28	-561,344.81	0.03
			Base 61.216018	1,356,302.09	35.880000	794,957.28	-561,344.81	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
		1,056,052.000	Local 18.726444	19,776,098.19	192.530000	203,321,691.56	183,545,593.37	6.91
			Base 18.726444	19,776,098.19	192.530000	203,321,691.56	183,545,593.37	6.91
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		60,428.000	Local 29.992310	1,812,375.28	162.070000	9,793,565.96	7,981,190.68	0.33
			Base 29.992310	1,812,375.28	162.070000	9,793,565.96	7,981,190.68	0.33
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		38,529.000	Local 29.927404	1,153,072.95	72.220000	2,782,564.38	1,629,491.43	0.09
			Base 29.927404	1,153,072.95	72.220000	2,782,564.38	1,629,491.43	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		18,202.000	Local 81.030896	1,474,924.36	235.510000	4,286,753.02	2,811,828.66	0.15
			Base 81.030896	1,474,924.36	235.510000	4,286,753.02	2,811,828.66	0.15

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 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
04621X108	ASSURANT INC COMMON STOCK USD.01							
		3,799.000	Local 75.515794	286,884.50	168.490000	640,093.51	353,209.01	0.02
			Base 75.515794	286,884.50	168.490000	640,093.51	353,209.01	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		10,726.000	Local 100.267854	1,075,473.00	115.900000	1,243,143.40	167,670.40	0.04
			Base 100.267854	1,075,473.00	115.900000	1,243,143.40	167,670.40	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		15,441.000	Local 65.941629	1,018,204.70	243.480000	3,759,574.68	2,741,369.98	0.13
			Base 65.941629	1,018,204.70	243.480000	3,759,574.68	2,741,369.98	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		29,711.000	Local 57.812231	1,717,659.20	232.970000	6,921,771.67	5,204,112.47	0.24
			Base 57.812231	1,717,659.20	232.970000	6,921,771.67	5,204,112.47	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,274.000	Local 354.193815	451,242.92	2,585.610000	3,294,067.14	2,842,824.22	0.11
			Base 354.193815	451,242.92	2,585.610000	3,294,067.14	2,842,824.22	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,259.000	Local 143.479243	1,471,953.55	187.220000	1,920,689.98	448,736.43	0.07
			Base 143.479243	1,471,953.55	187.220000	1,920,689.98	448,736.43	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,818.000	Local 63.333860	368,476.40	202.160000	1,176,166.88	807,690.48	0.04
			Base 63.333860	368,476.40	202.160000	1,176,166.88	807,690.48	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		5,088.000	Local 219.374349	1,116,176.69	258.330000	1,314,383.04	198,206.35	0.04
			Base 219.374349	1,116,176.69	258.330000	1,314,383.04	198,206.35	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		72,686.000	Local 35.945055	2,612,702.28	34.180000	2,484,407.48	-128,294.80	0.08
			Base 35.945055	2,612,702.28	34.180000	2,484,407.48	-128,294.80	0.08
058498106	BALL CORP COMMON STOCK							
		22,775.000	Local 23.797132	541,979.69	57.520000	1,310,018.00	768,038.31	0.04
			Base 23.797132	541,979.69	57.520000	1,310,018.00	768,038.31	0.04

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060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	497,337.000	Local 24.810438	12,339,148.81	33.670000	16,745,336.79	4,406,187.98	0.57
			Base 24.810438	12,339,148.81	33.670000	16,745,336.79	4,406,187.98	0.57
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	55,555.000	Local 37.114933	2,061,920.11	52.050000	2,891,637.75	829,717.64	0.10
			Base 37.114933	2,061,920.11	52.050000	2,891,637.75	829,717.64	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5	16,425.000	Local 30.221445	496,387.24	43.160000	708,903.00	212,515.76	0.02
			Base 30.221445	496,387.24	43.160000	708,903.00	212,515.76	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	36,646.000	Local 38.873522	1,424,559.10	38.660000	1,416,734.36	-7,824.74	0.05
			Base 38.873522	1,424,559.10	38.660000	1,416,734.36	-7,824.74	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	20,957.000	Local 150.005091	3,143,656.69	243.830000	5,109,945.31	1,966,288.62	0.17
			Base 150.005091	3,143,656.69	243.830000	5,109,945.31	1,966,288.62	0.17
084423102	WR BERKLEY CORP COMMON STOCK USD.2	14,715.000	Local 47.503710	699,017.09	70.720000	1,040,644.80	341,627.71	0.04
			Base 47.503710	699,017.09	70.720000	1,040,644.80	341,627.71	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	131,429.000	Local 116.164235	15,267,349.21	356.660000	46,875,467.14	31,608,117.93	1.59
			Base 116.164235	15,267,349.21	356.660000	46,875,467.14	31,608,117.93	1.59
086516101	BEST BUY CO INC COMMON STOCK USD.1	13,992.000	Local 38.472496	538,307.16	78.280000	1,095,293.76	556,986.60	0.04
			Base 38.472496	538,307.16	78.280000	1,095,293.76	556,986.60	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001	1,511.000	Local 466.154626	704,359.64	322.890000	487,886.79	-216,472.85	0.02
			Base 466.154626	704,359.64	322.890000	487,886.79	-216,472.85	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005	10,466.000	Local 117.317179	1,227,841.60	258.770000	2,708,286.82	1,480,445.22	0.09
			Base 117.317179	1,227,841.60	258.770000	2,708,286.82	1,480,445.22	0.09

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09073M104	BIO TECHNE CORP COMMON STOCK USD.01		11,424.000	Local 124.356610	1,420,649.91	77.160000	881,475.84	-539,174.07	0.03
				Base 124.356610	1,420,649.91	77.160000	881,475.84	-539,174.07	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01		10,102.000	Local 349.292592	3,528,553.76	811.800000	8,200,803.60	4,672,249.84	0.28
				Base 349.292592	3,528,553.76	811.800000	8,200,803.60	4,672,249.84	0.28
09260D107	BLACKSTONE INC COMMON STOCK USD.00001		51,326.000	Local 111.137994	5,704,268.68	130.920000	6,719,599.92	1,015,331.24	0.23
				Base 111.137994	5,704,268.68	130.920000	6,719,599.92	1,015,331.24	0.23
097023105	BOEING CO/THE COMMON STOCK USD5.0		41,078.000	Local 97.167151	3,991,432.22	260.660000	10,707,391.48	6,715,959.26	0.36
				Base 97.167151	3,991,432.22	260.660000	10,707,391.48	6,715,959.26	0.36
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008		2,521.000	Local 559.532606	1,410,581.70	3,547.220000	8,942,541.62	7,531,959.92	0.30
				Base 559.532606	1,410,581.70	3,547.220000	8,942,541.62	7,531,959.92	0.30
099724106	BORGWARNER INC COMMON STOCK USD.01		16,980.000	Local 32.576835	553,154.66	35.850000	608,733.00	55,578.34	0.02
				Base 32.576835	553,154.66	35.850000	608,733.00	55,578.34	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01		10,429.000	Local 93.739368	977,607.87	70.170000	731,802.93	-245,804.94	0.02
				Base 93.739368	977,607.87	70.170000	731,802.93	-245,804.94	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		105,769.000	Local 22.241227	2,352,432.35	57.810000	6,114,505.89	3,762,073.54	0.21
				Base 22.241227	2,352,432.35	57.810000	6,114,505.89	3,762,073.54	0.21
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		146,982.000	Local 48.818015	7,175,369.52	51.310000	7,541,646.42	366,276.90	0.26
				Base 48.818015	7,175,369.52	51.310000	7,541,646.42	366,276.90	0.26
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		8,499.000	Local 119.141261	1,012,581.58	205.750000	1,748,669.25	736,087.67	0.06
				Base 119.141261	1,012,581.58	205.750000	1,748,669.25	736,087.67	0.06

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11135F101	BROADCOM INC COMMON STOCK							
		31,707.000	Local 279.199181	8,852,568.44	1,116.250000	35,392,938.75	26,540,370.31	1.20
			Base 279.199181	8,852,568.44	1,116.250000	35,392,938.75	26,540,370.31	1.20
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		17,063.000	Local 57.714913	984,789.56	71.110000	1,213,349.93	228,560.37	0.04
			Base 57.714913	984,789.56	71.110000	1,213,349.93	228,560.37	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,218.000	Local 30.824065	407,432.49	57.100000	754,747.80	347,315.31	0.03
			Base 30.824065	407,432.49	57.100000	754,747.80	347,315.31	0.03
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		8,913.000	Local 164.905200	1,469,800.05	166.940000	1,487,936.22	18,136.17	0.05
			Base 164.905200	1,469,800.05	166.940000	1,487,936.22	18,136.17	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		7,624.000	Local 87.819199	669,533.57	178.560000	1,361,341.44	691,807.87	0.05
			Base 87.819199	669,533.57	178.560000	1,361,341.44	691,807.87	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		22,017.000	Local 32.507239	715,711.89	93.090000	2,049,562.53	1,333,850.64	0.07
			Base 32.507239	715,711.89	93.090000	2,049,562.53	1,333,850.64	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		9,677.000	Local 124.925653	1,208,905.54	227.320000	2,199,775.64	990,870.10	0.07
			Base 124.925653	1,208,905.54	227.320000	2,199,775.64	990,870.10	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		13,802.000	Local 31.619099	436,406.80	79.500000	1,097,259.00	660,852.20	0.04
			Base 31.619099	436,406.80	79.500000	1,097,259.00	660,852.20	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		8,426.000	Local 58.568734	493,500.15	86.390000	727,922.14	234,421.99	0.02
			Base 58.568734	493,500.15	86.390000	727,922.14	234,421.99	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01							
		21,138.000	Local 86.140629	1,820,840.61	299.450000	6,329,774.10	4,508,933.49	0.22
			Base 86.140629	1,820,840.61	299.450000	6,329,774.10	4,508,933.49	0.22

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12572Q105	CME GROUP INC COMMON STOCK USD.01								
	26,004.000	Local	109.769137	2,854,436.64	210.600000	5,476,442.40	2,622,005.76	0.19	
		Base	109.769137	2,854,436.64	210.600000	5,476,442.40	2,622,005.76	0.19	
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	21,076.000	Local	28.361975	597,756.98	58.070000	1,223,883.32	626,126.34	0.04	
		Base	28.361975	597,756.98	58.070000	1,223,883.32	626,126.34	0.04	
126408103	CSX CORP COMMON STOCK USD1.0								
	142,747.000	Local	7.532253	1,075,206.47	34.670000	4,949,038.49	3,873,832.02	0.17	
		Base	7.532253	1,075,206.47	34.670000	4,949,038.49	3,873,832.02	0.17	
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	92,780.000	Local	51.087178	4,739,868.40	78.960000	7,325,908.80	2,586,040.40	0.25	
		Base	51.087178	4,739,868.40	78.960000	7,325,908.80	2,586,040.40	0.25	
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
	54,335.000	Local	20.324198	1,104,315.31	25.520000	1,386,629.20	282,313.89	0.05	
		Base	20.324198	1,104,315.31	25.520000	1,386,629.20	282,313.89	0.05	
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
	19,652.000	Local	49.909920	980,829.74	272.370000	5,352,615.24	4,371,785.50	0.18	
		Base	49.909920	980,829.74	272.370000	5,352,615.24	4,371,785.50	0.18	
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
	15,581.000	Local	85.363051	1,330,041.70	46.880000	730,437.28	-599,604.42	0.02	
		Base	85.363051	1,330,041.70	46.880000	730,437.28	-599,604.42	0.02	
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	7,713.000	Local	163.716851	1,262,748.07	99.290000	765,823.77	-496,924.30	0.03	
		Base	163.716851	1,262,748.07	99.290000	765,823.77	-496,924.30	0.03	
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
	14,190.000	Local	39.923011	566,507.52	43.230000	613,433.70	46,926.18	0.02	
		Base	39.923011	566,507.52	43.230000	613,433.70	46,926.18	0.02	
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	27,511.000	Local	62.275206	1,713,253.19	131.120000	3,607,242.32	1,893,989.13	0.12	
		Base	62.275206	1,713,253.19	131.120000	3,607,242.32	1,893,989.13	0.12	

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14149Y108	CARDINAL HEALTH INC COMMON STOCK		17,804.000	Local	44.355563	789,706.44	100.800000	1,794,643.20	1,004,936.76	0.06
				Base	44.355563	789,706.44	100.800000	1,794,643.20	1,004,936.76	0.06
143130102	CARMAX INC COMMON STOCK USD.5		11,461.000	Local	32.729464	375,112.39	76.740000	879,517.14	504,404.75	0.03
				Base	32.729464	375,112.39	76.740000	879,517.14	504,404.75	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01		72,777.000	Local	24.490101	1,782,316.07	18.540000	1,349,285.58	-433,030.49	0.05
				Base	24.490101	1,782,316.07	18.540000	1,349,285.58	-433,030.49	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01		60,608.000	Local	15.559716	943,043.27	57.450000	3,481,929.60	2,538,886.33	0.12
				Base	15.559716	943,043.27	57.450000	3,481,929.60	2,538,886.33	0.12
148806102	CATALENT INC COMMON STOCK USD.01		13,023.000	Local	86.642929	1,128,350.86	44.930000	585,123.39	-543,227.47	0.02
				Base	86.642929	1,128,350.86	44.930000	585,123.39	-543,227.47	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0		36,851.000	Local	76.277302	2,810,894.84	295.670000	10,895,735.17	8,084,840.33	0.37
				Base	76.277302	2,810,894.84	295.670000	10,895,735.17	8,084,840.33	0.37
150870103	CELANESE CORP COMMON STOCK USD.0001		7,234.000	Local	89.280640	645,856.15	155.370000	1,123,946.58	478,090.43	0.04
				Base	89.280640	645,856.15	155.370000	1,123,946.58	478,090.43	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001		38,590.000	Local	53.769115	2,074,950.16	74.210000	2,863,763.90	788,813.74	0.10
				Base	53.769115	2,074,950.16	74.210000	2,863,763.90	788,813.74	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01		45,597.000	Local	21.530596	981,730.58	28.570000	1,302,706.29	320,975.71	0.04
				Base	21.530596	981,730.58	28.570000	1,302,706.29	320,975.71	0.04
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01		11,267.000	Local	105.872549	1,192,866.01	67.120000	756,241.04	-436,624.97	0.03
				Base	105.872549	1,192,866.01	67.120000	756,241.04	-436,624.97	0.03

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159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,705.000	Local 356.083028	1,319,287.62	236.400000	875,862.00	-443,425.62	0.03
			Base 356.083028	1,319,287.62	236.400000	875,862.00	-443,425.62	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		7,266.000	Local 297.005740	2,158,043.71	388.680000	2,824,148.88	666,105.17	0.10
			Base 297.005740	2,158,043.71	388.680000	2,824,148.88	666,105.17	0.10
166764100	CHEVRON CORP COMMON STOCK USD.75							
		126,817.000	Local 83.965595	10,648,264.85	149.160000	18,916,023.72	8,267,758.87	0.64
			Base 83.965595	10,648,264.85	149.160000	18,916,023.72	8,267,758.87	0.64
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,983.000	Local 495.835073	983,240.95	2,286.960000	4,535,041.68	3,551,800.73	0.15
			Base 495.835073	983,240.95	2,286.960000	4,535,041.68	3,551,800.73	0.15
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		17,797.000	Local 50.194864	893,317.99	94.560000	1,682,884.32	789,566.33	0.06
			Base 50.194864	893,317.99	94.560000	1,682,884.32	789,566.33	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		11,334.000	Local 54.564745	618,436.82	103.460000	1,172,615.64	554,178.82	0.04
			Base 54.564745	618,436.82	103.460000	1,172,615.64	554,178.82	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		292,593.000	Local 30.579826	8,947,443.03	50.520000	14,781,798.36	5,834,355.33	0.50
			Base 30.579826	8,947,443.03	50.520000	14,781,798.36	5,834,355.33	0.50
172908105	CINTAS CORP COMMON STOCK							
		6,253.000	Local 95.245007	595,567.03	602.660000	3,768,432.98	3,172,865.95	0.13
			Base 95.245007	595,567.03	602.660000	3,768,432.98	3,172,865.95	0.13
172967424	CITIGROUP INC COMMON STOCK USD.01							
		138,250.000	Local 78.036492	10,788,544.96	51.440000	7,111,580.00	-3,676,964.96	0.24
			Base 78.036492	10,788,544.96	51.440000	7,111,580.00	-3,676,964.96	0.24
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		33,678.000	Local 24.917671	839,177.32	33.140000	1,116,088.92	276,911.60	0.04
			Base 24.917671	839,177.32	33.140000	1,116,088.92	276,911.60	0.04

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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
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	8,957.000	Local	76.378045	684,118.15	142.590000	1,277,178.63	593,060.48	0.04	
		Base	76.378045	684,118.15	142.590000	1,277,178.63	593,060.48	0.04	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	281,074.000	Local	33.289298	9,356,756.13	58.930000	16,563,690.82	7,206,934.69	0.56	
		Base	33.289298	9,356,756.13	58.930000	16,563,690.82	7,206,934.69	0.56	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
	36,220.000	Local	29.993447	1,086,362.66	75.530000	2,735,696.60	1,649,333.94	0.09	
		Base	29.993447	1,086,362.66	75.530000	2,735,696.60	1,649,333.94	0.09	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	59,477.000	Local	40.731298	2,422,575.41	79.710000	4,740,911.67	2,318,336.26	0.16	
		Base	40.731298	2,422,575.41	79.710000	4,740,911.67	2,318,336.26	0.16	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	290,071.000	Local	18.636952	5,406,039.43	43.850000	12,719,613.35	7,313,573.92	0.43	
		Base	18.636952	5,406,039.43	43.850000	12,719,613.35	7,313,573.92	0.43	
200340107	COMERICA INC COMMON STOCK USD5.0								
	9,525.000	Local	47.731907	454,646.41	55.810000	531,590.25	76,943.84	0.02	
		Base	47.731907	454,646.41	55.810000	531,590.25	76,943.84	0.02	
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
	34,526.000	Local	23.664002	817,023.34	28.660000	989,515.16	172,491.82	0.03	
		Base	23.664002	817,023.34	28.660000	989,515.16	172,491.82	0.03	
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	85,773.000	Local	50.227580	4,308,170.20	116.070000	9,955,672.11	5,647,501.91	0.34	
		Base	50.227580	4,308,170.20	116.070000	9,955,672.11	5,647,501.91	0.34	
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	24,937.000	Local	58.416858	1,456,741.18	90.970000	2,268,518.89	811,777.71	0.08	
		Base	58.416858	1,456,741.18	90.970000	2,268,518.89	811,777.71	0.08	
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	11,674.000	Local	70.330051	821,033.01	241.750000	2,822,189.50	2,001,156.49	0.10	
		Base	70.330051	821,033.01	241.750000	2,822,189.50	2,001,156.49	0.10	

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21037T109	CONSTELLATION ENERGY COMMON STOCK							
		23,072.000	Local 38.048853	877,863.13	116.890000	2,696,886.08	1,819,022.95	0.09
			Base 38.048853	877,863.13	116.890000	2,696,886.08	1,819,022.95	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,577.000	Local 210.691717	753,644.27	378.440000	1,353,679.88	600,035.61	0.05
			Base 210.691717	753,644.27	378.440000	1,353,679.88	600,035.61	0.05
217204106	COPART INC COMMON STOCK							
		63,116.000	Local 20.960291	1,322,929.71	49.000000	3,092,684.00	1,769,754.29	0.11
			Base 20.960291	1,322,929.71	49.000000	3,092,684.00	1,769,754.29	0.11
219350105	CORNING INC COMMON STOCK USD.5							
		55,466.000	Local 23.880029	1,324,529.71	30.450000	1,688,939.70	364,409.99	0.06
			Base 23.880029	1,324,529.71	30.450000	1,688,939.70	364,409.99	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01							
		50,907.000	Local 23.945270	1,218,981.87	47.920000	2,439,463.44	1,220,481.57	0.08
			Base 23.945270	1,218,981.87	47.920000	2,439,463.44	1,220,481.57	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		31,982.000	Local 117.323912	3,752,253.34	660.080000	21,110,678.56	17,358,425.22	0.72
			Base 117.323912	3,752,253.34	660.080000	21,110,678.56	17,358,425.22	0.72
22160N109	COSTAR GROUP INC COMMON STOCK USD.01							
		29,499.000	Local 70.585301	2,082,195.80	87.390000	2,577,917.61	495,721.81	0.09
			Base 70.585301	2,082,195.80	87.390000	2,577,917.61	495,721.81	0.09
22822V101	CROWN CASTLE INC REIT USD.01							
		31,350.000	Local 85.330199	2,675,101.75	115.190000	3,611,206.50	936,104.75	0.12
			Base 85.330199	2,675,101.75	115.190000	3,611,206.50	936,104.75	0.12
231021106	CUMMINS INC COMMON STOCK USD2.5							
		10,239.000	Local 73.242313	749,928.04	239.570000	2,452,957.23	1,703,029.19	0.08
			Base 73.242313	749,928.04	239.570000	2,452,957.23	1,703,029.19	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01							
		21,770.000	Local 33.509508	729,501.99	151.980000	3,308,604.60	2,579,102.61	0.11
			Base 33.509508	729,501.99	151.980000	3,308,604.60	2,579,102.61	0.11

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233331107	DTE ENERGY COMPANY COMMON STOCK							
		14,894.000	Local 59.754141	889,978.18	110.260000	1,642,212.44	752,234.26	0.06
			Base 59.754141	889,978.18	110.260000	1,642,212.44	752,234.26	0.06
235851102	DANAHER CORP COMMON STOCK USD.01							
		47,505.000	Local 64.948964	3,085,400.53	231.340000	10,989,806.70	7,904,406.17	0.37
			Base 64.948964	3,085,400.53	231.340000	10,989,806.70	7,904,406.17	0.37
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		8,691.000	Local 45.211293	392,931.35	164.300000	1,427,931.30	1,034,999.95	0.05
			Base 45.211293	392,931.35	164.300000	1,427,931.30	1,034,999.95	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		3,891.000	Local 42.541737	165,529.90	104.760000	407,621.16	242,091.26	0.01
			Base 42.541737	165,529.90	104.760000	407,621.16	242,091.26	0.01
244199105	DEERE + CO COMMON STOCK USD1.0							
		19,348.000	Local 85.619027	1,656,556.94	399.870000	7,736,684.76	6,080,127.82	0.26
			Base 85.619027	1,656,556.94	399.870000	7,736,684.76	6,080,127.82	0.26
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,481.000	Local 25.830039	1,200,606.05	40.230000	1,869,930.63	669,324.58	0.06
			Base 25.830039	1,200,606.05	40.230000	1,869,930.63	669,324.58	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		15,303.000	Local 45.537968	696,867.53	35.590000	544,633.77	-152,233.76	0.02
			Base 45.537968	696,867.53	35.590000	544,633.77	-152,233.76	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		46,282.000	Local 38.742245	1,793,068.57	45.300000	2,096,574.60	303,506.03	0.07
			Base 38.742245	1,793,068.57	45.300000	2,096,574.60	303,506.03	0.07
252131107	DEXCOM INC COMMON STOCK USD.001							
		27,910.000	Local 99.850262	2,786,820.80	124.090000	3,463,351.90	676,531.10	0.12
			Base 99.850262	2,786,820.80	124.090000	3,463,351.90	676,531.10	0.12
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		12,929.000	Local 108.933750	1,408,404.46	155.080000	2,005,029.32	596,624.86	0.07
			Base 108.933750	1,408,404.46	155.080000	2,005,029.32	596,624.86	0.07

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253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,876.000	Local 109.523161	2,395,928.67	134.580000	2,944,072.08	548,143.41	0.10
			Base 109.523161	2,395,928.67	134.580000	2,944,072.08	548,143.41	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		178,772.000	Local 59.010854	10,549,488.43	90.290000	16,141,323.88	5,591,835.45	0.55
			Base 59.010854	10,549,488.43	90.290000	16,141,323.88	5,591,835.45	0.55
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		18,063.000	Local 29.444702	531,859.66	112.400000	2,030,281.20	1,498,421.54	0.07
			Base 29.444702	531,859.66	112.400000	2,030,281.20	1,498,421.54	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		15,853.000	Local 69.563252	1,102,786.23	135.950000	2,155,215.35	1,052,429.12	0.07
			Base 69.563252	1,102,786.23	135.950000	2,155,215.35	1,052,429.12	0.07
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,098.000	Local 57.891774	874,050.00	142.050000	2,144,670.90	1,270,620.90	0.07
			Base 57.891774	874,050.00	142.050000	2,144,670.90	1,270,620.90	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
		60,485.000	Local 54.866438	3,318,596.53	47.000000	2,842,795.00	-475,801.53	0.10
			Base 54.866438	3,318,596.53	47.000000	2,842,795.00	-475,801.53	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,520.000	Local 378.367052	953,484.97	412.230000	1,038,819.60	85,334.63	0.04
			Base 378.367052	953,484.97	412.230000	1,038,819.60	85,334.63	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,105.000	Local 45.478222	459,557.43	153.810000	1,554,250.05	1,094,692.62	0.05
			Base 45.478222	459,557.43	153.810000	1,554,250.05	1,094,692.62	0.05
260557103	DOW INC COMMON STOCK USD.01							
		50,666.000	Local 37.988422	1,924,721.38	54.840000	2,778,523.44	853,802.06	0.09
			Base 37.988422	1,924,721.38	54.840000	2,778,523.44	853,802.06	0.09
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		55,673.000	Local 63.529315	3,536,867.55	97.040000	5,402,507.92	1,865,640.37	0.18
			Base 63.529315	3,536,867.55	97.040000	5,402,507.92	1,865,640.37	0.18

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26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		31,065.000	Local 53.653250	1,666,738.20	76.930000	2,389,830.45	723,092.25	0.08
			Base 53.653250	1,666,738.20	76.930000	2,389,830.45	723,092.25	0.08
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		42,124.000	Local 50.159530	2,112,920.06	120.950000	5,094,897.80	2,981,977.74	0.17
			Base 50.159530	2,112,920.06	120.950000	5,094,897.80	2,981,977.74	0.17
26884L109	EQT CORP COMMON STOCK							
		29,712.000	Local 41.426313	1,230,858.60	38.660000	1,148,665.92	-82,192.68	0.04
			Base 41.426313	1,230,858.60	38.660000	1,148,665.92	-82,192.68	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		8,565.000	Local 41.718194	357,316.33	89.820000	769,308.30	411,991.97	0.03
			Base 41.718194	357,316.33	89.820000	769,308.30	411,991.97	0.03
278642103	EBAY INC COMMON STOCK USD.001							
		37,491.000	Local 19.462664	729,674.72	43.620000	1,635,357.42	905,682.70	0.06
			Base 19.462664	729,674.72	43.620000	1,635,357.42	905,682.70	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,331.000	Local 71.484304	1,310,378.78	198.350000	3,635,953.85	2,325,575.07	0.12
			Base 71.484304	1,310,378.78	198.350000	3,635,953.85	2,325,575.07	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		27,688.000	Local 44.164124	1,222,816.27	71.490000	1,979,415.12	756,598.85	0.07
			Base 44.164124	1,222,816.27	71.490000	1,979,415.12	756,598.85	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,811.000	Local 26.824768	1,175,219.90	76.250000	3,340,588.75	2,165,368.85	0.11
			Base 26.824768	1,175,219.90	76.250000	3,340,588.75	2,165,368.85	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		17,681.000	Local 48.405521	855,858.02	136.810000	2,418,937.61	1,563,079.59	0.08
			Base 48.405521	855,858.02	136.810000	2,418,937.61	1,563,079.59	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,182.000	Local 44.128367	1,817,294.42	97.330000	4,008,244.06	2,190,949.64	0.14
			Base 44.128367	1,817,294.42	97.330000	4,008,244.06	2,190,949.64	0.14

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29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,863.000	Local 196.301554	1,936,122.23	132.140000	1,303,296.82	-632,825.41	0.04
			Base 196.301554	1,936,122.23	132.140000	1,303,296.82	-632,825.41	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,276.000	Local 73.788612	1,127,194.84	101.190000	1,545,778.44	418,583.60	0.05
			Base 73.788612	1,127,194.84	101.190000	1,545,778.44	418,583.60	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,168.000	Local 638.775449	2,662,416.07	297.340000	1,239,313.12	-1,423,102.95	0.04
			Base 638.775449	2,662,416.07	297.340000	1,239,313.12	-1,423,102.95	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,900.000	Local 120.260175	1,070,315.56	247.290000	2,200,881.00	1,130,565.44	0.07
			Base 120.260175	1,070,315.56	247.290000	2,200,881.00	1,130,565.44	0.07
29444U700	EQUINIX INC REIT USD.001							
		6,781.000	Local 363.335599	2,463,778.70	805.390000	5,461,349.59	2,997,570.89	0.19
			Base 363.335599	2,463,778.70	805.390000	5,461,349.59	2,997,570.89	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		24,960.000	Local 49.674675	1,239,879.88	61.160000	1,526,553.60	286,673.72	0.05
			Base 49.674675	1,239,879.88	61.160000	1,526,553.60	286,673.72	0.05
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,637.000	Local 195.062463	904,504.64	247.940000	1,149,697.78	245,193.14	0.04
			Base 195.062463	904,504.64	247.940000	1,149,697.78	245,193.14	0.04
29786A106	ETSY INC COMMON STOCK USD.001							
		8,650.000	Local 122.000338	1,055,302.92	81.050000	701,082.50	-354,220.42	0.02
			Base 122.000338	1,055,302.92	81.050000	701,082.50	-354,220.42	0.02
30034W106	EVERGY INC COMMON STOCK							
		16,594.000	Local 55.260227	916,988.21	52.200000	866,206.80	-50,781.41	0.03
			Base 55.260227	916,988.21	52.200000	866,206.80	-50,781.41	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		25,233.000	Local 43.213675	1,090,410.67	61.720000	1,557,380.76	466,970.09	0.05
			Base 43.213675	1,090,410.67	61.720000	1,557,380.76	466,970.09	0.05

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30161N101	EXELON CORP COMMON STOCK								
	71,905.000	Local	30.647292	2,203,693.50	35.900000	2,581,389.50	377,696.00	0.09	
		Base	30.647292	2,203,693.50	35.900000	2,581,389.50	377,696.00	0.09	
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
	9,631.000	Local	84.618612	814,961.85	151.790000	1,461,889.49	646,927.64	0.05	
		Base	84.618612	814,961.85	151.790000	1,461,889.49	646,927.64	0.05	
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
	10,503.000	Local	50.689615	532,393.03	127.200000	1,335,981.60	803,588.57	0.05	
		Base	50.689615	532,393.03	127.200000	1,335,981.60	803,588.57	0.05	
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
	15,262.000	Local	108.681945	1,658,703.84	160.330000	2,446,956.46	788,252.62	0.08	
		Base	108.681945	1,658,703.84	160.330000	2,446,956.46	788,252.62	0.08	
30231G102	EXXON MOBIL CORP COMMON STOCK								
	289,352.000	Local	61.318559	17,742,647.77	99.980000	28,929,412.96	11,186,765.19	0.98	
		Base	61.318559	17,742,647.77	99.980000	28,929,412.96	11,186,765.19	0.98	
302491303	FMC CORP COMMON STOCK USD.1								
	9,012.000	Local	37.421305	337,240.80	63.050000	568,206.60	230,965.80	0.02	
		Base	37.421305	337,240.80	63.050000	568,206.60	230,965.80	0.02	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	160,335.000	Local	115.845450	18,574,080.24	353.960000	56,752,176.60	38,178,096.36	1.93	
		Base	115.845450	18,574,080.24	353.960000	56,752,176.60	38,178,096.36	1.93	
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
	2,745.000	Local	477.130146	1,309,722.25	477.050000	1,309,502.25	-220.00	0.04	
		Base	477.130146	1,309,722.25	477.050000	1,309,502.25	-220.00	0.04	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	1,786.000	Local	681.858583	1,217,799.43	1,164.010000	2,078,921.86	861,122.43	0.07	
		Base	681.858583	1,217,799.43	1,164.010000	2,078,921.86	861,122.43	0.07	
311900104	FASTENAL CO COMMON STOCK USD.01								
	41,277.000	Local	19.976899	824,586.45	64.770000	2,673,511.29	1,848,924.84	0.09	
		Base	19.976899	824,586.45	64.770000	2,673,511.29	1,848,924.84	0.09	

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313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,306.000	Local 139.732527	741,420.79	103.050000	546,783.30	-194,637.49	0.02
			Base 139.732527	741,420.79	103.050000	546,783.30	-194,637.49	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		16,709.000	Local 99.622504	1,664,592.42	252.970000	4,226,875.73	2,562,283.31	0.14
			Base 99.622504	1,664,592.42	252.970000	4,226,875.73	2,562,283.31	0.14
315616102	F5 INC COMMON STOCK							
		4,312.000	Local 132.892630	573,033.02	178.980000	771,761.76	198,728.74	0.03
			Base 132.892630	573,033.02	178.980000	771,761.76	198,728.74	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		42,799.000	Local 86.701943	3,710,756.44	60.070000	2,570,935.93	-1,139,820.51	0.09
			Base 86.701943	3,710,756.44	60.070000	2,570,935.93	-1,139,820.51	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		49,193.000	Local 25.302660	1,244,713.77	34.490000	1,696,666.57	451,952.80	0.06
			Base 25.302660	1,244,713.77	34.490000	1,696,666.57	451,952.80	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,718.000	Local 159.147376	1,228,299.45	172.280000	1,329,657.04	101,357.59	0.05
			Base 159.147376	1,228,299.45	172.280000	1,329,657.04	101,357.59	0.05
337738108	FISERV INC COMMON STOCK USD.01							
		43,355.000	Local 57.359068	2,486,802.39	132.840000	5,759,278.20	3,272,475.81	0.20
			Base 57.359068	2,486,802.39	132.840000	5,759,278.20	3,272,475.81	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		37,304.000	Local 43.500542	1,622,744.22	36.660000	1,367,564.64	-255,179.58	0.05
			Base 43.500542	1,622,744.22	36.660000	1,367,564.64	-255,179.58	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,216.000	Local 214.819189	1,120,496.89	282.610000	1,474,093.76	353,596.87	0.05
			Base 214.819189	1,120,496.89	282.610000	1,474,093.76	353,596.87	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		284,036.000	Local 12.126427	3,444,341.82	12.190000	3,462,398.84	18,057.02	0.12
			Base 12.126427	3,444,341.82	12.190000	3,462,398.84	18,057.02	0.12

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34959E109	FORTINET INC COMMON STOCK USD.001							
		46,041.000	Local 20.261522	932,860.75	58.530000	2,694,779.73	1,761,918.98	0.09
			Base 20.261522	932,860.75	58.530000	2,694,779.73	1,761,918.98	0.09
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,386.000	Local 30.279711	768,680.74	73.630000	1,869,171.18	1,100,490.44	0.06
			Base 30.279711	768,680.74	73.630000	1,869,171.18	1,100,490.44	0.06
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		17,859.000	Local 40.268757	719,159.73	29.670000	529,876.53	-189,283.20	0.02
			Base 40.268757	719,159.73	29.670000	529,876.53	-189,283.20	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		9,530.000	Local 39.975376	380,965.33	27.650000	263,504.50	-117,460.83	0.01
			Base 39.975376	380,965.33	27.650000	263,504.50	-117,460.83	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,365.000	Local 25.657228	522,509.44	29.790000	606,673.35	84,163.91	0.02
			Base 25.657228	522,509.44	29.790000	606,673.35	84,163.91	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		103,583.000	Local 24.477867	2,535,490.91	42.570000	4,409,528.31	1,874,037.40	0.15
			Base 24.477867	2,535,490.91	42.570000	4,409,528.31	1,874,037.40	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK							
		28,280.000	Local 148.226532	4,191,846.33	77.320000	2,186,609.60	-2,005,236.73	0.07
			Base 148.226532	4,191,846.33	77.320000	2,186,609.60	-2,005,236.73	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,595.000	Local 73.358453	1,144,025.07	224.880000	3,507,003.60	2,362,978.53	0.12
			Base 73.358453	1,144,025.07	224.880000	3,507,003.60	2,362,978.53	0.12
366651107	GARTNER INC COMMON STOCK USD.0005							
		5,631.000	Local 125.331147	705,739.69	451.110000	2,540,200.41	1,834,460.72	0.09
			Base 125.331147	705,739.69	451.110000	2,540,200.41	1,834,460.72	0.09
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		4,438.000	Local 296.840671	1,317,378.90	129.240000	573,567.12	-743,811.78	0.02
			Base 296.840671	1,317,378.90	129.240000	573,567.12	-743,811.78	0.02

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369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		16,362.000	Local 81.399577	1,331,859.88	259.670000	4,248,720.54	2,916,860.66	0.14
			Base 81.399577	1,331,859.88	259.670000	4,248,720.54	2,916,860.66	0.14
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		78,620.000	Local 171.426744	13,477,570.65	127.630000	10,034,270.60	-3,443,300.05	0.34
			Base 171.426744	13,477,570.65	127.630000	10,034,270.60	-3,443,300.05	0.34
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		41,989.000	Local 34.361051	1,442,786.19	65.140000	2,735,163.46	1,292,377.27	0.09
			Base 34.361051	1,442,786.19	65.140000	2,735,163.46	1,292,377.27	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		98,925.000	Local 38.074088	3,766,479.17	35.920000	3,553,386.00	-213,093.17	0.12
			Base 38.074088	3,766,479.17	35.920000	3,553,386.00	-213,093.17	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,128.000	Local 52.025097	526,910.18	138.500000	1,402,728.00	875,817.82	0.05
			Base 52.025097	526,910.18	138.500000	1,402,728.00	875,817.82	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		90,009.000	Local 29.271005	2,634,653.92	81.010000	7,291,629.09	4,656,975.17	0.25
			Base 29.271005	2,634,653.92	81.010000	7,291,629.09	4,656,975.17	0.25
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		18,809.000	Local 110.312286	2,074,863.79	127.000000	2,388,743.00	313,879.21	0.08
			Base 110.312286	2,074,863.79	127.000000	2,388,743.00	313,879.21	0.08
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		6,187.000	Local 29.907521	185,037.83	121.720000	753,081.64	568,043.81	0.03
			Base 29.907521	185,037.83	121.720000	753,081.64	568,043.81	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		23,557.000	Local 146.474973	3,450,510.95	385.770000	9,087,583.89	5,637,072.94	0.31
			Base 146.474973	3,450,510.95	385.770000	9,087,583.89	5,637,072.94	0.31
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,191.000	Local 165.858442	529,254.29	828.690000	2,644,349.79	2,115,095.50	0.09
			Base 165.858442	529,254.29	828.690000	2,644,349.79	2,115,095.50	0.09

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40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	14,308.000	Local 85.273497	1,220,093.19	270.680000	3,872,889.44	2,652,796.25	0.13
			Base 85.273497	1,220,093.19	270.680000	3,872,889.44	2,652,796.25	0.13
40434L105	HP INC COMMON STOCK USD.01	62,821.000	Local 16.782058	1,054,265.67	30.090000	1,890,283.89	836,018.22	0.06
			Base 16.782058	1,054,265.67	30.090000	1,890,283.89	836,018.22	0.06
406216101	HALLIBURTON CO COMMON STOCK USD2.5	64,655.000	Local 31.055173	2,007,872.19	36.150000	2,337,278.25	329,406.06	0.08
			Base 31.055173	2,007,872.19	36.150000	2,337,278.25	329,406.06	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	21,727.000	Local 45.968674	998,761.39	80.380000	1,746,416.26	747,654.87	0.06
			Base 45.968674	998,761.39	80.380000	1,746,416.26	747,654.87	0.06
418056107	HASBRO INC COMMON STOCK USD.5	9,421.000	Local 47.358049	446,160.18	51.060000	481,036.26	34,876.08	0.02
			Base 47.358049	446,160.18	51.060000	481,036.26	34,876.08	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	39,519.000	Local 33.735510	1,333,193.61	19.800000	782,476.20	-550,717.41	0.03
			Base 33.735510	1,333,193.61	19.800000	782,476.20	-550,717.41	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	5,261.000	Local 130.570259	686,930.13	163.410000	859,700.01	172,769.88	0.03
			Base 130.570259	686,930.13	163.410000	859,700.01	172,769.88	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	10,826.000	Local 78.706616	852,077.82	186.440000	2,018,399.44	1,166,321.62	0.07
			Base 78.706616	852,077.82	186.440000	2,018,399.44	1,166,321.62	0.07
42809H107	HESS CORP COMMON STOCK USD1.0	19,968.000	Local 57.191263	1,141,995.13	144.160000	2,878,586.88	1,736,591.75	0.10
			Base 57.191263	1,141,995.13	144.160000	2,878,586.88	1,736,591.75	0.10
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	92,669.000	Local 11.265646	1,043,976.19	16.980000	1,573,519.62	529,543.43	0.05
			Base 11.265646	1,043,976.19	16.980000	1,573,519.62	529,543.43	0.05

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43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		18,525.000	Local 75.648610	1,401,390.50	182.090000	3,373,217.25	1,971,826.75	0.11
			Base 75.648610	1,401,390.50	182.090000	3,373,217.25	1,971,826.75	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01							
		17,694.000	Local 41.341072	731,488.93	71.450000	1,264,236.30	532,747.37	0.04
			Base 41.341072	731,488.93	71.450000	1,264,236.30	532,747.37	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		72,241.000	Local 70.191192	5,070,681.91	346.550000	25,035,118.55	19,964,436.64	0.85
			Base 70.191192	5,070,681.91	346.550000	25,035,118.55	19,964,436.64	0.85
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		47,622.000	Local 61.471990	2,927,419.09	209.710000	9,986,809.62	7,059,390.53	0.34
			Base 61.471990	2,927,419.09	209.710000	9,986,809.62	7,059,390.53	0.34
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		20,921.000	Local 18.476106	386,538.62	32.110000	671,773.31	285,234.69	0.02
			Base 18.476106	386,538.62	32.110000	671,773.31	285,234.69	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		50,958.000	Local 18.346648	934,908.48	19.470000	992,152.26	57,243.78	0.03
			Base 18.346648	934,908.48	19.470000	992,152.26	57,243.78	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		28,256.000	Local 34.281415	968,655.65	54.120000	1,529,214.72	560,559.07	0.05
			Base 34.281415	968,655.65	54.120000	1,529,214.72	560,559.07	0.05
443510607	HUBBELL INC COMMON STOCK USD.01							
		3,875.000	Local 283.355267	1,098,001.66	328.930000	1,274,603.75	176,602.09	0.04
			Base 283.355267	1,098,001.66	328.930000	1,274,603.75	176,602.09	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
		8,893.000	Local 100.907816	897,373.21	457.810000	4,071,304.33	3,173,931.12	0.14
			Base 100.907816	897,373.21	457.810000	4,071,304.33	3,173,931.12	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,886.000	Local 91.931419	541,108.33	199.740000	1,175,669.64	634,561.31	0.04
			Base 91.931419	541,108.33	199.740000	1,175,669.64	634,561.31	0.04

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446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		104,603.000	Local 11.720400	1,225,989.00	12.720000	1,330,550.16	104,561.16	0.05
			Base 11.720400	1,225,989.00	12.720000	1,330,550.16	104,561.16	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,870.000	Local 224.261937	643,631.76	259.640000	745,166.80	101,535.04	0.03
			Base 224.261937	643,631.76	259.640000	745,166.80	101,535.04	0.03
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,462.000	Local 163.122777	890,976.61	217.110000	1,185,854.82	294,878.21	0.04
			Base 163.122777	890,976.61	217.110000	1,185,854.82	294,878.21	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,002.000	Local 156.599147	939,908.08	555.050000	3,331,410.10	2,391,502.02	0.11
			Base 156.599147	939,908.08	555.050000	3,331,410.10	2,391,502.02	0.11
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		19,779.000	Local 63.795571	1,261,812.60	261.940000	5,180,911.26	3,919,098.66	0.18
			Base 63.795571	1,261,812.60	261.940000	5,180,911.26	3,919,098.66	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,470.000	Local 209.712874	2,405,406.66	139.240000	1,597,082.80	-808,323.86	0.05
			Base 209.712874	2,405,406.66	139.240000	1,597,082.80	-808,323.86	0.05
45337C102	INCYTE CORP COMMON STOCK USD.001							
		13,437.000	Local 121.407736	1,631,355.75	62.790000	843,709.23	-787,646.52	0.03
			Base 121.407736	1,631,355.75	62.790000	843,709.23	-787,646.52	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		29,240.000	Local 23.704022	693,105.60	77.340000	2,261,421.60	1,568,316.00	0.08
			Base 23.704022	693,105.60	77.340000	2,261,421.60	1,568,316.00	0.08
45784P101	INSULET CORP COMMON STOCK USD.001							
		5,044.000	Local 309.468247	1,560,957.84	216.980000	1,094,447.12	-466,510.72	0.04
			Base 309.468247	1,560,957.84	216.980000	1,094,447.12	-466,510.72	0.04
458140100	INTEL CORP COMMON STOCK USD.001							
		304,544.000	Local 31.444734	9,576,305.03	50.250000	15,303,336.00	5,727,030.97	0.52
			Base 31.444734	9,576,305.03	50.250000	15,303,336.00	5,727,030.97	0.52

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	41,345.000	Local 42.647296	1,763,252.47	128.430000	5,309,938.35	3,546,685.88	0.18
			Base 42.647296	1,763,252.47	128.430000	5,309,938.35	3,546,685.88	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	65,959.000	Local 116.385941	7,676,700.31	163.550000	10,787,594.45	3,110,894.14	0.37
			Base 116.385941	7,676,700.31	163.550000	10,787,594.45	3,110,894.14	0.37
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	18,441.000	Local 107.885383	1,989,514.35	80.970000	1,493,167.77	-496,346.58	0.05
			Base 107.885383	1,989,514.35	80.970000	1,493,167.77	-496,346.58	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	24,995.000	Local 33.894242	847,186.57	36.150000	903,569.25	56,382.68	0.03
			Base 33.894242	847,186.57	36.150000	903,569.25	56,382.68	0.03
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	27,667.000	Local 19.219093	531,734.64	32.640000	903,050.88	371,316.24	0.03
			Base 19.219093	531,734.64	32.640000	903,050.88	371,316.24	0.03
461202103	INTUIT INC COMMON STOCK USD.01	20,244.000	Local 130.028082	2,632,288.49	625.030000	12,653,107.32	10,020,818.83	0.43
			Base 130.028082	2,632,288.49	625.030000	12,653,107.32	10,020,818.83	0.43
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	25,432.000	Local 76.591758	1,947,881.58	337.360000	8,579,739.52	6,631,857.94	0.29
			Base 76.591758	1,947,881.58	337.360000	8,579,739.52	6,631,857.94	0.29
46187W107	INVITATION HOMES INC REIT USD.01	41,553.000	Local 35.694607	1,483,218.00	34.110000	1,417,372.83	-65,845.17	0.05
			Base 35.694607	1,483,218.00	34.110000	1,417,372.83	-65,845.17	0.05
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	13,228.000	Local 116.650694	1,543,055.38	231.380000	3,060,694.64	1,517,639.26	0.10
			Base 116.650694	1,543,055.38	231.380000	3,060,694.64	1,517,639.26	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01	21,092.000	Local 32.649301	688,639.05	69.980000	1,476,018.16	787,379.11	0.05
			Base 32.649301	688,639.05	69.980000	1,476,018.16	787,379.11	0.05

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	208,834.000	Local	73.052378	15,255,820.29	170.100000	35,522,663.40	20,266,843.11	1.21	
		Base	73.052378	15,255,820.29	170.100000	35,522,663.40	20,266,843.11	1.21	
466313103	JABIL INC COMMON STOCK USD.001								
	9,242.000	Local	131.277901	1,213,270.36	127.400000	1,177,430.80	-35,839.56	0.04	
		Base	131.277901	1,213,270.36	127.400000	1,177,430.80	-35,839.56	0.04	
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
	9,096.000	Local	81.956224	745,473.81	129.800000	1,180,660.80	435,186.99	0.04	
		Base	81.956224	745,473.81	129.800000	1,180,660.80	435,186.99	0.04	
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	173,891.000	Local	75.745914	13,171,532.71	156.740000	27,255,675.34	14,084,142.63	0.93	
		Base	75.745914	13,171,532.71	156.740000	27,255,675.34	14,084,142.63	0.93	
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
	23,034.000	Local	21.408593	493,125.54	29.480000	679,042.32	185,916.78	0.02	
		Base	21.408593	493,125.54	29.480000	679,042.32	185,916.78	0.02	
482480100	KLA CORP COMMON STOCK USD.001								
	9,820.000	Local	75.556773	741,967.51	581.300000	5,708,366.00	4,966,398.49	0.19	
		Base	75.556773	741,967.51	581.300000	5,708,366.00	4,966,398.49	0.19	
487836108	KELLANOVA COMMON STOCK USD.25								
	19,051.000	Local	46.499672	885,865.26	55.910000	1,065,141.41	179,276.15	0.04	
		Base	46.499672	885,865.26	55.910000	1,065,141.41	179,276.15	0.04	
49177J102	KENVUE INC COMMON STOCK								
	124,498.000	Local	23.035924	2,867,926.46	21.530000	2,680,441.94	-187,484.52	0.09	
		Base	23.035924	2,867,926.46	21.530000	2,680,441.94	-187,484.52	0.09	
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
	72,726.000	Local	35.127844	2,554,707.55	33.320000	2,423,230.32	-131,477.23	0.08	
		Base	35.127844	2,554,707.55	33.320000	2,423,230.32	-131,477.23	0.08	
493267108	KEYCORP COMMON STOCK USD1.0								
	67,631.000	Local	14.009332	947,465.15	14.400000	973,886.40	26,421.25	0.03	
		Base	14.009332	947,465.15	14.400000	973,886.40	26,421.25	0.03	

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49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,828.000	Local 68.436405	877,902.20	159.090000	2,040,806.52	1,162,904.32	0.07
			Base 68.436405	877,902.20	159.090000	2,040,806.52	1,162,904.32	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		24,412.000	Local 72.436480	1,768,319.36	121.510000	2,966,302.12	1,197,982.76	0.10
			Base 72.436480	1,768,319.36	121.510000	2,966,302.12	1,197,982.76	0.10
49446R109	KIMCO REALTY CORP REIT USD.01							
		44,777.000	Local 22.498623	1,007,420.84	21.310000	954,197.87	-53,222.97	0.03
			Base 22.498623	1,007,420.84	21.310000	954,197.87	-53,222.97	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		139,690.000	Local 32.014540	4,472,111.12	17.640000	2,464,131.60	-2,007,979.52	0.08
			Base 32.014540	4,472,111.12	17.640000	2,464,131.60	-2,007,979.52	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		57,590.000	Local 33.418303	1,924,560.06	36.980000	2,129,678.20	205,118.14	0.07
			Base 33.418303	1,924,560.06	36.980000	2,129,678.20	205,118.14	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
		47,803.000	Local 17.710018	846,592.01	45.710000	2,185,075.13	1,338,483.12	0.07
			Base 17.710018	846,592.01	45.710000	2,185,075.13	1,338,483.12	0.07
501889208	LKQ CORP COMMON STOCK USD.01							
		19,330.000	Local 33.558084	648,677.76	47.790000	923,780.70	275,102.94	0.03
			Base 33.558084	648,677.76	47.790000	923,780.70	275,102.94	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		13,726.000	Local 80.179721	1,100,546.85	210.620000	2,890,970.12	1,790,423.27	0.10
			Base 80.179721	1,100,546.85	210.620000	2,890,970.12	1,790,423.27	0.10
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,133.000	Local 78.659221	482,417.00	227.290000	1,393,969.57	911,552.57	0.05
			Base 78.659221	482,417.00	227.290000	1,393,969.57	911,552.57	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		9,521.000	Local 84.342847	803,028.25	783.260000	7,457,418.46	6,654,390.21	0.25
			Base 84.342847	803,028.25	783.260000	7,457,418.46	6,654,390.21	0.25

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513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	10,469.000	Local 76.176165	797,488.27	108.090000	1,131,594.21	334,105.94	0.04
			Base 76.176165	797,488.27	108.090000	1,131,594.21	334,105.94	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	26,666.000	Local 52.730184	1,406,103.08	49.210000	1,312,233.86	-93,869.22	0.04
			Base 52.730184	1,406,103.08	49.210000	1,312,233.86	-93,869.22	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	16,780.000	Local 73.792455	1,238,237.39	146.250000	2,454,075.00	1,215,837.61	0.08
			Base 73.792455	1,238,237.39	146.250000	2,454,075.00	1,215,837.61	0.08
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	9,932.000	Local 86.451048	858,631.81	108.240000	1,075,039.68	216,407.87	0.04
			Base 86.451048	858,631.81	108.240000	1,075,039.68	216,407.87	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1	18,070.000	Local 55.783686	1,008,011.21	149.040000	2,693,152.80	1,685,141.59	0.09
			Base 55.783686	1,008,011.21	149.040000	2,693,152.80	1,685,141.59	0.09
532457108	ELI LILLY + CO COMMON STOCK	57,602.000	Local 88.591761	5,103,062.62	582.920000	33,577,357.84	28,474,295.22	1.14
			Base 88.591761	5,103,062.62	582.920000	33,577,357.84	28,474,295.22	1.14
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	10,249.000	Local 73.900566	757,406.90	93.600000	959,306.40	201,899.50	0.03
			Base 73.900566	757,406.90	93.600000	959,306.40	201,899.50	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	15,951.000	Local 117.558993	1,875,183.50	453.240000	7,229,631.24	5,354,447.74	0.25
			Base 117.558993	1,875,183.50	453.240000	7,229,631.24	5,354,447.74	0.25
540424108	LOEWS CORP COMMON STOCK USD.01	13,224.000	Local 33.082536	437,483.46	69.590000	920,258.16	482,774.70	0.03
			Base 33.082536	437,483.46	69.590000	920,258.16	482,774.70	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5	41,689.000	Local 39.386922	1,642,001.40	222.550000	9,277,886.95	7,635,885.55	0.32
			Base 39.386922	1,642,001.40	222.550000	9,277,886.95	7,635,885.55	0.32

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550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
	8,319.000	Local	399.697383	3,325,082.53	511.290000	4,253,421.51	928,338.98	0.14	
		Base	399.697383	3,325,082.53	511.290000	4,253,421.51	928,338.98	0.14	
55261F104	M + T BANK CORP COMMON STOCK USD.5								
	11,988.000	Local	115.508352	1,384,714.12	137.080000	1,643,315.04	258,600.92	0.06	
		Base	115.508352	1,384,714.12	137.080000	1,643,315.04	258,600.92	0.06	
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
	19,740.000	Local	32.364119	638,867.70	44.680000	881,983.20	243,115.50	0.03	
		Base	32.364119	638,867.70	44.680000	881,983.20	243,115.50	0.03	
55354G100	MSCI INC COMMON STOCK USD.01								
	5,714.000	Local	189.229326	1,081,256.37	565.650000	3,232,124.10	2,150,867.73	0.11	
		Base	189.229326	1,081,256.37	565.650000	3,232,124.10	2,150,867.73	0.11	
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
	42,276.000	Local	17.451304	737,771.31	24.160000	1,021,388.16	283,616.85	0.03	
		Base	17.451304	737,771.31	24.160000	1,021,388.16	283,616.85	0.03	
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	47,937.000	Local	35.073290	1,681,308.28	148.360000	7,111,933.32	5,430,625.04	0.24	
		Base	35.073290	1,681,308.28	148.360000	7,111,933.32	5,430,625.04	0.24	
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
	2,738.000	Local	327.100581	895,601.39	292.850000	801,823.30	-93,778.09	0.03	
		Base	327.100581	895,601.39	292.850000	801,823.30	-93,778.09	0.03	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
	35,618.000	Local	51.049300	1,818,273.97	189.470000	6,748,542.46	4,930,268.49	0.23	
		Base	51.049300	1,818,273.97	189.470000	6,748,542.46	4,930,268.49	0.23	
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	17,821.000	Local	54.131292	964,673.75	225.510000	4,018,813.71	3,054,139.96	0.14	
		Base	54.131292	964,673.75	225.510000	4,018,813.71	3,054,139.96	0.14	
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	4,465.000	Local	157.899200	705,019.93	498.910000	2,227,633.15	1,522,613.22	0.08	
		Base	157.899200	705,019.93	498.910000	2,227,633.15	1,522,613.22	0.08	

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574599106	MASCO CORP COMMON STOCK USD1.0							
		16,217.000	Local 23.130008	375,099.34	66.980000	1,086,214.66	711,115.32	0.04
			Base 23.130008	375,099.34	66.980000	1,086,214.66	711,115.32	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		59,818.000	Local 69.476031	4,155,917.23	426.510000	25,512,975.18	21,357,057.95	0.87
			Base 69.476031	4,155,917.23	426.510000	25,512,975.18	21,357,057.95	0.87
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		19,635.000	Local 145.349358	2,853,934.65	36.500000	716,677.50	-2,137,257.15	0.02
			Base 145.349358	2,853,934.65	36.500000	716,677.50	-2,137,257.15	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,152.000	Local 32.033277	581,468.05	68.420000	1,241,959.84	660,491.79	0.04
			Base 32.033277	581,468.05	68.420000	1,241,959.84	660,491.79	0.04
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		52,396.000	Local 72.660611	3,807,125.40	296.510000	15,535,937.96	11,728,812.56	0.53
			Base 72.660611	3,807,125.40	296.510000	15,535,937.96	11,728,812.56	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		9,612.000	Local 80.554254	774,287.49	462.980000	4,450,163.76	3,675,876.27	0.15
			Base 80.554254	774,287.49	462.980000	4,450,163.76	3,675,876.27	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		183,047.000	Local 51.138845	9,360,812.09	109.020000	19,955,783.94	10,594,971.85	0.68
			Base 51.138845	9,360,812.09	109.020000	19,955,783.94	10,594,971.85	0.68
59156R108	METLIFE INC COMMON STOCK USD.01							
		44,914.000	Local 37.732434	1,694,714.53	66.130000	2,970,162.82	1,275,448.29	0.10
			Base 37.732434	1,694,714.53	66.130000	2,970,162.82	1,275,448.29	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,567.000	Local 477.771698	748,668.25	1,212.960000	1,900,708.32	1,152,040.07	0.06
			Base 477.771698	748,668.25	1,212.960000	1,900,708.32	1,152,040.07	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		536,872.000	Local 62.585667	33,600,492.20	376.040000	201,885,346.88	168,284,854.68	6.86
			Base 62.585667	33,600,492.20	376.040000	201,885,346.88	168,284,854.68	6.86

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595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
	39,083.000	Local	30.246231	1,182,113.46	90.180000	3,524,504.94	2,342,391.48	0.12	
		Base	30.246231	1,182,113.46	90.180000	3,524,504.94	2,342,391.48	0.12	
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	79,316.000	Local	26.421703	2,095,663.76	85.340000	6,768,827.44	4,673,163.68	0.23	
		Base	26.421703	2,095,663.76	85.340000	6,768,827.44	4,673,163.68	0.23	
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	8,429.000	Local	99.883357	841,916.82	134.460000	1,133,363.34	291,446.52	0.04	
		Base	99.883357	841,916.82	134.460000	1,133,363.34	291,446.52	0.04	
60770K107	MODERNA INC COMMON STOCK USD.0001								
	23,961.000	Local	298.834545	7,160,374.54	99.450000	2,382,921.45	-4,777,453.09	0.08	
		Base	298.834545	7,160,374.54	99.450000	2,382,921.45	-4,777,453.09	0.08	
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
	3,819.000	Local	87.547300	334,343.14	103.500000	395,266.50	60,923.36	0.01	
		Base	87.547300	334,343.14	103.500000	395,266.50	60,923.36	0.01	
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
	4,212.000	Local	311.990981	1,314,106.01	361.310000	1,521,837.72	207,731.71	0.05	
		Base	311.990981	1,314,106.01	361.310000	1,521,837.72	207,731.71	0.05	
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
	13,376.000	Local	51.856678	693,634.92	61.210000	818,744.96	125,110.04	0.03	
		Base	51.856678	693,634.92	61.210000	818,744.96	125,110.04	0.03	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	98,271.000	Local	22.484126	2,209,537.56	72.430000	7,117,768.53	4,908,230.97	0.24	
		Base	22.484126	2,209,537.56	72.430000	7,117,768.53	4,908,230.97	0.24	
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
	3,460.000	Local	375.054769	1,297,689.50	630.780000	2,182,498.80	884,809.30	0.07	
		Base	375.054769	1,297,689.50	630.780000	2,182,498.80	884,809.30	0.07	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	53,362.000	Local	18.729677	999,453.00	57.610000	3,074,184.82	2,074,731.82	0.10	
		Base	18.729677	999,453.00	57.610000	3,074,184.82	2,074,731.82	0.10	

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615369105	MOODY S CORP COMMON STOCK USD.01	11,369.000	Local 71.777099	816,033.84	390.560000	4,440,276.64	3,624,242.80	0.15
			Base 71.777099	816,033.84	390.560000	4,440,276.64	3,624,242.80	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01	91,292.000	Local 40.300078	3,679,074.74	93.250000	8,512,979.00	4,833,904.26	0.29
			Base 40.300078	3,679,074.74	93.250000	8,512,979.00	4,833,904.26	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01	23,610.000	Local 46.330513	1,093,863.42	35.730000	843,585.30	-250,278.12	0.03
			Base 46.330513	1,093,863.42	35.730000	843,585.30	-250,278.12	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	11,989.000	Local 94.414525	1,131,935.74	313.090000	3,753,636.01	2,621,700.27	0.13
			Base 94.414525	1,131,935.74	313.090000	3,753,636.01	2,621,700.27	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01	16,309.000	Local 25.960692	423,392.92	51.700000	843,175.30	419,782.38	0.03
			Base 25.960692	423,392.92	51.700000	843,175.30	419,782.38	0.03
62944T105	NVR INC COMMON STOCK USD.01	230.000	Local 3,861.132565	888,060.49	7,000.450000	1,610,103.50	722,043.01	0.05
			Base 3,861.132565	888,060.49	7,000.450000	1,610,103.50	722,043.01	0.05
631103108	NASDAQ INC COMMON STOCK USD.01	24,589.000	Local 16.544127	406,803.55	58.140000	1,429,604.46	1,022,800.91	0.05
			Base 16.544127	406,803.55	58.140000	1,429,604.46	1,022,800.91	0.05
64110D104	NETAPP INC COMMON STOCK USD.001	15,083.000	Local 38.796068	585,161.10	88.160000	1,329,717.28	744,556.18	0.05
			Base 38.796068	585,161.10	88.160000	1,329,717.28	744,556.18	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001	31,616.000	Local 90.016392	2,845,958.26	486.880000	15,393,198.08	12,547,239.82	0.52
			Base 90.016392	2,845,958.26	486.880000	15,393,198.08	12,547,239.82	0.52
651639106	NEWMONT CORP COMMON STOCK USD1.6	83,250.000	Local 38.487831	3,204,111.97	41.390000	3,445,717.50	241,605.53	0.12
			Base 38.487831	3,204,111.97	41.390000	3,445,717.50	241,605.53	0.12

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65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,492.000	Local 12.922065	355,253.40	24.550000	674,928.60	319,675.20	0.02
			Base 12.922065	355,253.40	24.550000	674,928.60	319,675.20	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,294.000	Local 14.009420	116,194.13	25.720000	213,321.68	97,127.55	0.01
			Base 14.009420	116,194.13	25.720000	213,321.68	97,127.55	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		148,205.000	Local 26.137114	3,873,651.01	60.740000	9,001,971.70	5,128,320.69	0.31
			Base 26.137114	3,873,651.01	60.740000	9,001,971.70	5,128,320.69	0.31
654106103	NIKE INC CL B COMMON STOCK							
		88,418.000	Local 30.193106	2,669,614.03	108.570000	9,599,542.26	6,929,928.23	0.33
			Base 30.193106	2,669,614.03	108.570000	9,599,542.26	6,929,928.23	0.33
65473P105	NISOURCE INC COMMON STOCK USD.01							
		29,852.000	Local 14.881121	444,231.21	26.550000	792,570.60	348,339.39	0.03
			Base 14.881121	444,231.21	26.550000	792,570.60	348,339.39	0.03
655663102	NORDSON CORP COMMON STOCK							
		3,912.000	Local 232.465266	909,404.12	264.160000	1,033,393.92	123,989.80	0.04
			Base 232.465266	909,404.12	264.160000	1,033,393.92	123,989.80	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		16,336.000	Local 63.876320	1,043,483.57	236.380000	3,861,503.68	2,818,020.11	0.13
			Base 63.876320	1,043,483.57	236.380000	3,861,503.68	2,818,020.11	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		14,955.000	Local 65.329297	976,999.64	84.380000	1,261,902.90	284,903.26	0.04
			Base 65.329297	976,999.64	84.380000	1,261,902.90	284,903.26	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,240.000	Local 94.718844	969,920.96	468.140000	4,793,753.60	3,823,832.64	0.16
			Base 94.718844	969,920.96	468.140000	4,793,753.60	3,823,832.64	0.16
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
		40,728.000	Local 26.959551	1,098,008.59	22.820000	929,412.96	-168,595.63	0.03
			Base 26.959551	1,098,008.59	22.820000	929,412.96	-168,595.63	0.03

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670346105	NUCOR CORP COMMON STOCK USD.4							
		17,759.000	Local 41.302903	733,498.25	174.040000	3,090,776.36	2,357,278.11	0.11
			Base 41.302903	733,498.25	174.040000	3,090,776.36	2,357,278.11	0.11
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		178,422.000	Local 33.432913	5,965,167.12	495.220000	88,358,142.84	82,392,975.72	3.00
			Base 33.432913	5,965,167.12	495.220000	88,358,142.84	82,392,975.72	3.00
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,274.000	Local 113.397620	484,661.43	950.080000	4,060,641.92	3,575,980.49	0.14
			Base 113.397620	484,661.43	950.080000	4,060,641.92	3,575,980.49	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		47,696.000	Local 43.869214	2,092,386.02	59.710000	2,847,928.16	755,542.14	0.10
			Base 43.869214	2,092,386.02	59.710000	2,847,928.16	755,542.14	0.10
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	38.930000	357,221.68	311,800.48	0.01
			Base 4.950000	45,421.20	38.930000	357,221.68	311,800.48	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,464.000	Local 134.960582	872,385.20	405.330000	2,620,053.12	1,747,667.92	0.09
			Base 134.960582	872,385.20	405.330000	2,620,053.12	1,747,667.92	0.09
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		14,297.000	Local 46.593724	666,150.47	86.510000	1,236,833.47	570,683.00	0.04
			Base 46.593724	666,150.47	86.510000	1,236,833.47	570,683.00	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		31,112.000	Local 51.528199	1,603,145.32	83.530000	2,598,785.36	995,640.04	0.09
			Base 51.528199	1,603,145.32	83.530000	2,598,785.36	995,640.04	0.09
682680103	ONEOK INC COMMON STOCK USD.01							
		42,081.000	Local 46.456323	1,954,928.53	70.220000	2,954,927.82	999,999.29	0.10
			Base 46.456323	1,954,928.53	70.220000	2,954,927.82	999,999.29	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01							
		114,770.000	Local 30.468096	3,496,823.40	105.430000	12,100,201.10	8,603,377.70	0.41
			Base 30.468096	3,496,823.40	105.430000	12,100,201.10	8,603,377.70	0.41

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68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01		29,563.000	Local 39.291378	1,161,571.02	89.470000	2,645,001.61	1,483,430.59	0.09
				Base 39.291378	1,161,571.02	89.470000	2,645,001.61	1,483,430.59	0.09
69331C108	P G + E CORP COMMON STOCK		154,114.000	Local 15.518962	2,391,689.27	18.030000	2,778,675.42	386,986.15	0.09
				Base 15.518962	2,391,689.27	18.030000	2,778,675.42	386,986.15	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		28,774.000	Local 89.029100	2,561,723.32	154.850000	4,455,653.90	1,893,930.58	0.15
				Base 89.029100	2,561,723.32	154.850000	4,455,653.90	1,893,930.58	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666		17,033.000	Local 49.050811	835,482.46	149.550000	2,547,285.15	1,711,802.69	0.09
				Base 49.050811	835,482.46	149.550000	2,547,285.15	1,711,802.69	0.09
69351T106	PPL CORP COMMON STOCK USD.01		53,247.000	Local 26.857316	1,430,071.53	27.100000	1,442,993.70	12,922.17	0.05
				Base 26.857316	1,430,071.53	27.100000	1,442,993.70	12,922.17	0.05
69370C100	PTC INC COMMON STOCK USD.01		8,584.000	Local 130.801721	1,122,801.97	174.960000	1,501,856.64	379,054.67	0.05
				Base 130.801721	1,122,801.97	174.960000	1,501,856.64	379,054.67	0.05
693718108	PACCAR INC COMMON STOCK USD1.0		37,784.000	Local 25.848613	976,664.00	97.650000	3,689,607.60	2,712,943.60	0.13
				Base 25.848613	976,664.00	97.650000	3,689,607.60	2,712,943.60	0.13
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		6,475.000	Local 112.110559	725,915.87	162.910000	1,054,842.25	328,926.38	0.04
				Base 112.110559	725,915.87	162.910000	1,054,842.25	328,926.38	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		22,451.000	Local 242.885500	5,453,022.35	294.880000	6,620,350.88	1,167,328.53	0.23
				Base 242.885500	5,453,022.35	294.880000	6,620,350.88	1,167,328.53	0.23
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5		9,280.000	Local 83.581691	775,638.09	460.700000	4,275,296.00	3,499,657.91	0.15
				Base 83.581691	775,638.09	460.700000	4,275,296.00	3,499,657.91	0.15

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704326107	PAYCHEX INC COMMON STOCK USD.01							
		23,223.000	Local 43.888833	1,019,230.36	119.110000	2,766,091.53	1,746,861.17	0.09
			Base 43.888833	1,019,230.36	119.110000	2,766,091.53	1,746,861.17	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,543.000	Local 314.655679	1,114,825.07	206.720000	732,408.96	-382,416.11	0.02
			Base 314.655679	1,114,825.07	206.720000	732,408.96	-382,416.11	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
		77,880.000	Local 38.438835	2,993,616.45	61.410000	4,782,610.80	1,788,994.35	0.16
			Base 38.438835	2,993,616.45	61.410000	4,782,610.80	1,788,994.35	0.16
713448108	PEPSICO INC COMMON STOCK USD.017							
		99,314.000	Local 68.799093	6,832,713.17	169.840000	16,867,489.76	10,034,776.59	0.57
			Base 68.799093	6,832,713.17	169.840000	16,867,489.76	10,034,776.59	0.57
714046109	REVVITY INC COMMON STOCK USD1.0							
		8,915.000	Local 61.851841	551,409.16	109.310000	974,498.65	423,089.49	0.03
			Base 61.851841	551,409.16	109.310000	974,498.65	423,089.49	0.03
717081103	PFIZER INC COMMON STOCK USD.05							
		407,871.000	Local 29.359641	11,974,946.06	28.790000	11,742,606.09	-232,339.97	0.40
			Base 29.359641	11,974,946.06	28.790000	11,742,606.09	-232,339.97	0.40
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		112,139.000	Local 48.540602	5,443,294.61	94.080000	10,550,037.12	5,106,742.51	0.36
			Base 48.540602	5,443,294.61	94.080000	10,550,037.12	5,106,742.51	0.36
718546104	PHILLIPS 66 COMMON STOCK							
		31,781.000	Local 45.439473	1,444,111.89	133.140000	4,231,322.34	2,787,210.45	0.14
			Base 45.439473	1,444,111.89	133.140000	4,231,322.34	2,787,210.45	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,191.000	Local 49.719745	407,254.43	71.840000	588,441.44	181,187.01	0.02
			Base 49.719745	407,254.43	71.840000	588,441.44	181,187.01	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		16,853.000	Local 126.046458	2,124,260.96	224.880000	3,789,902.64	1,665,641.68	0.13
			Base 126.046458	2,124,260.96	224.880000	3,789,902.64	1,665,641.68	0.13

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73278L105	POOL CORP COMMON STOCK USD.001							
		2,794.000	Local 346.057001	966,883.26	398.710000	1,113,995.74	147,112.48	0.04
			Base 346.057001	966,883.26	398.710000	1,113,995.74	147,112.48	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		16,143.000	Local 55.032750	888,393.69	107.690000	1,738,439.67	850,045.98	0.06
			Base 55.032750	888,393.69	107.690000	1,738,439.67	850,045.98	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		15,845.000	Local 35.674204	565,257.77	78.670000	1,246,526.15	681,268.38	0.04
			Base 35.674204	565,257.77	78.670000	1,246,526.15	681,268.38	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		170,251.000	Local 66.398698	11,304,444.70	146.540000	24,948,581.54	13,644,136.84	0.85
			Base 66.398698	11,304,444.70	146.540000	24,948,581.54	13,644,136.84	0.85
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		42,261.000	Local 31.515989	1,331,897.23	159.280000	6,731,332.08	5,399,434.85	0.23
			Base 31.515989	1,331,897.23	159.280000	6,731,332.08	5,399,434.85	0.23
74340W103	PROLOGIS INC REIT USD.01							
		66,744.000	Local 62.567265	4,175,989.56	133.300000	8,896,975.20	4,720,985.64	0.30
			Base 62.567265	4,175,989.56	133.300000	8,896,975.20	4,720,985.64	0.30
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		26,077.000	Local 54.253893	1,414,778.77	103.710000	2,704,445.67	1,289,666.90	0.09
			Base 54.253893	1,414,778.77	103.710000	2,704,445.67	1,289,666.90	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		35,996.000	Local 34.370964	1,237,217.23	61.150000	2,201,155.40	963,938.17	0.07
			Base 34.370964	1,237,217.23	61.150000	2,201,155.40	963,938.17	0.07
74460D109	PUBLIC STORAGE REIT USD.1							
		11,432.000	Local 137.437428	1,571,184.68	305.000000	3,486,760.00	1,915,575.32	0.12
			Base 137.437428	1,571,184.68	305.000000	3,486,760.00	1,915,575.32	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		15,574.000	Local 22.121741	344,524.00	103.220000	1,607,548.28	1,263,024.28	0.05
			Base 22.121741	344,524.00	103.220000	1,607,548.28	1,263,024.28	0.05

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74736K101	QORVO INC COMMON STOCK USD.0001							
		7,032.000	Local 83.671520	588,378.13	112.610000	791,873.52	203,495.39	0.03
			Base 83.671520	588,378.13	112.610000	791,873.52	203,495.39	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		80,398.000	Local 56.345885	4,530,096.49	144.630000	11,627,962.74	7,097,866.25	0.40
			Base 56.345885	4,530,096.49	144.630000	11,627,962.74	7,097,866.25	0.40
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,494.000	Local 38.273569	401,642.83	215.800000	2,264,605.20	1,862,962.37	0.08
			Base 38.273569	401,642.83	215.800000	2,264,605.20	1,862,962.37	0.08
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,121.000	Local 57.620665	467,937.42	137.880000	1,119,723.48	651,786.06	0.04
			Base 57.620665	467,937.42	137.880000	1,119,723.48	651,786.06	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		2,872.000	Local 96.503001	277,156.62	144.200000	414,142.40	136,985.78	0.01
			Base 96.503001	277,156.62	144.200000	414,142.40	136,985.78	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		13,575.000	Local 57.241246	777,049.92	111.500000	1,513,612.50	736,562.58	0.05
			Base 57.241246	777,049.92	111.500000	1,513,612.50	736,562.58	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
		103,868.000	Local 37.391671	3,883,798.06	84.140000	8,739,453.52	4,855,655.46	0.30
			Base 37.391671	3,883,798.06	84.140000	8,739,453.52	4,855,655.46	0.30
756109104	REALTY INCOME CORP REIT USD1.0							
		52,292.000	Local 60.905976	3,184,895.31	57.420000	3,002,606.64	-182,288.67	0.10
			Base 60.905976	3,184,895.31	57.420000	3,002,606.64	-182,288.67	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,867.000	Local 65.924904	782,330.84	67.000000	795,089.00	12,758.16	0.03
			Base 65.924904	782,330.84	67.000000	795,089.00	12,758.16	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,738.000	Local 386.234360	2,988,681.48	878.290000	6,796,208.02	3,807,526.54	0.23
			Base 386.234360	2,988,681.48	878.290000	6,796,208.02	3,807,526.54	0.23

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7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01	67,184.000	Local 13.414583	901,245.36	19.380000	1,302,025.92	400,780.56	0.04
			Base 13.414583	901,245.36	19.380000	1,302,025.92	400,780.56	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	14,774.000	Local 35.523903	524,830.14	164.910000	2,436,380.34	1,911,550.20	0.08
			Base 35.523903	524,830.14	164.910000	2,436,380.34	1,911,550.20	0.08
761152107	RESMED INC COMMON STOCK USD.004	10,625.000	Local 97.939085	1,040,602.78	172.020000	1,827,712.50	787,109.72	0.06
			Base 97.939085	1,040,602.78	172.020000	1,827,712.50	787,109.72	0.06
770323103	ROBERT HALF INC COMMON STOCK USD.001	7,650.000	Local 35.502607	271,594.94	87.920000	672,588.00	400,993.06	0.02
			Base 35.502607	271,594.94	87.920000	672,588.00	400,993.06	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	8,284.000	Local 69.271283	573,843.31	310.480000	2,572,016.32	1,998,173.01	0.09
			Base 69.271283	573,843.31	310.480000	2,572,016.32	1,998,173.01	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0	20,280.000	Local 29.703621	602,389.44	43.670000	885,627.60	283,238.16	0.03
			Base 29.703621	602,389.44	43.670000	885,627.60	283,238.16	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	7,716.000	Local 133.553704	1,030,500.38	545.170000	4,206,531.72	3,176,031.34	0.14
			Base 133.553704	1,030,500.38	545.170000	4,206,531.72	3,176,031.34	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01	24,462.000	Local 24.637958	602,693.73	138.390000	3,385,296.18	2,782,602.45	0.12
			Base 24.637958	602,693.73	138.390000	3,385,296.18	2,782,602.45	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	23,405.000	Local 123.048840	2,879,958.10	440.520000	10,310,370.60	7,430,412.50	0.35
			Base 123.048840	2,879,958.10	440.520000	10,310,370.60	7,430,412.50	0.35
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	7,794.000	Local 171.706613	1,338,281.34	253.690000	1,977,259.86	638,978.52	0.07
			Base 171.706613	1,338,281.34	253.690000	1,977,259.86	638,978.52	0.07

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78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST		24,957.000	Local 406.708068	10,150,213.25	475.310000	11,862,311.67	1,712,098.42	0.40
				Base 406.708068	10,150,213.25	475.310000	11,862,311.67	1,712,098.42	0.40
79466L302	SALESFORCE INC COMMON STOCK USD.001		70,286.000	Local 94.049974	6,610,396.45	263.140000	18,495,058.04	11,884,661.59	0.63
				Base 94.049974	6,610,396.45	263.140000	18,495,058.04	11,884,661.59	0.63
806407102	HENRY SCHEIN INC COMMON STOCK USD.01		9,433.000	Local 56.284450	530,931.22	75.710000	714,172.43	183,241.21	0.02
				Base 56.284450	530,931.22	75.710000	714,172.43	183,241.21	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01		103,185.000	Local 76.083972	7,850,724.69	52.040000	5,369,747.40	-2,480,977.29	0.18
				Base 76.083972	7,850,724.69	52.040000	5,369,747.40	-2,480,977.29	0.18
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		107,501.000	Local 31.464969	3,382,515.62	68.800000	7,396,068.80	4,013,553.18	0.25
				Base 31.464969	3,382,515.62	68.800000	7,396,068.80	4,013,553.18	0.25
816851109	SEMPRA COMMON STOCK		45,460.000	Local 40.247930	1,829,670.88	74.730000	3,397,225.80	1,567,554.92	0.12
				Base 40.247930	1,829,670.88	74.730000	3,397,225.80	1,567,554.92	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001		14,808.000	Local 330.595202	4,895,453.75	706.490000	10,461,703.92	5,566,250.17	0.36
				Base 330.595202	4,895,453.75	706.490000	10,461,703.92	5,566,250.17	0.36
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		17,011.000	Local 54.617385	929,096.33	311.900000	5,305,730.90	4,376,634.57	0.18
				Base 54.617385	929,096.33	311.900000	5,305,730.90	4,376,634.57	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001		23,566.000	Local 88.401186	2,083,262.36	142.640000	3,361,454.24	1,278,191.88	0.11
				Base 88.401186	2,083,262.36	142.640000	3,361,454.24	1,278,191.88	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		11,514.000	Local 94.532166	1,088,443.36	112.420000	1,294,403.88	205,960.52	0.04
				Base 94.532166	1,088,443.36	112.420000	1,294,403.88	205,960.52	0.04

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831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0	8,873.000	Local 54.058520	479,661.25	82.440000	731,490.12	251,828.87	0.02
			Base 54.058520	479,661.25	82.440000	731,490.12	251,828.87	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK	7,666.000	Local 74.344249	569,923.01	126.380000	968,829.08	398,906.07	0.03
			Base 74.344249	569,923.01	126.380000	968,829.08	398,906.07	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0	3,813.000	Local 65.908676	251,309.78	288.840000	1,101,346.92	850,037.14	0.04
			Base 65.908676	251,309.78	288.840000	1,101,346.92	850,037.14	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	78,782.000	Local 40.448582	3,186,620.22	70.120000	5,524,193.84	2,337,573.62	0.19
			Base 40.448582	3,186,620.22	70.120000	5,524,193.84	2,337,573.62	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	43,060.000	Local 20.921529	900,881.05	28.880000	1,243,572.80	342,691.75	0.04
			Base 20.921529	900,881.05	28.880000	1,243,572.80	342,691.75	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	11,074.000	Local 71.327607	789,881.92	98.100000	1,086,359.40	296,477.48	0.04
			Base 71.327607	789,881.92	98.100000	1,086,359.40	296,477.48	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001	82,537.000	Local 25.059587	2,068,343.11	96.010000	7,924,377.37	5,856,034.26	0.27
			Base 25.059587	2,068,343.11	96.010000	7,924,377.37	5,856,034.26	0.27
857477103	STATE STREET CORP COMMON STOCK USD1.0	22,291.000	Local 57.110243	1,273,044.43	77.460000	1,726,660.86	453,616.43	0.06
			Base 57.110243	1,273,044.43	77.460000	1,726,660.86	453,616.43	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	10,988.000	Local 101.873239	1,119,383.15	118.100000	1,297,682.80	178,299.65	0.04
			Base 101.873239	1,119,383.15	118.100000	1,297,682.80	178,299.65	0.04
863667101	STRYKER CORP COMMON STOCK USD.1	24,423.000	Local 91.379796	2,231,768.76	299.460000	7,313,711.58	5,081,942.82	0.25
			Base 91.379796	2,231,768.76	299.460000	7,313,711.58	5,081,942.82	0.25

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871607107	SYNOPSIS INC COMMON STOCK USD.01							
		10,986.000	Local 97.033261	1,066,007.40	514.910000	5,656,801.26	4,590,793.86	0.19
			Base 97.033261	1,066,007.40	514.910000	5,656,801.26	4,590,793.86	0.19
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		29,892.000	Local 32.659452	976,256.34	38.190000	1,141,575.48	165,319.14	0.04
			Base 32.659452	976,256.34	38.190000	1,141,575.48	165,319.14	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
		36,422.000	Local 38.238986	1,392,740.36	73.130000	2,663,540.86	1,270,800.50	0.09
			Base 38.238986	1,392,740.36	73.130000	2,663,540.86	1,270,800.50	0.09
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		82,644.000	Local 16.183484	1,337,467.85	93.810000	7,752,833.64	6,415,365.79	0.26
			Base 16.183484	1,337,467.85	93.810000	7,752,833.64	6,415,365.79	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		36,757.000	Local 93.989489	3,454,771.65	160.330000	5,893,249.81	2,438,478.16	0.20
			Base 93.989489	3,454,771.65	160.330000	5,893,249.81	2,438,478.16	0.20
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		11,424.000	Local 114.915266	1,312,792.00	160.950000	1,838,692.80	525,900.80	0.06
			Base 114.915266	1,312,792.00	160.950000	1,838,692.80	525,900.80	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		16,556.000	Local 32.345914	535,518.95	36.810000	609,426.36	73,907.41	0.02
			Base 32.345914	535,518.95	36.810000	609,426.36	73,907.41	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		33,345.000	Local 58.405132	1,947,519.12	142.420000	4,748,994.90	2,801,475.78	0.16
			Base 58.405132	1,947,519.12	142.420000	4,748,994.90	2,801,475.78	0.16
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		16,107.000	Local 68.479711	1,103,002.71	86.870000	1,399,215.09	296,212.38	0.05
			Base 68.479711	1,103,002.71	86.870000	1,399,215.09	296,212.38	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		3,408.000	Local 345.204255	1,176,456.10	446.290000	1,520,956.32	344,500.22	0.05
			Base 345.204255	1,176,456.10	446.290000	1,520,956.32	344,500.22	0.05

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879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,395.000	276.135897	937,481.37	249.340000	846,509.30	-90,972.07	0.03
			276.135897	937,481.37	249.340000	846,509.30	-90,972.07	0.03
880770102	TERADYNE INC COMMON STOCK USD.125							
		11,044.000	82.531872	911,481.99	108.520000	1,198,494.88	287,012.89	0.04
			82.531872	911,481.99	108.520000	1,198,494.88	287,012.89	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
		199,778.000	230.204517	45,989,797.95	248.480000	49,640,837.44	3,651,039.49	1.69
			230.204517	45,989,797.95	248.480000	49,640,837.44	3,651,039.49	1.69
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		65,604.000	52.897441	3,470,283.73	170.460000	11,182,857.84	7,712,574.11	0.38
			52.897441	3,470,283.73	170.460000	11,182,857.84	7,712,574.11	0.38
883203101	TEXTRON INC COMMON STOCK USD.125							
		14,159.000	34.729245	491,731.38	80.420000	1,138,666.78	646,935.40	0.04
			34.729245	491,731.38	80.420000	1,138,666.78	646,935.40	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		27,909.000	134.233905	3,746,334.06	530.790000	14,813,818.11	11,067,484.05	0.50
			134.233905	3,746,334.06	530.790000	14,813,818.11	11,067,484.05	0.50
88579Y101	3M CO COMMON STOCK USD.01							
		39,896.000	85.040352	3,392,769.88	109.320000	4,361,430.72	968,660.84	0.15
			85.040352	3,392,769.88	109.320000	4,361,430.72	968,660.84	0.15
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		7,810.000	81.225370	634,370.14	215.030000	1,679,384.30	1,045,014.16	0.06
			81.225370	634,370.14	215.030000	1,679,384.30	1,045,014.16	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,995.000	361.796748	1,445,378.01	1,011.600000	4,041,342.00	2,595,963.99	0.14
			361.796748	1,445,378.01	1,011.600000	4,041,342.00	2,595,963.99	0.14
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		16,499.000	56.845829	937,899.34	190.490000	3,142,894.51	2,204,995.17	0.11
			56.845829	937,899.34	190.490000	3,142,894.51	2,204,995.17	0.11

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896239100	TRIMBLE INC COMMON STOCK USD.001	17,969.000	Local 68.022544	1,222,297.10	53.200000	955,950.80	-266,346.30	0.03
			Base 68.022544	1,222,297.10	53.200000	955,950.80	-266,346.30	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0	96,338.000	Local 34.644456	3,337,577.58	36.920000	3,556,798.96	219,221.38	0.12
			Base 34.644456	3,337,577.58	36.920000	3,556,798.96	219,221.38	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	3,040.000	Local 342.292967	1,040,570.62	418.120000	1,271,084.80	230,514.18	0.04
			Base 342.292967	1,040,570.62	418.120000	1,271,084.80	230,514.18	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1	20,604.000	Local 30.528083	629,000.62	53.750000	1,107,465.00	478,464.38	0.04
			Base 30.528083	629,000.62	53.750000	1,107,465.00	478,464.38	0.04
902653104	UDR INC REIT USD.01	21,860.000	Local 39.337253	859,912.34	38.290000	837,019.40	-22,892.94	0.03
			Base 39.337253	859,912.34	38.290000	837,019.40	-22,892.94	0.03
902973304	US BANCORP COMMON STOCK USD.01	112,471.000	Local 29.680064	3,338,146.53	43.280000	4,867,744.88	1,529,598.35	0.17
			Base 29.680064	3,338,146.53	43.280000	4,867,744.88	1,529,598.35	0.17
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001	148,650.000	Local 61.773048	9,182,563.63	61.570000	9,152,380.50	-30,183.13	0.31
			Base 61.773048	9,182,563.63	61.570000	9,152,380.50	-30,183.13	0.31
90384S303	ULTA BEAUTY INC COMMON STOCK	3,557.000	Local 221.226916	786,904.14	489.990000	1,742,894.43	955,990.29	0.06
			Base 221.226916	786,904.14	489.990000	1,742,894.43	955,990.29	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	44,034.000	Local 47.736246	2,102,017.86	245.620000	10,815,631.08	8,713,613.22	0.37
			Base 47.736246	2,102,017.86	245.620000	10,815,631.08	8,713,613.22	0.37
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	23,692.000	Local 51.091360	1,210,456.51	41.260000	977,531.92	-232,924.59	0.03
			Base 51.091360	1,210,456.51	41.260000	977,531.92	-232,924.59	0.03

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911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	52,245.000	Local	86.900152	4,540,098.44	157.230000	8,214,481.35	3,674,382.91	0.28	
		Base	86.900152	4,540,098.44	157.230000	8,214,481.35	3,674,382.91	0.28	
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	4,897.000	Local	128.942589	631,431.86	573.420000	2,808,037.74	2,176,605.88	0.10	
		Base	128.942589	631,431.86	573.420000	2,808,037.74	2,176,605.88	0.10	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	66,813.000	Local	93.224669	6,228,619.84	526.470000	35,175,040.11	28,946,420.27	1.20	
		Base	93.224669	6,228,619.84	526.470000	35,175,040.11	28,946,420.27	1.20	
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
	4,407.000	Local	114.930324	506,497.94	152.440000	671,803.08	165,305.14	0.02	
		Base	114.930324	506,497.94	152.440000	671,803.08	165,305.14	0.02	
918204108	VF CORP COMMON STOCK								
	23,878.000	Local	30.777308	734,900.55	18.800000	448,906.40	-285,994.15	0.02	
		Base	30.777308	734,900.55	18.800000	448,906.40	-285,994.15	0.02	
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	24,593.000	Local	38.189856	939,203.12	130.000000	3,197,090.00	2,257,886.88	0.11	
		Base	38.189856	939,203.12	130.000000	3,197,090.00	2,257,886.88	0.11	
92276F100	VENTAS INC REIT USD.25								
	29,067.000	Local	45.642638	1,326,694.57	49.840000	1,448,699.28	122,004.71	0.05	
		Base	45.642638	1,326,694.57	49.840000	1,448,699.28	122,004.71	0.05	
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
	22,000.000	Local	370.388168	8,148,539.70	436.800000	9,609,600.00	1,461,060.30	0.33	
		Base	370.388168	8,148,539.70	436.800000	9,609,600.00	1,461,060.30	0.33	
92338C103	VERALTO CORP COMMON STOCK USD.01								
	15,835.000	Local	24.637336	390,132.22	82.260000	1,302,587.10	912,454.88	0.04	
		Base	24.637336	390,132.22	82.260000	1,302,587.10	912,454.88	0.04	
92343E102	VERISIGN INC COMMON STOCK USD.001								
	6,417.000	Local	73.532627	471,858.87	205.960000	1,321,645.32	849,786.45	0.04	
		Base	73.532627	471,858.87	205.960000	1,321,645.32	849,786.45	0.04	

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92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	303,685.000	Local 44.205324	13,424,493.95	37.700000	11,448,924.50	-1,975,569.45	0.39
			Base 44.205324	13,424,493.95	37.700000	11,448,924.50	-1,975,569.45	0.39
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001	10,477.000	Local 95.106753	996,433.45	238.860000	2,502,536.22	1,506,102.77	0.09
			Base 95.106753	996,433.45	238.860000	2,502,536.22	1,506,102.77	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	18,614.000	Local 113.471121	2,112,151.44	406.890000	7,573,850.46	5,461,699.02	0.26
			Base 113.471121	2,112,151.44	406.890000	7,573,850.46	5,461,699.02	0.26
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	34,850.000	Local 47.648810	1,660,561.02	14.790000	515,431.50	-1,145,129.52	0.02
			Base 47.648810	1,660,561.02	14.790000	515,431.50	-1,145,129.52	0.02
92556V106	VIATRIS INC COMMON STOCK	125,710.000	Local 14.852504	1,867,108.28	10.830000	1,361,439.30	-505,668.98	0.05
			Base 14.852504	1,867,108.28	10.830000	1,361,439.30	-505,668.98	0.05
925652109	VICI PROPERTIES INC REIT USD.01	74,729.000	Local 30.094839	2,248,957.19	31.880000	2,382,360.52	133,403.33	0.08
			Base 30.094839	2,248,957.19	31.880000	2,382,360.52	133,403.33	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	115,144.000	Local 48.529573	5,587,889.11	260.350000	29,977,740.40	24,389,851.29	1.02
			Base 48.529573	5,587,889.11	260.350000	29,977,740.40	24,389,851.29	1.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,599.000	Local 73.181142	702,465.78	227.010000	2,179,068.99	1,476,603.21	0.07
			Base 73.181142	702,465.78	227.010000	2,179,068.99	1,476,603.21	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,786.000	Local 45.305753	1,032,336.88	84.170000	1,917,897.62	885,560.74	0.07
			Base 45.305753	1,032,336.88	84.170000	1,917,897.62	885,560.74	0.07
929740108	WABTEC CORP COMMON STOCK USD.01	12,941.000	Local 74.299035	961,503.81	126.900000	1,642,212.90	680,709.09	0.06
			Base 74.299035	961,503.81	126.900000	1,642,212.90	680,709.09	0.06

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931142103	WALMART INC COMMON STOCK USD.1							
		103,046.000	Local 69.858201	7,198,608.20	157.650000	16,245,201.90	9,046,593.70	0.55
			Base 69.858201	7,198,608.20	157.650000	16,245,201.90	9,046,593.70	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		51,796.000	Local 41.531102	2,151,144.97	26.110000	1,352,393.56	-798,751.41	0.05
			Base 41.531102	2,151,144.97	26.110000	1,352,393.56	-798,751.41	0.05
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
		160,297.000	Local 29.612266	4,746,757.38	11.380000	1,824,179.86	-2,922,577.52	0.06
			Base 29.612266	4,746,757.38	11.380000	1,824,179.86	-2,922,577.52	0.06
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		26,477.000	Local 43.981630	1,164,501.62	179.100000	4,742,030.70	3,577,529.08	0.16
			Base 43.981630	1,164,501.62	179.100000	4,742,030.70	3,577,529.08	0.16
941848103	WATERS CORP COMMON STOCK USD.01							
		4,271.000	Local 79.695659	340,380.16	329.230000	1,406,141.33	1,065,761.17	0.05
			Base 79.695659	340,380.16	329.230000	1,406,141.33	1,065,761.17	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		262,333.000	Local 37.691136	9,887,628.78	49.220000	12,912,030.26	3,024,401.48	0.44
			Base 37.691136	9,887,628.78	49.220000	12,912,030.26	3,024,401.48	0.44
95040Q104	WELLTOWER INC REIT USD1.0							
		39,980.000	Local 64.674997	2,585,706.37	90.170000	3,604,996.60	1,019,290.23	0.12
			Base 64.674997	2,585,706.37	90.170000	3,604,996.60	1,019,290.23	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,344.000	Local 219.292464	1,171,898.93	352.120000	1,881,729.28	709,830.35	0.06
			Base 219.292464	1,171,898.93	352.120000	1,881,729.28	709,830.35	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,421.000	Local 42.675475	999,502.31	52.370000	1,226,557.77	227,055.46	0.04
			Base 42.675475	999,502.31	52.370000	1,226,557.77	227,055.46	0.04
96145D105	WESTROCK CO COMMON STOCK							
		18,520.000	Local 43.332362	802,515.35	41.520000	768,950.40	-33,564.95	0.03
			Base 43.332362	802,515.35	41.520000	768,950.40	-33,564.95	0.03

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962166104	WEYERHAEUSER CO REIT USD1.25							
		52,732.000	Local 28.297749	1,492,196.90	34.770000	1,833,491.64	341,294.74	0.06
			Base 28.297749	1,492,196.90	34.770000	1,833,491.64	341,294.74	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		3,962.000	Local 100.459500	398,020.54	121.770000	482,452.74	84,432.20	0.02
			Base 100.459500	398,020.54	121.770000	482,452.74	84,432.20	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		87,875.000	Local 28.313082	2,488,012.05	34.830000	3,060,686.25	572,674.20	0.10
			Base 28.313082	2,488,012.05	34.830000	3,060,686.25	572,674.20	0.10
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		6,935.000	Local 90.360711	626,651.53	91.110000	631,847.85	5,196.32	0.02
			Base 90.360711	626,651.53	91.110000	631,847.85	5,196.32	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,860.000	Local 32.983947	1,314,740.14	61.910000	2,467,732.60	1,152,992.46	0.08
			Base 32.983947	1,314,740.14	61.910000	2,467,732.60	1,152,992.46	0.08
98419M100	XYLEM INC COMMON STOCK							
		17,414.000	Local 52.335526	911,370.85	114.360000	1,991,465.04	1,080,094.19	0.07
			Base 52.335526	911,370.85	114.360000	1,991,465.04	1,080,094.19	0.07
988498101	YUM BRANDS INC COMMON STOCK							
		20,248.000	Local 33.718344	682,729.02	130.660000	2,645,603.68	1,962,874.66	0.09
			Base 33.718344	682,729.02	130.660000	2,645,603.68	1,962,874.66	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,710.000	Local 260.111609	965,014.07	273.330000	1,014,054.30	49,040.23	0.03
			Base 260.111609	965,014.07	273.330000	1,014,054.30	49,040.23	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,096.000	Local 78.008842	1,177,621.48	121.700000	1,837,183.20	659,561.72	0.06
			Base 78.008842	1,177,621.48	121.700000	1,837,183.20	659,561.72	0.06
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		10,702.000	Local 38.065848	407,380.70	43.870000	469,496.74	62,116.04	0.02
			Base 38.065848	407,380.70	43.870000	469,496.74	62,116.04	0.02

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98978V103	ZOETIS INC COMMON STOCK USD.01	33,165.000	Local 50.814998	1,685,279.42	197.370000	6,545,776.05	4,860,496.63	0.22
			Base 50.814998	1,685,279.42	197.370000	6,545,776.05	4,860,496.63	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01	6,342.000	Local 40.672135	257,942.68	126.690000	803,467.98	545,525.30	0.03
			Base 40.672135	257,942.68	126.690000	803,467.98	545,525.30	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01	104,405.000	Local 11.092194	1,158,080.53	9.640000	1,006,464.20	-151,616.33	0.03
			Base 11.092194	1,158,080.53	9.640000	1,006,464.20	-151,616.33	0.03
G0403H108	AON PLC CLASS A COMMON STOCK	14,463.000	Local 63.630121	920,282.44	291.020000	4,209,022.26	3,288,739.82	0.14
			Base 63.630121	920,282.44	291.020000	4,209,022.26	3,288,739.82	0.14
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	26,956.000	Local 57.258693	1,543,465.33	74.270000	2,002,022.12	458,556.79	0.07
			Base 57.258693	1,543,465.33	74.270000	2,002,022.12	458,556.79	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	45,336.000	Local 95.873829	4,346,535.90	350.910000	15,908,855.76	11,562,319.86	0.54
			Base 95.873829	4,346,535.90	350.910000	15,908,855.76	11,562,319.86	0.54
G29183103	EATON CORP PLC COMMON STOCK USD.01	28,843.000	Local 49.200857	1,419,100.31	240.820000	6,945,971.26	5,526,870.95	0.24
			Base 49.200857	1,419,100.31	240.820000	6,945,971.26	5,526,870.95	0.24
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01	3,136.000	Local 264.670922	830,008.01	353.580000	1,108,826.88	278,818.87	0.04
			Base 264.670922	830,008.01	353.580000	1,108,826.88	278,818.87	0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2	32,473.000	Local 20.706118	672,389.76	17.840000	579,318.32	-93,071.44	0.02
			Base 20.706118	672,389.76	17.840000	579,318.32	-93,071.44	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	35,733.000	Local 38.509938	1,376,075.63	57.640000	2,059,650.12	683,574.49	0.07
			Base 38.509938	1,376,075.63	57.640000	2,059,650.12	683,574.49	0.07

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G54950103	LINDE PLC COMMON STOCK	35,027.000	Local 171.282988	5,999,529.21	410.710000	14,385,939.17	8,386,409.96	0.49
			Base 171.282988	5,999,529.21	410.710000	14,385,939.17	8,386,409.96	0.49
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	96,112.000	Local 78.591092	7,553,547.01	82.380000	7,917,706.56	364,159.55	0.27
			Base 78.591092	7,553,547.01	82.380000	7,917,706.56	364,159.55	0.27
G6095L109	APTIV PLC COMMON STOCK USD.01	20,433.000	Local 47.865516	978,036.09	89.720000	1,833,248.76	855,212.67	0.06
			Base 47.865516	978,036.09	89.720000	1,833,248.76	855,212.67	0.06
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	30,731.000	Local 37.047681	1,138,512.30	20.040000	615,849.24	-522,663.06	0.02
			Base 37.047681	1,138,512.30	20.040000	615,849.24	-522,663.06	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	14,052.000	Local 36.579759	514,018.78	85.370000	1,199,619.24	685,600.46	0.04
			Base 36.579759	514,018.78	85.370000	1,199,619.24	685,600.46	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01	11,940.000	Local 30.015658	358,386.96	72.710000	868,157.40	509,770.44	0.03
			Base 30.015658	358,386.96	72.710000	868,157.40	509,770.44	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0	7,136.000	Local 162.810029	1,161,812.37	219.850000	1,568,849.60	407,037.23	0.05
			Base 162.810029	1,161,812.37	219.850000	1,568,849.60	407,037.23	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	16,499.000	Local 41.418634	683,366.05	243.900000	4,024,106.10	3,340,740.05	0.14
			Base 41.418634	683,366.05	243.900000	4,024,106.10	3,340,740.05	0.14
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	7,460.000	Local 136.501958	1,018,304.61	241.200000	1,799,352.00	781,047.39	0.06
			Base 136.501958	1,018,304.61	241.200000	1,799,352.00	781,047.39	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01	21,380.000	Local 100.646329	2,151,818.51	100.950000	2,158,311.00	6,492.49	0.07
			Base 100.646329	2,151,818.51	100.950000	2,158,311.00	6,492.49	0.07

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
H1467J104	CHUBB LTD COMMON STOCK	29,471.000	Local	90.070625	2,654,471.38	226.000000	6,660,446.00	4,005,974.62	0.23
			Base	90.070625	2,654,471.38	226.000000	6,660,446.00	4,005,974.62	0.23
H2906T109	GARMIN LTD COMMON STOCK CHF.1	11,057.000	Local	60.801292	672,279.89	128.540000	1,421,266.78	748,986.89	0.05
			Base	60.801292	672,279.89	128.540000	1,421,266.78	748,986.89	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57	22,450.000	Local	45.469462	1,020,789.42	140.500000	3,154,225.00	2,133,435.58	0.11
			Base	45.469462	1,020,789.42	140.500000	3,154,225.00	2,133,435.58	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	18,510.000	Local	60.275310	1,115,695.98	95.080000	1,759,930.80	644,234.82	0.06
			Base	60.275310	1,115,695.98	95.080000	1,759,930.80	644,234.82	0.06
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	18,620.000	Local	194.324570	3,618,323.50	229.680000	4,276,641.60	658,318.10	0.15
			Base	194.324570	3,618,323.50	229.680000	4,276,641.60	658,318.10	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	17,028.000	Local	80.271311	1,366,859.88	129.490000	2,204,955.72	838,095.84	0.07
			Base	80.271311	1,366,859.88	129.490000	2,204,955.72	838,095.84	0.07
US DOLLAR Total		23,299,230.000	Local		1,189,028,209.47		2,924,657,027.09	1,735,628,817.62	99.44
			Base		1,189,028,209.47		2,924,657,027.09	1,735,628,817.62	99.44
EQUITY Total		23,299,230.000	Base		1,189,028,209.47		2,924,657,027.09	1,735,628,817.62	99.44

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		39,800,384.380	Base	1,205,529,363.85		2,941,158,181.47	1,735,628,817.62	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00

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

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796Y45	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	97.517083	39,006,833.33	97.520361	39,008,144.40	1,311.07
			Base	97.517083	39,006,833.33	97.520361	39,008,144.40	1,311.07

912796Z28	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	99.229244	39,691,697.78	99.229244	39,691,697.60	-0.18
			Base	99.229244	39,691,697.78	99.229244	39,691,697.60	-0.18

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	99.695117	154,527,431.66	99.695117	154,527,431.80	0.14
			Base	99.695117	154,527,431.66	99.695117	154,527,431.80	0.14

912797FH5	TREASURY BILL 05/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000,000.000	Local	98.079000	39,231,600.00	98.082625	39,233,050.00	1,450.00
			Base	98.079000	39,231,600.00	98.082625	39,233,050.00	1,450.00

912797FS1	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	97.667100	24,416,775.00	97.712963	24,428,240.75	11,465.75
			Base	97.667100	24,416,775.00	97.712963	24,428,240.75	11,465.75

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797GM3	TREASURY BILL 02/24 0.00000				5.255000	08 Feb 2024		
	40,000,000.000	Local	99.445306	39,778,122.22	99.445306	39,778,122.40	0.18	1.47
		Base	99.445306	39,778,122.22	99.445306	39,778,122.40	0.18	1.47
912797HP5	TREASURY BILL 11/24 0.00000				4.853500	29 Nov 2024		
	50,000,000.000	Local	95.504731	47,752,365.63	95.799585	47,899,792.50	147,426.87	1.77
		Base	95.504731	47,752,365.63	95.799585	47,899,792.50	147,426.87	1.77
912797HQ3	TREASURY BILL 05/24 0.00000				5.121000	09 May 2024		
	40,000,000.000	Local	98.179200	39,271,680.00	98.173096	39,269,238.40	-2,441.60	1.45
		Base	98.179200	39,271,680.00	98.173096	39,269,238.40	-2,441.60	1.45
912797JA6	TREASURY BILL 01/24 0.00000				5.335000	23 Jan 2024		
	40,000,000.000	Local	99.673972	39,869,588.89	99.673972	39,869,588.80	-0.09	1.47
		Base	99.673972	39,869,588.89	99.673972	39,869,588.80	-0.09	1.47
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.320000	31 Jan 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.54
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.54
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.280000	02 Jan 2024		
	373,761,675.790	Local	100.000000	373,761,675.79	100.000000	373,761,675.79	0.00	13.79
		Base	100.000000	373,761,675.79	100.000000	373,761,675.79	0.00	13.79
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	29 Jan 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.69
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.69
985FHY004	NETBANK UFJ REPO				5.330000	02 Jan 2024		
	58,315,859.300	Local	100.000000	58,315,859.30	100.000000	58,315,859.30	0.00	2.15
		Base	100.000000	58,315,859.30	100.000000	58,315,859.30	0.00	2.15
985FHY004	NETBANK UFJ REPO				5.340000	04 Jan 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.54
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.54
US DOLLAR Total								
	1,302,077,535.090	Local		1,295,623,629.60		1,295,782,841.74	159,212.14	47.82
		Base		1,295,623,629.60		1,295,782,841.74	159,212.14	47.82

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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
 View Date: January 3, 2024



STATE STREET

As of: December 31, 2023

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

1,302,077,535.090	Base	1,295,623,629.60	1,295,782,841.74	159,212.14	47.82
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	54,703,317.020	Local	1.000000	54,703,317.02	1.000000	54,703,317.02	0.00	2.02
		Base	1.000000	54,703,317.02	1.000000	54,703,317.02	0.00	2.02

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	106,012,528.170	Local	1.000000	106,012,528.17	1.000000	106,012,528.17	0.00	3.91
		Base	1.000000	106,012,528.17	1.000000	106,012,528.17	0.00	3.91

US DOLLAR Total								
	160,715,845.190	Local		160,715,845.19		160,715,845.19	0.00	5.93
		Base		160,715,845.19		160,715,845.19	0.00	5.93

EQUITY Total

160,715,845.190	Base	160,715,845.19	160,715,845.19	0.00	5.93
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	406,523.270	Local	102.264296	415,728.16	100.054328	406,744.13	-8,984.03	0.02
Original Face:	15,000,000.000	Base	102.264296	415,728.16	100.054328	406,744.13	-8,984.03	0.02

36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				3.625000	20 Jul 2047		
	385,954.450	Local	100.320688	387,192.16	99.260789	383,101.43	-4,090.73	0.01
Original Face:	5,000,000.000	Base	100.320688	387,192.16	99.260789	383,101.43	-4,090.73	0.01

3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	1,519,775.710	Local	99.905085	1,518,333.22	97.192508	1,477,108.13	-41,225.09	0.05
Original Face:	10,000,000.000	Base	99.905085	1,518,333.22	97.192508	1,477,108.13	-41,225.09	0.05

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		230,674.220	Local 104.269797	240,523.54	98.157600	226,424.28	-14,099.26	0.01
Original Face:		17,600,000.000	Base 104.269797	240,523.54	98.157600	226,424.28	-14,099.26	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		881,853.800	Local 104.224780	919,110.18	97.507140	859,870.42	-59,239.76	0.03
Original Face:		50,000,000.000	Base 104.224780	919,110.18	97.507140	859,870.42	-59,239.76	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.870000	20 Jun 2042		
		434,323.110	Local 100.052438	434,550.86	98.368470	427,237.00	-7,313.86	0.02
Original Face:		10,000,000.000	Base 100.052438	434,550.86	98.368470	427,237.00	-7,313.86	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		4,325,921.360	Local 101.909246	4,408,513.82	91.435270	3,955,417.88	-453,095.94	0.15
Original Face:		41,570,000.000	Base 101.909246	4,408,513.82	91.435270	3,955,417.88	-453,095.94	0.15
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.770000	16 Jun 2037		
		706,005.180	Local 100.138092	706,980.12	99.170800	700,150.99	-6,829.13	0.03
Original Face:		32,313,742.000	Base 100.138092	706,980.12	99.170800	700,150.99	-6,829.13	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		24,771.330	Local 99.818984	24,726.49	94.724770	23,464.59	-1,261.90	0.00
Original Face:		8,021,011.000	Base 99.818984	24,726.49	94.724770	23,464.59	-1,261.90	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		7,938.410	Local 99.714552	7,915.75	94.575230	7,507.77	-407.98	0.00
Original Face:		2,750,000.000	Base 99.714552	7,915.75	94.575230	7,507.77	-407.98	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		354,650.120	Local 104.980994	372,315.22	100.061330	354,867.63	-17,447.59	0.01
Original Face:		10,300,000.000	Base 104.980994	372,315.22	100.061330	354,867.63	-17,447.59	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		190,963.340	Local 104.298966	199,172.79	97.506090	186,200.89	-12,971.90	0.01
Original Face:		7,350,000.000	Base 104.298966	199,172.79	97.506090	186,200.89	-12,971.90	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		22,326.550	Local 100.684701	22,479.42	98.894590	22,079.75	-399.67	0.00
Original Face:		5,000,000.000	Base 100.684701	22,479.42	98.894590	22,079.75	-399.67	0.00

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		354,658.830	Local 99.857940	354,155.00	95.214310	337,685.96	-16,469.04	0.01
Original Face:		10,815,142.000	Base 99.857940	354,155.00	95.214310	337,685.96	-16,469.04	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		181,856.680	Local 101.845068	185,212.06	97.683650	177,644.24	-7,567.82	0.01
Original Face:		5,648,629.000	Base 101.845068	185,212.06	97.683650	177,644.24	-7,567.82	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.770000	20 Nov 2042		
		4,704,965.330	Local 100.000000	4,704,965.33	97.324040	4,579,062.34	-125,902.99	0.17
Original Face:		25,333,333.000	Base 100.000000	4,704,965.33	97.324040	4,579,062.34	-125,902.99	0.17
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.820000	16 Nov 2041		
		1,198,436.600	Local 100.114494	1,199,808.74	98.620810	1,181,907.88	-17,900.86	0.04
Original Face:		10,000,000.000	Base 100.114494	1,199,808.74	98.620810	1,181,907.88	-17,900.86	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		339,811.670	Local 103.576922	351,966.47	97.053630	329,799.56	-22,166.91	0.01
Original Face:		10,359,452.000	Base 103.576922	351,966.47	97.053630	329,799.56	-22,166.91	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.820000	16 Dec 2041		
		2,289,840.220	Local 100.114701	2,292,466.70	98.352900	2,252,124.26	-40,342.44	0.08
Original Face:		12,911,372.000	Base 100.114701	2,292,466.70	98.352900	2,252,124.26	-40,342.44	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,256,642.300	Local 95.966415	1,205,954.57	89.729220	1,127,575.33	-78,379.24	0.04
Original Face:		10,000,000.000	Base 95.966415	1,205,954.57	89.729220	1,127,575.33	-78,379.24	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		299,410.990	Local 100.775339	301,732.44	98.203090	294,030.84	-7,701.60	0.01
Original Face:		25,000,000.000	Base 100.775339	301,732.44	98.203090	294,030.84	-7,701.60	0.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,060,895.100	Local 100.140602	1,062,386.74	90.582120	960,981.27	-101,405.47	0.04
Original Face:		10,000,000.000	Base 100.140602	1,062,386.74	90.582120	960,981.27	-101,405.47	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,060,895.100	Local 100.673415	1,068,039.33	91.810020	974,008.00	-94,031.33	0.04
Original Face:		10,000,000.000	Base 100.673415	1,068,039.33	91.810020	974,008.00	-94,031.33	0.04

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: December 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
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,060,862.670	Local 101.452391	1,076,270.54	91.379770	969,413.87	-106,856.67	0.04
Original Face:		18,249,312.000	Base 101.452391	1,076,270.54	91.379770	969,413.87	-106,856.67	0.04
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		1,165,573.030	Local 99.999998	1,165,573.01	84.701120	987,253.41	-178,319.60	0.04
Original Face:		10,000,000.000	Base 99.999998	1,165,573.01	84.701120	987,253.41	-178,319.60	0.04
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		1,165,573.030	Local 101.314817	1,180,898.18	86.525940	1,008,523.02	-172,375.16	0.04
Original Face:		10,000,000.000	Base 101.314817	1,180,898.18	86.525940	1,008,523.02	-172,375.16	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		1,244,227.230	Local 101.434044	1,262,069.99	90.727500	1,128,856.26	-133,213.73	0.04
Original Face:		10,000,000.000	Base 101.434044	1,262,069.99	90.727500	1,128,856.26	-133,213.73	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		2,703,366.300	Local 95.071993	2,570,144.22	83.292620	2,251,704.62	-318,439.60	0.08
Original Face:		10,000,000.000	Base 95.071993	2,570,144.22	83.292620	2,251,704.62	-318,439.60	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		3,117,428.700	Local 99.448305	3,100,230.00	87.899450	2,740,202.68	-360,027.32	0.10
Original Face:		15,000,000.000	Base 99.448305	3,100,230.00	87.899450	2,740,202.68	-360,027.32	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		48,468.320	Local 101.145264	49,023.41	94.979290	46,034.87	-2,988.54	0.00
Original Face:		1,000,000.000	Base 101.145264	49,023.41	94.979290	46,034.87	-2,988.54	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		401,186.400	Local 100.646273	403,779.16	88.432480	354,779.08	-49,000.08	0.01
Original Face:		2,000,000.000	Base 100.646273	403,779.16	88.432480	354,779.08	-49,000.08	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		31,552.210	Local 100.717858	31,778.71	96.179310	30,346.70	-1,432.01	0.00
Original Face:		1,000,000.000	Base 100.717858	31,778.71	96.179310	30,346.70	-1,432.01	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		182,819.210	Local 100.915473	184,492.87	87.812980	160,539.00	-23,953.87	0.01
Original Face:		5,000,000.000	Base 100.915473	184,492.87	87.812980	160,539.00	-23,953.87	0.01

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		701,495.650	Local 97.961112	687,192.94	89.572200	628,345.09	-58,847.85	0.02
Original Face:		5,000,000.000	Base 97.961112	687,192.94	89.572200	628,345.09	-58,847.85	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,035,484.200	Local 100.704218	1,042,776.27	86.632390	897,064.71	-145,711.56	0.03
Original Face:		20,000,000.000	Base 100.704218	1,042,776.27	86.632390	897,064.71	-145,711.56	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		493,181.160	Local 100.194267	494,139.25	85.684690	422,580.75	-71,558.50	0.02
Original Face:		10,000,000.000	Base 100.194267	494,139.25	85.684690	422,580.75	-71,558.50	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		1,461,820.680	Local 96.275458	1,407,374.55	84.690540	1,238,023.83	-169,350.72	0.05
Original Face:		4,000,000.000	Base 96.275458	1,407,374.55	84.690540	1,238,023.83	-169,350.72	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,128,921.850	Local 96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.07
Original Face:		5,000,000.000	Base 96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.07
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		143,115.130	Local 99.914286	142,992.46	96.396350	137,957.76	-5,034.70	0.01
Original Face:		10,000,000.000	Base 99.914286	142,992.46	96.396350	137,957.76	-5,034.70	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		799,716.600	Local 100.077751	800,338.39	97.512550	779,824.05	-20,514.34	0.03
Original Face:		5,000,000.000	Base 100.077751	800,338.39	97.512550	779,824.05	-20,514.34	0.03
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		307,382.940	Local 100.000000	307,382.94	94.127990	289,333.38	-18,049.56	0.01
Original Face:		10,000,000.000	Base 100.000000	307,382.94	94.127990	289,333.38	-18,049.56	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036		
		4,542,770.240	Local 103.695077	4,710,629.12	91.512170	4,157,187.62	-553,441.50	0.15
Original Face:		8,000,000.000	Base 103.695077	4,710,629.12	91.512170	4,157,187.62	-553,441.50	0.15
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				5.520000	15 Mar 2030		
		15,625,000.000	Local 100.000000	15,625,000.00	100.000000	15,625,000.00	0.00	0.58
Original Face:		25,000,000.000	Base 100.000000	15,625,000.00	100.000000	15,625,000.00	0.00	0.58

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6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.480000	20 Jan 2027		
		8,124,999.900	Local 100.000000	8,124,999.91	100.000000	8,124,999.91	0.00	0.30
Original Face:		15,000,000.000	Base 100.000000	8,124,999.91	100.000000	8,124,999.91	0.00	0.30
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.520000	15 Sep 2026		
		916,666.670	Local 100.000000	916,666.67	100.000000	916,666.67	0.00	0.03
Original Face:		2,000,000.000	Base 100.000000	916,666.67	100.000000	916,666.67	0.00	0.03
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.976879	2,999,306.36	97.007063	2,910,211.89	-89,094.47	0.11
			Base 99.976879	2,999,306.36	97.007063	2,910,211.89	-89,094.47	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		480,236.860	Local 103.284565	496,010.55	98.409090	472,596.72	-23,413.83	0.02
Original Face:		28,600,000.000	Base 103.284565	496,010.55	98.409090	472,596.72	-23,413.83	0.02
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				9.575000	25 Jan 2025		
		16,407.340	Local 96.598778	15,849.29	98.932078	16,232.12	382.83	0.00
Original Face:		10,243,765.000	Base 96.598778	15,849.29	98.932078	16,232.12	382.83	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				9.891000	25 Jan 2029		
		668,006.610	Local 105.750621	706,421.14	102.897247	687,360.41	-19,060.73	0.03
Original Face:		5,000,000.000	Base 105.750621	706,421.14	102.897247	687,360.41	-19,060.73	0.03
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		4,000,000.000	Local 94.338670	3,773,546.78	94.865196	3,794,607.84	21,061.06	0.14
			Base 94.338670	3,773,546.78	94.865196	3,794,607.84	21,061.06	0.14
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local 102.153037	2,758,131.99	97.279590	2,626,548.93	-131,583.06	0.10
			Base 102.153037	2,758,131.99	97.279590	2,626,548.93	-131,583.06	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,000,000.000	Local 102.250797	3,067,523.91	95.927058	2,877,811.74	-189,712.17	0.11
			Base 102.250797	3,067,523.91	95.927058	2,877,811.74	-189,712.17	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,104,531.470	Local 102.260779	3,174,718.08	96.487832	2,995,495.11	-179,222.97	0.11
Original Face:		3,400,000.000	Base 102.260779	3,174,718.08	96.487832	2,995,495.11	-179,222.97	0.11

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90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		7,000,000.000	Local 102.475174	7,173,262.21	94.749954	6,632,496.78	-540,765.43	0.24
			Base 102.475174	7,173,262.21	94.749954	6,632,496.78	-540,765.43	0.24
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.55
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.55
912828XT2	US TREASURY N/B 05/24 2				2.000000	31 May 2024		
		25,000,000.000	Local 98.861624	24,715,406.01	98.667969	24,666,992.25	-48,413.76	0.91
			Base 98.861624	24,715,406.01	98.667969	24,666,992.25	-48,413.76	0.91
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
		25,000,000.000	Local 96.741224	24,185,306.11	96.066406	24,016,601.50	-168,704.61	0.89
			Base 96.741224	24,185,306.11	96.066406	24,016,601.50	-168,704.61	0.89
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
		20,000,000.000	Local 98.939799	19,787,959.87	94.191406	18,838,281.20	-949,678.67	0.70
			Base 98.939799	19,787,959.87	94.191406	18,838,281.20	-949,678.67	0.70
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		15,000,000.000	Local 95.752625	14,362,893.68	93.664062	14,049,609.30	-313,284.38	0.52
			Base 95.752625	14,362,893.68	93.664062	14,049,609.30	-313,284.38	0.52
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
		10,000,000.000	Local 98.761420	9,876,141.95	93.378906	9,337,890.60	-538,251.35	0.34
			Base 98.761420	9,876,141.95	93.378906	9,337,890.60	-538,251.35	0.34
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
		20,000,000.000	Local 99.287588	19,857,517.53	92.441406	18,488,281.20	-1,369,236.33	0.68
			Base 99.287588	19,857,517.53	92.441406	18,488,281.20	-1,369,236.33	0.68
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
		10,000,000.000	Local 99.953588	9,995,358.80	96.503906	9,650,390.60	-344,968.20	0.36
			Base 99.953588	9,995,358.80	96.503906	9,650,390.60	-344,968.20	0.36
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
		25,000,000.000	Local 96.839313	24,209,828.28	96.339844	24,084,961.00	-124,867.28	0.89
			Base 96.839313	24,209,828.28	96.339844	24,084,961.00	-124,867.28	0.89

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91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	20,000,000.000	Local		99.862580	19,972,516.06	96.511719	19,302,343.80	-670,172.26	0.71
		Base		99.862580	19,972,516.06	96.511719	19,302,343.80	-670,172.26	0.71
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	10,000,000.000	Local		99.895673	9,989,567.29	99.393242	9,939,324.20	-50,243.09	0.37
		Base		99.895673	9,989,567.29	99.393242	9,939,324.20	-50,243.09	0.37
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.698711	9,969,871.07	96.644531	9,664,453.10	-305,417.97	0.36
		Base		99.698711	9,969,871.07	96.644531	9,664,453.10	-305,417.97	0.36
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.957352	74,968,014.27	99.253906	74,440,429.50	-527,584.77	2.75
		Base		99.957352	74,968,014.27	99.253906	74,440,429.50	-527,584.77	2.75
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local		98.094885	24,523,721.36	97.566406	24,391,601.50	-132,119.86	0.90
		Base		98.094885	24,523,721.36	97.566406	24,391,601.50	-132,119.86	0.90
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.946882	44,976,096.80	99.085938	44,588,672.10	-387,424.70	1.65
		Base		99.946882	44,976,096.80	99.085938	44,588,672.10	-387,424.70	1.65
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.115631	90,104,067.86	97.644531	87,880,077.90	-2,223,989.96	3.24
		Base		100.115631	90,104,067.86	97.644531	87,880,077.90	-2,223,989.96	3.24
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		99.715745	19,943,149.06	98.882812	19,776,562.40	-166,586.66	0.73
		Base		99.715745	19,943,149.06	98.882812	19,776,562.40	-166,586.66	0.73
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		99.188499	24,797,124.76	97.750000	24,437,500.00	-359,624.76	0.90
		Base		99.188499	24,797,124.76	97.750000	24,437,500.00	-359,624.76	0.90
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	50,000,000.000	Local		99.924092	49,962,045.92	98.953125	49,476,562.50	-485,483.42	1.83
		Base		99.924092	49,962,045.92	98.953125	49,476,562.50	-485,483.42	1.83

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91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	225,000,000.000	Local	99.480765	223,831,720.57	98.820312	222,345,702.00	-1,486,018.57	8.21	
		Base	99.480765	223,831,720.57	98.820312	222,345,702.00	-1,486,018.57	8.21	
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	70,000,000.000	Local	99.694552	69,786,186.55	98.816406	69,171,484.20	-614,702.35	2.55	
		Base	99.694552	69,786,186.55	98.816406	69,171,484.20	-614,702.35	2.55	
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
	50,000,000.000	Local	99.940437	49,970,218.46	99.574219	49,787,109.50	-183,108.96	1.84	
		Base	99.940437	49,970,218.46	99.574219	49,787,109.50	-183,108.96	1.84	
91282CFX4	US TREASURY N/B 11/24 4.5					4.500000	30 Nov 2024		
	25,000,000.000	Local	100.227406	25,056,851.56	99.632812	24,908,203.00	-148,648.56	0.92	
		Base	100.227406	25,056,851.56	99.632812	24,908,203.00	-148,648.56	0.92	
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
	25,000,000.000	Local	99.945915	24,986,478.66	99.382812	24,845,703.00	-140,775.66	0.92	
		Base	99.945915	24,986,478.66	99.382812	24,845,703.00	-140,775.66	0.92	
91282CGN5	US TREASURY N/B 02/25 4.625					4.625000	28 Feb 2025		
	25,000,000.000	Local	100.675144	25,168,785.99	99.949219	24,987,304.75	-181,481.24	0.92	
		Base	100.675144	25,168,785.99	99.949219	24,987,304.75	-181,481.24	0.92	
91282CGU9	US TREASURY N/B 03/25 3.875					3.875000	31 Mar 2025		
	25,000,000.000	Local	99.795672	24,948,917.91	99.132812	24,783,203.00	-165,714.91	0.91	
		Base	99.795672	24,948,917.91	99.132812	24,783,203.00	-165,714.91	0.91	
91282CGX3	US TREASURY N/B 04/25 3.875					3.875000	30 Apr 2025		
	20,000,000.000	Local	99.719965	19,943,992.97	99.113281	19,822,656.20	-121,336.77	0.73	
		Base	99.719965	19,943,992.97	99.113281	19,822,656.20	-121,336.77	0.73	
91282CHL8	US TREASURY N/B 06/25 4.625					4.625000	30 Jun 2025		
	25,000,000.000	Local	99.336787	24,834,196.74	100.253906	25,063,476.50	229,279.76	0.92	
		Base	99.336787	24,834,196.74	100.253906	25,063,476.50	229,279.76	0.92	
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
	25,000,000.000	Local	99.582151	24,895,537.82	100.468750	25,117,187.50	221,649.68	0.93	
		Base	99.582151	24,895,537.82	100.468750	25,117,187.50	221,649.68	0.93	

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025			
		50,000,000.000	Local	99.833291	49,916,645.54	100.937500	50,468,750.00	552,104.46	1.86
			Base	99.833291	49,916,645.54	100.937500	50,468,750.00	552,104.46	1.86
91282CJB8	US TREASURY N/B 09/25 5				5.000000	30 Sep 2025			
		60,000,000.000	Local	99.795302	59,877,180.99	101.039062	60,623,437.20	746,256.21	2.24
			Base	99.795302	59,877,180.99	101.039062	60,623,437.20	746,256.21	2.24
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026			
		20,000,000.000	Local	98.983921	19,796,784.23	101.531250	20,306,250.00	509,465.77	0.75
			Base	98.983921	19,796,784.23	101.531250	20,306,250.00	509,465.77	0.75
US DOLLAR Total									
		1,273,609,888.070	Local		1,268,102,767.01		1,253,235,506.17	-14,867,260.84	46.25
Original Face:		593,465,758.000	Base		1,268,102,767.01		1,253,235,506.17	-14,867,260.84	46.25
FIXED INCOME Total									
		1,273,609,888.070	Base		1,268,102,767.01		1,253,235,506.17	-14,867,260.84	46.25
Original Face:		593,465,758.000							

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,736,453,268.350	Base	2,724,492,241.80		2,709,784,193.10	-14,708,048.70	100.00
Original Face:		593,465,758.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-197,387.530	Local	1.000000	-197,387.53	1.000000	-197,387.53	0.00
			Base	1.000000	-197,387.53	1.000000	-197,387.53	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-197,387.530	Local	-197,387.53		-197,387.53	0.00	0.00
		Base	-197,387.53		-197,387.53	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-197,387.530	Base	-197,387.53		-197,387.53	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

00915SB19	AIR PRODUCTS + CHEMI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	99.537583	14,930,637.50	99.537583	14,930,637.45	-0.05
			Base	99.537583	14,930,637.50	99.537583	14,930,637.45	-0.05

0255E2AW0	AMERICAN ELEC PWR INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.547278	24,886,819.45	99.547278	24,886,819.50	0.05
			Base	99.547278	24,886,819.45	99.547278	24,886,819.50	0.05

02665JAG5	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		18,680,000.000	Local	99.768333	18,636,724.67	99.768333	18,636,724.60	-0.07
			Base	99.768333	18,636,724.67	99.768333	18,636,724.60	-0.07

02665JC57	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.992000	24,748,000.00	98.944316	24,736,079.00	-11,921.00
			Base	98.992000	24,748,000.00	98.944316	24,736,079.00	-11,921.00

08465RB26	BERKSHIRE HATHAWAY ENE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.505778	24,876,444.44	99.505778	24,876,444.50	0.06
			Base	99.505778	24,876,444.44	99.505778	24,876,444.50	0.06

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
11563VA49	BROWN FORMAN CORP.				5.410000	04 Jan 2024			
		25,000,000.000	Local	99.954917	24,988,729.17	99.954917	24,988,729.25	0.08	0.42
			Base	99.954917	24,988,729.17	99.954917	24,988,729.25	0.08	0.42
138994009	CANTOR FITZGERALD REPO REPO				5.370000	02 Jan 2024			
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.39
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.39
138994009	CANTOR FITZGERALD REPO REPO				5.430000	02 Jan 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
138994009	CANTOR FITZGERALD REPO REPO				5.400000	12 Jan 2024			
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.27
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.27
138994009	CANTOR FITZGERALD REPO REPO				5.400000	16 Jan 2024			
		35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.59
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.59
19121AGB1	COCA COLA COMPANY				5.250000	11 Jul 2024			
		10,000,000.000	Local	97.200000	9,720,000.00	97.309813	9,730,981.30	10,981.30	0.16
			Base	97.200000	9,720,000.00	97.309813	9,730,981.30	10,981.30	0.16
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		15,000,000.000	Local	97.112500	14,566,875.00	97.234519	14,585,177.85	18,302.85	0.25
			Base	97.112500	14,566,875.00	97.234519	14,585,177.85	18,302.85	0.25
22599G006	CREDIT AGRICOLE REPO REPO				5.300000	02 Jan 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.24
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.24
23102UA93	CUMMINS INC				5.440000	09 Jan 2024			
		25,000,000.000	Local	99.879111	24,969,777.78	99.879111	24,969,777.75	-0.03	0.42
			Base	99.879111	24,969,777.78	99.879111	24,969,777.75	-0.03	0.42
24422LAK9	JOHN DEERE CAPITAL C				5.430000	19 Jan 2024			
		25,000,000.000	Local	99.728500	24,932,125.00	99.728500	24,932,125.00	0.00	0.42
			Base	99.728500	24,932,125.00	99.728500	24,932,125.00	0.00	0.42

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422LAK9	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.727500	24,931,875.00	99.727500	24,931,875.00	0.00	0.42
			Base	99.727500	24,931,875.00	99.727500	24,931,875.00	0.00	0.42
24422LC19	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.096667	24,774,166.66	99.065325	24,766,331.25	-7,835.41	0.42
			Base	99.096667	24,774,166.66	99.065325	24,766,331.25	-7,835.41	0.42
2546R2C53	WALT DISNEY CO	25,000,000.000	Local	99.011556	24,752,888.89	98.960073	24,740,018.25	-12,870.64	0.42
			Base	99.011556	24,752,888.89	98.960073	24,740,018.25	-12,870.64	0.42
2546R2CM6	WALT DISNEY CO	5,750,000.000	Local	98.755555	5,678,444.44	98.712962	5,675,995.32	-2,449.12	0.10
			Base	98.755555	5,678,444.44	98.712962	5,675,995.32	-2,449.12	0.10
26244HA37	DUKE ENERGY CORP	25,000,000.000	Local	99.969056	24,992,263.89	99.969056	24,992,264.00	0.11	0.42
			Base	99.969056	24,992,263.89	99.969056	24,992,264.00	0.11	0.42
26244HBL6	DUKE ENERGY CORP	17,000,000.000	Local	99.222222	16,867,777.78	99.222222	16,867,777.74	-0.04	0.29
			Base	99.222222	16,867,777.78	99.222222	16,867,777.74	-0.04	0.29
30601VD32	FAIRWAY FINANCE CORP	10,000,000.000	Local	98.545583	9,854,558.33	98.547413	9,854,741.30	182.97	0.17
			Base	98.545583	9,854,558.33	98.547413	9,854,741.30	182.97	0.17
3703E0A91	GENERAL MILLS INC.	5,000,000.000	Local	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	0.08
			Base	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	0.08
3703E0AC4	GENERAL MILLS INC.	20,000,000.000	Local	99.834389	19,966,877.78	99.834389	19,966,877.80	0.02	0.34
			Base	99.834389	19,966,877.78	99.834389	19,966,877.80	0.02	0.34
41282JBC4	HARLEY DAVIDSON FND CP	20,000,000.000	Local	99.288333	19,857,666.67	99.288333	19,857,666.60	-0.07	0.34
			Base	99.288333	19,857,666.67	99.288333	19,857,666.60	-0.07	0.34

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
42786TAK4	HERSHEY FOODS CORP	25,000,000.000	Local	99.732500	24,933,125.00	99.732500	24,933,125.00	0.00	0.42
			Base	99.732500	24,933,125.00	99.732500	24,933,125.00	0.00	0.42
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	0.03
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	15,000,000.000	Local	100.000000	15,000,000.00	99.963058	14,994,458.70	-5,541.30	0.25
			Base	100.000000	15,000,000.00	99.963058	14,994,458.70	-5,541.30	0.25
46651VDT0	J.P. MORGAN SECURITIES	25,000,000.000	Local	100.000000	25,000,000.00	100.093400	25,023,350.00	23,350.00	0.42
			Base	100.000000	25,000,000.00	100.093400	25,023,350.00	23,350.00	0.42
46651VED4	J.P. MORGAN SECURITIES	50,000,000.000	Local	100.000000	50,000,000.00	100.356163	50,178,081.50	178,081.50	0.85
			Base	100.000000	50,000,000.00	100.356163	50,178,081.50	178,081.50	0.85
53245PBF4	ELI LILLY + COMPANY	25,000,000.000	Local	99.330000	24,832,500.00	99.330000	24,832,500.00	0.00	0.42
			Base	99.330000	24,832,500.00	99.330000	24,832,500.00	0.00	0.42
57163TA58	MARRIOTT INTERNATION	11,150,000.000	Local	99.937889	11,143,074.61	99.937889	11,143,074.61	0.00	0.19
			Base	99.937889	11,143,074.61	99.937889	11,143,074.61	0.00	0.19
57978CAK7	MCCORMICK + COMPANY	25,000,000.000	Local	99.727500	24,931,875.00	99.727500	24,931,875.00	0.00	0.42
			Base	99.727500	24,931,875.00	99.727500	24,931,875.00	0.00	0.42
58013LBL9	MCDONALD S CORPORATI	25,000,000.000	Local	99.234722	24,808,680.56	99.234722	24,808,680.50	-0.06	0.42
			Base	99.234722	24,808,680.56	99.234722	24,808,680.50	-0.06	0.42
58013LBV7	MCDONALD S CORPORATI	17,060,000.000	Local	99.096972	16,905,943.46	99.037393	16,895,779.25	-10,164.21	0.29
			Base	99.096972	16,905,943.46	99.037393	16,895,779.25	-10,164.21	0.29

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63743CA86	NATL RURAL UTIL COOP	30,000,000.000	Local	99.893444	29,968,033.33	99.893444	29,968,033.20	-0.13	0.51
			Base	99.893444	29,968,033.33	99.893444	29,968,033.20	-0.13	0.51
6840C2A54	ORACLE CORPORATION	25,000,000.000	Local	99.937000	24,984,250.00	99.937000	24,984,250.00	0.00	0.42
			Base	99.937000	24,984,250.00	99.937000	24,984,250.00	0.00	0.42
6840C2C60	ORACLE CORPORATION	20,000,000.000	Local	98.983472	19,796,694.44	98.944993	19,788,998.60	-7,695.84	0.34
			Base	98.983472	19,796,694.44	98.944993	19,788,998.60	-7,695.84	0.34
70109LA22	PARKER HANNIFIN CORP	17,058,000.000	Local	99.984472	17,055,351.27	99.984472	17,055,351.23	-0.04	0.29
			Base	99.984472	17,055,351.27	99.984472	17,055,351.23	-0.04	0.29
71708EEW1	PFIZER INC	20,000,000.000	Local	97.758333	19,551,666.66	97.789873	19,557,974.60	6,307.94	0.33
			Base	97.758333	19,551,666.66	97.789873	19,557,974.60	6,307.94	0.33
74271TAW3	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.568222	24,892,055.56	99.568222	24,892,055.50	-0.06	0.42
			Base	99.568222	24,892,055.56	99.568222	24,892,055.50	-0.06	0.42
85462CAG0	STANLEY WORKS (THE)	20,000,000.000	Local	99.750000	19,950,000.00	99.750000	19,950,000.00	0.00	0.34
			Base	99.750000	19,950,000.00	99.750000	19,950,000.00	0.00	0.34
912796Z28	TREASURY BILL 02/24 0.00000	40,000,000.000	Local	99.305222	39,722,088.89	99.305222	39,722,088.80	-0.09	0.67
			Base	99.305222	39,722,088.89	99.305222	39,722,088.80	-0.09	0.67
912797GB7	TREASURY BILL 07/24 0.00000	40,000,000.000	Local	97.306667	38,922,666.67	97.486493	38,994,597.20	71,930.53	0.66
			Base	97.306667	38,922,666.67	97.486493	38,994,597.20	71,930.53	0.66
912797GK7	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	96.913278	38,765,311.11	97.122507	38,849,002.80	83,691.69	0.66
			Base	96.913278	38,765,311.11	97.122507	38,849,002.80	83,691.69	0.66

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91842JAG4	VW CR INC				5.710000	16 Jan 2024			
		25,000,000.000	Local	99.762083	24,940,520.83	99.762083	24,940,520.75	-0.08	0.42
			Base	99.762083	24,940,520.83	99.762083	24,940,520.75	-0.08	0.42
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.290000	02 Jan 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.70
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.70
926NKW009	AMHERST PIERPONT 04/15 VAR				5.380000	16 Jan 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
926NKW009	AMHERST PIERPONT 04/15 VAR				5.380000	19 Jan 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.34
94107MA89	WASTE MANAGEMENT INC				5.520000	08 Jan 2024			
		17,000,000.000	Local	99.892667	16,981,753.33	99.892667	16,981,753.39	0.06	0.29
			Base	99.892667	16,981,753.33	99.892667	16,981,753.39	0.06	0.29
979QHR003	SOUTH STREET REPO				5.440000	02 Jan 2024			
		83,133,406.960	Local	100.000000	83,133,406.96	100.000000	83,133,406.96	0.00	1.41
			Base	100.000000	83,133,406.96	100.000000	83,133,406.96	0.00	1.41
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.550000	02 Jan 2024			
		90,643.530	Local	100.000000	90,643.53	100.000000	90,643.53	0.00	0.00
			Base	100.000000	90,643.53	100.000000	90,643.53	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				5.340000	04 Jan 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.85
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.85
985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.70
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.70
US DOLLAR Total									
	1,873,422,050.490	Local		1,866,736,293.66		1,867,070,644.58	334,350.92	31.66	
		Base		1,866,736,293.66		1,867,070,644.58	334,350.92	31.66	

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

1,873,422,050.490	Base	1,866,736,293.66	1,867,070,644.58	334,350.92	31.66
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EQUITY

US DOLLAR	Exchange Rate:	1.000000
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31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
74,647,129.460	Local	1.000000	74,647,129.46	1.000000	74,647,129.46	0.00	1.27	
	Base	1.000000	74,647,129.46	1.000000	74,647,129.46	0.00	1.27	

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
39,927,975.510	Local	1.000000	39,927,975.51	1.000000	39,927,975.51	0.00	0.68	
	Base	1.000000	39,927,975.51	1.000000	39,927,975.51	0.00	0.68	

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
22,038,953.450	Local	1.000000	22,038,953.45	1.000000	22,038,953.45	0.00	0.37	
	Base	1.000000	22,038,953.45	1.000000	22,038,953.45	0.00	0.37	

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
140,499,744.660	Local	1.000000	140,499,744.66	1.000000	140,499,744.66	0.00	2.38	
	Base	1.000000	140,499,744.66	1.000000	140,499,744.66	0.00	2.38	

US DOLLAR Total								
277,113,803.080	Local		277,113,803.08		277,113,803.08	0.00	4.70	
	Base		277,113,803.08		277,113,803.08	0.00	4.70	

EQUITY Total

277,113,803.080	Base		277,113,803.08		277,113,803.08	0.00	4.70
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FIXED INCOME

US DOLLAR	Exchange Rate:	1.000000
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00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
7,000,000.000	Local	99.992732	6,999,491.25	98.897649	6,922,835.43	-76,655.82	0.12	
	Base	99.992732	6,999,491.25	98.897649	6,922,835.43	-76,655.82	0.12	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026			
		7,000,000.000	Local	99.925636	6,994,794.49	93.596881	6,551,781.67	-443,012.82	0.11
			Base	99.925636	6,994,794.49	93.596881	6,551,781.67	-443,012.82	0.11
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.982416	9,998,241.60	98.233586	9,823,358.60	-174,883.00	0.17
			Base	99.982416	9,998,241.60	98.233586	9,823,358.60	-174,883.00	0.17
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		7,000,000.000	Local	99.861028	6,990,271.94	97.184498	6,802,914.86	-187,357.08	0.12
			Base	99.861028	6,990,271.94	97.184498	6,802,914.86	-187,357.08	0.12
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		20,000,000.000	Local	99.996078	19,999,215.62	100.310374	20,062,074.80	62,859.18	0.34
			Base	99.996078	19,999,215.62	100.310374	20,062,074.80	62,859.18	0.34
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025			
		3,000,000.000	Local	99.914350	2,997,430.49	92.839804	2,785,194.12	-212,236.37	0.05
			Base	99.914350	2,997,430.49	92.839804	2,785,194.12	-212,236.37	0.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		10,000,000.000	Local	99.962812	9,996,281.22	98.222304	9,822,230.40	-174,050.82	0.17
			Base	99.962812	9,996,281.22	98.222304	9,822,230.40	-174,050.82	0.17
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.330000	04 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.235268	2,004,705.36	4,705.36	0.03
			Base	100.000000	2,000,000.00	100.235268	2,004,705.36	4,705.36	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				6.120000	03 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.056976	10,005,697.60	5,697.60	0.17
			Base	100.000000	10,000,000.00	100.056976	10,005,697.60	5,697.60	0.17
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		10,000,000.000	Local	99.945650	9,994,565.01	98.396699	9,839,669.90	-154,895.11	0.17
			Base	99.945650	9,994,565.01	98.396699	9,839,669.90	-154,895.11	0.17
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	101.203702	20,240,740.40	240,740.40	0.34
			Base	100.000000	20,000,000.00	101.203702	20,240,740.40	240,740.40	0.34

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JXX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
		6,000,000.000	Local 99.996933	5,999,815.98	100.340080	6,020,404.80	20,588.82	0.10
Original Face:		6,000,000.000	Base 99.996933	5,999,815.98	100.340080	6,020,404.80	20,588.82	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		8,000,000.000	Local 99.986163	7,998,893.01	97.206788	7,776,543.04	-222,349.97	0.13
			Base 99.986163	7,998,893.01	97.206788	7,776,543.04	-222,349.97	0.13
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
		15,000,000.000	Local 99.972402	14,995,860.33	96.489248	14,473,387.20	-522,473.13	0.25
			Base 99.972402	14,995,860.33	96.489248	14,473,387.20	-522,473.13	0.25
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.310000	12 Jan 2026		
		15,000,000.000	Local 100.000000	15,000,000.00	100.538544	15,080,781.60	80,781.60	0.26
			Base 100.000000	15,000,000.00	100.538544	15,080,781.60	80,781.60	0.26
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
		15,000,000.000	Local 99.917838	14,987,675.72	101.739101	15,260,865.15	273,189.43	0.26
			Base 99.917838	14,987,675.72	101.739101	15,260,865.15	273,189.43	0.26
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
		3,000,000.000	Local 99.712621	2,991,378.63	91.177800	2,735,334.00	-256,044.63	0.05
			Base 99.712621	2,991,378.63	91.177800	2,735,334.00	-256,044.63	0.05
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
		10,000,000.000	Local 99.741974	9,974,197.43	101.658272	10,165,827.20	191,629.77	0.17
			Base 99.741974	9,974,197.43	101.658272	10,165,827.20	191,629.77	0.17
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
		9,046,000.000	Local 98.139400	8,877,690.09	97.912363	8,857,152.36	-20,537.73	0.15
			Base 98.139400	8,877,690.09	97.912363	8,857,152.36	-20,537.73	0.15
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	100.048787	13,006,342.31	6,342.31	0.22
			Base 100.000000	13,000,000.00	100.048787	13,006,342.31	6,342.31	0.22
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
		3,000,000.000	Local 99.852011	2,995,560.32	102.306442	3,069,193.26	73,632.94	0.05
			Base 99.852011	2,995,560.32	102.306442	3,069,193.26	73,632.94	0.05

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.922841	9,992,284.11	93.992039	9,399,203.90	-593,080.21	0.16	
		Base	99.922841	9,992,284.11	93.992039	9,399,203.90	-593,080.21	0.16	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.905244	4,995,262.18	92.649125	4,632,456.25	-362,805.93	0.08	
		Base	99.905244	4,995,262.18	92.649125	4,632,456.25	-362,805.93	0.08	
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.028889	12,003,466.68	3,466.68	0.20	
		Base	100.000000	12,000,000.00	100.028889	12,003,466.68	3,466.68	0.20	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	102.627825	5,131,391.25	97.294623	4,864,731.15	-266,660.10	0.08	
		Base	102.627825	5,131,391.25	97.294623	4,864,731.15	-266,660.10	0.08	
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	12,000,000.000	Local	99.918563	11,990,227.59	99.400864	11,928,103.68	-62,123.91	0.20	
		Base	99.918563	11,990,227.59	99.400864	11,928,103.68	-62,123.91	0.20	
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	7,000,000.000	Local	99.895102	6,992,657.13	100.668112	7,046,767.84	54,110.71	0.12	
		Base	99.895102	6,992,657.13	100.668112	7,046,767.84	54,110.71	0.12	
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
	5,000,000.000	Local	99.908063	4,995,403.14	106.337660	5,316,883.00	321,479.86	0.09	
		Base	99.908063	4,995,403.14	106.337660	5,316,883.00	321,479.86	0.09	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	5,000,000.000	Local	99.880000	4,993,999.99	90.723446	4,536,172.30	-457,827.69	0.08	
		Base	99.880000	4,993,999.99	90.723446	4,536,172.30	-457,827.69	0.08	
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.500000	16 Feb 2024		
	25,000,000.000	Local	99.993699	24,998,424.65	99.026468	24,756,617.00	-241,807.65	0.42	
		Base	99.993699	24,998,424.65	99.026468	24,756,617.00	-241,807.65	0.42	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
	5,371,000.000	Local	98.495416	5,290,188.82	90.433500	4,857,183.29	-433,005.53	0.08	
		Base	98.495416	5,290,188.82	90.433500	4,857,183.29	-433,005.53	0.08	

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STATE STREET

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06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
	15,000,000.000	Local		99.947461	14,992,119.14	95.735689	14,360,353.35	-631,765.79	0.24
		Base		99.947461	14,992,119.14	95.735689	14,360,353.35	-631,765.79	0.24
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	97.990356	9,799,035.60	-200,964.40	0.17
		Base		100.000000	10,000,000.00	97.990356	9,799,035.60	-200,964.40	0.17
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	97.998565	15,679,770.40	-320,229.60	0.27
		Base		100.000000	16,000,000.00	97.998565	15,679,770.40	-320,229.60	0.27
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
	25,000,000.000	Local		99.917015	24,979,253.76	95.545738	23,886,434.50	-1,092,819.26	0.41
		Base		99.917015	24,979,253.76	95.545738	23,886,434.50	-1,092,819.26	0.41
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
	20,000,000.000	Local		99.891941	19,978,388.10	99.880844	19,976,168.80	-2,219.30	0.34
		Base		99.891941	19,978,388.10	99.880844	19,976,168.80	-2,219.30	0.34
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	97.961428	19,592,285.60	-407,714.40	0.33
		Base		100.000000	20,000,000.00	97.961428	19,592,285.60	-407,714.40	0.33
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	10,000,000.000	Local		100.000000	10,000,000.00	100.025472	10,002,547.20	2,547.20	0.17
		Base		100.000000	10,000,000.00	100.025472	10,002,547.20	2,547.20	0.17
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35					6.350000	28 Oct 2027		
	20,000,000.000	Local		100.000000	20,000,000.00	100.227514	20,045,502.80	45,502.80	0.34
		Base		100.000000	20,000,000.00	100.227514	20,045,502.80	45,502.80	0.34
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
	20,000,000.000	Local		100.000000	20,000,000.00	98.529432	19,705,886.40	-294,113.60	0.33
		Base		100.000000	20,000,000.00	98.529432	19,705,886.40	-294,113.60	0.33
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	99.495512	9,949,551.20	-50,448.80	0.17
		Base		100.000000	10,000,000.00	99.495512	9,949,551.20	-50,448.80	0.17

Holdings

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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	100.263368	10,026,336.80	26,336.80	0.17
			Base	100.000000	10,000,000.00	100.263368	10,026,336.80	26,336.80	0.17
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	94.106000	9,410,600.00	-589,400.00	0.16
			Base	100.000000	10,000,000.00	94.106000	9,410,600.00	-589,400.00	0.16
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	93.401479	9,340,147.90	-659,852.10	0.16
			Base	100.000000	10,000,000.00	93.401479	9,340,147.90	-659,852.10	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	90.738371	18,147,674.20	-1,852,325.80	0.31
			Base	100.000000	20,000,000.00	90.738371	18,147,674.20	-1,852,325.80	0.31
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR				4.000000	10 May 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.166150	9,916,615.00	-83,385.00	0.17
			Base	100.000000	10,000,000.00	99.166150	9,916,615.00	-83,385.00	0.17
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027			
		16,000,000.000	Local	100.000000	16,000,000.00	97.881510	15,661,041.60	-338,958.40	0.27
			Base	100.000000	16,000,000.00	97.881510	15,661,041.60	-338,958.40	0.27
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		9,000,000.000	Local	99.977365	8,997,962.89	99.057049	8,915,134.41	-82,828.48	0.15
			Base	99.977365	8,997,962.89	99.057049	8,915,134.41	-82,828.48	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027			
		14,000,000.000	Local	99.966482	13,995,307.43	100.341957	14,047,873.98	52,566.55	0.24
			Base	99.966482	13,995,307.43	100.341957	14,047,873.98	52,566.55	0.24
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028			
		10,000,000.000	Local	99.996691	9,999,669.05	101.939283	10,193,928.30	194,259.25	0.17
			Base	99.996691	9,999,669.05	101.939283	10,193,928.30	194,259.25	0.17
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.255169	19,651,033.80	-348,966.20	0.33
			Base	100.000000	20,000,000.00	98.255169	19,651,033.80	-348,966.20	0.33

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
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	99.969109	19,993,821.80	-6,178.20	0.34
			Base	100.000000	20,000,000.00	99.969109	19,993,821.80	-6,178.20	0.34
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	99.993157	11,999,178.84	-821.16	0.20
			Base	100.000000	12,000,000.00	99.993157	11,999,178.84	-821.16	0.20
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.971552	6,998,008.62	97.328093	6,812,966.51	-185,042.11	0.12
			Base	99.971552	6,998,008.62	97.328093	6,812,966.51	-185,042.11	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.910750	6,993,752.51	92.154639	6,450,824.73	-542,927.78	0.11
			Base	99.910750	6,993,752.51	92.154639	6,450,824.73	-542,927.78	0.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		10,000,000.000	Local	99.988675	9,998,867.51	98.405172	9,840,517.20	-158,350.31	0.17
			Base	99.988675	9,998,867.51	98.405172	9,840,517.20	-158,350.31	0.17
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.660000	26 Apr 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.961691	7,996,935.28	-3,064.72	0.14
			Base	100.000000	8,000,000.00	99.961691	7,996,935.28	-3,064.72	0.14
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				6.020000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.17
			Base	100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.17
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	98.971000	14,845,650.00	-154,350.00	0.25
			Base	100.000000	15,000,000.00	98.971000	14,845,650.00	-154,350.00	0.25
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.860000	10 Jan 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.740818	14,961,122.70	-38,877.30	0.25
			Base	100.000000	15,000,000.00	99.740818	14,961,122.70	-38,877.30	0.25
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		5,000,000.000	Local	99.976789	4,998,839.47	96.173921	4,808,696.05	-190,143.42	0.08
			Base	99.976789	4,998,839.47	96.173921	4,808,696.05	-190,143.42	0.08

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026			
		10,000,000.000	Local	99.937499	9,993,749.92	99.804404	9,980,440.40	-13,309.52	0.17
			Base	99.937499	9,993,749.92	99.804404	9,980,440.40	-13,309.52	0.17
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.391267	7,951,301.36	-48,698.64	0.13
			Base	100.000000	8,000,000.00	99.391267	7,951,301.36	-48,698.64	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	98.805019	14,820,752.85	-179,247.15	0.25
			Base	100.000000	15,000,000.00	98.805019	14,820,752.85	-179,247.15	0.25
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322				1.322000	29 Nov 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	96.298942	24,074,735.50	-925,264.50	0.41
			Base	100.000000	25,000,000.00	96.298942	24,074,735.50	-925,264.50	0.41
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.968363	1,999,367.26	97.061312	1,941,226.24	-58,141.02	0.03
			Base	99.968363	1,999,367.26	97.061312	1,941,226.24	-58,141.02	0.03
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024			
		17,000,000.000	Local	99.996445	16,999,395.67	99.672753	16,944,368.01	-55,027.66	0.29
			Base	99.996445	16,999,395.67	99.672753	16,944,368.01	-55,027.66	0.29
12189LAT8	BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4				3.400000	01 Sep 2024			
		20,000,000.000	Local	98.509619	19,701,923.87	98.743256	19,748,651.20	46,727.33	0.33
			Base	98.509619	19,701,923.87	98.743256	19,748,651.20	46,727.33	0.33
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.936012	1,998,720.24	98.104726	1,962,094.52	-36,625.72	0.03
			Base	99.936012	1,998,720.24	98.104726	1,962,094.52	-36,625.72	0.03
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		12,000,000.000	Local	99.752631	11,970,315.72	100.509496	12,061,139.52	90,823.80	0.20
			Base	99.752631	11,970,315.72	100.509496	12,061,139.52	90,823.80	0.20
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		15,000,000.000	Local	99.997384	14,999,607.60	100.612350	15,091,852.50	92,244.90	0.26
		Original Face:	15,000,000.000	Base	99.997384	14,999,607.60	100.612350	15,091,852.50	92,244.90

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STATE OF ARIZONA

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STATE STREET

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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	0.17
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.17
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	90.839000	4,541,950.00	-458,050.00	0.08
		Base		100.000000	5,000,000.00	90.839000	4,541,950.00	-458,050.00	0.08
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	91.712527	13,756,879.05	-1,243,120.95	0.23
		Base		100.000000	15,000,000.00	91.712527	13,756,879.05	-1,243,120.95	0.23
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	98.591885	14,788,782.75	-211,217.25	0.25
		Base		100.000000	15,000,000.00	98.591885	14,788,782.75	-211,217.25	0.25
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	92.531144	9,253,114.40	-746,885.60	0.16
		Base		100.000000	10,000,000.00	92.531144	9,253,114.40	-746,885.60	0.16
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	95.273899	9,527,389.90	-472,610.10	0.16
		Base		100.000000	10,000,000.00	95.273899	9,527,389.90	-472,610.10	0.16
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	91.573417	9,157,341.70	-842,658.30	0.16
		Base		100.000000	10,000,000.00	91.573417	9,157,341.70	-842,658.30	0.16
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.930000	09 May 2025		
	40,000,000.000	Local		100.000000	40,000,000.00	98.229821	39,291,928.40	-708,071.60	0.67
		Base		100.000000	40,000,000.00	98.229821	39,291,928.40	-708,071.60	0.67
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
	20,000,000.000	Local		100.000000	20,000,000.00	98.847280	19,769,456.00	-230,544.00	0.34
		Base		100.000000	20,000,000.00	98.847280	19,769,456.00	-230,544.00	0.34
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					7.000000	06 Oct 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	102.147108	10,214,710.80	214,710.80	0.17
		Base		100.000000	10,000,000.00	102.147108	10,214,710.80	214,710.80	0.17

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141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024			
		8,000,000.000	Local	99.996873	7,999,749.84	99.549714	7,963,977.12	-35,772.72	0.14
			Base	99.996873	7,999,749.84	99.549714	7,963,977.12	-35,772.72	0.14
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025			
		2,000,000.000	Local	99.874965	1,997,499.30	98.282202	1,965,644.04	-31,855.26	0.03
			Base	99.874965	1,997,499.30	98.282202	1,965,644.04	-31,855.26	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025			
		3,000,000.000	Local	99.946445	2,998,393.36	100.455223	3,013,656.69	15,263.33	0.05
			Base	99.946445	2,998,393.36	100.455223	3,013,656.69	15,263.33	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		8,000,000.000	Local	99.841996	7,987,359.67	99.837865	7,987,029.20	-330.47	0.14
			Base	99.841996	7,987,359.67	99.837865	7,987,029.20	-330.47	0.14
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		10,000,000.000	Local	99.968111	9,996,811.07	96.803406	9,680,340.60	-316,470.47	0.16
			Base	99.968111	9,996,811.07	96.803406	9,680,340.60	-316,470.47	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		10,000,000.000	Local	99.940619	9,994,061.86	98.309339	9,830,933.90	-163,127.96	0.17
			Base	99.940619	9,994,061.86	98.309339	9,830,933.90	-163,127.96	0.17
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		10,000,000.000	Local	99.982832	9,998,283.15	100.600336	10,060,033.60	61,750.45	0.17
			Base	99.982832	9,998,283.15	100.600336	10,060,033.60	61,750.45	0.17
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027			
		7,500,000.000	Local	99.990313	7,499,273.47	98.665140	7,399,885.50	-99,387.97	0.13
		Original Face: 7,500,000.000	Base	99.990313	7,499,273.47	98.665140	7,399,885.50	-99,387.97	0.13
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.080000	02 Jun 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	95.575047	9,557,504.70	-442,495.30	0.16
			Base	100.000000	10,000,000.00	95.575047	9,557,504.70	-442,495.30	0.16
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.550000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	96.539503	9,653,950.30	-346,049.70	0.16
			Base	100.000000	10,000,000.00	96.539503	9,653,950.30	-346,049.70	0.16

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17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.512313	4,675,615.65	-324,384.35	0.08
			Base	100.000000	5,000,000.00	93.512313	4,675,615.65	-324,384.35	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.500000	30 Jun 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	94.863212	9,486,321.20	-513,678.80	0.16
			Base	100.000000	10,000,000.00	94.863212	9,486,321.20	-513,678.80	0.16
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR				1.150000	25 Nov 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	91.385887	13,707,883.05	-1,292,116.95	0.23
			Base	100.000000	15,000,000.00	91.385887	13,707,883.05	-1,292,116.95	0.23
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	90.737056	4,536,852.80	-463,147.20	0.08
			Base	100.000000	5,000,000.00	90.737056	4,536,852.80	-463,147.20	0.08
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.070000	22 Apr 2026			
		20,000,000.000	Local	100.071903	20,014,380.50	100.111500	20,022,300.00	7,919.50	0.34
		Original Face: 20,000,000.000	Base	100.071903	20,014,380.50	100.111500	20,022,300.00	7,919.50	0.34
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.250000	31 Jul 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	92.092455	13,813,868.25	-1,186,131.75	0.23
			Base	100.000000	15,000,000.00	92.092455	13,813,868.25	-1,186,131.75	0.23
17330RME2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45				5.450000	21 Oct 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.486100	9,948,610.00	-51,390.00	0.17
			Base	100.000000	10,000,000.00	99.486100	9,948,610.00	-51,390.00	0.17
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.707000	21 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.484936	19,896,987.20	-103,012.80	0.34
			Base	100.000000	20,000,000.00	99.484936	19,896,987.20	-103,012.80	0.34
17331HH90	CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5				5.500000	04 Apr 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	98.289610	9,828,961.00	-171,039.00	0.17
			Base	100.000000	10,000,000.00	98.289610	9,828,961.00	-171,039.00	0.17
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	100.417126	10,041,712.58	97.741615	9,774,161.50	-267,551.08	0.17
			Base	100.417126	10,041,712.58	97.741615	9,774,161.50	-267,551.08	0.17

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025			
		5,000,000.000	Local	99.949475	4,997,473.75	97.827203	4,891,360.15	-106,113.60	0.08
			Base	99.949475	4,997,473.75	97.827203	4,891,360.15	-106,113.60	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		20,700,000.000	Local	100.075671	20,715,663.89	99.465843	20,589,429.50	-126,234.39	0.35
			Base	100.075671	20,715,663.89	99.465843	20,589,429.50	-126,234.39	0.35
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		4,000,000.000	Local	99.878406	3,995,136.25	99.659555	3,986,382.20	-8,754.05	0.07
			Base	99.878406	3,995,136.25	99.659555	3,986,382.20	-8,754.05	0.07
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		15,000,000.000	Local	99.992074	14,998,811.08	99.967444	14,995,116.60	-3,694.48	0.25
			Base	99.992074	14,998,811.08	99.967444	14,995,116.60	-3,694.48	0.25
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024			
		9,000,000.000	Local	99.998917	8,999,902.53	99.793069	8,981,376.21	-18,526.32	0.15
			Base	99.998917	8,999,902.53	99.793069	8,981,376.21	-18,526.32	0.15
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		10,000,000.000	Local	99.983753	9,998,375.29	96.464418	9,646,441.80	-351,933.49	0.16
			Base	99.983753	9,998,375.29	96.464418	9,646,441.80	-351,933.49	0.16
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025			
		7,000,000.000	Local	99.959348	6,997,154.38	100.420768	7,029,453.76	32,299.38	0.12
			Base	99.959348	6,997,154.38	100.420768	7,029,453.76	32,299.38	0.12
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025			
		7,000,000.000	Local	102.889990	7,202,299.32	98.044720	6,863,130.40	-339,168.92	0.12
			Base	102.889990	7,202,299.32	98.044720	6,863,130.40	-339,168.92	0.12
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	100.820696	2,016,413.92	96.115950	1,922,319.00	-94,094.92	0.03
			Base	100.820696	2,016,413.92	96.115950	1,922,319.00	-94,094.92	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.938773	4,996,938.66	92.613788	4,630,689.40	-366,249.26	0.08
			Base	99.938773	4,996,938.66	92.613788	4,630,689.40	-366,249.26	0.08

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Prepared by State Street

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	
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	92.210456	9,221,045.60	-778,954.40	0.16
			Base	100.000000	10,000,000.00	92.210456	9,221,045.60	-778,954.40	0.16
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	91.560523	6,409,236.61	-590,763.39	0.11
			Base	100.000000	7,000,000.00	91.560523	6,409,236.61	-590,763.39	0.11
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	95.718034	9,571,803.40	-428,196.60	0.16
			Base	100.000000	10,000,000.00	95.718034	9,571,803.40	-428,196.60	0.16
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025			
		7,500,000.000	Local	100.000000	7,500,000.00	95.447661	7,158,574.58	-341,425.42	0.12
			Base	100.000000	7,500,000.00	95.447661	7,158,574.58	-341,425.42	0.12
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025			
		1,000,000.000	Local	100.000000	1,000,000.00	97.477106	974,771.06	-25,228.94	0.02
			Base	100.000000	1,000,000.00	97.477106	974,771.06	-25,228.94	0.02
3130ASQS1	FEDERAL HOME LOAN BANK BONDS 10/24 4				4.000000	28 Oct 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.127861	4,956,393.05	-43,606.95	0.08
			Base	100.000000	5,000,000.00	99.127861	4,956,393.05	-43,606.95	0.08
3130ASZG7	FEDERAL HOME LOAN BANK BONDS 09/24 4				4.000000	16 Sep 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	99.158735	19,831,747.00	-168,253.00	0.34
			Base	100.000000	20,000,000.00	99.158735	19,831,747.00	-168,253.00	0.34
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		16,985,000.000	Local	100.000000	16,985,000.00	99.096438	16,831,529.99	-153,470.01	0.29
			Base	100.000000	16,985,000.00	99.096438	16,831,529.99	-153,470.01	0.29
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.231245	5,011,562.27	99.782018	4,989,100.90	-22,461.37	0.08
			Base	100.231245	5,011,562.27	99.782018	4,989,100.90	-22,461.37	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	99.716027	9,971,602.70	-28,397.30	0.17
			Base	100.000000	10,000,000.00	99.716027	9,971,602.70	-28,397.30	0.17

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
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	99.980019	14,997,002.85	-2,997.15	0.25
			Base	100.000000	15,000,000.00	99.980019	14,997,002.85	-2,997.15	0.25
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	99.936954	44,971,629.30	-28,370.70	0.76
			Base	100.000000	45,000,000.00	99.936954	44,971,629.30	-28,370.70	0.76
3130AUPG3	FEDERAL HOME LOAN BANK BONDS 02/26 5.3				5.300000	05 Feb 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.817601	9,981,760.10	-18,239.90	0.17
			Base	100.000000	10,000,000.00	99.817601	9,981,760.10	-18,239.90	0.17
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	99.995762	9,999,576.20	-423.80	0.17
			Base	100.000000	10,000,000.00	99.995762	9,999,576.20	-423.80	0.17
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	100.059930	10,005,993.00	5,993.00	0.17
			Base	100.000000	10,000,000.00	100.059930	10,005,993.00	5,993.00	0.17
3130AWUY4	FEDERAL HOME LOAN BANK BONDS 08/26 5.875				5.875000	10 Aug 2026			
		20,000,000.000	Local	99.933703	19,986,740.61	99.943027	19,988,605.40	1,864.79	0.34
			Base	99.933703	19,986,740.61	99.943027	19,988,605.40	1,864.79	0.34
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.947672	14,992,150.87	93.459657	14,018,948.55	-973,202.32	0.24
			Base	99.947672	14,992,150.87	93.459657	14,018,948.55	-973,202.32	0.24
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	92.630404	4,631,520.20	-368,479.80	0.08
			Base	100.000000	5,000,000.00	92.630404	4,631,520.20	-368,479.80	0.08
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.983687	4,999,184.37	94.861748	4,743,087.40	-256,096.97	0.08
			Base	99.983687	4,999,184.37	94.861748	4,743,087.40	-256,096.97	0.08
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	94.604905	9,460,490.50	-539,509.50	0.16
			Base	100.000000	10,000,000.00	94.604905	9,460,490.50	-539,509.50	0.16

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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	99.968493	24,992,123.25	-7,876.75	0.42
		Base	100.000000	25,000,000.00	99.968493	24,992,123.25	-7,876.75	0.42
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.229733	9,922,973.30	-77,026.70	0.17
		Base	100.000000	10,000,000.00	99.229733	9,922,973.30	-77,026.70	0.17
3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49				5.490000	06 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.511386	10,051,138.60	51,138.60	0.17
		Base	100.000000	10,000,000.00	100.511386	10,051,138.60	51,138.60	0.17
3133EPAA3	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028		
	10,000,000.000	Local	99.908177	9,990,817.70	99.074353	9,907,435.30	-83,382.40	0.17
		Base	99.908177	9,990,817.70	99.074353	9,907,435.30	-83,382.40	0.17
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.565000	06 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	0.08
		Base	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	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	99.438575	9,943,857.50	-56,142.50	0.17
		Base	100.000000	10,000,000.00	99.438575	9,943,857.50	-56,142.50	0.17
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	6,833,989.400	Local	101.918503	6,965,099.71	87.280926	5,964,769.23	-1,000,330.48	0.10
	Original Face: 10,000,000.000	Base	101.918503	6,965,099.71	87.280926	5,964,769.23	-1,000,330.48	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.110628	9,511,062.80	-488,937.20	0.16
		Base	100.000000	10,000,000.00	95.110628	9,511,062.80	-488,937.20	0.16
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.824236	4,691,211.80	-308,788.20	0.08
		Base	100.000000	5,000,000.00	93.824236	4,691,211.80	-308,788.20	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.494044	4,674,702.20	-325,297.80	0.08
		Base	100.000000	5,000,000.00	93.494044	4,674,702.20	-325,297.80	0.08

Holdings

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STATE OF ARIZONA

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.772186	9,877,218.60	-122,781.40	0.17	
		Base	100.000000	10,000,000.00	98.772186	9,877,218.60	-122,781.40	0.17	
3134GXM76	FREDDIE MAC NOTES 08/25 VAR					5.000000	25 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.800358	9,980,035.80	-19,964.20	0.17	
		Base	100.000000	10,000,000.00	99.800358	9,980,035.80	-19,964.20	0.17	
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.363599	14,904,539.85	-95,460.15	0.25	
		Base	100.000000	15,000,000.00	99.363599	14,904,539.85	-95,460.15	0.25	
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.130877	19,826,175.40	-173,824.60	0.34	
		Base	100.000000	20,000,000.00	99.130877	19,826,175.40	-173,824.60	0.34	
3134GY4B5	FREDDIE MAC NOTES 08/24 5					5.000000	26 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.676011	9,967,601.10	-32,398.90	0.17	
		Base	100.000000	10,000,000.00	99.676011	9,967,601.10	-32,398.90	0.17	
3134GYB27	FREDDIE MAC NOTES 01/28 5.35					5.350000	06 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.466220	19,893,244.00	-106,756.00	0.34	
		Base	100.000000	20,000,000.00	99.466220	19,893,244.00	-106,756.00	0.34	
3134GYP71	FREDDIE MAC NOTES 11/24 5.25					5.250000	04 Nov 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	99.771705	6,984,019.35	-15,980.65	0.12	
		Base	100.000000	7,000,000.00	99.771705	6,984,019.35	-15,980.65	0.12	
3134H1DE0	FREDDIE MAC NOTES 09/28 6					6.000000	28 Sep 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.048468	10,004,846.80	4,846.80	0.17	
		Base	100.000000	10,000,000.00	100.048468	10,004,846.80	4,846.80	0.17	
3135GAEU1	FANNIE MAE NOTES 02/24 5.125					5.125000	09 Feb 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.964235	9,996,423.50	-3,576.50	0.17	
		Base	100.000000	10,000,000.00	99.964235	9,996,423.50	-3,576.50	0.17	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	314,674.300	Local	101.240982	318,579.35	90.759340	285,596.32	-32,983.03	0.00	
Original Face:	5,677,376.000	Base	101.240982	318,579.35	90.759340	285,596.32	-32,983.03	0.00	

Holdings

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	416,704.010	Local	101.151482	421,502.28	87.903070	366,295.62	-55,206.66	0.01	
Original Face:	5,677,376.000	Base	101.151482	421,502.28	87.903070	366,295.62	-55,206.66	0.01	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	438,495.600	Local	100.660978	441,393.96	93.714750	410,935.06	-30,458.90	0.01	
Original Face:	6,713,909.000	Base	100.660978	441,393.96	93.714750	410,935.06	-30,458.90	0.01	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	408,859.800	Local	99.866869	408,315.48	94.358580	385,794.30	-22,521.18	0.01	
Original Face:	5,677,376.000	Base	99.866869	408,315.48	94.358580	385,794.30	-22,521.18	0.01	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	712,824.130	Local	101.261579	721,816.97	91.785860	654,271.76	-67,545.21	0.01	
Original Face:	6,995,663.000	Base	101.261579	721,816.97	91.785860	654,271.76	-67,545.21	0.01	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	408,859.800	Local	100.128834	409,386.55	94.753240	387,407.91	-21,978.64	0.01	
Original Face:	5,677,376.000	Base	100.128834	409,386.55	94.753240	387,407.91	-21,978.64	0.01	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	633,827.310	Local	100.575635	637,475.84	89.443690	566,918.53	-70,557.31	0.01	
Original Face:	11,354,753.000	Base	100.575635	637,475.84	89.443690	566,918.53	-70,557.31	0.01	
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	257,885.400	Local	98.841400	254,897.54	93.069240	240,011.98	-14,885.56	0.00	
Original Face:	2,000,000.000	Base	98.841400	254,897.54	93.069240	240,011.98	-14,885.56	0.00	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	763,070.340	Local	101.306273	773,038.12	87.903070	670,762.26	-102,275.86	0.01	
Original Face:	8,516,065.000	Base	101.306273	773,038.12	87.903070	670,762.26	-102,275.86	0.01	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	302,014.890	Local	99.934963	301,818.47	95.369580	288,030.33	-13,788.14	0.00	
Original Face:	5,677,376.000	Base	99.934963	301,818.47	95.369580	288,030.33	-13,788.14	0.00	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	676,455.030	Local	99.081070	670,238.88	93.707430	633,888.62	-36,350.26	0.01	
Original Face:	6,060,416.000	Base	99.081070	670,238.88	93.707430	633,888.62	-36,350.26	0.01	

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Holdings

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STATE OF ARIZONA

FUND: ATZB



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
	4,354,153.440	Local		99.766887	4,344,003.35	75.135280	3,271,505.38	-1,072,497.97	0.06
Original Face:	7,000,000.000	Base		99.766887	4,344,003.35	75.135280	3,271,505.38	-1,072,497.97	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	94.375041	9,437,504.10	-562,495.90	0.16
		Base		100.000000	10,000,000.00	94.375041	9,437,504.10	-562,495.90	0.16
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
	10,000,000.000	Local		99.990044	9,999,004.40	93.966782	9,396,678.20	-602,326.20	0.16
		Base		99.990044	9,999,004.40	93.966782	9,396,678.20	-602,326.20	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	63,902.200	Local		98.581927	62,996.02	95.974480	61,329.80	-1,666.22	0.00
Original Face:	2,838,688.000	Base		98.581927	62,996.02	95.974480	61,329.80	-1,666.22	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	17,732.760	Local		101.212784	17,947.82	98.406600	17,450.21	-497.61	0.00
Original Face:	500,000.000	Base		101.212784	17,947.82	98.406600	17,450.21	-497.61	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	117,820.520	Local		99.981497	117,798.72	95.202880	112,168.53	-5,630.19	0.00
Original Face:	2,838,688.000	Base		99.981497	117,798.72	95.202880	112,168.53	-5,630.19	0.00
3137AGR X0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	94,832.520	Local		99.963156	94,797.58	96.109330	91,142.90	-3,654.68	0.00
Original Face:	3,247,459.000	Base		99.963156	94,797.58	96.109330	91,142.90	-3,654.68	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	223,305.950	Local		100.093728	223,515.25	96.348380	215,151.67	-8,363.58	0.00
Original Face:	5,677,376.000	Base		100.093728	223,515.25	96.348380	215,151.67	-8,363.58	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	560,406.210	Local		100.034334	560,598.62	94.846750	531,527.08	-29,071.54	0.01
Original Face:	7,380,589.000	Base		100.034334	560,598.62	94.846750	531,527.08	-29,071.54	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,157,327.320	Local		101.063124	1,169,631.14	89.653250	1,037,581.56	-132,049.58	0.02
Original Face:	5,677,376.000	Base		101.063124	1,169,631.14	89.653250	1,037,581.56	-132,049.58	0.02

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	659,210.600	Local	100.019998	659,342.43	91.467820	602,965.57	-56,376.86	0.01	
Original Face:	5,677,376.000	Base	100.019998	659,342.43	91.467820	602,965.57	-56,376.86	0.01	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	1,648,026.680	Local	100.619898	1,658,242.77	92.045490	1,516,934.23	-141,308.54	0.03	
Original Face:	14,193,441.000	Base	100.619898	1,658,242.77	92.045490	1,516,934.23	-141,308.54	0.03	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	187,586.750	Local	100.395726	188,329.08	98.271770	184,344.82	-3,984.26	0.00	
Original Face:	14,193,441.000	Base	100.395726	188,329.08	98.271770	184,344.82	-3,984.26	0.00	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	391,413.680	Local	99.911160	391,065.95	91.475850	358,048.99	-33,016.96	0.01	
Original Face:	3,250,000.000	Base	99.911160	391,065.95	91.475850	358,048.99	-33,016.96	0.01	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,179,929.920	Local	99.920465	1,178,991.46	89.332750	1,054,063.85	-124,927.61	0.02	
Original Face:	8,516,065.000	Base	99.920465	1,178,991.46	89.332750	1,054,063.85	-124,927.61	0.02	
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	205,762.470	Local	98.484894	202,644.95	94.632810	194,718.81	-7,926.14	0.00	
Original Face:	2,500,000.000	Base	98.484894	202,644.95	94.632810	194,718.81	-7,926.14	0.00	
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
	4,156,796.450	Local	100.161820	4,163,522.99	82.715740	3,438,324.94	-725,198.05	0.06	
Original Face:	5,000,000.000	Base	100.161820	4,163,522.99	82.715740	3,438,324.94	-725,198.05	0.06	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	253,940.620	Local	100.847572	256,092.95	97.415830	247,378.36	-8,714.59	0.00	
Original Face:	44,567,405.000	Base	100.847572	256,092.95	97.415830	247,378.36	-8,714.59	0.00	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	6,699.350	Local	103.574377	6,938.81	99.622890	6,674.09	-264.72	0.00	
Original Face:	1,000,000.000	Base	103.574377	6,938.81	99.622890	6,674.09	-264.72	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	404,944.010	Local	105.085394	425,537.01	98.930460	400,612.97	-24,924.04	0.01	
Original Face:	24,898,134.000	Base	105.085394	425,537.01	98.930460	400,612.97	-24,924.04	0.01	

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31398WC36	FREDDIE MAC FHR 3620 PA						4.500000	15 Dec 2039		
	114,863.920	Local		104.083554	119,554.45	97.505930		111,999.13	-7,555.32	0.00
Original Face:	8,516,065.000	Base		104.083554	119,554.45	97.505930		111,999.13	-7,555.32	0.00
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A						1.370000	17 Oct 2033		
	5,000,000.000	Local		95.313800	4,765,690.00	92.457880		4,622,894.00	-142,796.00	0.08
Original Face:	5,000,000.000	Base		95.313800	4,765,690.00	92.457880		4,622,894.00	-142,796.00	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	91.722822		18,344,564.40	-1,655,435.60	0.31
		Base		100.000000	20,000,000.00	91.722822		18,344,564.40	-1,655,435.60	0.31
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR						1.000000	18 Mar 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	91.355676		9,135,567.60	-864,432.40	0.15
		Base		100.000000	10,000,000.00	91.355676		9,135,567.60	-864,432.40	0.15
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8						0.800000	25 Mar 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	98.399286		4,919,964.30	-80,035.70	0.08
		Base		100.000000	5,000,000.00	98.399286		4,919,964.30	-80,035.70	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR						1.350000	30 Apr 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	91.320318		9,132,031.80	-867,968.20	0.15
		Base		100.000000	10,000,000.00	91.320318		9,132,031.80	-867,968.20	0.15
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45						1.450000	30 Apr 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	91.582179		9,158,217.90	-841,782.10	0.16
		Base		100.000000	10,000,000.00	91.582179		9,158,217.90	-841,782.10	0.16
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA						4.000000	16 Nov 2039		
	31,811.950	Local		104.355533	33,197.53	97.586460		31,044.16	-2,153.37	0.00
Original Face:	877,500.000	Base		104.355533	33,197.53	97.586460		31,044.16	-2,153.37	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC						1.718500	16 May 2045		
	527,671.350	Local		99.035726	522,583.15	86.346220		455,624.26	-66,958.89	0.01
Original Face:	3,000,000.000	Base		99.035726	522,583.15	86.346220		455,624.26	-66,958.89	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC						1.619870	16 Jun 2053		
	1,256,642.300	Local		95.966415	1,205,954.57	89.729220		1,127,575.33	-78,379.24	0.02
Original Face:	10,000,000.000	Base		95.966415	1,205,954.57	89.729220		1,127,575.33	-78,379.24	0.02

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,113,249.740	Local 101.719607	1,132,393.26	91.810020	1,022,074.81	-110,318.45	0.02
Original Face:		10,493,495.000	Base 101.719607	1,132,393.26	91.810020	1,022,074.81	-110,318.45	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		2,128,921.850	Local 96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.03
Original Face:		5,000,000.000	Base 96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		71,557.570	Local 99.914293	71,496.24	96.396350	68,978.89	-2,517.35	0.00
Original Face:		5,000,000.000	Base 99.914293	71,496.24	96.396350	68,978.89	-2,517.35	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		321,549.800	Local 100.603919	323,491.70	87.929670	282,737.68	-40,754.02	0.00
Original Face:		5,000,000.000	Base 100.603919	323,491.70	87.929670	282,737.68	-40,754.02	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		2,694,490.830	Local 102.102525	2,751,143.16	80.011140	2,155,892.83	-595,250.33	0.04
Original Face:		5,000,000.000	Base 102.102525	2,751,143.16	80.011140	2,155,892.83	-595,250.33	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		6,253,000.000	Local 99.904847	6,247,050.10	97.831013	6,117,373.24	-129,676.86	0.10
			Base 99.904847	6,247,050.10	97.831013	6,117,373.24	-129,676.86	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		1,000,000.000	Local 99.985106	999,851.06	97.316805	973,168.05	-26,683.01	0.02
			Base 99.985106	999,851.06	97.316805	973,168.05	-26,683.01	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		2,000,000.000	Local 99.947620	1,998,952.40	94.795229	1,895,904.58	-103,047.82	0.03
			Base 99.947620	1,998,952.40	94.795229	1,895,904.58	-103,047.82	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028		
		5,000,000.000	Local 99.874199	4,993,709.97	100.072237	5,003,611.85	9,901.88	0.08
			Base 99.874199	4,993,709.97	100.072237	5,003,611.85	9,901.88	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
		5,000,000.000	Local 99.978977	4,998,948.83	99.086424	4,954,321.20	-44,627.63	0.08
			Base 99.978977	4,998,948.83	99.086424	4,954,321.20	-44,627.63	0.08

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437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
		8,000,000.000	Local	99.938470	7,995,077.62	100.513988	8,041,119.04	46,041.42	0.14
			Base	99.938470	7,995,077.62	100.513988	8,041,119.04	46,041.42	0.14
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		3,000,000.000	Local	99.997190	2,999,915.70	95.481574	2,864,447.22	-135,468.48	0.05
			Base	99.997190	2,999,915.70	95.481574	2,864,447.22	-135,468.48	0.05
458140BD1	INTEL CORP SR UNSECURED 05/24 2.875				2.875000	11 May 2024			
		25,000,000.000	Local	99.093738	24,773,434.62	99.019167	24,754,791.75	-18,642.87	0.42
			Base	99.093738	24,773,434.62	99.019167	24,754,791.75	-18,642.87	0.42
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024			
		22,000,000.000	Local	99.531205	21,896,865.13	99.095620	21,801,036.40	-95,828.73	0.37
			Base	99.531205	21,896,865.13	99.095620	21,801,036.40	-95,828.73	0.37
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.991125	1,999,822.49	93.150933	1,863,018.66	-136,803.83	0.03
			Base	99.991125	1,999,822.49	93.150933	1,863,018.66	-136,803.83	0.03
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.912293	19,782,458.60	-217,541.40	0.34
			Base	100.000000	20,000,000.00	98.912293	19,782,458.60	-217,541.40	0.34
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		20,000,000.000	Local	99.859517	19,971,903.46	99.776611	19,955,322.20	-16,581.26	0.34
			Base	99.859517	19,971,903.46	99.776611	19,955,322.20	-16,581.26	0.34
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026			
		5,850,000.000	Local	97.844324	5,723,892.95	96.851774	5,665,828.78	-58,064.17	0.10
			Base	97.844324	5,723,892.95	96.851774	5,665,828.78	-58,064.17	0.10
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR				3.845000	14 Jun 2025			
		5,000,000.000	Local	99.734846	4,986,742.28	99.202524	4,960,126.20	-26,616.08	0.08
			Base	99.734846	4,986,742.28	99.202524	4,960,126.20	-26,616.08	0.08

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46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.546000	15 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.049398	20,009,879.60	9,879.60	0.34	
		Base	100.000000	20,000,000.00	100.049398	20,009,879.60	9,879.60	0.34	
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
	17,000,000.000	Local	99.993927	16,998,967.59	100.394020	17,066,983.40	68,015.81	0.29	
	Original Face: 17,000,000.000	Base	99.993927	16,998,967.59	100.394020	17,066,983.40	68,015.81	0.29	
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
	2,535,124.930	Local	99.986510	2,534,782.93	97.766420	2,478,500.89	-56,282.04	0.04	
	Original Face: 3,000,000.000	Base	99.986510	2,534,782.93	97.766420	2,478,500.89	-56,282.04	0.04	
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	4,000,000.000	Local	99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.07	
	Original Face: 4,000,000.000	Base	99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.07	
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2					3.730000	16 Jun 2025		
	2,581,211.150	Local	99.989410	2,580,937.80	99.680570	2,572,965.99	-7,971.81	0.04	
	Original Face: 8,500,000.000	Base	99.989410	2,580,937.80	99.680570	2,572,965.99	-7,971.81	0.04	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	5,000,000.000	Local	99.963785	4,998,189.27	93.698300	4,684,915.00	-313,274.27	0.08	
		Base	99.963785	4,998,189.27	93.698300	4,684,915.00	-313,274.27	0.08	
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.946699	10,094,669.90	94,669.90	0.17	
		Base	100.000000	10,000,000.00	100.946699	10,094,669.90	94,669.90	0.17	
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	91.941133	4,597,056.65	-402,943.35	0.08	
		Base	100.000000	5,000,000.00	91.941133	4,597,056.65	-402,943.35	0.08	
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.801945	4,890,097.25	-109,902.75	0.08	
		Base	100.000000	5,000,000.00	97.801945	4,890,097.25	-109,902.75	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	98.873861	4,943,693.05	-56,306.95	0.08	
		Base	100.000000	5,000,000.00	98.873861	4,943,693.05	-56,306.95	0.08	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
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	98.300668	19,660,133.60	-339,866.40	0.33
			Base	100.000000	20,000,000.00	98.300668	19,660,133.60	-339,866.40	0.33
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15				5.150000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.628067	9,962,806.70	-37,193.30	0.17
			Base	100.000000	10,000,000.00	99.628067	9,962,806.70	-37,193.30	0.17
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR				5.277000	20 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.527157	9,952,715.70	-47,284.30	0.17
			Base	100.000000	10,000,000.00	99.527157	9,952,715.70	-47,284.30	0.17
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6				6.000000	29 Aug 2028			
		15,000,000.000	Local	99.576747	14,936,512.11	100.241378	15,036,206.70	99,694.59	0.25
			Base	99.576747	14,936,512.11	100.241378	15,036,206.70	99,694.59	0.25
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		3,000,000.000	Local	99.941570	2,998,247.11	97.691104	2,930,733.12	-67,513.99	0.05
			Base	99.941570	2,998,247.11	97.691104	2,930,733.12	-67,513.99	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		10,000,000.000	Local	99.879078	9,987,907.75	100.044905	10,004,490.50	16,582.75	0.17
			Base	99.879078	9,987,907.75	100.044905	10,004,490.50	16,582.75	0.17
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025			
		2,000,000.000	Local	99.823946	1,996,478.91	100.770504	2,015,410.08	18,931.17	0.03
			Base	99.823946	1,996,478.91	100.770504	2,015,410.08	18,931.17	0.03
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025			
		5,000,000.000	Local	99.985576	4,999,278.78	99.257070	4,962,853.50	-36,425.28	0.08
			Base	99.985576	4,999,278.78	99.257070	4,962,853.50	-36,425.28	0.08
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		2,000,000.000	Local	99.986955	1,999,739.10	100.106771	2,002,135.42	2,396.32	0.03
			Base	99.986955	1,999,739.10	100.106771	2,002,135.42	2,396.32	0.03
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026			
		20,000,000.000	Local	99.877367	19,975,473.39	97.928339	19,585,667.80	-389,805.59	0.33
			Base	99.877367	19,975,473.39	97.928339	19,585,667.80	-389,805.59	0.33

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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
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local		99.972751	2,999,182.52	99.494730	2,984,841.90	-14,340.62	0.05
		Base		99.972751	2,999,182.52	99.494730	2,984,841.90	-14,340.62	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
	5,000,000.000	Local		99.888052	4,994,402.62	92.091280	4,604,564.00	-389,838.62	0.08
		Base		99.888052	4,994,402.62	92.091280	4,604,564.00	-389,838.62	0.08
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	10,000,000.000	Local		99.975811	9,997,581.09	97.692769	9,769,276.90	-228,304.19	0.17
		Base		99.975811	9,997,581.09	97.692769	9,769,276.90	-228,304.19	0.17
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
	18,000,000.000	Local		99.967388	17,994,129.78	101.818966	18,327,413.88	333,284.10	0.31
		Base		99.967388	17,994,129.78	101.818966	18,327,413.88	333,284.10	0.31
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
	4,250,000.000	Local		99.973275	4,248,864.20	91.731614	3,898,593.60	-350,270.60	0.07
		Base		99.973275	4,248,864.20	91.731614	3,898,593.60	-350,270.60	0.07
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125					2.125000	17 Mar 2024		
	12,806,000.000	Local		99.379424	12,726,529.01	99.211740	12,705,055.42	-21,473.59	0.22
		Base		99.379424	12,726,529.01	99.211740	12,705,055.42	-21,473.59	0.22
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
	4,000,000.000	Local		99.962298	3,998,491.90	96.394730	3,855,789.20	-142,702.70	0.07
		Base		99.962298	3,998,491.90	96.394730	3,855,789.20	-142,702.70	0.07
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
	5,000,000.000	Local		99.815135	4,990,756.77	98.774536	4,938,726.80	-52,029.97	0.08
		Base		99.815135	4,990,756.77	98.774536	4,938,726.80	-52,029.97	0.08
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					6.025000	24 Jan 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.852100	4,992,605.00	-7,395.00	0.08
		Base		100.000000	5,000,000.00	99.852100	4,992,605.00	-7,395.00	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	93.752627	18,750,525.40	-1,249,474.60	0.32
		Base		100.000000	20,000,000.00	93.752627	18,750,525.40	-1,249,474.60	0.32

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63305LPP4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.292348	19,858,469.60	-141,530.40	0.34
			Base	100.000000	20,000,000.00	99.292348	19,858,469.60	-141,530.40	0.34
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6				6.000000	29 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	100.079676	10,007,967.60	7,967.60	0.17
			Base	100.000000	10,000,000.00	100.079676	10,007,967.60	7,967.60	0.17
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		10,000,000.000	Local	99.997605	9,999,760.54	99.460030	9,946,003.00	-53,757.54	0.17
			Base	99.997605	9,999,760.54	99.460030	9,946,003.00	-53,757.54	0.17
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026			
		15,000,000.000	Local	99.881119	14,982,167.89	91.553898	13,733,084.70	-1,249,083.19	0.23
			Base	99.881119	14,982,167.89	91.553898	13,733,084.70	-1,249,083.19	0.23
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		5,000,000.000	Local	99.975467	4,998,773.35	96.597370	4,829,868.50	-168,904.85	0.08
			Base	99.975467	4,998,773.35	96.597370	4,829,868.50	-168,904.85	0.08
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025			
		5,000,000.000	Local	99.986685	4,999,334.27	97.932281	4,896,614.05	-102,720.22	0.08
			Base	99.986685	4,999,334.27	97.932281	4,896,614.05	-102,720.22	0.08
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		7,000,000.000	Local	99.915775	6,994,104.25	101.005282	7,070,369.74	76,265.49	0.12
			Base	99.915775	6,994,104.25	101.005282	7,070,369.74	76,265.49	0.12
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		10,000,000.000	Local	99.863019	9,986,301.90	101.222240	10,122,224.00	135,922.10	0.17
			Base	99.863019	9,986,301.90	101.222240	10,122,224.00	135,922.10	0.17
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45				4.450000	13 Mar 2026			
		5,000,000.000	Local	99.948530	4,997,426.50	99.817355	4,990,867.75	-6,558.75	0.08
			Base	99.948530	4,997,426.50	99.817355	4,990,867.75	-6,558.75	0.08
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026			
		8,000,000.000	Local	99.966772	7,997,341.76	102.654299	8,212,343.92	215,002.16	0.14
			Base	99.966772	7,997,341.76	102.654299	8,212,343.92	215,002.16	0.14

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641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024			
		15,000,000.000	Local	99.997228	14,999,584.14	99.830277	14,974,541.55	-25,042.59	0.25
			Base	99.997228	14,999,584.14	99.830277	14,974,541.55	-25,042.59	0.25
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		7,000,000.000	Local	99.975323	6,998,272.63	101.665858	7,116,610.06	118,337.43	0.12
			Base	99.975323	6,998,272.63	101.665858	7,116,610.06	118,337.43	0.12
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		3,000,000.000	Local	100.148938	3,004,468.14	100.903169	3,027,095.07	22,626.93	0.05
			Base	100.148938	3,004,468.14	100.903169	3,027,095.07	22,626.93	0.05
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.420000	21 Mar 2024			
		9,000,000.000	Local	100.000000	9,000,000.00	100.038002	9,003,420.18	3,420.18	0.15
			Base	100.000000	9,000,000.00	100.038002	9,003,420.18	3,420.18	0.15
65339KCF5	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/24 4.2				4.200000	20 Jun 2024			
		25,000,000.000	Local	99.292797	24,823,199.24	99.385213	24,846,303.25	23,104.01	0.42
			Base	99.292797	24,823,199.24	99.385213	24,846,303.25	23,104.01	0.42
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45				4.450000	20 Jun 2025			
		5,000,000.000	Local	99.987328	4,999,366.42	99.137798	4,956,889.90	-42,476.52	0.08
			Base	99.987328	4,999,366.42	99.137798	4,956,889.90	-42,476.52	0.08
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028			
		5,000,000.000	Local	99.852548	4,992,627.40	102.030059	5,101,502.95	108,875.55	0.09
			Base	99.852548	4,992,627.40	102.030059	5,101,502.95	108,875.55	0.09
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05				1.050000	08 Mar 2024			
		7,000,000.000	Local	99.999449	6,999,961.45	99.058743	6,934,112.01	-65,849.44	0.12
			Base	99.999449	6,999,961.45	99.058743	6,934,112.01	-65,849.44	0.12
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025			
		4,455,000.000	Local	105.838898	4,715,122.92	98.286159	4,378,648.38	-336,474.54	0.07
			Base	105.838898	4,715,122.92	98.286159	4,378,648.38	-336,474.54	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.887733	4,994,386.64	98.731808	4,936,590.40	-57,796.24	0.08
			Base	99.887733	4,994,386.64	98.731808	4,936,590.40	-57,796.24	0.08

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	8,000,000.000	Local		99.978614	7,998,289.12	93.326790	7,466,143.20	-532,145.92	0.13
		Base		99.978614	7,998,289.12	93.326790	7,466,143.20	-532,145.92	0.13
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
	5,000,000.000	Local		99.916387	4,995,819.36	101.581099	5,079,054.95	83,235.59	0.09
		Base		99.916387	4,995,819.36	101.581099	5,079,054.95	83,235.59	0.09
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
	10,000,000.000	Local		98.454170	9,845,416.99	96.372136	9,637,213.60	-208,203.39	0.16
		Base		98.454170	9,845,416.99	96.372136	9,637,213.60	-208,203.39	0.16
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
	12,000,000.000	Local		99.949073	11,993,888.77	99.849131	11,981,895.72	-11,993.05	0.20
		Base		99.949073	11,993,888.77	99.849131	11,981,895.72	-11,993.05	0.20
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
	12,000,000.000	Local		99.983918	11,998,070.21	99.039337	11,884,720.44	-113,349.77	0.20
		Base		99.983918	11,998,070.21	99.039337	11,884,720.44	-113,349.77	0.20
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					5.800000	13 Feb 2026		
	15,000,000.000	Local		100.000000	15,000,000.00	99.983881	14,997,582.15	-2,417.85	0.25
		Base		100.000000	15,000,000.00	99.983881	14,997,582.15	-2,417.85	0.25
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
	4,753,000.000	Local		101.056159	4,803,199.22	99.280650	4,718,809.29	-84,389.93	0.08
		Base		101.056159	4,803,199.22	99.280650	4,718,809.29	-84,389.93	0.08
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	12,000,000.000	Local		99.997089	11,999,650.65	94.204322	11,304,518.64	-695,132.01	0.19
		Base		99.997089	11,999,650.65	94.204322	11,304,518.64	-695,132.01	0.19
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					5.850000	12 Apr 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.955995	4,997,799.75	-2,200.25	0.08
		Base		100.000000	5,000,000.00	99.955995	4,997,799.75	-2,200.25	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
	15,000,000.000	Local		99.940825	14,991,123.71	93.468863	14,020,329.45	-970,794.26	0.24
		Base		99.940825	14,991,123.71	93.468863	14,020,329.45	-970,794.26	0.24

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		5,500,000.000	Local	99.981995	5,499,009.72	92.881452	5,108,479.86	-390,529.86	0.09
			Base	99.981995	5,499,009.72	92.881452	5,108,479.86	-390,529.86	0.09
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028			
		4,000,000.000	Local	99.914707	3,996,588.29	99.923921	3,996,956.84	368.55	0.07
			Base	99.914707	3,996,588.29	99.923921	3,996,956.84	368.55	0.07
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
		5,000,000.000	Local	99.914140	4,995,706.98	102.713062	5,135,653.10	139,946.12	0.09
			Base	99.914140	4,995,706.98	102.713062	5,135,653.10	139,946.12	0.09
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.640000	05 Mar 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.996098	6,999,726.86	-273.14	0.12
			Base	100.000000	7,000,000.00	99.996098	6,999,726.86	-273.14	0.12
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.960000	10 Mar 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.305376	15,045,806.40	45,806.40	0.26
			Base	100.000000	15,000,000.00	100.305376	15,045,806.40	45,806.40	0.26
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	98.291000	9,829,100.00	-170,900.00	0.17
			Base	100.000000	10,000,000.00	98.291000	9,829,100.00	-170,900.00	0.17
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	0.08
			Base	100.000000	5,000,000.00	91.050000	4,552,500.00	-447,500.00	0.08
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.000000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	97.985092	9,798,509.20	-201,490.80	0.17
			Base	100.000000	10,000,000.00	97.985092	9,798,509.20	-201,490.80	0.17
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.910000	05 Aug 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.297175	14,894,576.25	-105,423.75	0.25
			Base	100.000000	15,000,000.00	99.297175	14,894,576.25	-105,423.75	0.25
78014RGE4	ROYAL BANK OF CANADA SR UNSECURED 08/24 4.1				4.100000	29 Aug 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	98.647452	24,661,863.00	-338,137.00	0.42
			Base	100.000000	25,000,000.00	98.647452	24,661,863.00	-338,137.00	0.42

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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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	99.682193	24,920,548.25	-79,451.75	0.42
			Base	100.000000	25,000,000.00	99.682193	24,920,548.25	-79,451.75	0.42
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	99.638061	19,927,612.20	-72,387.80	0.34
			Base	100.000000	20,000,000.00	99.638061	19,927,612.20	-72,387.80	0.34
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	99.209099	19,841,819.80	-158,180.20	0.34
			Base	100.000000	20,000,000.00	99.209099	19,841,819.80	-158,180.20	0.34
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	100.110278	10,011,027.80	11,027.80	0.17
			Base	100.000000	10,000,000.00	100.110278	10,011,027.80	11,027.80	0.17
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425				0.425000	19 Jan 2024			
		15,000,000.000	Local	99.999951	14,999,992.59	99.747375	14,962,106.25	-37,886.34	0.25
			Base	99.999951	14,999,992.59	99.747375	14,962,106.25	-37,886.34	0.25
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		15,000,000.000	Local	99.965794	14,994,869.06	96.527984	14,479,197.60	-515,671.46	0.25
			Base	99.965794	14,994,869.06	96.527984	14,479,197.60	-515,671.46	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.150000	25 Jan 2029			
		581,959.800	Local	100.000000	581,959.80	95.829270	557,687.83	-24,271.97	0.01
		Original Face: 2,838,688.000	Base	100.000000	581,959.80	95.829270	557,687.83	-24,271.97	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		5,000,000.000	Local	99.990904	4,999,545.22	97.479754	4,873,987.70	-125,557.52	0.08
			Base	99.990904	4,999,545.22	97.479754	4,873,987.70	-125,557.52	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027			
		5,000,000.000	Local	99.930003	4,996,500.15	93.142133	4,657,106.65	-339,393.50	0.08
			Base	99.930003	4,996,500.15	93.142133	4,657,106.65	-339,393.50	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.450000	03 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	98.930309	9,893,030.90	-106,969.10	0.17
			Base	100.000000	10,000,000.00	98.930309	9,893,030.90	-106,969.10	0.17

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
	3,000,000.000	Local	99.993941	2,999,818.22	98.822575	2,964,677.25	-35,140.97	0.05	
		Base	99.993941	2,999,818.22	98.822575	2,964,677.25	-35,140.97	0.05	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
	5,000,000.000	Local	100.122774	5,006,138.68	99.165991	4,958,299.55	-47,839.13	0.08	
		Base	100.122774	5,006,138.68	99.165991	4,958,299.55	-47,839.13	0.08	
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
	8,000,000.000	Local	99.870407	7,989,632.56	100.230151	8,018,412.08	28,779.52	0.14	
		Base	99.870407	7,989,632.56	100.230151	8,018,412.08	28,779.52	0.14	
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
	5,000,000.000	Local	99.892723	4,994,636.14	102.909560	5,145,478.00	150,841.86	0.09	
		Base	99.892723	4,994,636.14	102.909560	5,145,478.00	150,841.86	0.09	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	8,000,000.000	Local	99.947303	7,995,784.20	96.633801	7,730,704.08	-265,080.12	0.13	
		Base	99.947303	7,995,784.20	96.633801	7,730,704.08	-265,080.12	0.13	
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					5.820000	14 Feb 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000289	3,000,008.67	8.67	0.05	
		Base	100.000000	3,000,000.00	100.000289	3,000,008.67	8.67	0.05	
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
	7,000,000.000	Local	99.912608	6,993,882.54	100.416159	7,029,131.13	35,248.59	0.12	
		Base	99.912608	6,993,882.54	100.416159	7,029,131.13	35,248.59	0.12	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.932360	4,996,618.02	94.558717	4,727,935.85	-268,682.17	0.08	
		Base	99.932360	4,996,618.02	94.558717	4,727,935.85	-268,682.17	0.08	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	101.024568	10,102,456.80	102,456.80	0.17	
		Base	100.000000	10,000,000.00	101.024568	10,102,456.80	102,456.80	0.17	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	101.515834	3,733,752.37	99.092511	3,644,622.55	-89,129.82	0.06	
		Base	101.515834	3,733,752.37	99.092511	3,644,622.55	-89,129.82	0.06	

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Holdings

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STATE OF ARIZONA

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STATE STREET

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87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	10,000,000.000	Local		100.047255	10,004,725.51	96.921286	9,692,128.60	-312,596.91	0.16
		Base		100.047255	10,004,725.51	96.921286	9,692,128.60	-312,596.91	0.16
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	21,515,000.000	Local		101.713727	21,883,708.31	98.499512	21,192,170.01	-691,538.30	0.36
		Base		101.713727	21,883,708.31	98.499512	21,192,170.01	-691,538.30	0.36
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
	12,000,000.000	Local		99.300943	11,916,113.10	99.640448	11,956,853.76	40,740.66	0.20
		Base		99.300943	11,916,113.10	99.640448	11,956,853.76	40,740.66	0.20
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
	4,000,000.000	Local		99.968106	3,998,724.24	101.948541	4,077,941.64	79,217.40	0.07
		Base		99.968106	3,998,724.24	101.948541	4,077,941.64	79,217.40	0.07
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	97.846127	9,784,612.70	-215,387.30	0.17
		Base		100.000000	10,000,000.00	97.846127	9,784,612.70	-215,387.30	0.17
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					5.755000	04 Mar 2024		
	11,000,000.000	Local		100.000000	11,000,000.00	99.971586	10,996,874.46	-3,125.54	0.19
		Base		100.000000	11,000,000.00	99.971586	10,996,874.46	-3,125.54	0.19
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	91.565760	9,156,576.00	-843,424.00	0.16
		Base		100.000000	10,000,000.00	91.565760	9,156,576.00	-843,424.00	0.16
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	94.196703	16,013,439.51	-986,560.49	0.27
		Base		100.000000	17,000,000.00	94.196703	16,013,439.51	-986,560.49	0.27
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	98.668979	14,800,346.85	-199,653.15	0.25
		Base		100.000000	15,000,000.00	98.668979	14,800,346.85	-199,653.15	0.25
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
	26,000,000.000	Local		100.000000	26,000,000.00	98.400408	25,584,106.08	-415,893.92	0.43
		Base		100.000000	26,000,000.00	98.400408	25,584,106.08	-415,893.92	0.43

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89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					6.420000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.355140	25,088,785.00	88,785.00	0.43	
		Base	100.000000	25,000,000.00	100.355140	25,088,785.00	88,785.00	0.43	
89115A2J0	TORONTO DOMINION BANK SR UNSECURED 09/24 4.285					4.285000	13 Sep 2024		
	18,000,000.000	Local	100.000000	18,000,000.00	99.167451	17,850,141.18	-149,858.82	0.30	
		Base	100.000000	18,000,000.00	99.167451	17,850,141.18	-149,858.82	0.30	
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.720647	20,144,129.40	144,129.40	0.34	
		Base	100.000000	20,000,000.00	100.720647	20,144,129.40	144,129.40	0.34	
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	101.450016	20,290,003.20	290,003.20	0.34	
		Base	100.000000	20,000,000.00	101.450016	20,290,003.20	290,003.20	0.34	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.985001	9,998,500.10	96.731915	9,673,191.50	-325,308.60	0.16	
		Base	99.985001	9,998,500.10	96.731915	9,673,191.50	-325,308.60	0.16	
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.322105	4,616,105.25	-383,894.75	0.08	
		Base	100.000000	5,000,000.00	92.322105	4,616,105.25	-383,894.75	0.08	
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.097750	4,604,887.50	-395,112.50	0.08	
		Base	100.000000	5,000,000.00	92.097750	4,604,887.50	-395,112.50	0.08	
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					5.690000	13 Sep 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	100.005593	7,000,391.51	391.51	0.12	
		Base	100.000000	7,000,000.00	100.005593	7,000,391.51	391.51	0.12	
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
	10,000,000.000	Local	99.994047	9,999,404.71	95.827104	9,582,710.40	-416,694.31	0.16	
		Base	99.994047	9,999,404.71	95.827104	9,582,710.40	-416,694.31	0.16	
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
	10,000,000.000	Local	99.949894	9,994,989.40	98.383451	9,838,345.10	-156,644.30	0.17	
		Base	99.949894	9,994,989.40	98.383451	9,838,345.10	-156,644.30	0.17	

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89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		20,000,000.000	Local	99.924779	19,984,955.88	101.482663	20,296,532.60	311,576.72	0.34
			Base	99.924779	19,984,955.88	101.482663	20,296,532.60	311,576.72	0.34
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		15,000,000.000	Local	99.977412	14,996,611.80	100.036253	15,005,437.95	8,826.15	0.25
			Base	99.977412	14,996,611.80	100.036253	15,005,437.95	8,826.15	0.25
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.920000	09 Mar 2026			
		23,000,000.000	Local	100.000000	23,000,000.00	100.137578	23,031,642.94	31,642.94	0.39
			Base	100.000000	23,000,000.00	100.137578	23,031,642.94	31,642.94	0.39
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.951065	1,999,021.30	95.539167	1,910,783.34	-88,237.96	0.03
			Base	99.951065	1,999,021.30	95.539167	1,910,783.34	-88,237.96	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.600000	17 Jan 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.984000	6,998,880.00	-1,120.00	0.12
			Base	100.000000	7,000,000.00	99.984000	6,998,880.00	-1,120.00	0.12
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.800000	09 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	98.506743	14,776,011.45	-223,988.55	0.25
			Base	100.000000	15,000,000.00	98.506743	14,776,011.45	-223,988.55	0.25
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	97.943364	6,856,035.48	-143,964.52	0.12
			Base	100.000000	7,000,000.00	97.943364	6,856,035.48	-143,964.52	0.12
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	100.825142	12,099,017.04	99,017.04	0.21
			Base	100.000000	12,000,000.00	100.825142	12,099,017.04	99,017.04	0.21
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		5,000,000.000	Local	99.994451	4,999,722.55	100.227940	5,011,397.00	11,674.45	0.08
		Original Face:	5,000,000.000	Base	99.994451	4,999,722.55	100.227940	5,011,397.00	11,674.45
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024			
		4,025,000.000	Local	98.552932	3,966,755.50	98.414081	3,961,166.76	-5,588.74	0.07
			Base	98.552932	3,966,755.50	98.414081	3,961,166.76	-5,588.74	0.07

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		11,000,000.000	Local	99.847414	10,983,215.52	97.916469	10,770,811.59	-212,403.93	0.18
			Base	99.847414	10,983,215.52	97.916469	10,770,811.59	-212,403.93	0.18
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		3,000,000.000	Local	99.952031	2,998,560.94	100.655818	3,019,674.54	21,113.60	0.05
			Base	99.952031	2,998,560.94	100.655818	3,019,674.54	21,113.60	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.988688	1,999,773.76	98.267270	1,965,345.40	-34,428.36	0.03
			Base	99.988688	1,999,773.76	98.267270	1,965,345.40	-34,428.36	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	99.365085	19,873,016.99	92.441406	18,488,281.20	-1,384,735.79	0.31
			Base	99.365085	19,873,016.99	92.441406	18,488,281.20	-1,384,735.79	0.31
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		15,000,000.000	Local	99.960126	14,994,018.89	99.253906	14,888,085.90	-105,932.99	0.25
			Base	99.960126	14,994,018.89	99.253906	14,888,085.90	-105,932.99	0.25
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025			
		25,000,000.000	Local	99.692785	24,923,196.30	97.566406	24,391,601.50	-531,594.80	0.41
			Base	99.692785	24,923,196.30	97.566406	24,391,601.50	-531,594.80	0.41
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		80,000,000.000	Local	98.965999	79,172,799.19	98.953125	79,162,500.00	-10,299.19	1.34
			Base	98.965999	79,172,799.19	98.953125	79,162,500.00	-10,299.19	1.34
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		165,000,000.000	Local	99.313110	163,866,632.17	98.820312	163,053,514.80	-813,117.37	2.76
			Base	99.313110	163,866,632.17	98.820312	163,053,514.80	-813,117.37	2.76
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025			
		10,000,000.000	Local	100.825327	10,082,532.68	98.573453	9,857,345.30	-225,187.38	0.17
			Base	100.825327	10,082,532.68	98.573453	9,857,345.30	-225,187.38	0.17
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024			
		10,000,000.000	Local	100.352752	10,035,275.20	99.740930	9,974,093.00	-61,182.20	0.17
			Base	100.352752	10,035,275.20	99.740930	9,974,093.00	-61,182.20	0.17

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 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	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		8,018,000.000	Local	100.548488	8,061,977.76	98.213968	7,874,795.95	-187,181.81	0.13
			Base	100.548488	8,061,977.76	98.213968	7,874,795.95	-187,181.81	0.13
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027			
		7,000,000.000	Local	99.962433	6,997,370.33	98.017182	6,861,202.74	-136,167.59	0.12
			Base	99.962433	6,997,370.33	98.017182	6,861,202.74	-136,167.59	0.12
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025			
		5,000,000.000	Local	99.994419	4,999,720.93	101.110939	5,055,546.95	55,826.02	0.09
			Base	99.994419	4,999,720.93	101.110939	5,055,546.95	55,826.02	0.09
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.190000	20 Mar 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.046827	12,005,619.24	5,619.24	0.20
			Base	100.000000	12,000,000.00	100.046827	12,005,619.24	5,619.24	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		3,000,000.000	Local	99.999556	2,999,986.69	98.923858	2,967,715.74	-32,270.95	0.05
			Base	99.999556	2,999,986.69	98.923858	2,967,715.74	-32,270.95	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		8,000,000.000	Local	100.231774	8,018,541.89	93.187530	7,455,002.40	-563,539.49	0.13
			Base	100.231774	8,018,541.89	93.187530	7,455,002.40	-563,539.49	0.13
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		15,000,000.000	Local	99.998956	14,999,843.40	99.682450	14,952,367.50	-47,475.90	0.25
		Original Face: 15,000,000.000	Base	99.998956	14,999,843.40	99.682450	14,952,367.50	-47,475.90	0.25
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029			
		19,000,000.000	Local	99.990692	18,998,231.48	101.222150	19,232,208.50	233,977.02	0.33
		Original Face: 19,000,000.000	Base	99.990692	18,998,231.48	101.222150	19,232,208.50	233,977.02	0.33
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026			
		6,735,000.000	Local	97.967457	6,598,108.25	95.505232	6,432,277.38	-165,830.87	0.11
			Base	97.967457	6,598,108.25	95.505232	6,432,277.38	-165,830.87	0.11
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025			
		8,630,000.000	Local	99.602947	8,595,734.33	97.947039	8,452,829.47	-142,904.86	0.14
			Base	99.602947	8,595,734.33	97.947039	8,452,829.47	-142,904.86	0.14

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
	15,000,000.000	Local	99.886432	14,982,964.78	102.700960	15,405,144.00	422,179.22	0.26	
		Base	99.886432	14,982,964.78	102.700960	15,405,144.00	422,179.22	0.26	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	100.162989	1,001,629.89	99.336237	993,362.37	-8,267.52	0.02	
		Base	100.162989	1,001,629.89	99.336237	993,362.37	-8,267.52	0.02	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	4,886,000.000	Local	100.403555	4,905,717.69	98.742655	4,824,566.12	-81,151.57	0.08	
		Base	100.403555	4,905,717.69	98.742655	4,824,566.12	-81,151.57	0.08	
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local	99.896346	4,994,817.32	91.937113	4,596,855.65	-397,961.67	0.08	
		Base	99.896346	4,994,817.32	91.937113	4,596,855.65	-397,961.67	0.08	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	6,000,000.000	Local	99.965918	5,997,955.10	99.488834	5,969,330.04	-28,625.06	0.10	
		Base	99.965918	5,997,955.10	99.488834	5,969,330.04	-28,625.06	0.10	
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local	99.935875	4,996,793.75	92.909169	4,645,458.45	-351,335.30	0.08	
		Base	99.935875	4,996,793.75	92.909169	4,645,458.45	-351,335.30	0.08	
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	10,000,000.000	Local	97.324414	9,732,441.36	97.837339	9,783,733.90	51,292.54	0.17	
		Base	97.324414	9,732,441.36	97.837339	9,783,733.90	51,292.54	0.17	
94974BGA2	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3					3.300000	09 Sep 2024		
	15,000,000.000	Local	98.176257	14,726,438.55	98.675653	14,801,347.95	74,909.40	0.25	
		Base	98.176257	14,726,438.55	98.675653	14,801,347.95	74,909.40	0.25	
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
	10,000,000.000	Local	99.672811	9,967,281.10	97.727515	9,772,751.50	-194,529.60	0.17	
		Base	99.672811	9,967,281.10	97.727515	9,772,751.50	-194,529.60	0.17	
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	10,000,000.000	Local	99.992983	9,999,298.32	101.724365	10,172,436.50	173,138.18	0.17	
		Base	99.992983	9,999,298.32	101.724365	10,172,436.50	173,138.18	0.17	

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STATE STREET

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94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.460000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.598000	15,089,700.00	89,700.00	0.26	
		Base	100.000000	15,000,000.00	100.598000	15,089,700.00	89,700.00	0.26	
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.266878	12,152,025.36	152,025.36	0.21	
		Base	100.000000	12,000,000.00	101.266878	12,152,025.36	152,025.36	0.21	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.997720	4,999,885.99	99.864663	4,993,233.15	-6,652.84	0.08	
		Base	99.997720	4,999,885.99	99.864663	4,993,233.15	-6,652.84	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	98.038226	6,862,675.82	-137,324.18	0.12	
		Base	100.000000	7,000,000.00	98.038226	6,862,675.82	-137,324.18	0.12	
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.022930	9,802,293.00	-197,707.00	0.17	
		Base	100.000000	10,000,000.00	98.022930	9,802,293.00	-197,707.00	0.17	
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.000000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.215824	9,821,582.40	-178,417.60	0.17	
		Base	100.000000	10,000,000.00	98.215824	9,821,582.40	-178,417.60	0.17	
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.078568	19,615,713.60	-384,286.40	0.33	
		Base	100.000000	20,000,000.00	98.078568	19,615,713.60	-384,286.40	0.33	
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	97.864643	9,786,464.30	-213,535.70	0.17	
		Base	100.000000	10,000,000.00	97.864643	9,786,464.30	-213,535.70	0.17	
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.050000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.537699	9,853,769.90	-146,230.10	0.17	
		Base	100.000000	10,000,000.00	98.537699	9,853,769.90	-146,230.10	0.17	
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.144885	5,007,244.25	7,244.25	0.08	
		Base	100.000000	5,000,000.00	100.144885	5,007,244.25	7,244.25	0.08	

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027			
		18,000,000.000	Local	100.000000	18,000,000.00	100.583166	18,104,969.88	104,969.88	0.31
			Base	100.000000	18,000,000.00	100.583166	18,104,969.88	104,969.88	0.31
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	99.733584	19,946,716.80	-53,283.20	0.34
			Base	100.000000	20,000,000.00	99.733584	19,946,716.80	-53,283.20	0.34
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.427000	15,064,050.00	64,050.00	0.26
			Base	100.000000	15,000,000.00	100.427000	15,064,050.00	64,050.00	0.26
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025			
		5,000,000.000	Local	99.985982	4,999,299.10	100.775361	5,038,768.05	39,468.95	0.09
			Base	99.985982	4,999,299.10	100.775361	5,038,768.05	39,468.95	0.09
US DOLLAR Total									
	3,821,266,506.650	Local		3,817,378,405.18		3,753,269,125.08	-64,109,280.10	63.64	
Original Face:	419,709,472.000	Base		3,817,378,405.18		3,753,269,125.08	-64,109,280.10	63.64	
FIXED INCOME Total									
	3,821,266,506.650	Base		3,817,378,405.18		3,753,269,125.08	-64,109,280.10	63.64	
Original Face:	419,709,472.000								

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
FUND Total								
		5,971,604,972.690	Base	5,961,031,114.39		5,897,256,185.21	-63,774,929.18	100.00
Original Face:		419,709,472.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		2,200,160.720	Local	100.000000			2,200,160.72	0.00
			Base	100.000000			2,200,160.72	1.88
								1.88

US DOLLAR Total		2,200,160.720	Local				2,200,160.72	0.00	1.88
			Base				2,200,160.72	0.00	1.88

CASH EQUIVALENT Total

		2,200,160.720	Base				2,200,160.72	0.00	1.88
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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			
		241,625.880	Local	99.916462			241,469.35	45.32	0.21
Original Face:		620,000.000	Base	99.916462			241,469.35	45.32	0.21

023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73				2.730000	13 Apr 2024			
		550,000.000	Local	100.000000			546,028.79	-3,971.21	0.47
			Base	100.000000			546,028.79	-3,971.21	0.47

023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025			
		600,000.000	Local	99.996075			601,862.24	1,885.79	0.51
			Base	99.996075			601,862.24	1,885.79	0.51

025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		1,200,000.000	Local	97.749315			1,180,760.39	7,768.61	1.01
			Base	97.749315			1,180,760.39	7,768.61	1.01

02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026			
		795,000.000	Local	99.995270			766,353.92	-28,608.48	0.66
Original Face:		795,000.000	Base	99.995270			766,353.92	-28,608.48	0.66

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JTT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
	775,000.000	Local		99.977880	774,828.57	97.960000	759,190.00	-15,638.57	0.65
Original Face:	775,000.000	Base		99.977880	774,828.57	97.960000	759,190.00	-15,638.57	0.65
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
	465,000.000	Local		99.739692	463,789.57	100.105939	465,492.62	1,703.05	0.40
		Base		99.739692	463,789.57	100.105939	465,492.62	1,703.05	0.40
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local		100.966622	656,283.04	99.335934	645,683.57	-10,599.47	0.55
		Base		100.966622	656,283.04	99.335934	645,683.57	-10,599.47	0.55
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
	1,500,000.000	Local		100.000000	1,500,000.00	100.028889	1,500,433.34	433.34	1.28
		Base		100.000000	1,500,000.00	100.028889	1,500,433.34	433.34	1.28
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
	300,000.000	Local		99.996797	299,990.39	100.162070	300,486.21	495.82	0.26
Original Face:	300,000.000	Base		99.996797	299,990.39	100.162070	300,486.21	495.82	0.26
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	829,843.700	Local		98.331548	815,998.16	98.588390	818,129.54	2,131.38	0.70
Original Face:	850,000.000	Base		98.331548	815,998.16	98.588390	818,129.54	2,131.38	0.70
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	96.130870	961,308.70	-38,691.30	0.82
		Base		100.000000	1,000,000.00	96.130870	961,308.70	-38,691.30	0.82
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.730000	02 Apr 2026		
	550,000.000	Local		100.239013	551,314.57	100.203749	551,120.62	-193.95	0.47
		Base		100.239013	551,314.57	100.203749	551,120.62	-193.95	0.47
06405LAC5	BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR					5.224000	21 Nov 2025		
	750,000.000	Local		100.000000	750,000.00	99.977961	749,834.71	-165.29	0.64
		Base		100.000000	750,000.00	99.977961	749,834.71	-165.29	0.64
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.660000	26 Apr 2024		
	1,000,000.000	Local		100.000000	1,000,000.00	99.961691	999,616.91	-383.09	0.85
		Base		100.000000	1,000,000.00	99.961691	999,616.91	-383.09	0.85

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65				5.650000	18 Aug 2025		
		1,100,000.000	Local 100.000000	1,100,000.00	101.248580	1,113,734.38	13,734.38	0.95
			Base 100.000000	1,100,000.00	101.248580	1,113,734.38	13,734.38	0.95
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
		594,000.000	Local 99.983059	593,899.37	98.641763	585,932.07	-7,967.30	0.50
			Base 99.983059	593,899.37	98.641763	585,932.07	-7,967.30	0.50
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
		112,130.780	Local 99.990377	112,119.99	97.521830	109,351.99	-2,768.00	0.09
Original Face:		305,000.000	Base 99.990377	112,119.99	97.521830	109,351.99	-2,768.00	0.09
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025		
		67,830.330	Local 99.999912	67,830.27	99.713060	67,635.70	-194.57	0.06
Original Face:		325,000.000	Base 99.999912	67,830.27	99.713060	67,635.70	-194.57	0.06
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2				3.940000	15 Dec 2025		
		136,427.560	Local 99.997552	136,424.22	99.483850	135,723.39	-700.83	0.12
Original Face:		410,000.000	Base 99.997552	136,424.22	99.483850	135,723.39	-700.83	0.12
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026		
		223,802.260	Local 99.999857	223,801.94	99.876930	223,526.83	-275.11	0.19
Original Face:		425,000.000	Base 99.999857	223,801.94	99.876930	223,526.83	-275.11	0.19
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2				5.340000	15 Sep 2026		
		1,000,000.000	Local 99.995407	999,954.07	99.824810	998,248.10	-1,705.97	0.85
Original Face:		1,000,000.000	Base 99.995407	999,954.07	99.824810	998,248.10	-1,705.97	0.85
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				6.750000	09 May 2025		
		500,000.000	Local 100.010682	500,053.41	99.941166	499,705.83	-347.58	0.43
			Base 100.010682	500,053.41	99.941166	499,705.83	-347.58	0.43
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027		
		1,000,000.000	Local 99.990299	999,902.99	100.288350	1,002,883.50	2,980.51	0.86
Original Face:		1,000,000.000	Base 99.990299	999,902.99	100.288350	1,002,883.50	2,980.51	0.86
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
		111,381.540	Local 99.998824	111,380.23	99.504320	110,829.44	-550.79	0.09
Original Face:		320,000.000	Base 99.998824	111,380.23	99.504320	110,829.44	-550.79	0.09

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 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
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2					2.710000	16 Jun 2025		
	101,778.140	Local	99.999126	101,777.25	99.645290	101,417.12	-360.13	0.09	
	Original Face: 635,000.000	Base	99.999126	101,777.25	99.645290	101,417.12	-360.13	0.09	
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					5.645000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.984872	999,848.72	-151.28	0.85	
		Base	100.000000	1,000,000.00	99.984872	999,848.72	-151.28	0.85	
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
	500,000.000	Local	99.968106	499,840.53	96.803406	484,017.03	-15,823.50	0.41	
		Base	99.968106	499,840.53	96.803406	484,017.03	-15,823.50	0.41	
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
	750,000.000	Local	99.987256	749,904.42	100.722303	755,417.27	5,512.85	0.65	
		Base	99.987256	749,904.42	100.722303	755,417.27	5,512.85	0.65	
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
	1,330,000.000	Local	99.089656	1,317,892.43	98.145601	1,305,336.49	-12,555.94	1.12	
		Base	99.089656	1,317,892.43	98.145601	1,305,336.49	-12,555.94	1.12	
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					6.069000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	99.736000	498,680.00	-1,320.00	0.43	
		Base	100.000000	500,000.00	99.736000	498,680.00	-1,320.00	0.43	
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
	600,000.000	Local	99.378352	596,270.11	98.308127	589,848.76	-6,421.35	0.50	
		Base	99.378352	596,270.11	98.308127	589,848.76	-6,421.35	0.50	
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					6.094000	25 Jan 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	99.405038	1,093,455.42	-6,544.58	0.93	
		Base	100.000000	1,100,000.00	99.405038	1,093,455.42	-6,544.58	0.93	
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
	500,000.000	Local	101.044270	505,221.35	98.708242	493,541.21	-11,680.14	0.42	
		Base	101.044270	505,221.35	98.708242	493,541.21	-11,680.14	0.42	
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local	99.981932	189,965.67	97.860975	185,935.85	-4,029.82	0.16	
		Base	99.981932	189,965.67	97.860975	185,935.85	-4,029.82	0.16	

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
	425,000.000	Local		99.983758	424,930.97	96.464418	409,973.78	-14,957.19	0.35
		Base		99.983758	424,930.97	96.464418	409,973.78	-14,957.19	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
	700,000.000	Local		99.967599	699,773.19	100.559529	703,916.70	4,143.51	0.60
		Base		99.967599	699,773.19	100.559529	703,916.70	4,143.51	0.60
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local		99.978590	599,871.54	96.742150	580,452.90	-19,418.64	0.50
	Original Face: 600,000.000	Base		99.978590	599,871.54	96.742150	580,452.90	-19,418.64	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local		99.996144	464,982.07	97.880430	455,144.00	-9,838.07	0.39
	Original Face: 465,000.000	Base		99.996144	464,982.07	97.880430	455,144.00	-9,838.07	0.39
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
	325,000.000	Local		99.991855	324,973.53	100.407880	326,325.61	1,352.08	0.28
	Original Face: 325,000.000	Base		99.991855	324,973.53	100.407880	326,325.61	1,352.08	0.28
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
	700,000.000	Local		99.988723	699,921.06	100.796270	705,573.89	5,652.83	0.60
	Original Face: 700,000.000	Base		99.988723	699,921.06	100.796270	705,573.89	5,652.83	0.60
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local		100.339112	501,695.56	97.660718	488,303.59	-13,391.97	0.42
		Base		100.339112	501,695.56	97.660718	488,303.59	-13,391.97	0.42
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
	1,150,000.000	Local		95.009406	1,092,608.17	96.731221	1,112,409.04	19,800.87	0.95
		Base		95.009406	1,092,608.17	96.731221	1,112,409.04	19,800.87	0.95
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	507,520.370	Local		101.087747	513,040.91	96.142308	487,941.80	-25,099.11	0.42
	Original Face: 3,600,000.000	Base		101.087747	513,040.91	96.142308	487,941.80	-25,099.11	0.42
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local		99.913516	499,567.58	92.859935	464,299.68	-35,267.90	0.40
		Base		99.913516	499,567.58	92.859935	464,299.68	-35,267.90	0.40

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Holdings

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

FUND: ATZD



STATE STREET

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3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875				4.875000	14 Jun 2024			
		1,000,000.000	Local	100.043826	1,000,438.26	99.845697	998,456.97	-1,981.29	0.85
			Base	100.043826	1,000,438.26	99.845697	998,456.97	-1,981.29	0.85
3130AUNQ3	FEDERAL HOME LOAN BANK BONDS 02/24 5				5.000000	21 Feb 2024			
		900,000.000	Local	99.999336	899,994.02	99.939329	899,453.96	-540.06	0.77
			Base	99.999336	899,994.02	99.939329	899,453.96	-540.06	0.77
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026			
		1,200,000.000	Local	99.404154	1,192,849.85	101.322094	1,215,865.13	23,015.28	1.04
			Base	99.404154	1,192,849.85	101.322094	1,215,865.13	23,015.28	1.04
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024			
		1,000,000.000	Local	99.986034	999,860.34	97.762639	977,626.39	-22,233.95	0.84
			Base	99.986034	999,860.34	97.762639	977,626.39	-22,233.95	0.84
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125				1.125000	06 Jan 2025			
		1,005,000.000	Local	99.922728	1,004,223.42	96.648066	971,313.06	-32,910.36	0.83
			Base	99.922728	1,004,223.42	96.648066	971,313.06	-32,910.36	0.83
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67				1.670000	08 Mar 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	99.295803	992,958.03	-7,041.97	0.85
			Base	100.000000	1,000,000.00	99.295803	992,958.03	-7,041.97	0.85
3133EPAF2	FEDERAL FARM CREDIT BANK BONDS 02/24 4.75				4.750000	08 Feb 2024			
		1,050,000.000	Local	99.995890	1,049,956.84	99.919333	1,049,153.00	-803.84	0.90
			Base	99.995890	1,049,956.84	99.919333	1,049,153.00	-803.84	0.90
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		1,100,000.000	Local	99.183705	1,091,020.75	99.363599	1,092,999.59	1,978.84	0.93
			Base	99.183705	1,091,020.75	99.363599	1,092,999.59	1,978.84	0.93
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125				5.125000	27 Jan 2025			
		1,100,000.000	Local	100.000000	1,100,000.00	99.996429	1,099,960.72	-39.28	0.94
			Base	100.000000	1,100,000.00	99.996429	1,099,960.72	-39.28	0.94
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05				5.050000	01 Aug 2024			
		1,100,000.000	Local	100.000000	1,100,000.00	99.810666	1,097,917.33	-2,082.67	0.94
			Base	100.000000	1,100,000.00	99.810666	1,097,917.33	-2,082.67	0.94

Holdings

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

FUND: ATZD



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3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
	900,000.000	Local		99.882857	898,945.71	99.752979	897,776.81	-1,168.90	0.77
		Base		99.882857	898,945.71	99.752979	897,776.81	-1,168.90	0.77
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	93.930909	939,309.09	-60,690.91	0.80
		Base		100.000000	1,000,000.00	93.930909	939,309.09	-60,690.91	0.80
3135G06Y4	FANNIE MAE NOTES 02/26 5.2					5.200000	17 Feb 2026		
	1,100,000.000	Local		100.000000	1,100,000.00	100.100472	1,101,105.19	1,105.19	0.94
		Base		100.000000	1,100,000.00	100.100472	1,101,105.19	1,105.19	0.94
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2					3.241000	25 Sep 2024		
	2,300,000.000	Local		98.468473	2,264,774.89	98.491800	2,265,311.40	536.51	1.94
	Original Face:	2,300,000.000	Base	98.468473	2,264,774.89	98.491800	2,265,311.40	536.51	1.94
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.330000	25 May 2025		
	1,100,000.000	Local		98.499676	1,083,496.44	97.910710	1,077,017.81	-6,478.63	0.92
	Original Face:	1,100,000.000	Base	98.499676	1,083,496.44	97.910710	1,077,017.81	-6,478.63	0.92
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2					3.136000	25 Oct 2024		
	750,000.000	Local		98.165904	736,244.28	98.340730	737,555.48	1,311.20	0.63
	Original Face:	750,000.000	Base	98.165904	736,244.28	98.340730	737,555.48	1,311.20	0.63
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	500,000.000	Local		100.000000	500,000.00	99.835072	499,175.36	-824.64	0.43
		Base		100.000000	500,000.00	99.835072	499,175.36	-824.64	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	99.736681	598,420.09	-1,579.91	0.51
		Base		100.000000	600,000.00	99.736681	598,420.09	-1,579.91	0.51
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					5.800000	16 Nov 2026		
	670,000.000	Local		99.998279	669,988.47	100.162880	671,091.30	1,102.83	0.57
	Original Face:	670,000.000	Base	99.998279	669,988.47	100.162880	671,091.30	1,102.83	0.57
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
	824,490.610	Local		99.847216	823,230.92	99.794120	822,793.15	-437.77	0.70
	Original Face:	1,090,000.000	Base	99.847216	823,230.92	99.794120	822,793.15	-437.77	0.70

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A					5.680000	15 Sep 2026		
	445,000.000	Local	99.991515	444,962.24	100.425060	446,891.52	1,929.28	0.38	
Original Face:	445,000.000	Base	99.991515	444,962.24	100.425060	446,891.52	1,929.28	0.38	
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
	0.010	Local	100.000000	0.01	100.000000	0.01	0.00	0.00	
Original Face:	695,000.000	Base	100.000000	0.01	100.000000	0.01	0.00	0.00	
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
	247,891.580	Local	99.442256	246,508.98	98.587090	244,389.10	-2,119.88	0.21	
Original Face:	1,070,000.000	Base	99.442256	246,508.98	98.587090	244,389.10	-2,119.88	0.21	
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
	36,492.440	Local	99.994328	36,490.37	99.868250	36,444.36	-46.01	0.03	
Original Face:	450,000.000	Base	99.994328	36,490.37	99.868250	36,444.36	-46.01	0.03	
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A					4.520000	15 Apr 2025		
	111,373.960	Local	99.999380	111,373.27	99.846600	111,203.11	-170.16	0.10	
Original Face:	465,000.000	Base	99.999380	111,373.27	99.846600	111,203.11	-170.16	0.10	
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
	680,000.000	Local	99.085949	673,784.45	99.315900	675,348.12	1,563.67	0.58	
Original Face:	680,000.000	Base	99.085949	673,784.45	99.315900	675,348.12	1,563.67	0.58	
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
	432,261.020	Local	96.815702	418,496.54	96.647790	417,770.72	-725.82	0.36	
Original Face:	600,000.000	Base	96.815702	418,496.54	96.647790	417,770.72	-725.82	0.36	
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
	195,599.200	Local	99.997147	195,593.62	99.760900	195,131.52	-462.10	0.17	
Original Face:	240,000.000	Base	99.997147	195,593.62	99.760900	195,131.52	-462.10	0.17	
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
	23,850.770	Local	99.997065	23,850.07	99.803030	23,803.79	-46.28	0.02	
Original Face:	340,000.000	Base	99.997065	23,850.07	99.803030	23,803.79	-46.28	0.02	
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
	38,079.060	Local	99.993986	38,076.77	98.664830	37,570.64	-506.13	0.03	
Original Face:	185,000.000	Base	99.993986	38,076.77	98.664830	37,570.64	-506.13	0.03	

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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

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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
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
	1,200,000.000	Local	99.987576	1,199,850.91	99.621770	1,195,461.24	-4,389.67	1.02	
Original Face:	1,200,000.000	Base	99.987576	1,199,850.91	99.621770	1,195,461.24	-4,389.67	1.02	
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
	250,000.000	Local	100.000000	250,000.00	99.822287	249,555.72	-444.28	0.21	
		Base	100.000000	250,000.00	99.822287	249,555.72	-444.28	0.21	
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
	550,000.000	Local	100.455676	552,506.22	100.536420	552,950.31	444.09	0.47	
Original Face:	550,000.000	Base	100.455676	552,506.22	100.536420	552,950.31	444.09	0.47	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	500,000.000	Local	100.154992	500,774.96	99.687231	498,436.16	-2,338.80	0.43	
		Base	100.154992	500,774.96	99.687231	498,436.16	-2,338.80	0.43	
38141GZJ6	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					6.100000	24 Jan 2025		
	475,000.000	Local	100.000023	475,000.11	99.947128	474,748.86	-251.25	0.41	
		Base	100.000023	475,000.11	99.947128	474,748.86	-251.25	0.41	
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3					0.370000	15 Apr 2026		
	530,315.690	Local	98.656683	523,191.87	98.603150	522,907.98	-283.89	0.45	
Original Face:	2,827,000.000	Base	98.656683	523,191.87	98.603150	522,907.98	-283.89	0.45	
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
	500,000.000	Local	100.000000	500,000.00	99.732486	498,662.43	-1,337.57	0.43	
		Base	100.000000	500,000.00	99.732486	498,662.43	-1,337.57	0.43	
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local	99.978969	159,966.35	99.086424	158,538.28	-1,428.07	0.14	
		Base	99.978969	159,966.35	99.086424	158,538.28	-1,428.07	0.14	
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
	1,500,000.000	Local	99.786595	1,496,798.93	101.475101	1,522,126.52	25,327.59	1.30	
		Base	99.786595	1,496,798.93	101.475101	1,522,126.52	25,327.59	1.30	
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
	425,000.000	Local	99.995899	424,982.57	99.996060	424,983.26	0.69	0.36	
Original Face:	425,000.000	Base	99.995899	424,982.57	99.996060	424,983.26	0.69	0.36	

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
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FUND: ATZD



STATE STREET

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438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
	665,000.000	Local		99.992949	664,953.11	100.629580	669,186.71	4,233.60	0.57
Original Face:	665,000.000	Base		99.992949	664,953.11	100.629580	669,186.71	4,233.60	0.57
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	49,893.100	Local		99.999399	49,892.80	98.785810	49,287.30	-605.50	0.04
Original Face:	300,000.000	Base		99.999399	49,892.80	98.785810	49,287.30	-605.50	0.04
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
	291,109.140	Local		97.284905	283,205.25	97.483490	283,783.35	578.10	0.24
Original Face:	565,000.000	Base		97.284905	283,205.25	97.483490	283,783.35	578.10	0.24
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
	216,755.550	Local		99.997006	216,749.06	99.834030	216,395.80	-353.26	0.18
Original Face:	275,000.000	Base		99.997006	216,749.06	99.834030	216,395.80	-353.26	0.18
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	345,608.100	Local		99.995431	345,592.31	99.641420	344,368.82	-1,223.49	0.29
Original Face:	1,100,000.000	Base		99.995431	345,592.31	99.641420	344,368.82	-1,223.49	0.29
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local		99.721936	623,262.10	98.000824	612,505.15	-10,756.95	0.52
		Base		99.721936	623,262.10	98.000824	612,505.15	-10,756.95	0.52
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local		99.758864	548,673.75	98.102819	539,565.50	-9,108.25	0.46
		Base		99.758864	548,673.75	98.102819	539,565.50	-9,108.25	0.46
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local		99.991376	549,952.57	98.518628	541,852.45	-8,100.12	0.46
		Base		99.991376	549,952.57	98.518628	541,852.45	-8,100.12	0.46
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.590000	16 May 2025		
	1,000,000.000	Local		100.000000	1,000,000.00	98.404210	984,042.10	-15,957.90	0.84
		Base		100.000000	1,000,000.00	98.404210	984,042.10	-15,957.90	0.84
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	278,839.480	Local		99.995722	278,827.55	99.859120	278,446.65	-380.90	0.24
Original Face:	345,000.000	Base		99.995722	278,827.55	99.859120	278,446.65	-380.90	0.24

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
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STATE STREET

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44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
	1,070,000.000	Local		99.999681	1,069,996.59	100.424040	1,074,537.23	4,540.64	0.92
Original Face:	1,070,000.000	Base		99.999681	1,069,996.59	100.424040	1,074,537.23	4,540.64	0.92
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
	414,308.450	Local		97.249124	402,911.34	97.284750	403,058.94	147.60	0.34
Original Face:	600,000.000	Base		97.249124	402,911.34	97.284750	403,058.94	147.60	0.34
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local		99.731413	877,636.43	98.159140	863,800.43	-13,836.00	0.74
		Base		99.731413	877,636.43	98.159140	863,800.43	-13,836.00	0.74
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	98.912293	1,088,035.22	-11,964.78	0.93
		Base		100.000000	1,100,000.00	98.912293	1,088,035.22	-11,964.78	0.93
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local		99.859517	1,098,454.69	99.776611	1,097,542.72	-911.97	0.94
		Base		99.859517	1,098,454.69	99.776611	1,097,542.72	-911.97	0.94
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
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
	1,455,000.000	Local		99.918331	1,453,811.71	101.987959	1,483,924.80	30,113.09	1.27
		Base		99.918331	1,453,811.71	101.987959	1,483,924.80	30,113.09	1.27
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
	215,000.000	Local		100.000000	215,000.00	99.331125	213,561.92	-1,438.08	0.18
		Base		100.000000	215,000.00	99.331125	213,561.92	-1,438.08	0.18
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.320000	24 Feb 2026		
	500,000.000	Local		100.000000	500,000.00	100.046000	500,230.00	230.00	0.43
		Base		100.000000	500,000.00	100.046000	500,230.00	230.00	0.43
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	24,215.900	Local		99.992732	24,214.14	98.224270	23,785.89	-428.25	0.02
Original Face:	85,000.000	Base		99.992732	24,214.14	98.224270	23,785.89	-428.25	0.02

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
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FUND: ATZD



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477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	500,000.000	Local		99.995066	499,975.33	100.057460	500,287.30	311.97	0.43
Original Face:	500,000.000	Base		99.995066	499,975.33	100.057460	500,287.30	311.97	0.43
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
	1,200,000.000	Local		100.000000	1,200,000.00	100.946699	1,211,360.39	11,360.39	1.04
		Base		100.000000	1,200,000.00	100.946699	1,211,360.39	11,360.39	1.04
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local		100.000000	500,000.00	97.759969	488,799.85	-11,200.15	0.42
		Base		100.000000	500,000.00	97.759969	488,799.85	-11,200.15	0.42
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local		99.941570	264,845.16	97.691104	258,881.43	-5,963.73	0.22
		Base		99.941570	264,845.16	97.691104	258,881.43	-5,963.73	0.22
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	515,000.000	Local		99.879082	514,377.27	100.044905	515,231.26	853.99	0.44
		Base		99.879082	514,377.27	100.044905	515,231.26	853.99	0.44
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local		99.823954	194,656.71	100.770504	196,502.48	1,845.77	0.17
		Base		99.823954	194,656.71	100.770504	196,502.48	1,845.77	0.17
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	1,100,000.000	Local		98.582165	1,084,403.82	99.257070	1,091,827.77	7,423.95	0.93
		Base		98.582165	1,084,403.82	99.257070	1,091,827.77	7,423.95	0.93
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	1,200,000.000	Local		100.738252	1,208,859.02	100.106771	1,201,281.25	-7,577.77	1.03
		Base		100.738252	1,208,859.02	100.106771	1,201,281.25	-7,577.77	1.03
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
	1,000,000.000	Local		99.961159	999,611.59	99.347201	993,472.01	-6,139.58	0.85
		Base		99.961159	999,611.59	99.347201	993,472.01	-6,139.58	0.85
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local		99.982385	649,885.50	97.928339	636,534.20	-13,351.30	0.54
		Base		99.982385	649,885.50	97.928339	636,534.20	-13,351.30	0.54

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2						5.260000	15 Oct 2025		
	229,037.770	Local		99.997987	229,033.16	99.921720	228,858.48		-174.68	0.20
Original Face:	545,000.000	Base		99.997987	229,033.16	99.921720	228,858.48		-174.68	0.20
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2						5.920000	16 Nov 2026		
	1,000,000.000	Local		99.995777	999,957.77	100.761640	1,007,616.40		7,658.63	0.86
Original Face:	1,000,000.000	Base		99.995777	999,957.77	100.761640	1,007,616.40		7,658.63	0.86
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3						4.510000	15 Nov 2027		
	900,000.000	Local		99.743542	897,691.88	99.368810	894,319.29		-3,372.59	0.76
Original Face:	900,000.000	Base		99.743542	897,691.88	99.368810	894,319.29		-3,372.59	0.76
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3						0.460000	15 Jun 2026		
	455,632.450	Local		97.260063	443,148.41	97.021590	442,061.85		-1,086.56	0.38
Original Face:	815,000.000	Base		97.260063	443,148.41	97.021590	442,061.85		-1,086.56	0.38
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9						2.900000	07 Mar 2024		
	500,000.000	Local		100.244118	501,220.59	99.522996	497,614.98		-3,605.61	0.43
		Base		100.244118	501,220.59	99.522996	497,614.98		-3,605.61	0.43
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875						3.875000	29 Apr 2024		
	500,000.000	Local		100.836764	504,183.82	99.443875	497,219.38		-6,964.44	0.43
		Base		100.836764	504,183.82	99.443875	497,219.38		-6,964.44	0.43
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR						6.025000	24 Jan 2025		
	300,000.000	Local		99.543507	298,630.52	99.852100	299,556.30		925.78	0.26
		Base		99.543507	298,630.52	99.852100	299,556.30		925.78	0.26
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2						4.500000	15 Aug 2025		
	271,226.280	Local		99.999126	271,223.91	99.679990	270,358.33		-865.58	0.23
Original Face:	560,000.000	Base		99.999126	271,223.91	99.679990	270,358.33		-865.58	0.23
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A						5.950000	15 May 2026		
	1,355,000.000	Local		99.998694	1,354,982.31	100.727040	1,364,851.39		9,869.08	1.17
Original Face:	1,355,000.000	Base		99.998694	1,354,982.31	100.727040	1,364,851.39		9,869.08	1.17
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A						5.340000	17 Feb 2026		
	358,509.690	Local		99.999992	358,509.66	99.808140	357,821.85		-687.81	0.31
Original Face:	370,000.000	Base		99.999992	358,509.66	99.808140	357,821.85		-687.81	0.31

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024			
		385,000.000	Local	100.000000	385,000.00	97.848880	376,718.19	-8,281.81	0.32
			Base	100.000000	385,000.00	97.848880	376,718.19	-8,281.81	0.32
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024			
		280,000.000	Local	99.996611	279,990.51	99.557431	278,760.81	-1,229.70	0.24
			Base	99.996611	279,990.51	99.557431	278,760.81	-1,229.70	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024			
		590,000.000	Local	99.989027	589,935.26	97.061021	572,660.02	-17,275.24	0.49
			Base	99.989027	589,935.26	97.061021	572,660.02	-17,275.24	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024			
		420,000.000	Local	99.998283	419,992.79	96.372136	404,762.97	-15,229.82	0.35
			Base	99.998283	419,992.79	96.372136	404,762.97	-15,229.82	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85				2.850000	07 Apr 2025			
		500,000.000	Local	99.988770	499,943.85	97.735572	488,677.86	-11,265.99	0.42
			Base	99.988770	499,943.85	97.735572	488,677.86	-11,265.99	0.42
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15				3.150000	13 Jun 2024			
		550,000.000	Local	99.994729	549,971.01	98.916089	544,038.49	-5,932.52	0.47
			Base	99.994729	549,971.01	98.916089	544,038.49	-5,932.52	0.47
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55				4.550000	13 Feb 2026			
		1,165,000.000	Local	99.958215	1,164,513.20	100.440709	1,170,134.26	5,621.06	1.00
			Base	99.958215	1,164,513.20	100.440709	1,170,134.26	5,621.06	1.00
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125				5.125000	10 Nov 2026			
		710,000.000	Local	99.974206	709,816.86	102.153464	725,289.59	15,472.73	0.62
			Base	99.974206	709,816.86	102.153464	725,289.59	15,472.73	0.62
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65				4.650000	19 May 2025			
		835,000.000	Local	99.960085	834,666.71	99.671911	832,260.46	-2,406.25	0.71
			Base	99.960085	834,666.71	99.671911	832,260.46	-2,406.25	0.71
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45				4.450000	19 May 2026			
		575,000.000	Local	97.827362	562,507.33	99.757703	573,606.79	11,099.46	0.49
			Base	97.827362	562,507.33	99.757703	573,606.79	11,099.46	0.49

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74460WAB3	PUBLIC STORAGE OP CO COMPANY GUAR 04/24 VAR					5.870000	23 Apr 2024		
	1,380,000.000	Local	99.992681	1,379,899.00	99.994122	1,379,918.88	19.88	1.18	
		Base	99.992681	1,379,899.00	99.994122	1,379,918.88	19.88	1.18	
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					6.000000	25 Jul 2025		
	215,000.000	Local	100.000000	215,000.00	100.244013	215,524.63	524.63	0.18	
		Base	100.000000	215,000.00	100.244013	215,524.63	524.63	0.18	
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR					4.119000	23 May 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	97.595578	1,171,146.94	-28,853.06	1.00	
		Base	100.000000	1,200,000.00	97.595578	1,171,146.94	-28,853.06	1.00	
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	97.561092	1,170,733.10	-29,266.90	1.00	
		Base	100.000000	1,200,000.00	97.561092	1,170,733.10	-29,266.90	1.00	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local	99.990904	999,909.04	97.479754	974,797.54	-25,111.50	0.83	
		Base	99.990904	999,909.04	97.479754	974,797.54	-25,111.50	0.83	
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local	100.457558	602,745.35	97.719057	586,314.34	-16,431.01	0.50	
		Base	100.457558	602,745.35	97.719057	586,314.34	-16,431.01	0.50	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local	99.947310	609,678.59	96.633801	589,466.19	-20,212.40	0.50	
		Base	99.947310	609,678.59	96.633801	589,466.19	-20,212.40	0.50	
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
	1,100,000.000	Local	99.041338	1,089,454.72	98.183635	1,080,019.99	-9,434.73	0.92	
		Base	99.041338	1,089,454.72	98.183635	1,080,019.99	-9,434.73	0.92	
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local	100.332234	1,003,322.34	99.157534	991,575.34	-11,747.00	0.85	
		Base	100.332234	1,003,322.34	99.157534	991,575.34	-11,747.00	0.85	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	800,000.000	Local	98.933730	791,469.84	99.092511	792,740.09	1,270.25	0.68	
		Base	98.933730	791,469.84	99.092511	792,740.09	1,270.25	0.68	

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US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	96.809378	968,093.78	-31,906.22	0.83
			Base 100.000000	1,000,000.00	96.809378	968,093.78	-31,906.22	0.83
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953				4.953000	10 Aug 2026		
		880,000.000	Local 100.000000	880,000.00	101.386587	892,201.97	12,201.97	0.76
			Base 100.000000	880,000.00	101.386587	892,201.97	12,201.97	0.76
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026		
		100,499.010	Local 99.998279	100,497.28	99.802490	100,300.51	-196.77	0.09
Original Face:		145,000.000	Base 99.998279	100,497.28	99.802490	100,300.51	-196.77	0.09
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A				5.280000	15 May 2026		
		316,459.720	Local 99.998508	316,455.00	99.850860	315,987.75	-467.25	0.27
Original Face:		335,000.000	Base 99.998508	316,455.00	99.850860	315,987.75	-467.25	0.27
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A				5.600000	17 Aug 2026		
		270,000.000	Local 99.995219	269,987.09	100.166050	270,448.34	461.25	0.23
Original Face:		270,000.000	Base 99.995219	269,987.09	100.166050	270,448.34	461.25	0.23
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025		
		19,739.730	Local 99.995643	19,738.87	99.862590	19,712.61	-26.26	0.02
Original Face:		550,000.000	Base 99.995643	19,738.87	99.862590	19,712.61	-26.26	0.02
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3				0.710000	15 Apr 2026		
		778,153.670	Local 96.964553	754,533.23	97.030970	755,050.05	516.82	0.65
Original Face:		1,100,000.000	Base 96.964553	754,533.23	97.030970	755,050.05	516.82	0.65
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A				5.800000	16 Nov 2026		
		655,000.000	Local 99.998551	654,990.51	100.612830	659,014.04	4,023.53	0.56
Original Face:		655,000.000	Base 99.998551	654,990.51	100.612830	659,014.04	4,023.53	0.56
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025		
		71,234.550	Local 99.994034	71,230.30	98.893140	70,446.08	-784.22	0.06
Original Face:		415,000.000	Base 99.994034	71,230.30	98.893140	70,446.08	-784.22	0.06
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.600000	17 Jan 2024		
		500,000.000	Local 100.000000	500,000.00	99.984000	499,920.00	-80.00	0.43
			Base 100.000000	500,000.00	99.984000	499,920.00	-80.00	0.43

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89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR	1,100,000.000	Local 99.627868	1,095,906.55	98.506743	09 Jun 2025 1,083,574.17	-12,332.38	0.93
			Base 99.627868	1,095,906.55	98.506743	1,083,574.17	-12,332.38	0.93
907818FA1	UNION PACIFIC CORP SR UNSECURED 03/24 3.15	725,000.000	Local 99.608306	722,160.22	99.550851	01 Mar 2024 721,743.67	-416.55	0.62
			Base 99.608306	722,160.22	99.550851	721,743.67	-416.55	0.62
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75	310,000.000	Local 99.952029	309,851.29	100.655818	21 Feb 2026 312,033.04	2,181.75	0.27
			Base 99.952029	309,851.29	100.655818	312,033.04	2,181.75	0.27
912828X70	US TREASURY N/B 04/24 2	1,100,000.000	Local 98.950755	1,088,458.30	98.953125	30 Apr 2024 1,088,484.38	26.08	0.93
			Base 98.950755	1,088,458.30	98.953125	1,088,484.38	26.08	0.93
91282CBM2	US TREASURY N/B 02/24 0.125	800,000.000	Local 99.979616	799,836.93	99.379171	15 Feb 2024 795,033.37	-4,803.56	0.68
			Base 99.979616	799,836.93	99.379171	795,033.37	-4,803.56	0.68
91282CCX7	US TREASURY N/B 09/24 0.375	1,000,000.000	Local 99.876814	998,768.14	96.843750	15 Sep 2024 968,437.50	-30,330.64	0.83
			Base 99.876814	998,768.14	96.843750	968,437.50	-30,330.64	0.83
91282CEU1	US TREASURY N/B 06/25 2.875	550,000.000	Local 99.755280	548,654.04	97.750000	15 Jun 2025 537,625.00	-11,029.04	0.46
			Base 99.755280	548,654.04	97.750000	537,625.00	-11,029.04	0.46
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1	1,000,000.000	Local 96.243557	962,435.57	97.117617	15 Mar 2026 971,176.17	8,740.60	0.83
			Base 96.243557	962,435.57	97.117617	971,176.17	8,740.60	0.83
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55	295,000.000	Local 99.986566	294,960.37	98.192598	15 May 2024 289,668.16	-5,292.21	0.25
			Base 99.986566	294,960.37	98.192598	289,668.16	-5,292.21	0.25
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15	600,000.000	Local 99.994420	599,966.52	101.110939	15 Oct 2025 606,665.63	6,699.11	0.52
			Base 99.994420	599,966.52	101.110939	606,665.63	6,699.11	0.52

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92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.190000	20 Mar 2026		
	550,000.000	Local	99.844891	549,146.90	100.046827	550,257.55	1,110.65	0.47	
		Base	99.844891	549,146.90	100.046827	550,257.55	1,110.65	0.47	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	500,000.000	Local	100.021238	500,106.19	98.923858	494,619.29	-5,486.90	0.42	
		Base	100.021238	500,106.19	98.923858	494,619.29	-5,486.90	0.42	
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	1,344,000.000	Local	91.551094	1,230,446.71	93.187530	1,252,440.40	21,993.69	1.07	
		Base	91.551094	1,230,446.71	93.187530	1,252,440.40	21,993.69	1.07	
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
	528,734.690	Local	99.995869	528,712.85	100.033910	528,913.98	201.13	0.45	
	Original Face: 535,000.000	Base	99.995869	528,712.85	100.033910	528,913.98	201.13	0.45	
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
	915,000.000	Local	99.994496	914,949.64	100.609540	920,577.29	5,627.65	0.79	
	Original Face: 915,000.000	Base	99.994496	914,949.64	100.609540	920,577.29	5,627.65	0.79	
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	730,564.160	Local	97.471335	712,090.64	97.341830	711,144.52	-946.12	0.61	
	Original Face: 1,100,000.000	Base	97.471335	712,090.64	97.341830	711,144.52	-946.12	0.61	
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local	99.959662	434,824.53	99.026056	430,763.34	-4,061.19	0.37	
		Base	99.959662	434,824.53	99.026056	430,763.34	-4,061.19	0.37	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	180,000.000	Local	99.965911	179,938.64	99.488834	179,079.90	-858.74	0.15	
		Base	99.965911	179,938.64	99.488834	179,079.90	-858.74	0.15	
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
	1,100,000.000	Local	102.127087	1,123,397.96	97.792988	1,075,722.87	-47,675.09	0.92	
		Base	102.127087	1,123,397.96	97.792988	1,075,722.87	-47,675.09	0.92	
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					6.720000	25 Apr 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	100.727802	1,108,005.82	8,005.82	0.95	
		Base	100.000000	1,100,000.00	100.727802	1,108,005.82	8,005.82	0.95	

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		115,891,216.340	Local	115,414,555.05		114,788,019.34	-626,535.71	98.12
Original Face:		46,602,000.000	Base	115,414,555.05		114,788,019.34	-626,535.71	98.12
FIXED INCOME Total								
		115,891,216.340	Base	115,414,555.05		114,788,019.34	-626,535.71	98.12
Original Face:		46,602,000.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		118,091,377.060	Base	117,614,715.77		116,988,180.06	-626,535.71	100.00
Original Face:		46,602,000.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

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

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

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		65,000,000.000	Local	100.000000	65,000,000.00	5.400000	12 Jan 2024	5.35	
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	5.35

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	5.400000	16 Jan 2024	2.06	
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.06

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	99.691567	19,938,313.33	4.626500	25 Jan 2024	1.64	
			Base	99.691567	19,938,313.33	99.691567	19,938,313.40	0.07	1.64

912797GM3	TREASURY BILL 02/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.445306	39,778,122.22	5.255000	08 Feb 2024	3.27	
			Base	99.445306	39,778,122.22	99.445306	39,778,122.40	0.18	3.27

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		208,157,658.830	Local	100.000000	208,157,658.83	5.440000	02 Jan 2024	17.14	
			Base	100.000000	208,157,658.83	100.000000	208,157,658.83	0.00	17.14

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.12
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.12
US DOLLAR Total								
	408,157,658.830	Local		407,874,094.38		407,874,094.63	0.25	33.58
		Base		407,874,094.38		407,874,094.63	0.25	33.58
CASH EQUIVALENT Total								
	408,157,658.830	Base		407,874,094.38		407,874,094.63	0.25	33.58

EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	53,083,204.430	Local	1.000000	53,083,204.43	1.000000	53,083,204.43	0.00	4.37
		Base	1.000000	53,083,204.43	1.000000	53,083,204.43	0.00	4.37
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	28,870,620.910	Local	1.000000	28,870,620.91	1.000000	28,870,620.91	0.00	2.38
		Base	1.000000	28,870,620.91	1.000000	28,870,620.91	0.00	2.38
US DOLLAR Total								
	81,953,825.340	Local		81,953,825.34		81,953,825.34	0.00	6.75
		Base		81,953,825.34		81,953,825.34	0.00	6.75
EQUITY Total								
	81,953,825.340	Base		81,953,825.34		81,953,825.34	0.00	6.75

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		
	1,837,535.920	Local	100.611332	1,848,769.36	96.222181	1,768,117.14	-80,652.22	0.15
Original Face:	20,540,000.000	Base	100.611332	1,848,769.36	96.222181	1,768,117.14	-80,652.22	0.15

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	92.991482	13,948,722.30	-1,051,277.70	1.15	
		Base	100.000000	15,000,000.00	92.991482	13,948,722.30	-1,051,277.70	1.15	
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	92.491034	18,498,206.80	-1,501,793.20	1.52	
		Base	100.000000	20,000,000.00	92.491034	18,498,206.80	-1,501,793.20	1.52	
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	97.981870	7,348,640.25	-151,359.75	0.60	
		Base	100.000000	7,500,000.00	97.981870	7,348,640.25	-151,359.75	0.60	
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	97.449787	9,744,978.70	-255,021.30	0.80	
		Base	100.000000	10,000,000.00	97.449787	9,744,978.70	-255,021.30	0.80	
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	92.898548	6,502,898.36	-497,101.64	0.54	
		Base	100.000000	7,000,000.00	92.898548	6,502,898.36	-497,101.64	0.54	
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	91.560523	2,746,815.69	-253,184.31	0.23	
		Base	100.000000	3,000,000.00	91.560523	2,746,815.69	-253,184.31	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	98.349482	9,834,948.20	-165,051.80	0.81	
		Base	100.000000	10,000,000.00	98.349482	9,834,948.20	-165,051.80	0.81	
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.193605	9,819,360.50	-180,639.50	0.81	
		Base	100.000000	10,000,000.00	98.193605	9,819,360.50	-180,639.50	0.81	
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	96.345350	14,451,802.50	-548,197.50	1.19	
		Base	100.000000	15,000,000.00	96.345350	14,451,802.50	-548,197.50	1.19	
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.415273	4,770,763.65	-229,236.35	0.39	
		Base	100.000000	5,000,000.00	95.415273	4,770,763.65	-229,236.35	0.39	

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1				1.000000	30 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.067300	4,853,365.00	-146,635.00	0.40
			Base	100.000000	5,000,000.00	97.067300	4,853,365.00	-146,635.00	0.40
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR				2.600000	22 Feb 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.589349	9,958,934.90	-41,065.10	0.82
			Base	100.000000	10,000,000.00	99.589349	9,958,934.90	-41,065.10	0.82
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	94.573758	4,728,687.90	-271,312.10	0.39
			Base	100.000000	5,000,000.00	94.573758	4,728,687.90	-271,312.10	0.39
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025			
		2,500,000.000	Local	100.000000	2,500,000.00	95.493913	2,387,347.83	-112,652.17	0.20
			Base	100.000000	2,500,000.00	95.493913	2,387,347.83	-112,652.17	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	98.392223	9,839,222.30	-160,777.70	0.81
			Base	100.000000	10,000,000.00	98.392223	9,839,222.30	-160,777.70	0.81
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.621499	9,862,149.90	-137,850.10	0.81
			Base	100.000000	10,000,000.00	98.621499	9,862,149.90	-137,850.10	0.81
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15				3.150000	25 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.403395	4,920,169.75	-79,830.25	0.41
			Base	100.000000	5,000,000.00	98.403395	4,920,169.75	-79,830.25	0.41
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				3.500000	23 May 2025			
		10,000,000.000	Local	100.166392	10,016,639.17	98.817048	9,881,704.80	-134,934.37	0.81
			Base	100.166392	10,016,639.17	98.817048	9,881,704.80	-134,934.37	0.81
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	97.492099	4,874,604.95	-125,395.05	0.40
			Base	100.000000	5,000,000.00	97.492099	4,874,604.95	-125,395.05	0.40
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	99.560144	4,978,007.20	-21,992.80	0.41
			Base	100.000000	5,000,000.00	99.560144	4,978,007.20	-21,992.80	0.41

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	99.881001	4,994,050.05	-5,949.95	0.41
		Base	100.000000	5,000,000.00	99.881001	4,994,050.05	-5,949.95	0.41
3130ASyr4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.281885	24,820,471.25	-179,528.75	2.04
		Base	100.000000	25,000,000.00	99.281885	24,820,471.25	-179,528.75	2.04
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.096438	9,909,643.80	-90,356.20	0.82
		Base	100.000000	10,000,000.00	99.096438	9,909,643.80	-90,356.20	0.82
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	98.965054	9,896,505.40	-103,494.60	0.81
		Base	100.000000	10,000,000.00	98.965054	9,896,505.40	-103,494.60	0.81
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	100.022856	15,003,428.40	3,428.40	1.24
		Base	100.000000	15,000,000.00	100.022856	15,003,428.40	3,428.40	1.24
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.231245	10,023,124.54	99.782018	9,978,201.80	-44,922.74	0.82
		Base	100.231245	10,023,124.54	99.782018	9,978,201.80	-44,922.74	0.82
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	99.967889	3,398,908.23	-1,091.77	0.28
		Base	100.000000	3,400,000.00	99.967889	3,398,908.23	-1,091.77	0.28
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	99.712665	9,971,266.50	-28,733.50	0.82
		Base	100.000000	10,000,000.00	99.712665	9,971,266.50	-28,733.50	0.82
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	99.955293	9,995,529.30	-4,470.70	0.82
		Base	100.000000	10,000,000.00	99.955293	9,995,529.30	-4,470.70	0.82
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,585,018.180	Local	103.896564	4,763,676.35	94.791781	4,346,220.39	-417,455.96	0.36
	Original Face: 24,487,993.000	Base	103.896564	4,763,676.35	94.791781	4,346,220.39	-417,455.96	0.36

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: December 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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		1,078,647.000	Local 103.830693	1,119,966.65	94.749861	1,022,016.53	-97,950.12	0.08
Original Face:		10,000,000.000	Base 103.830693	1,119,966.65	94.749861	1,022,016.53	-97,950.12	0.08
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	94.584388	9,458,438.80	-541,561.20	0.78
			Base 100.000000	10,000,000.00	94.584388	9,458,438.80	-541,561.20	0.78
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57				0.570000	02 Jul 2024		
		10,000,000.000	Local 99.987440	9,998,743.98	97.802286	9,780,228.60	-218,515.38	0.81
			Base 99.987440	9,998,743.98	97.802286	9,780,228.60	-218,515.38	0.81
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	93.951004	4,697,550.20	-302,449.80	0.39
			Base 100.000000	5,000,000.00	93.951004	4,697,550.20	-302,449.80	0.39
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	92.460415	4,623,020.75	-376,979.25	0.38
			Base 100.000000	5,000,000.00	92.460415	4,623,020.75	-376,979.25	0.38
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
		5,000,000.000	Local 94.771876	4,738,593.82	91.392534	4,569,626.70	-168,967.12	0.38
			Base 94.771876	4,738,593.82	91.392534	4,569,626.70	-168,967.12	0.38
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				5.440000	04 Mar 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.003391	5,000,169.55	169.55	0.41
			Base 100.000000	5,000,000.00	100.003391	5,000,169.55	169.55	0.41
3133ENR77	FEDERAL FARM CREDIT BANK BONDS 01/26 4.92				4.920000	12 Jan 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	99.472425	9,947,242.50	-52,757.50	0.82
			Base 100.000000	10,000,000.00	99.472425	9,947,242.50	-52,757.50	0.82
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	97.786161	9,778,616.10	-221,383.90	0.80
			Base 100.000000	10,000,000.00	97.786161	9,778,616.10	-221,383.90	0.80
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	96.706405	9,670,640.50	-329,359.50	0.80
			Base 100.000000	10,000,000.00	96.706405	9,670,640.50	-329,359.50	0.80

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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	
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.454007	4,922,700.35	-77,299.65	0.41
			Base	100.000000	5,000,000.00	98.454007	4,922,700.35	-77,299.65	0.41
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.314050	9,931,405.00	-68,595.00	0.82
			Base	100.000000	10,000,000.00	99.314050	9,931,405.00	-68,595.00	0.82
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.448924	4,872,446.20	-127,553.80	0.40
			Base	100.000000	5,000,000.00	97.448924	4,872,446.20	-127,553.80	0.40
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.363599	4,968,179.95	-31,820.05	0.41
			Base	100.000000	5,000,000.00	99.363599	4,968,179.95	-31,820.05	0.41
3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.039491	4,901,974.55	-98,025.45	0.40
			Base	100.000000	5,000,000.00	98.039491	4,901,974.55	-98,025.45	0.40
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.243676	9,924,367.60	-75,632.40	0.82
			Base	100.000000	10,000,000.00	99.243676	9,924,367.60	-75,632.40	0.82
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.248371	4,912,418.55	-87,581.45	0.40
			Base	100.000000	5,000,000.00	98.248371	4,912,418.55	-87,581.45	0.40
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.692905	8,147,901.13	-25,098.87	0.67
			Base	100.000000	8,173,000.00	99.692905	8,147,901.13	-25,098.87	0.67
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.852023	5,042,601.15	42,601.15	0.42
			Base	100.000000	5,000,000.00	100.852023	5,042,601.15	42,601.15	0.42
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.613030	9,961,303.00	-38,697.00	0.82
			Base	100.000000	10,000,000.00	99.613030	9,961,303.00	-38,697.00	0.82

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3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.954097	9,995,409.74	99.771939	9,977,193.90	-18,215.84	0.82
			Base	99.954097	9,995,409.74	99.771939	9,977,193.90	-18,215.84	0.82
3134H1MK6	FREDDIE MAC NOTES 12/26 5.4				5.400000	21 Dec 2026			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000533	25,000,133.25	133.25	2.06
			Base	100.000000	25,000,000.00	100.000533	25,000,133.25	133.25	2.06
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.063377	10,006,337.70	6,337.70	0.82
			Base	100.000000	10,000,000.00	100.063377	10,006,337.70	6,337.70	0.82
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,348,601.780	Local	99.807004	1,345,999.03	88.398970	1,192,150.08	-153,848.95	0.10
		Original Face: 11,452,445.000	Base	99.807004	1,345,999.03	88.398970	1,192,150.08	-153,848.95	0.10
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
		1,725,688.930	Local	100.238637	1,729,807.06	87.554850	1,510,924.35	-218,882.71	0.12
		Original Face: 11,058,708.000	Base	100.238637	1,729,807.06	87.554850	1,510,924.35	-218,882.71	0.12
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	94.557507	4,727,875.35	-272,124.65	0.39
			Base	100.000000	5,000,000.00	94.557507	4,727,875.35	-272,124.65	0.39
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		415,052.700	Local	99.981504	414,975.93	95.202880	395,142.12	-19,833.81	0.03
		Original Face: 10,000,000.000	Base	99.981504	414,975.93	95.202880	395,142.12	-19,833.81	0.03
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
		461,774.000	Local	100.606660	464,575.40	94.139560	434,712.01	-29,863.39	0.04
		Original Face: 12,022,600.000	Base	100.606660	464,575.40	94.139560	434,712.01	-29,863.39	0.04
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
		1,183,604.400	Local	100.653963	1,191,344.73	96.020220	1,136,499.55	-54,845.18	0.09
		Original Face: 24,000,000.000	Base	100.653963	1,191,344.73	96.020220	1,136,499.55	-54,845.18	0.09
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042			
		411,162.220	Local	101.364359	416,771.95	90.793290	373,307.71	-43,464.24	0.03
		Original Face: 9,815,000.000	Base	101.364359	416,771.95	90.793290	373,307.71	-43,464.24	0.03

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3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030			
		266,830.200	Local	101.089989	269,738.62	94.854420	253,100.24	-16,638.38	0.02
Original Face:		10,000,000.000	Base	101.089989	269,738.62	94.854420	253,100.24	-16,638.38	0.02
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031			
		411,132.430	Local	106.079851	436,128.67	100.867920	414,700.73	-21,427.94	0.03
Original Face:		12,777,000.000	Base	106.079851	436,128.67	100.867920	414,700.73	-21,427.94	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		162,640.300	Local	105.085388	170,911.19	98.930460	160,900.80	-10,010.39	0.01
Original Face:		10,000,000.000	Base	105.085388	170,911.19	98.930460	160,900.80	-10,010.39	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041			
		136,205.450	Local	103.444635	140,897.23	96.883590	131,960.73	-8,936.50	0.01
Original Face:		5,000,000.000	Base	103.444635	140,897.23	96.883590	131,960.73	-8,936.50	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		67,439.550	Local	104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.01
Original Face:		5,000,000.000	Base	104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	93.500732	9,350,073.20	-649,926.80	0.77
			Base	100.000000	10,000,000.00	93.500732	9,350,073.20	-649,926.80	0.77
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042			
		267,650.180	Local	102.264269	273,710.50	100.054328	267,795.59	-5,914.91	0.02
Original Face:		9,875,825.000	Base	102.264269	273,710.50	100.054328	267,795.59	-5,914.91	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		123,483.660	Local	99.958837	123,432.83	95.734710	118,216.72	-5,216.11	0.01
Original Face:		5,000,000.000	Base	99.958837	123,432.83	95.734710	118,216.72	-5,216.11	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041			
		777,429.150	Local	100.816672	783,778.20	93.377290	725,942.27	-57,835.93	0.06
Original Face:		10,000,000.000	Base	100.816672	783,778.20	93.377290	725,942.27	-57,835.93	0.06
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063			
		5,773.390	Local	99.714206	5,756.89	94.575230	5,460.20	-296.69	0.00
Original Face:		2,000,000.000	Base	99.714206	5,756.89	94.575230	5,460.20	-296.69	0.00

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	Units								
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	1,256,642.300	Local	95.966415	1,205,954.57	89.729220	1,127,575.33		-78,379.24	0.09
Original Face:	10,000,000.000	Base	95.966415	1,205,954.57	89.729220	1,127,575.33		-78,379.24	0.09
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,703,366.300	Local	95.071993	2,570,144.22	83.292620	2,251,704.62		-318,439.60	0.19
Original Face:	10,000,000.000	Base	95.071993	2,570,144.22	83.292620	2,251,704.62		-318,439.60	0.19
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	701,495.650	Local	97.961112	687,192.94	89.572200	628,345.09		-58,847.85	0.05
Original Face:	5,000,000.000	Base	97.961112	687,192.94	89.572200	628,345.09		-58,847.85	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	517,742.100	Local	100.704221	521,388.15	86.632390	448,532.36		-72,855.79	0.04
Original Face:	10,000,000.000	Base	100.704221	521,388.15	86.632390	448,532.36		-72,855.79	0.04
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	493,181.160	Local	100.194267	494,139.25	85.684690	422,580.75		-71,558.50	0.03
Original Face:	10,000,000.000	Base	100.194267	494,139.25	85.684690	422,580.75		-71,558.50	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	1,461,820.680	Local	96.275458	1,407,374.55	84.690540	1,238,023.83		-169,350.72	0.10
Original Face:	4,000,000.000	Base	96.275458	1,407,374.55	84.690540	1,238,023.83		-169,350.72	0.10
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	2,128,921.850	Local	96.759321	2,059,930.33	85.560270	1,821,511.28		-238,419.05	0.15
Original Face:	5,000,000.000	Base	96.759321	2,059,930.33	85.560270	1,821,511.28		-238,419.05	0.15
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	143,115.130	Local	99.914286	142,992.46	96.396350	137,957.76		-5,034.70	0.01
Original Face:	10,000,000.000	Base	99.914286	142,992.46	96.396350	137,957.76		-5,034.70	0.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	799,716.600	Local	100.063616	800,225.35	97.512550	779,824.05		-20,401.30	0.06
Original Face:	5,000,000.000	Base	100.063616	800,225.35	97.512550	779,824.05		-20,401.30	0.06
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	1,890,234.070	Local	99.669739	1,883,991.37	95.013540	1,795,978.30		-88,013.07	0.15
Original Face:	5,000,000.000	Base	99.669739	1,883,991.37	95.013540	1,795,978.30		-88,013.07	0.15

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38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054			
		4,905,383.790	Local	92.947000	4,559,407.06	93.209460	4,572,281.74	12,874.68	0.38
Original Face:		5,000,000.000	Base	92.947000	4,559,407.06	93.209460	4,572,281.74	12,874.68	0.38
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049			
		469,750.020	Local	99.884475	469,207.34	91.916000	431,775.43	-37,431.91	0.04
Original Face:		10,000,000.000	Base	99.884475	469,207.34	91.916000	431,775.43	-37,431.91	0.04
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000					16 Aug 2027			
		5,000,000.000	Local	113.092366	5,654,618.29	109.557167	5,477,858.35	-176,759.94	0.45
			Base	113.092366	5,654,618.29	109.557167	5,477,858.35	-176,759.94	0.45
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		16,183,000.000	Local	101.114480	16,363,356.31	98.499512	15,940,176.03	-423,180.28	1.31
			Base	101.114480	16,363,356.31	98.499512	15,940,176.03	-423,180.28	1.31
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		20,000,000.000	Local	99.943467	19,988,693.49	94.865196	18,973,039.20	-1,015,654.29	1.56
			Base	99.943467	19,988,693.49	94.865196	18,973,039.20	-1,015,654.29	1.56
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		10,000,000.000	Local	99.382916	9,938,291.56	92.441406	9,244,140.60	-694,150.96	0.76
			Base	99.382916	9,938,291.56	92.441406	9,244,140.60	-694,150.96	0.76
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024			
		50,000,000.000	Local	99.926289	49,963,144.46	99.253906	49,626,953.00	-336,191.46	4.09
			Base	99.926289	49,963,144.46	99.253906	49,626,953.00	-336,191.46	4.09
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		25,000,000.000	Local	99.641530	24,910,382.59	97.750000	24,437,500.00	-472,882.59	2.01
			Base	99.641530	24,910,382.59	97.750000	24,437,500.00	-472,882.59	2.01
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		25,000,000.000	Local	99.862989	24,965,747.13	98.816406	24,704,101.50	-261,645.63	2.03
			Base	99.862989	24,965,747.13	98.816406	24,704,101.50	-261,645.63	2.03
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024			
		25,000,000.000	Local	100.124402	25,031,100.61	99.574219	24,893,554.75	-137,545.86	2.05
			Base	100.124402	25,031,100.61	99.574219	24,893,554.75	-137,545.86	2.05

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91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.576114	24,894,028.49	100.468750	25,117,187.50	223,159.01	2.07
		Base	99.576114	24,894,028.49	100.468750	25,117,187.50	223,159.01	2.07
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.924547	39,969,818.90	100.937500	40,375,000.00	405,181.10	3.32
		Base	99.924547	39,969,818.90	100.937500	40,375,000.00	405,181.10	3.32
US DOLLAR Total								
	740,493,039.090	Local		740,397,074.77		724,860,306.98	-15,536,767.79	59.67
Original Face:	292,029,571.000	Base		740,397,074.77		724,860,306.98	-15,536,767.79	59.67
FIXED INCOME Total								
	740,493,039.090	Base		740,397,074.77		724,860,306.98	-15,536,767.79	59.67
Original Face:	292,029,571.000							

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,230,654,523.270	Base	1,230,274,994.50		1,214,738,226.96	-15,536,767.54	100.00
Original Face:		292,029,571.000						

Holdings

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



STATE STREET

As of: December 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00
			Base	1.000000	50,000.00	1.000000	50,000.00	0.00
US DOLLAR Total								
		50,000.000	Local		50,000.00		50,000.00	0.00
			Base		50,000.00		50,000.00	0.00
CASH Total								
		50,000.000	Base		50,000.00		50,000.00	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
00915SAX0	AIR PRODUCTS + CHEMI				5.390000	31 Jan 2024		
		25,000,000.000	Local	99.550833	24,887,708.33	99.550833	24,887,708.25	-0.08
			Base	99.550833	24,887,708.33	99.550833	24,887,708.25	-0.08
03785DA89	APPLE INC				5.310000	08 Jan 2024		
		25,000,000.000	Local	99.896750	24,974,187.50	99.896750	24,974,187.50	0.00
			Base	99.896750	24,974,187.50	99.896750	24,974,187.50	0.00
03785DAC0	APPLE INC				5.310000	12 Jan 2024		
		25,000,000.000	Local	99.837750	24,959,437.50	99.837750	24,959,437.50	0.00
			Base	99.837750	24,959,437.50	99.837750	24,959,437.50	0.00
03785DAK2	APPLE INC				5.310000	19 Jan 2024		
		25,000,000.000	Local	99.734500	24,933,625.00	99.734500	24,933,625.00	0.00
			Base	99.734500	24,933,625.00	99.734500	24,933,625.00	0.00
04821TA21	ATLANTIC ASSET SECUR				5.450000	02 Jan 2024		
		20,000,000.000	Local	99.984861	19,996,972.22	99.984861	19,996,972.20	-0.02
			Base	99.984861	19,996,972.22	99.984861	19,996,972.20	-0.02

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Holdings

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



STATE STREET

As of: December 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	
04821TAG0	ATLANTIC ASSET SECUR	30,000,000.000	Local	99.770000	29,931,000.00	99.770000	29,931,000.00	0.00	0.96
			Base	99.770000	29,931,000.00	99.770000	29,931,000.00	0.00	0.96
07644AAJ3	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.740278	24,935,069.44	99.740278	24,935,069.50	0.06	0.80
			Base	99.740278	24,935,069.44	99.740278	24,935,069.50	0.06	0.80
07644ABF0	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.310000	24,827,500.00	99.310000	24,827,500.00	0.00	0.80
			Base	99.310000	24,827,500.00	99.310000	24,827,500.00	0.00	0.80
13738JBP4	CAN AST + CAN LTD JT	25,000,000.000	Local	99.207944	24,801,986.11	99.207944	24,801,986.00	-0.11	0.80
			Base	99.207944	24,801,986.11	99.207944	24,801,986.00	-0.11	0.80
15963TAG4	CHARIOT FNDG LLC	25,000,000.000	Local	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.80
			Base	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.80
19121AA84	COCA COLA COMPANY	25,000,000.000	Local	99.895583	24,973,895.83	99.895583	24,973,895.75	-0.08	0.80
			Base	99.895583	24,973,895.83	99.895583	24,973,895.75	-0.08	0.80
19121ACS8	COCA COLA COMPANY	25,058,000.000	Local	98.741528	24,742,652.04	98.728563	24,739,403.32	-3,248.72	0.79
			Base	98.741528	24,742,652.04	98.728563	24,739,403.32	-3,248.72	0.79
23102UA85	CUMMINS INC	20,000,000.000	Local	99.894028	19,978,805.55	99.894028	19,978,805.60	0.05	0.64
			Base	99.894028	19,978,805.55	99.894028	19,978,805.60	0.05	0.64
23102UAH5	CUMMINS INC	15,500,000.000	Local	99.760000	15,462,800.00	99.760000	15,462,800.00	0.00	0.50
			Base	99.760000	15,462,800.00	99.760000	15,462,800.00	0.00	0.50
24422LAH6	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.761333	24,940,333.33	99.761333	24,940,333.25	-0.08	0.80
			Base	99.761333	24,940,333.33	99.761333	24,940,333.25	-0.08	0.80

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24422LB77	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.445000	24,861,250.00	99.445000	24,861,250.00	0.00	0.80
			Base	99.445000	24,861,250.00	99.445000	24,861,250.00	0.00	0.80
29101AAS3	EMERSON ELECTRIC CO	25,000,000.000	Local	99.625694	24,906,423.61	99.625694	24,906,423.50	-0.11	0.80
			Base	99.625694	24,906,423.61	99.625694	24,906,423.50	-0.11	0.80
30601VA92	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.876667	24,969,166.67	99.876667	24,969,166.75	0.08	0.80
			Base	99.876667	24,969,166.67	99.876667	24,969,166.75	0.08	0.80
30601VAN1	FAIRWAY FINANCE CORP	30,000,000.000	Local	99.678000	29,903,400.00	99.678000	29,903,400.00	0.00	0.96
			Base	99.678000	29,903,400.00	99.678000	29,903,400.00	0.00	0.96
34108AA49	FLORIDA PWR + LGT CO	25,000,000.000	Local	99.955083	24,988,770.83	99.955083	24,988,770.75	-0.08	0.80
			Base	99.955083	24,988,770.83	99.955083	24,988,770.75	-0.08	0.80
38346LAK2	GOTHAM FDG CORP	15,000,000.000	Local	99.723500	14,958,525.00	99.723500	14,958,525.00	0.00	0.48
			Base	99.723500	14,958,525.00	99.723500	14,958,525.00	0.00	0.48
38346LAS5	GOTHAM FDG CORP	25,000,000.000	Local	99.613194	24,903,298.61	99.613194	24,903,298.50	-0.11	0.80
			Base	99.613194	24,903,298.61	99.613194	24,903,298.50	-0.11	0.80
38346LC12	GOTHAM FDG CORP	10,000,000.000	Local	99.086667	9,908,666.67	99.042925	9,904,292.50	-4,374.17	0.32
			Base	99.086667	9,908,666.67	99.042925	9,904,292.50	-4,374.17	0.32
40060WAN2	GTA FDG LLC DISC	25,000,000.000	Local	99.677417	24,919,354.17	99.677417	24,919,354.25	0.08	0.80
			Base	99.677417	24,919,354.17	99.677417	24,919,354.25	0.08	0.80
40060WEU2	GTA FDG LLC DISC	25,000,000.000	Local	97.817000	24,454,250.00	97.759649	24,439,912.25	-14,337.75	0.78
			Base	97.817000	24,454,250.00	97.759649	24,439,912.25	-14,337.75	0.78

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40588LB57	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.459444	24,864,861.11	99.459444	24,864,861.00	-0.11	0.80
			Base	99.459444	24,864,861.11	99.459444	24,864,861.00	-0.11	0.80
40588LCK3	HALKIN FINANCE LLC USC	25,000,000.000	Local	98.825667	24,706,416.67	98.775775	24,693,943.75	-12,472.92	0.79
			Base	98.825667	24,706,416.67	98.775775	24,693,943.75	-12,472.92	0.79
47816FB75	JOHNSON + JOHNSON	25,000,000.000	Local	99.455278	24,863,819.44	99.455278	24,863,819.50	0.06	0.80
			Base	99.455278	24,863,819.44	99.455278	24,863,819.50	0.06	0.80
47816FDA6	JOHNSON + JOHNSON	25,000,000.000	Local	98.511111	24,627,777.78	98.494655	24,623,663.75	-4,114.03	0.79
			Base	98.511111	24,627,777.78	98.494655	24,623,663.75	-4,114.03	0.79
4820P2AG0	JUPITER SECT CO LLC	25,000,000.000	Local	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.80
			Base	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.80
4820P2B61	JUPITER SECT CO LLC	25,000,000.000	Local	99.457000	24,864,250.00	99.457000	24,864,250.00	0.00	0.80
			Base	99.457000	24,864,250.00	99.457000	24,864,250.00	0.00	0.80
51843TAQ3	ESTEE LAUDER COMPANI	25,000,000.000	Local	99.655639	24,913,909.72	99.655639	24,913,909.75	0.03	0.80
			Base	99.655639	24,913,909.72	99.655639	24,913,909.75	0.03	0.80
53127TBS1	LIBERTY FUNDING LLC	25,000,000.000	Local	99.147556	24,786,888.89	99.147556	24,786,889.00	0.11	0.80
			Base	99.147556	24,786,888.89	99.147556	24,786,889.00	0.11	0.80
53127TC19	LIBERTY FUNDING LLC	10,000,000.000	Local	99.093333	9,909,333.33	99.043100	9,904,310.00	-5,023.33	0.32
			Base	99.093333	9,909,333.33	99.043100	9,904,310.00	-5,023.33	0.32
53245PAG3	ELI LILLY + COMPANY	25,000,000.000	Local	99.776667	24,944,166.67	99.776667	24,944,166.75	0.08	0.80
			Base	99.776667	24,944,166.67	99.776667	24,944,166.75	0.08	0.80

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Holdings

ST OF AZ POOL 5 LGIP
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	
53245PAP3	ELI LILLY + COMPANY	25,000,000.000	Local	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.80
			Base	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.80
56274LAB0	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.847778	24,961,944.44	99.847778	24,961,944.50	0.06	0.80
			Base	99.847778	24,961,944.44	99.847778	24,961,944.50	0.06	0.80
56274LDQ4	MANHATTAN ASSET FDG.	25,000,000.000	Local	98.296333	24,574,083.33	98.240710	24,560,177.50	-13,905.83	0.79
			Base	98.296333	24,574,083.33	98.240710	24,560,177.50	-13,905.83	0.79
57576JA85	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.32
			Base	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.32
57576JAC6	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.836833	9,983,683.33	99.836833	9,983,683.30	-0.03	0.32
			Base	99.836833	9,983,683.33	99.836833	9,983,683.30	-0.03	0.32
59157TA29	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.48
			Base	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.48
59157TC50	METLIFE SHORT TERM FDG	20,000,000.000	Local	99.029333	19,805,866.66	99.008896	19,801,779.20	-4,087.46	0.64
			Base	99.029333	19,805,866.66	99.008896	19,801,779.20	-4,087.46	0.64
59515MA39	MICROSOFT CORP	25,000,000.000	Local	99.970333	24,992,583.33	99.970333	24,992,583.25	-0.08	0.80
			Base	99.970333	24,992,583.33	99.970333	24,992,583.25	-0.08	0.80
59515MC52	MICROSOFT CORP	25,000,000.000	Local	99.048889	24,762,222.22	99.010447	24,752,611.75	-9,610.47	0.80
			Base	99.048889	24,762,222.22	99.010447	24,752,611.75	-9,610.47	0.80
59515MEM3	MICROSOFT CORP	25,000,000.000	Local	97.904583	24,476,145.83	97.919920	24,479,980.00	3,834.17	0.79
			Base	97.904583	24,476,145.83	97.919920	24,479,980.00	3,834.17	0.79

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63763PA90	NATIONAL SECS CLEARING				5.420000	09 Jan 2024			
	25,000,000.000	Local	99.879556	24,969,888.89	99.879556	24,969,889.00	0.11	0.80	
		Base	99.879556	24,969,888.89	99.879556	24,969,889.00	0.11	0.80	
63763PAQ2	NATIONAL SECS CLEARING				5.430000	24 Jan 2024			
	25,000,000.000	Local	99.653083	24,913,270.83	99.653083	24,913,270.75	-0.08	0.80	
		Base	99.653083	24,913,270.83	99.653083	24,913,270.75	-0.08	0.80	
64951WB86	NEW YORK LFE CAP COR				5.370000	08 Feb 2024			
	21,000,000.000	Local	99.433167	20,880,965.00	99.433167	20,880,965.07	0.07	0.67	
		Base	99.433167	20,880,965.00	99.433167	20,880,965.07	0.07	0.67	
64951WC10	NEW YORK LFE CAP COR				5.360000	01 Mar 2024			
	15,227,000.000	Local	99.106667	15,090,972.13	99.058325	15,083,611.15	-7,360.98	0.48	
		Base	99.106667	15,090,972.13	99.058325	15,083,611.15	-7,360.98	0.48	
64951WCL6	NEW YORK LFE CAP COR				5.320000	20 Mar 2024			
	5,000,000.000	Local	98.832556	4,941,627.78	98.772885	4,938,644.25	-2,983.53	0.16	
		Base	98.832556	4,941,627.78	98.772885	4,938,644.25	-2,983.53	0.16	
64952UBL0	NEW YORK LIFE SHORT TERM FDG L 02/24 ZCP				5.380000	20 Feb 2024			
	15,000,000.000	Local	99.252778	14,887,916.67	99.252778	14,887,916.70	0.03	0.48	
		Base	99.252778	14,887,916.67	99.252778	14,887,916.70	0.03	0.48	
6698M4BL5	NOVARTIS FNC CRP				5.360000	20 Feb 2024			
	25,000,000.000	Local	99.255556	24,813,888.89	99.255556	24,813,889.00	0.11	0.80	
		Base	99.255556	24,813,888.89	99.255556	24,813,889.00	0.11	0.80	
67983TBV7	OLD LINE FUNDING LLC				5.520000	29 Feb 2024			
	20,000,000.000	Local	99.095333	19,819,066.67	99.058059	19,811,611.80	-7,454.87	0.64	
		Base	99.095333	19,819,066.67	99.058059	19,811,611.80	-7,454.87	0.64	
67983TC87	OLD LINE FUNDING LLC				5.510000	08 Mar 2024			
	30,000,000.000	Local	98.974528	29,692,358.33	98.937037	29,681,111.10	-11,247.23	0.95	
		Base	98.974528	29,692,358.33	98.937037	29,681,111.10	-11,247.23	0.95	
69372AAH5	PACCAR FINANCIAL COR				5.420000	17 Jan 2024			
	25,000,000.000	Local	99.759111	24,939,777.78	99.759111	24,939,777.75	-0.03	0.80	
		Base	99.759111	24,939,777.78	99.759111	24,939,777.75	-0.03	0.80	

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71708EBT1	PFIZER INC	25,000,000.000	Local	99.148167	24,787,041.67	99.148167	24,787,041.75	0.08	0.80
			Base	99.148167	24,787,041.67	99.148167	24,787,041.75	0.08	0.80
71708EEV3	PFIZER INC	25,000,000.000	Local	97.765000	24,441,250.00	97.803375	24,450,843.75	9,593.75	0.79
			Base	97.765000	24,441,250.00	97.803375	24,450,843.75	9,593.75	0.79
74271TAP8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.80
			Base	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.80
74271TB93	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.419333	24,854,833.33	99.419333	24,854,833.25	-0.08	0.80
			Base	99.419333	24,854,833.33	99.419333	24,854,833.25	-0.08	0.80
74271TBD4	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.357389	24,839,347.22	99.357389	24,839,347.25	0.03	0.80
			Base	99.357389	24,839,347.22	99.357389	24,839,347.25	0.03	0.80
82124LCB6	SHEFFIELD RECEIVABLE	25,000,000.000	Local	98.928611	24,732,152.78	98.887967	24,721,991.75	-10,161.03	0.79
			Base	98.928611	24,732,152.78	98.887967	24,721,991.75	-10,161.03	0.79
88602TAW3	THUNDER BAY FNDNG LLC	25,000,000.000	Local	99.558556	24,889,638.89	99.558556	24,889,639.00	0.11	0.80
			Base	99.558556	24,889,638.89	99.558556	24,889,639.00	0.11	0.80
88603AGV9	THUNDER BAY FNDNG LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
89233GAQ9	TOYOTA MOTOR CREDIT	25,000,000.000	Local	99.655000	24,913,750.00	99.655000	24,913,750.00	0.00	0.80
			Base	99.655000	24,913,750.00	99.655000	24,913,750.00	0.00	0.80
89233GDQ6	TOYOTA MOTOR CREDIT	15,000,000.000	Local	98.245667	14,736,850.00	98.272950	14,740,942.50	4,092.50	0.47
			Base	98.245667	14,736,850.00	98.272950	14,740,942.50	4,092.50	0.47

& 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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9113A2AW6	UNITED PARCEL SERVIC				5.410000	30 Jan 2024			
		25,000,000.000	Local	99.564194	24,891,048.61	99.564194	24,891,048.50	-0.11	0.80
			Base	99.564194	24,891,048.61	99.564194	24,891,048.50	-0.11	0.80
9113A2B70	UNITED PARCEL SERVIC				5.380000	07 Feb 2024			
		25,000,000.000	Local	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.80
			Base	99.447056	24,861,763.89	99.447056	24,861,764.00	0.11	0.80
912796Z28	TREASURY BILL 02/24 0.00000				5.336000	22 Feb 2024			
		10,000,000.000	Local	99.229245	9,922,924.45	99.229245	9,922,924.50	0.05	0.32
			Base	99.229245	9,922,924.45	99.229245	9,922,924.50	0.05	0.32
912796ZY8	TREASURY BILL 01/24 0.00000				5.317000	25 Jan 2024			
		20,000,000.000	Local	99.645533	19,929,106.67	99.645533	19,929,106.60	-0.07	0.64
			Base	99.645533	19,929,106.67	99.645533	19,929,106.60	-0.07	0.64
912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024			
		10,000,000.000	Local	97.751833	9,775,183.33	97.712963	9,771,296.30	-3,887.03	0.31
			Base	97.751833	9,775,183.33	97.712963	9,771,296.30	-3,887.03	0.31
912797FW2	TREASURY BILL 01/24 0.00000				5.276000	04 Jan 2024			
		10,000,000.000	Local	99.956033	9,995,603.33	99.956033	9,995,603.30	-0.03	0.32
			Base	99.956033	9,995,603.33	99.956033	9,995,603.30	-0.03	0.32
912797GE1	TREASURY BILL 02/24 0.00000				5.302500	01 Feb 2024			
		10,000,000.000	Local	99.543396	9,954,339.58	99.543396	9,954,339.60	0.02	0.32
			Base	99.543396	9,954,339.58	99.543396	9,954,339.60	0.02	0.32
912797JA6	TREASURY BILL 01/24 0.00000				5.332500	23 Jan 2024			
		10,000,000.000	Local	99.674125	9,967,412.50	99.674125	9,967,412.50	0.00	0.32
			Base	99.674125	9,967,412.50	99.674125	9,967,412.50	0.00	0.32
912797JB4	TREASURY BILL 01/24 0.00000				5.340500	30 Jan 2024			
		10,000,000.000	Local	99.569793	9,956,979.31	99.569793	9,956,979.31	0.00	0.32
			Base	99.569793	9,956,979.31	99.569793	9,956,979.31	0.00	0.32
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024			
		10,000,000.000	Local	99.155688	9,915,568.75	99.155688	9,915,568.80	0.05	0.32
			Base	99.155688	9,915,568.75	99.155688	9,915,568.80	0.05	0.32

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KAS1	VICTORY RECEIVABLES				5.540000	26 Jan 2024			
		25,000,000.000	Local	99.615278	24,903,819.44	99.615278	24,903,819.50	0.06	0.80
			Base	99.615278	24,903,819.44	99.615278	24,903,819.50	0.06	0.80
92646KBP6	VICTORY RECEIVABLES				5.560000	23 Feb 2024			
		25,000,000.000	Local	99.181444	24,795,361.11	99.181444	24,795,361.00	-0.11	0.80
			Base	99.181444	24,795,361.11	99.181444	24,795,361.00	-0.11	0.80
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.280000	02 Jan 2024			
		176,238,324.200	Local	100.000000	176,238,324.20	100.000000	176,238,324.20	0.00	5.66
			Base	100.000000	176,238,324.20	100.000000	176,238,324.20	0.00	5.66
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	29 Jan 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.300000	02 Jan 2024			
		450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	14.45
			Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	14.45
93114EAA5	WAL MART STORES INC				5.310000	10 Jan 2024			
		25,000,000.000	Local	99.867250	24,966,812.50	99.867250	24,966,812.50	0.00	0.80
			Base	99.867250	24,966,812.50	99.867250	24,966,812.50	0.00	0.80
93114EAH0	WAL MART STORES INC				5.320000	17 Jan 2024			
		25,000,000.000	Local	99.763556	24,940,888.89	99.763556	24,940,889.00	0.11	0.80
			Base	99.763556	24,940,888.89	99.763556	24,940,889.00	0.11	0.80
979QRC005	BANK OF AMERICA REPO				5.250000	02 Jan 2024			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.82
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.82
985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
US DOLLAR Total									
	2,618,023,324.200	Local		2,608,025,789.57		2,607,929,040.41	-96,749.16	83.76	
		Base		2,608,025,789.57		2,607,929,040.41	-96,749.16	83.76	

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

	2,618,023,324.200	Base		2,608,025,789.57		2,607,929,040.41	-96,749.16	83.76
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	36,934,239.630	Local	1.000000	36,934,239.63	1.000000	36,934,239.63	0.00	1.19
		Base	1.000000	36,934,239.63	1.000000	36,934,239.63	0.00	1.19

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	6,129,129.050	Local	1.000000	6,129,129.05	1.000000	6,129,129.05	0.00	0.20
		Base	1.000000	6,129,129.05	1.000000	6,129,129.05	0.00	0.20

US DOLLAR Total								
	43,063,368.680	Local		43,063,368.68		43,063,368.68	0.00	1.38
		Base		43,063,368.68		43,063,368.68	0.00	1.38

EQUITY Total

	43,063,368.680	Base		43,063,368.68		43,063,368.68	0.00	1.38
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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12664QAA2	CNH EQUIPMENT TRUST CNH 2023 A A1				5.430000	15 May 2024		
	1,087,339.500	Local	100.000000	1,087,339.50	99.989360	1,087,223.81	-115.69	0.03
Original Face:	6,000,000.000	Base	100.000000	1,087,339.50	99.989360	1,087,223.81	-115.69	0.03

89231FAA8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A1				5.604000	15 Aug 2024		
	3,621,101.640	Local	100.000000	3,621,101.64	100.006680	3,621,343.53	241.89	0.12
Original Face:	15,000,000.000	Base	100.000000	3,621,101.64	100.006680	3,621,343.53	241.89	0.12

912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
	10,000,000.000	Local	98.398750	9,839,874.99	98.456748	9,845,674.80	5,799.81	0.32
		Base	98.398750	9,839,874.99	98.456748	9,845,674.80	5,799.81	0.32

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	10,000,000.000	Local	99.649000	9,964,900.00	99.663130	9,966,313.00	1,413.00	0.32
		Base	99.649000	9,964,900.00	99.663130	9,966,313.00	1,413.00	0.32
912797FW2	TREASURY BILL 01/24 0.00000					04 Jan 2024		
	20,000,000.000	Local	99.955608	19,991,121.67	99.970940	19,994,188.00	3,066.33	0.64
		Base	99.955608	19,991,121.67	99.970940	19,994,188.00	3,066.33	0.64
912797GC5	TREASURY BILL 01/24 0.00000					11 Jan 2024		
	30,000,000.000	Local	99.851528	29,955,458.34	99.869329	29,960,798.70	5,340.36	0.96
		Base	99.851528	29,955,458.34	99.869329	29,960,798.70	5,340.36	0.96
912797GD3	TREASURY BILL 01/24 0.00000				0.010000	18 Jan 2024		
	30,000,000.000	Local	99.748935	29,924,680.55	99.765272	29,929,581.60	4,901.05	0.96
		Base	99.748935	29,924,680.55	99.765272	29,929,581.60	4,901.05	0.96
912797GE1	TREASURY BILL 02/24 0.00000				0.010000	01 Feb 2024		
	30,000,000.000	Local	99.541602	29,862,480.60	99.560562	29,868,168.60	5,688.00	0.96
		Base	99.541602	29,862,480.60	99.560562	29,868,168.60	5,688.00	0.96
912797GM3	TREASURY BILL 02/24 0.00000					08 Feb 2024		
	30,000,000.000	Local	99.441875	29,832,562.56	99.458425	29,837,527.50	4,964.94	0.96
		Base	99.441875	29,832,562.56	99.458425	29,837,527.50	4,964.94	0.96
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
	10,000,000.000	Local	99.124424	9,912,442.35	99.151871	9,915,187.10	2,744.75	0.32
		Base	99.124424	9,912,442.35	99.151871	9,915,187.10	2,744.75	0.32
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	10,000,000.000	Local	99.025583	9,902,558.33	99.059983	9,905,998.30	3,439.97	0.32
		Base	99.025583	9,902,558.33	99.059983	9,905,998.30	3,439.97	0.32
912797GY7	TREASURY BILL 03/24 0.00000				0.010000	28 Mar 2024		
	10,000,000.000	Local	98.717354	9,871,735.42	98.758554	9,875,855.40	4,119.98	0.32
		Base	98.717354	9,871,735.42	98.758554	9,875,855.40	4,119.98	0.32
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	10,000,000.000	Local	98.612194	9,861,219.43	98.656667	9,865,666.70	4,447.27	0.32
		Base	98.612194	9,861,219.43	98.656667	9,865,666.70	4,447.27	0.32

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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: December 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
912797HH3	TREASURY BILL 05/24 0.00000				0.010000	02 May 2024		
		10,000,000.000	Local Base	98.197077 98.197077	9,819,707.73 9,819,707.73	98.266591 98.266591	9,826,659.10 9,826,659.10	6,951.37 6,951.37
912797HX8	TREASURY BILL 01/24 0.00000				0.010000	02 Jan 2024		
		20,000,000.000	Local Base	99.985200 99.985200	19,997,040.00 19,997,040.00	100.000000 100.000000	20,000,000.00 20,000,000.00	2,960.00 2,960.00
912797HY6	TREASURY BILL 01/24 0.00000				0.010000	09 Jan 2024		
		30,000,000.000	Local Base	99.882081 99.882081	29,964,624.44 29,964,624.44	99.898030 99.898030	29,969,409.00 29,969,409.00	4,784.56 4,784.56
912797HZ3	TREASURY BILL 01/24 0.00000					16 Jan 2024		
		30,000,000.000	Local Base	99.780104 99.780104	29,934,031.29 29,934,031.29	99.795542 99.795542	29,938,662.60 29,938,662.60	4,631.31 4,631.31
912797JA6	TREASURY BILL 01/24 0.00000					23 Jan 2024		
		30,000,000.000	Local Base	99.677486 99.677486	29,903,245.89 29,903,245.89	99.692681 99.692681	29,907,804.30 29,907,804.30	4,558.41 4,558.41
912797JB4	TREASURY BILL 01/24 0.00000				0.010000	30 Jan 2024		
		30,000,000.000	Local Base	99.582361 99.582361	29,874,708.40 29,874,708.40	99.588322 99.588322	29,876,496.60 29,876,496.60	1,788.20 1,788.20
912797JC2	TREASURY BILL 02/24 0.00000				0.010000	06 Feb 2024		
		10,000,000.000	Local Base	99.464990 99.464990	9,946,499.01 9,946,499.01	99.486715 99.486715	9,948,671.50 9,948,671.50	2,172.49 2,172.49
912797JD0	TREASURY BILL 02/24 0.00000				0.010000	13 Feb 2024		
		30,000,000.000	Local Base	99.366439 99.366439	29,809,931.66 29,809,931.66	99.384175 99.384175	29,815,252.50 29,815,252.50	5,320.84 5,320.84
912797JE8	TREASURY BILL 02/24 0.00000				0.010000	20 Feb 2024		
		40,000,000.000	Local Base	99.261180 99.261180	39,704,472.16 39,704,472.16	99.282853 99.282853	39,713,141.20 39,713,141.20	8,669.04 8,669.04
912797JF5	TREASURY BILL 02/24 0.00000					27 Feb 2024		
		20,000,000.000	Local Base	99.179056 99.179056	19,835,811.20 19,835,811.20	99.178297 99.178297	19,835,659.40 19,835,659.40	-151.80 -151.80

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 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	
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024			
		10,000,000.000	Local	98.957188	9,895,718.78	98.989278	9,898,927.80	3,209.02	0.32
			Base	98.957188	9,895,718.78	98.989278	9,898,927.80	3,209.02	0.32
US DOLLAR Total									
		464,708,441.140	Local		462,313,265.94		462,404,211.04	90,945.10	14.85
Original Face:		21,000,000.000	Base		462,313,265.94		462,404,211.04	90,945.10	14.85
FIXED INCOME Total									
		464,708,441.140	Base		462,313,265.94		462,404,211.04	90,945.10	14.85
Original Face:		21,000,000.000							

Holdings

ST OF AZ POOL 5 LGIP
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
FUND Total								
		3,125,845,134.020	Base	3,113,452,424.19		3,113,446,620.13	-5,804.06	100.00
Original Face:		21,000,000.000						

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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	
		885,206.450	Local	1.000000	885,206.45	1.000000	885,206.45	0.00	0.03
			Base	1.000000	885,206.45	1.000000	885,206.45	0.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	885,206.450	Local	885,206.45		885,206.45	0.00	0.03
		Base	885,206.45		885,206.45	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	885,206.450	Base	885,206.45		885,206.45	0.00	0.03

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	0.00	3.53
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD PREMIER 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	0.00	0.22
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.22

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	99.229245	9,922,924.45	99.229245	9,922,924.50	0.05	0.35
			Base	99.229245	9,922,924.45	99.229245	9,922,924.50	0.05	0.35

912796ZY8	TREASURY BILL 01/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.645533	39,858,213.33	99.645533	39,858,213.20	-0.13	1.41
			Base	99.645533	39,858,213.33	99.645533	39,858,213.20	-0.13	1.41

912797FS1	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	97.751833	9,775,183.33	97.712963	9,771,296.30	-3,887.03	0.35
			Base	97.751833	9,775,183.33	97.712963	9,771,296.30	-3,887.03	0.35

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797FW2	TREASURY BILL 01/24 0.00000				5.276000	04 Jan 2024			
	10,000,000.000	Local	99.956033	9,995,603.33	99.956033	9,995,603.30	-0.03	0.35	
		Base	99.956033	9,995,603.33	99.956033	9,995,603.30	-0.03	0.35	
912797GE1	TREASURY BILL 02/24 0.00000				5.293000	01 Feb 2024			
	10,000,000.000	Local	99.544214	9,954,421.39	99.544214	9,954,421.39	0.00	0.35	
		Base	99.544214	9,954,421.39	99.544214	9,954,421.39	0.00	0.35	
912797HY6	TREASURY BILL 01/24 0.00000				5.282000	09 Jan 2024			
	20,000,000.000	Local	99.882622	19,976,524.45	99.882622	19,976,524.40	-0.05	0.71	
		Base	99.882622	19,976,524.45	99.882622	19,976,524.40	-0.05	0.71	
912797JA6	TREASURY BILL 01/24 0.00000				5.332500	23 Jan 2024			
	10,000,000.000	Local	99.674125	9,967,412.50	99.674125	9,967,412.50	0.00	0.35	
		Base	99.674125	9,967,412.50	99.674125	9,967,412.50	0.00	0.35	
912797JB4	TREASURY BILL 01/24 0.00000				5.340500	30 Jan 2024			
	20,000,000.000	Local	99.569793	19,913,958.61	99.569793	19,913,958.61	0.00	0.70	
		Base	99.569793	19,913,958.61	99.569793	19,913,958.61	0.00	0.70	
912797JC2	TREASURY BILL 02/24 0.00000				5.276000	06 Feb 2024			
	40,000,000.000	Local	99.472400	39,788,960.00	99.472400	39,788,960.00	0.00	1.41	
		Base	99.472400	39,788,960.00	99.472400	39,788,960.00	0.00	1.41	
912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024			
	20,000,000.000	Local	99.155688	19,831,137.50	99.155688	19,831,137.60	0.10	0.70	
		Base	99.155688	19,831,137.50	99.155688	19,831,137.60	0.10	0.70	
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.270000	02 Jan 2024			
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.30	
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.30	
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.320000	31 Jan 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53	
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53	
926NKW009	AMHERST PIERPONT 04/15 VAR				5.340000	16 Jan 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53	
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53	

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
926NKW009	AMHERST PIERPONT 04/15 VAR				5.360000	19 Jan 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	29 Jan 2024			
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.65
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.65
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	02 Jan 2024			
		76,717,384.710	Local	100.000000	76,717,384.71	100.000000	76,717,384.71	0.00	2.71
			Base	100.000000	76,717,384.71	100.000000	76,717,384.71	0.00	2.71
942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				5.600000	28 Mar 2024			
		19,014,787.900	Local	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.67
			Base	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.67
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.450000	22 Feb 2024			
		8,309,827.470	Local	100.000000	8,309,827.47	100.000000	8,309,827.47	0.00	0.29
			Base	100.000000	8,309,827.47	100.000000	8,309,827.47	0.00	0.29
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	02 Jan 2024			
		400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.13
			Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.13
979QHR003	SOUTH STREET REPO				5.480000	02 Jan 2024			
		25,487,243.250	Local	100.000000	25,487,243.25	100.000000	25,487,243.25	0.00	0.90
			Base	100.000000	25,487,243.25	100.000000	25,487,243.25	0.00	0.90
985FHY004	MITSUBISHI UFJ REPO				5.330000	02 Jan 2024			
		396,634,645.580	Local	100.000000	396,634,645.58	100.000000	396,634,645.58	0.00	14.02
			Base	100.000000	396,634,645.58	100.000000	396,634,645.58	0.00	14.02
985FHY004	MITSUBISHI UFJ REPO				5.340000	04 Jan 2024			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.77
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.77
985FHY004	MITSUBISHI UFJ REPO				5.320000	01 Feb 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.53

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

	1,897,400,591.280	Local		1,896,384,930.17		1,896,381,043.08	-3,887.09	67.01
		Base		1,896,384,930.17		1,896,381,043.08	-3,887.09	67.01

CASH EQUIVALENT Total

	1,897,400,591.280	Base		1,896,384,930.17		1,896,381,043.08	-3,887.09	67.01
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EQUITY

US DOLLAR						Exchange Rate:	1.000000	
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38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	33,999,132.020	Local	1.000000	33,999,132.02	1.000000	33,999,132.02	0.00	1.20
		Base	1.000000	33,999,132.02	1.000000	33,999,132.02	0.00	1.20
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	28,074,888.750	Local	1.000000	28,074,888.75	1.000000	28,074,888.75	0.00	0.99
		Base	1.000000	28,074,888.75	1.000000	28,074,888.75	0.00	0.99

US DOLLAR Total

	62,074,020.770	Local		62,074,020.77		62,074,020.77	0.00	2.19
		Base		62,074,020.77		62,074,020.77	0.00	2.19

EQUITY Total

	62,074,020.770	Base		62,074,020.77		62,074,020.77	0.00	2.19
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FIXED INCOME

US DOLLAR						Exchange Rate:	1.000000	
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912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
	10,000,000.000	Local	98.398750	9,839,874.99	98.456748	9,845,674.80	5,799.81	0.35
		Base	98.398750	9,839,874.99	98.456748	9,845,674.80	5,799.81	0.35
912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	10,000,000.000	Local	99.649000	9,964,900.00	99.663130	9,966,313.00	1,413.00	0.35
		Base	99.649000	9,964,900.00	99.663130	9,966,313.00	1,413.00	0.35

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797FW2	TREASURY BILL 01/24 0.00000	40,000,000.000	Local	99.955624	39,982,249.67	99.970940	39,988,376.00	6,126.33	1.41
			Base	99.955624	39,982,249.67	99.970940	39,988,376.00	6,126.33	1.41
912797GC5	TREASURY BILL 01/24 0.00000	40,000,000.000	Local	99.851528	39,940,611.12	99.869329	39,947,731.60	7,120.48	1.41
			Base	99.851528	39,940,611.12	99.869329	39,947,731.60	7,120.48	1.41
912797GD3	TREASURY BILL 01/24 0.00000	50,000,000.000	Local	99.748362	49,874,181.09	99.765272	49,882,636.00	8,454.91	1.76
			Base	99.748362	49,874,181.09	99.765272	49,882,636.00	8,454.91	1.76
912797GE1	TREASURY BILL 02/24 0.00000	60,000,000.000	Local	99.541573	59,724,943.88	99.560562	59,736,337.20	11,393.32	2.11
			Base	99.541573	59,724,943.88	99.560562	59,736,337.20	11,393.32	2.11
912797GM3	TREASURY BILL 02/24 0.00000	50,000,000.000	Local	99.442139	49,721,069.35	99.458425	49,729,212.50	8,143.15	1.76
			Base	99.442139	49,721,069.35	99.458425	49,729,212.50	8,143.15	1.76
912797GP6	TREASURY BILL 02/24 0.00000	10,000,000.000	Local	99.124424	9,912,442.35	99.151871	9,915,187.10	2,744.75	0.35
			Base	99.124424	9,912,442.35	99.151871	9,915,187.10	2,744.75	0.35
912797GQ4	TREASURY BILL 03/24 0.00000	10,000,000.000	Local	99.025583	9,902,558.33	99.059983	9,905,998.30	3,439.97	0.35
			Base	99.025583	9,902,558.33	99.059983	9,905,998.30	3,439.97	0.35
912797GX9	TREASURY BILL 03/24 0.00000	50,000,000.000	Local	98.933085	49,466,542.47	98.962300	49,481,150.00	14,607.53	1.75
			Base	98.933085	49,466,542.47	98.962300	49,481,150.00	14,607.53	1.75
912797GY7	TREASURY BILL 03/24 0.00000	10,000,000.000	Local	98.717354	9,871,735.42	98.758554	9,875,855.40	4,119.98	0.35
			Base	98.717354	9,871,735.42	98.758554	9,875,855.40	4,119.98	0.35
912797GZ4	TREASURY BILL 04/24 0.00000	10,000,000.000	Local	98.612194	9,861,219.43	98.656667	9,865,666.70	4,447.27	0.35
			Base	98.612194	9,861,219.43	98.656667	9,865,666.70	4,447.27	0.35

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797HH3	TREASURY BILL 05/24 0.00000				0.010000	02 May 2024			
		20,000,000.000	Local	98.197077	19,639,415.46	98.266591	19,653,318.20	13,902.74	0.69
			Base	98.197077	19,639,415.46	98.266591	19,653,318.20	13,902.74	0.69
912797HX8	TREASURY BILL 01/24 0.00000				0.010000	02 Jan 2024			
		30,000,000.000	Local	99.985206	29,995,561.67	100.000000	30,000,000.00	4,438.33	1.06
			Base	99.985206	29,995,561.67	100.000000	30,000,000.00	4,438.33	1.06
912797HY6	TREASURY BILL 01/24 0.00000				0.010000	09 Jan 2024			
		90,000,000.000	Local	99.882309	89,894,077.71	99.898030	89,908,227.00	14,149.29	3.18
			Base	99.882309	89,894,077.71	99.898030	89,908,227.00	14,149.29	3.18
912797HZ3	TREASURY BILL 01/24 0.00000					16 Jan 2024			
		30,000,000.000	Local	99.780583	29,934,174.96	99.795542	29,938,662.60	4,487.64	1.06
			Base	99.780583	29,934,174.96	99.795542	29,938,662.60	4,487.64	1.06
912797JA6	TREASURY BILL 01/24 0.00000					23 Jan 2024			
		50,000,000.000	Local	99.677486	49,838,743.14	99.692681	49,846,340.50	7,597.36	1.76
			Base	99.677486	49,838,743.14	99.692681	49,846,340.50	7,597.36	1.76
912797JB4	TREASURY BILL 01/24 0.00000				0.010000	30 Jan 2024			
		60,000,000.000	Local	99.581015	59,748,608.94	99.588322	59,752,993.20	4,384.26	2.11
			Base	99.581015	59,748,608.94	99.588322	59,752,993.20	4,384.26	2.11
912797JC2	TREASURY BILL 02/24 0.00000					06 Feb 2024			
		60,000,000.000	Local	99.471207	59,682,724.12	99.486715	59,692,029.00	9,304.88	2.11
			Base	99.471207	59,682,724.12	99.486715	59,692,029.00	9,304.88	2.11
912797JD0	TREASURY BILL 02/24 0.00000				0.010000	13 Feb 2024			
		50,000,000.000	Local	99.365571	49,682,785.53	99.384175	49,692,087.50	9,301.97	1.76
			Base	99.365571	49,682,785.53	99.384175	49,692,087.50	9,301.97	1.76
912797JE8	TREASURY BILL 02/24 0.00000				0.010000	20 Feb 2024			
		60,000,000.000	Local	99.263472	59,558,083.23	99.282853	59,569,711.80	11,628.57	2.10
			Base	99.263472	59,558,083.23	99.282853	59,569,711.80	11,628.57	2.10
912797JF5	TREASURY BILL 02/24 0.00000					27 Feb 2024			
		40,000,000.000	Local	99.181000	39,672,400.00	99.178297	39,671,318.80	-1,081.20	1.40
			Base	99.181000	39,672,400.00	99.178297	39,671,318.80	-1,081.20	1.40

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024			
		20,000,000.000	Local	98.957188	19,791,437.56	98.989278	19,797,855.60	6,418.04	0.70
			Base	98.957188	19,791,437.56	98.989278	19,797,855.60	6,418.04	0.70
91282CDU2	US TREASURY FRN 01/24 VAR				5.315880	31 Jan 2024			
		5,000,000.000	Local	100.000742	5,000,037.09	99.991256	4,999,562.80	-474.29	0.18
			Base	100.000742	5,000,037.09	99.991256	4,999,562.80	-474.29	0.18
91282CEL1	US TREASURY FRN 04/24 VAR				5.255880	30 Apr 2024			
		10,000,000.000	Local	99.984985	9,998,498.53	99.943125	9,994,312.50	-4,186.03	0.35
			Base	99.984985	9,998,498.53	99.943125	9,994,312.50	-4,186.03	0.35
US DOLLAR Total									
		875,000,000.000	Local		870,498,876.04		870,656,558.10	157,682.06	30.77
			Base		870,498,876.04		870,656,558.10	157,682.06	30.77
FIXED INCOME Total									
		875,000,000.000	Base		870,498,876.04		870,656,558.10	157,682.06	30.77

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,835,359,818.500	Base	2,829,843,033.43		2,829,996,828.40	153,794.97	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

913ETFI4	MSILF TAX EXEMPT PORTFOLIO				3.941416	31 Dec 2030		
	23,789,436.450	Local	99.997806	23,788,914.48	100.000000	23,789,436.45	521.97	5.07
		Base	99.997806	23,788,914.48	100.000000	23,789,436.45	521.97	5.07

US DOLLAR Total	23,789,436.450	Local		23,788,914.48		23,789,436.45	521.97	5.07
		Base		23,788,914.48		23,789,436.45	521.97	5.07

CASH EQUIVALENT Total

	23,789,436.450	Base		23,788,914.48		23,789,436.45	521.97	5.07
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5				5.000000	01 Aug 2025		
	7,500,000.000	Local	104.205697	7,815,427.30	103.490050	7,761,753.75	-53,673.55	1.65
		Base	104.205697	7,815,427.30	103.490050	7,761,753.75	-53,673.55	1.65

083023QJ3	BENTON CNTY WA SCH DIST 400 R BENS CD 12/26 FIXED 5				5.000000	01 Dec 2026		
	2,360,000.000	Local	106.777184	2,519,941.55	106.997250	2,525,135.10	5,193.55	0.54
		Base	106.777184	2,519,941.55	106.997250	2,525,135.10	5,193.55	0.54

100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025		
	1,965,000.000	Local	104.392739	2,051,317.32	104.518180	2,053,782.24	2,464.92	0.44
		Base	104.392739	2,051,317.32	104.518180	2,053,782.24	2,464.92	0.44

100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026		
	18,035,000.000	Local	107.019242	19,300,920.30	107.328190	19,356,639.07	55,718.77	4.12
		Base	107.019242	19,300,920.30	107.328190	19,356,639.07	55,718.77	4.12

101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025		
	13,460,000.000	Local	104.640434	14,084,602.43	104.503380	14,066,154.95	-18,447.48	3.00
		Base	104.640434	14,084,602.43	104.503380	14,066,154.95	-18,447.48	3.00

Holdings

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

FUND: ATZH



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
		6,595,000.000	Local 103.247840	6,809,195.08	101.994670	6,726,548.49	-82,646.59	1.43
			Base 103.247840	6,809,195.08	101.994670	6,726,548.49	-82,646.59	1.43
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				3.800000	01 Jul 2029		
		11,610,000.000	Local 100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.47
Original Face:		11,610,000.000	Base 100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.47
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				3.850000	01 Jul 2040		
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.49
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.49
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
		5,250,000.000	Local 103.792636	5,449,113.38	107.516360	5,644,608.90	195,495.52	1.20
			Base 103.792636	5,449,113.38	107.516360	5,644,608.90	195,495.52	1.20
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
		10,000,000.000	Local 100.635977	10,063,597.68	100.340750	10,034,075.00	-29,522.68	2.14
			Base 100.635977	10,063,597.68	100.340750	10,034,075.00	-29,522.68	2.14
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				3.830000	01 Apr 2038		
		8,480,000.000	Local 100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
			Base 100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.81
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				3.800000	15 Aug 2038		
		4,875,000.000	Local 100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
Original Face:		4,875,000.000	Base 100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.04
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				3.860000	01 Nov 2045		
		6,535,000.000	Local 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.39
Original Face:		6,535,000.000	Base 100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.39
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
		15,670,000.000	Local 101.582602	15,917,993.66	100.844790	15,802,378.59	-115,615.07	3.37
			Base 101.582602	15,917,993.66	100.844790	15,802,378.59	-115,615.07	3.37
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026		
		3,175,000.000	Local 102.906124	3,267,269.45	102.529200	3,255,302.10	-11,967.35	0.69
			Base 102.906124	3,267,269.45	102.529200	3,255,302.10	-11,967.35	0.69

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024			
		19,850,000.000	Local	102.051026	20,257,128.76	101.297250	20,107,504.13	-149,624.63	4.28
			Base	102.051026	20,257,128.76	101.297250	20,107,504.13	-149,624.63	4.28
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024			
		3,445,000.000	Local	101.364273	3,491,999.20	101.115240	3,483,420.02	-8,579.18	0.74
			Base	101.364273	3,491,999.20	101.115240	3,483,420.02	-8,579.18	0.74
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024			
		3,085,000.000	Local	101.195341	3,121,876.27	100.920480	3,113,396.81	-8,479.46	0.66
			Base	101.195341	3,121,876.27	100.920480	3,113,396.81	-8,479.46	0.66
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025			
		5,000,000.000	Local	104.445222	5,222,261.11	102.986620	5,149,331.00	-72,930.11	1.10
			Base	104.445222	5,222,261.11	102.986620	5,149,331.00	-72,930.11	1.10
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024			
		2,350,000.000	Local	100.418859	2,359,843.19	100.172130	2,354,045.06	-5,798.13	0.50
			Base	100.418859	2,359,843.19	100.172130	2,354,045.06	-5,798.13	0.50
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025			
		2,810,000.000	Local	103.977546	2,921,769.04	102.579690	2,882,489.29	-39,279.75	0.61
			Base	103.977546	2,921,769.04	102.579690	2,882,489.29	-39,279.75	0.61
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026			
		6,410,000.000	Local	100.020246	6,411,297.77	100.041800	6,412,679.38	1,381.61	1.37
			Base	100.020246	6,411,297.77	100.041800	6,412,679.38	1,381.61	1.37
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				4.500000	01 Nov 2039			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.26
		Original Face: 20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.26
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024			
		3,000,000.000	Local	100.850337	3,025,510.10	100.410930	3,012,327.90	-13,182.20	0.64
			Base	100.850337	3,025,510.10	100.410930	3,012,327.90	-13,182.20	0.64
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026			
		1,710,000.000	Local	105.928086	1,811,370.27	106.177450	1,815,634.40	4,264.13	0.39
			Base	105.928086	1,811,370.27	106.177450	1,815,634.40	4,264.13	0.39

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Holdings

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FUND: ATZH



STATE STREET

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545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				3.900000	15 Feb 2038		
		12,475,000.000	Local 100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.66
Original Face:		12,475,000.000	Base 100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.66
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				4.000000	01 Jul 2047		
		12,340,000.000	Local 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.63
Original Face:		12,340,000.000	Base 100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.63
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				3.790000	01 Oct 2039		
		6,885,000.000	Local 100.000000	6,885,000.00	100.000000	6,885,000.00	0.00	1.47
			Base 100.000000	6,885,000.00	100.000000	6,885,000.00	0.00	1.47
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				4.500000	01 Oct 2043		
		1,100,000.000	Local 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23
Original Face:		1,100,000.000	Base 100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.23
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
		3,250,000.000	Local 102.333652	3,325,843.68	101.051340	3,284,168.55	-41,675.13	0.70
			Base 102.333652	3,325,843.68	101.051340	3,284,168.55	-41,675.13	0.70
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
		4,195,000.000	Local 105.344141	4,419,186.70	105.300980	4,417,376.11	-1,810.59	0.94
			Base 105.344141	4,419,186.70	105.300980	4,417,376.11	-1,810.59	0.94
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026		
		12,425,000.000	Local 102.883581	12,783,284.91	105.194800	13,070,453.90	287,168.99	2.79
			Base 102.883581	12,783,284.91	105.194800	13,070,453.90	287,168.99	2.79
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				3.700000	01 Apr 2043		
		6,525,000.000	Local 100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.39
Original Face:		6,525,000.000	Base 100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.39
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				3.800000	01 Dec 2030		
		17,300,000.000	Local 100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.69
			Base 100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.69
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
		13,390,000.000	Local 103.816928	13,901,086.65	106.830390	14,304,589.22	403,502.57	3.05
			Base 103.816928	13,901,086.65	106.830390	14,304,589.22	403,502.57	3.05

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Holdings

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STATE STREET

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645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				3.800000	01 Jul 2035		
		10,655,000.000	Local 100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.27
			Base 100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.27
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5				5.000000	01 Mar 2024		
		4,850,000.000	Local 100.447598	4,871,708.52	100.332570	4,866,129.65	-5,578.87	1.04
			Base 100.447598	4,871,708.52	100.332570	4,866,129.65	-5,578.87	1.04
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026		
		9,410,000.000	Local 106.099911	9,984,001.64	105.065310	9,886,645.67	-97,355.97	2.11
			Base 106.099911	9,984,001.64	105.065310	9,886,645.67	-97,355.97	2.11
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5				5.000000	01 Feb 2025		
		3,020,000.000	Local 102.976788	3,109,898.99	102.230820	3,087,370.76	-22,528.23	0.66
			Base 102.976788	3,109,898.99	102.230820	3,087,370.76	-22,528.23	0.66
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				3.650000	15 Mar 2024		
		7,515,000.000	Local 100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.60
Original Face:		7,515,000.000	Base 100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.60
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024		
		1,600,000.000	Local 101.337439	1,621,399.02	101.007010	1,616,112.16	-5,286.86	0.34
			Base 101.337439	1,621,399.02	101.007010	1,616,112.16	-5,286.86	0.34
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
		6,925,000.000	Local 106.133001	7,349,710.31	106.484460	7,374,048.86	24,338.55	1.57
			Base 106.133001	7,349,710.31	106.484460	7,374,048.86	24,338.55	1.57
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.800000	01 Dec 2044		
		20,250,000.000	Local 100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.31
			Base 100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.31
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
		7,500,000.000	Local 105.125658	7,884,424.35	106.120610	7,959,045.75	74,621.40	1.70
			Base 105.125658	7,884,424.35	106.120610	7,959,045.75	74,621.40	1.70
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
		4,525,000.000	Local 100.661088	4,554,914.22	100.324390	4,539,678.65	-15,235.57	0.97
			Base 100.661088	4,554,914.22	100.324390	4,539,678.65	-15,235.57	0.97

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849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5					5.000000	01 Feb 2024		
	3,065,000.000	Local	100.228313	3,071,997.79	100.155190	3,069,756.57	-2,241.22	0.65	
		Base	100.228313	3,071,997.79	100.155190	3,069,756.57	-2,241.22	0.65	
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5					5.000000	01 Feb 2024		
	4,855,000.000	Local	100.228313	4,866,084.60	100.155190	4,862,534.47	-3,550.13	1.04	
		Base	100.228313	4,866,084.60	100.155190	4,862,534.47	-3,550.13	1.04	
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					3.850000	01 Dec 2043		
	5,960,000.000	Local	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.27	
Original Face:	6,168,326.930	Base	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.27	
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
	2,040,000.000	Local	100.325614	2,046,642.52	100.159950	2,043,262.98	-3,379.54	0.44	
		Base	100.325614	2,046,642.52	100.159950	2,043,262.98	-3,379.54	0.44	
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5					5.000000	01 May 2026		
	16,510,000.000	Local	106.118027	17,520,086.27	105.651940	17,443,135.29	-76,950.98	3.72	
		Base	106.118027	17,520,086.27	105.651940	17,443,135.29	-76,950.98	3.72	
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5					5.000000	01 Jun 2026		
	5,910,000.000	Local	103.180799	6,097,985.20	105.860730	6,256,369.14	158,383.94	1.33	
		Base	103.180799	6,097,985.20	105.860730	6,256,369.14	158,383.94	1.33	
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					3.750000	01 Jun 2034		
	17,355,000.000	Local	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.70	
Original Face:	17,355,000.000	Base	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.70	
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5					5.000000	01 Feb 2024		
	3,985,000.000	Local	100.318777	3,997,703.25	100.159150	3,991,342.13	-6,361.12	0.85	
		Base	100.318777	3,997,703.25	100.159150	3,991,342.13	-6,361.12	0.85	
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5					5.000000	15 Feb 2026		
	20,025,000.000	Local	104.995514	21,025,351.76	104.950190	21,016,275.55	-9,076.21	4.48	
		Base	104.995514	21,025,351.76	104.950190	21,016,275.55	-9,076.21	4.48	
US DOLLAR Total									
	436,010,000.000	Local		445,193,744.24		445,505,501.59	311,757.35	94.93	
Original Face:	113,498,326.930	Base		445,193,744.24		445,505,501.59	311,757.35	94.93	

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FIXED INCOME Total

	436,010,000.000	Base		445,193,744.24		445,505,501.59	311,757.35	94.93
Original Face:	113,498,326.930							

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		459,799,436.450	Base	468,982,658.72		469,294,938.04	312,279.32	100.00
Original Face:		113,498,326.930						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-100,428.020	Local	1.000000	-100,428.02	1.000000	-100,428.02	0.02
			Base	1.000000	-100,428.02	1.000000	-100,428.02	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-100,428.020	Local	-100,428.02		-100,428.02	0.00	0.02
		Base	-100,428.02		-100,428.02	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-100,428.020	Base	-100,428.02		-100,428.02	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

08465RBG5	BERKSHIRE HATHAWAY ENE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.288278	4,964,413.89	99.288278	4,964,413.89	0.87
			Base	99.288278	4,964,413.89	99.288278	4,964,413.89	0.87

84262LAV2	SOUTHERN COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.564444	4,978,222.22	99.564444	4,978,222.20	0.87
			Base	99.564444	4,978,222.22	99.564444	4,978,222.20	0.87

91842JAC3	VW CR INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.826445	9,982,644.45	99.826445	9,982,644.50	1.75
			Base	99.826445	9,982,644.45	99.826445	9,982,644.50	1.75

94107MAG1	WASTE MANAGEMENT INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,000,000.000	Local	99.770000	5,986,200.00	99.770000	5,986,200.00	1.05
			Base	99.770000	5,986,200.00	99.770000	5,986,200.00	1.05

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		41,622,520.330	Local	100.000000	41,622,520.33	100.000000	41,622,520.33	7.31
			Base	100.000000	41,622,520.33	100.000000	41,622,520.33	7.31

Holdings

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



STATE STREET

As of: December 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 Total								
		67,622,520.330	Local	67,534,000.89		67,534,000.92	0.03	11.86
			Base	67,534,000.89		67,534,000.92	0.03	11.86
CASH EQUIVALENT Total								
		67,622,520.330	Base	67,534,000.89		67,534,000.92	0.03	11.86
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	4,997,872.66	92.314675	4,615,733.75	-382,138.91	0.81
			Base	4,997,872.66	92.314675	4,615,733.75	-382,138.91	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		5,000,000.000	Local	4,984,789.65	80.846197	4,042,309.85	-942,479.80	0.71
			Base	4,984,789.65	80.846197	4,042,309.85	-942,479.80	0.71
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
		5,000,000.000	Local	4,999,710.07	92.216705	4,610,835.25	-388,874.82	0.81
			Base	4,999,710.07	92.216705	4,610,835.25	-388,874.82	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
		7,500,000.000	Local	7,486,862.42	89.430736	6,707,305.20	-779,557.22	1.18
			Base	7,486,862.42	89.430736	6,707,305.20	-779,557.22	1.18
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				6.050000	04 Nov 2026		
		6,000,000.000	Local	6,000,000.00	98.696390	5,921,783.40	-78,216.60	1.04
			Base	6,000,000.00	98.696390	5,921,783.40	-78,216.60	1.04
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.330000	04 Mar 2025		
		5,000,000.000	Local	5,000,000.00	100.235268	5,011,763.40	11,763.40	0.88
			Base	5,000,000.00	100.235268	5,011,763.40	11,763.40	0.88
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
		5,309,000.000	Local	5,243,559.28	88.205628	4,682,836.79	-560,722.49	0.82
			Base	5,243,559.28	88.205628	4,682,836.79	-560,722.49	0.82

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	0.84
		Base		99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	0.84
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.705888	3,489,706.08	86.314280	3,020,999.80	-468,706.28	0.53
		Base		99.705888	3,489,706.08	86.314280	3,020,999.80	-468,706.28	0.53
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	90.958121	2,273,953.03	-226,046.97	0.40
		Base		100.000000	2,500,000.00	90.958121	2,273,953.03	-226,046.97	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05					4.050000	27 May 2026		
	10,000,000.000	Local		99.751845	9,975,184.47	96.829449	9,682,944.90	-292,239.57	1.70
		Base		99.751845	9,975,184.47	96.829449	9,682,944.90	-292,239.57	1.70
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local		105.024051	2,625,601.27	97.350463	2,433,761.58	-191,839.69	0.43
		Base		105.024051	2,625,601.27	97.350463	2,433,761.58	-191,839.69	0.43
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	5,000,000.000	Local		99.977365	4,998,868.27	99.057049	4,952,852.45	-46,015.82	0.87
		Base		99.977365	4,998,868.27	99.057049	4,952,852.45	-46,015.82	0.87
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	98.878598	4,943,929.90	-56,070.10	0.87
		Base		100.000000	5,000,000.00	98.878598	4,943,929.90	-56,070.10	0.87
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					5.000000	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.027825	4,951,391.25	-48,608.75	0.87
		Base		100.000000	5,000,000.00	99.027825	4,951,391.25	-48,608.75	0.87
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.967366	4,998,368.32	98.853944	4,942,697.20	-55,671.12	0.87
		Base		99.967366	4,998,368.32	98.853944	4,942,697.20	-55,671.12	0.87
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.950646	2,498,766.15	89.448136	2,236,203.40	-262,562.75	0.39
		Base		99.950646	2,498,766.15	89.448136	2,236,203.40	-262,562.75	0.39

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.932233	4,996,611.63	90.220562	4,511,028.10	-485,583.53	0.79
			Base 99.932233	4,996,611.63	90.220562	4,511,028.10	-485,583.53	0.79
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
		5,000,047.450	Local 91.180221	4,559,054.33	91.473660	4,573,726.40	14,672.07	0.80
Original Face:		5,000,000.000	Base 91.180221	4,559,054.33	91.473660	4,573,726.40	14,672.07	0.80
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		3,603,364.980	Local 95.682115	3,447,775.84	86.362880	3,111,969.77	-335,806.07	0.55
Original Face:		5,000,000.000	Base 95.682115	3,447,775.84	86.362880	3,111,969.77	-335,806.07	0.55
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		7,739,072.720	Local 94.288308	7,297,040.73	89.840090	6,952,789.90	-344,250.83	1.22
Original Face:		9,000,000.000	Base 94.288308	7,297,040.73	89.840090	6,952,789.90	-344,250.83	1.22
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		4,371,272.600	Local 95.444143	4,172,123.69	87.609480	3,829,649.19	-342,474.50	0.67
Original Face:		5,000,000.000	Base 95.444143	4,172,123.69	87.609480	3,829,649.19	-342,474.50	0.67
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
		5,000,000.000	Local 99.987826	4,999,391.30	102.138510	5,106,925.50	107,534.20	0.90
Original Face:		5,000,000.000	Base 99.987826	4,999,391.30	102.138510	5,106,925.50	107,534.20	0.90
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	0.86
			Base 100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.86
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
		5,000,000.000	Local 99.660764	4,983,038.20	91.095277	4,554,763.85	-428,274.35	0.80
			Base 99.660764	4,983,038.20	91.095277	4,554,763.85	-428,274.35	0.80
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
		1,240,000.000	Local 109.242648	1,354,608.83	103.162652	1,279,216.88	-75,391.95	0.22
			Base 109.242648	1,354,608.83	103.162652	1,279,216.88	-75,391.95	0.22
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				6.040000	06 Oct 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	95.965004	4,798,250.20	-201,749.80	0.84
			Base 100.000000	5,000,000.00	95.965004	4,798,250.20	-201,749.80	0.84

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STATE OF ARIZONA
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STATE STREET

As of: December 31, 2023

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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	99.012443	4,950,622.15	-49,377.85	0.87
		Base	100.000000	5,000,000.00	99.012443	4,950,622.15	-49,377.85	0.87
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.433597	2,485,839.93	83.536608	2,088,415.20	-397,424.73	0.37
		Base	99.433597	2,485,839.93	83.536608	2,088,415.20	-397,424.73	0.37
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				6.080000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.156490	4,006,259.60	6,259.60	0.70
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.156490	4,006,259.60	6,259.60	0.70
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.894412	2,996,832.36	97.135863	2,914,075.89	-82,756.47	0.51
		Base	99.894412	2,996,832.36	97.135863	2,914,075.89	-82,756.47	0.51
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	95.184822	2,379,620.55	-120,379.45	0.42
		Base	100.000000	2,500,000.00	95.184822	2,379,620.55	-120,379.45	0.42
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	590,513.850	Local	101.058841	596,766.45	90.391975	533,777.13	-62,989.32	0.09
Original Face:	5,000,000.000	Base	101.058841	596,766.45	90.391975	533,777.13	-62,989.32	0.09
3128MF95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	721,289.550	Local	102.055047	736,112.39	98.878800	713,202.45	-22,909.94	0.13
Original Face:	5,000,000.000	Base	102.055047	736,112.39	98.878800	713,202.45	-22,909.94	0.13
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	92.627008	2,315,675.20	-184,324.80	0.41
		Base	100.000000	2,500,000.00	92.627008	2,315,675.20	-184,324.80	0.41
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.576601	4,878,830.05	-121,169.95	0.86
		Base	100.000000	5,000,000.00	97.576601	4,878,830.05	-121,169.95	0.86
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	1,480,000.000	Local	99.790149	1,476,894.20	99.096438	1,466,627.28	-10,266.92	0.26
		Base	99.790149	1,476,894.20	99.096438	1,466,627.28	-10,266.92	0.26

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3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035			
		6,000,000.000	Local	119.990605	7,199,436.29	91.439724	5,486,383.44	-1,713,052.85	0.96
			Base	119.990605	7,199,436.29	91.439724	5,486,383.44	-1,713,052.85	0.96
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	116.255902	4,650,236.07	95.467522	3,818,700.88	-831,535.19	0.67
			Base	116.255902	4,650,236.07	95.467522	3,818,700.88	-831,535.19	0.67
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034			
		2,070,000.000	Local	122.141098	2,528,320.72	94.030160	1,946,424.31	-581,896.41	0.34
			Base	122.141098	2,528,320.72	94.030160	1,946,424.31	-581,896.41	0.34
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				5.804090	07 Feb 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.010916	5,000,545.80	545.80	0.88
			Base	100.000000	5,000,000.00	100.010916	5,000,545.80	545.80	0.88
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		8,000,000.000	Local	100.000000	8,000,000.00	99.811928	7,984,954.24	-15,045.76	1.40
			Base	100.000000	8,000,000.00	99.811928	7,984,954.24	-15,045.76	1.40
3133EPLH6	FEDERAL FARM CREDIT BANK BONDS 05/30 5.95				5.950000	30 May 2030			
		6,000,000.000	Local	99.763916	5,985,834.94	99.587228	5,975,233.68	-10,601.26	1.05
			Base	99.763916	5,985,834.94	99.587228	5,975,233.68	-10,601.26	1.05
3134GYYG1	FREDDIE MAC NOTES 08/27 6				6.000000	16 Aug 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.995557	4,999,777.85	-222.15	0.88
			Base	100.000000	5,000,000.00	99.995557	4,999,777.85	-222.15	0.88
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.922987	2,498,074.67	88.853408	2,221,335.20	-276,739.47	0.39
			Base	99.922987	2,498,074.67	88.853408	2,221,335.20	-276,739.47	0.39
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.867102	3,994,684.06	93.165888	3,726,635.52	-268,048.54	0.65
			Base	99.867102	3,994,684.06	93.165888	3,726,635.52	-268,048.54	0.65
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		603,836.230	Local	102.149250	616,814.18	93.201390	562,783.76	-54,030.42	0.10
		Original Face: 5,100,000.000	Base	102.149250	616,814.18	93.201390	562,783.76	-54,030.42	0.10

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3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
	307,788.420	Local		98.881683	304,346.37	88.997320	273,923.45	-30,422.92	0.05
Original Face:	2,025,000.000	Base		98.881683	304,346.37	88.997320	273,923.45	-30,422.92	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	810,279.200	Local		98.881155	801,213.43	91.647420	742,599.98	-58,613.45	0.13
Original Face:	5,000,000.000	Base		98.881155	801,213.43	91.647420	742,599.98	-58,613.45	0.13
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	544,546.050	Local		101.134769	550,725.39	90.204360	491,204.28	-59,521.11	0.09
Original Face:	3,000,000.000	Base		101.134769	550,725.39	90.204360	491,204.28	-59,521.11	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	544,546.050	Local		99.881786	543,902.32	90.204360	491,204.28	-52,698.04	0.09
Original Face:	3,000,000.000	Base		99.881786	543,902.32	90.204360	491,204.28	-52,698.04	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	2,987,004.060	Local		103.578710	3,093,900.27	88.651950	2,648,037.35	-445,862.92	0.46
Original Face:	4,036,000.000	Base		103.578710	3,093,900.27	88.651950	2,648,037.35	-445,862.92	0.46
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	3,699,789.050	Local		103.841176	3,841,904.46	88.663140	3,280,349.15	-561,555.31	0.58
Original Face:	5,000,000.000	Base		103.841176	3,841,904.46	88.663140	3,280,349.15	-561,555.31	0.58
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	1,703,907.590	Local		100.395419	1,710,645.17	73.998670	1,260,868.95	-449,776.22	0.22
Original Face:	3,015,000.000	Base		100.395419	1,710,645.17	73.998670	1,260,868.95	-449,776.22	0.22
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
	2,794,580.020	Local		98.953159	2,765,325.20	92.733000	2,591,497.89	-173,827.31	0.46
Original Face:	3,250,145.000	Base		98.953159	2,765,325.20	92.733000	2,591,497.89	-173,827.31	0.46
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
	1,279,914.730	Local		100.593907	1,287,516.23	92.801300	1,187,777.51	-99,738.72	0.21
Original Face:	1,500,000.000	Base		100.593907	1,287,516.23	92.801300	1,187,777.51	-99,738.72	0.21
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local		99.933342	4,996,667.11	81.889287	4,094,464.35	-902,202.76	0.72
		Base		99.933342	4,996,667.11	81.889287	4,094,464.35	-902,202.76	0.72

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	112,555.850	Local		98.581957	110,959.76	95.974480	108,024.89	-2,934.87	0.02
Original Face:	5,000,000.000	Base		98.581957	110,959.76	95.974480	108,024.89	-2,934.87	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	70,931.020	Local		100.660882	71,399.79	98.406600	69,800.81	-1,598.98	0.01
Original Face:	2,000,000.000	Base		100.660882	71,399.79	98.406600	69,800.81	-1,598.98	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	356,913.440	Local		101.308908	361,585.11	97.895880	349,403.55	-12,181.56	0.06
Original Face:	2,000,000.000	Base		101.308908	361,585.11	97.895880	349,403.55	-12,181.56	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	78,665.200	Local		100.093752	78,738.95	96.348380	75,792.65	-2,946.30	0.01
Original Face:	2,000,000.000	Base		100.093752	78,738.95	96.348380	75,792.65	-2,946.30	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
	3,000,000.000	Local		99.239691	2,977,190.73	97.757740	2,932,732.20	-44,458.53	0.51
Original Face:	3,000,000.000	Base		99.239691	2,977,190.73	97.757740	2,932,732.20	-44,458.53	0.51
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1					2.689000	25 Dec 2024		
	874,703.230	Local		99.643119	871,581.58	98.618360	862,617.98	-8,963.60	0.15
Original Face:	5,990,000.000	Base		99.643119	871,581.58	98.618360	862,617.98	-8,963.60	0.15
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	4,366,283.630	Local		98.295309	4,291,851.97	98.689430	4,309,060.43	17,208.46	0.76
Original Face:	11,779,000.000	Base		98.295309	4,291,851.97	98.689430	4,309,060.43	17,208.46	0.76
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	123,750.390	Local		98.869822	122,351.79	98.791370	122,254.71	-97.08	0.02
Original Face:	5,500,000.000	Base		98.869822	122,351.79	98.791370	122,254.71	-97.08	0.02
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.530000	25 Oct 2026		
	3,048,816.410	Local		99.657930	3,038,387.33	98.950410	3,016,816.34	-21,570.99	0.53
Original Face:	5,000,000.000	Base		99.657930	3,038,387.33	98.950410	3,016,816.34	-21,570.99	0.53
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,315,039.460	Local		97.652273	1,284,165.92	97.106330	1,276,986.56	-7,179.36	0.22
Original Face:	1,466,009.000	Base		97.652273	1,284,165.92	97.106330	1,276,986.56	-7,179.36	0.22

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026			
		18,715.440	Local	100.579842	18,823.96	96.536541	18,067.24	-756.72	0.00
Original Face:		500,000.000	Base	100.579842	18,823.96	96.536541	18,067.24	-756.72	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		770,234.300	Local	100.384857	773,198.60	95.420186	734,959.00	-38,239.60	0.13
Original Face:		5,000,000.000	Base	100.384857	773,198.60	95.420186	734,959.00	-38,239.60	0.13
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034			
		1,256,120.460	Local	103.342483	1,298,106.07	97.951961	1,230,394.62	-67,711.45	0.22
Original Face:		7,000,000.000	Base	103.342483	1,298,106.07	97.951961	1,230,394.62	-67,711.45	0.22
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		1,373,872.640	Local	101.617996	1,396,101.85	98.215720	1,349,358.91	-46,742.94	0.24
Original Face:		7,000,000.000	Base	101.617996	1,396,101.85	98.215720	1,349,358.91	-46,742.94	0.24
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		67,439.550	Local	104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.01
Original Face:		5,000,000.000	Base	104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034			
		852,046.510	Local	101.752848	866,981.59	96.129816	819,070.74	-47,910.85	0.14
Original Face:		7,000,000.000	Base	101.752848	866,981.59	96.129816	819,070.74	-47,910.85	0.14
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027			
		2,000,000.000	Local	97.368329	1,947,366.57	94.038080	1,880,761.60	-66,604.97	0.33
Original Face:		2,000,000.000	Base	97.368329	1,947,366.57	94.038080	1,880,761.60	-66,604.97	0.33
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033			
		5,750,000.000	Local	99.796015	5,738,270.88	93.241560	5,361,389.70	-376,881.18	0.94
Original Face:		5,750,000.000	Base	99.796015	5,738,270.88	93.241560	5,361,389.70	-376,881.18	0.94
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,000,000.000	Local	100.781840	6,046,910.42	97.933640	5,876,018.40	-170,892.02	1.03
Original Face:		6,000,000.000	Base	100.781840	6,046,910.42	97.933640	5,876,018.40	-170,892.02	1.03
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063			
		4,561,122.800	Local	97.890214	4,464,892.87	97.954285	4,467,815.23	2,922.36	0.78
Original Face:		5,000,000.000	Base	97.890214	4,464,892.87	97.954285	4,467,815.23	2,922.36	0.78

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375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027			
		5,000,000.000	Local	99.953421	4,997,671.04	89.041748	4,452,087.40	-545,583.64	0.78
			Base	99.953421	4,997,671.04	89.041748	4,452,087.40	-545,583.64	0.78
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030			
		1,200,000.000	Local	104.104678	1,249,256.13	87.957547	1,055,490.56	-193,765.57	0.19
			Base	104.104678	1,249,256.13	87.957547	1,055,490.56	-193,765.57	0.19
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.900000	10 Sep 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.872527	4,993,626.35	-6,373.65	0.88
			Base	100.000000	5,000,000.00	99.872527	4,993,626.35	-6,373.65	0.88
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.220000	10 Sep 2027			
		2,600,000.000	Local	99.704687	2,592,321.86	98.019849	2,548,516.07	-43,805.79	0.45
			Base	99.704687	2,592,321.86	98.019849	2,548,516.07	-43,805.79	0.45
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.175795	4,958,789.75	-41,210.25	0.87
			Base	100.000000	5,000,000.00	99.175795	4,958,789.75	-41,210.25	0.87
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	90.048582	4,502,429.10	-497,570.90	0.79
			Base	100.000000	5,000,000.00	90.048582	4,502,429.10	-497,570.90	0.79
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	97.241788	4,862,089.40	-137,910.60	0.85
			Base	100.000000	5,000,000.00	97.241788	4,862,089.40	-137,910.60	0.85
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040			
		98,378.420	Local	99.857875	98,238.60	95.214310	93,670.33	-4,568.27	0.02
		Original Face: 3,000,000.000	Base	99.857875	98,238.60	95.214310	93,670.33	-4,568.27	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046			
		163,394.250	Local	96.810341	158,182.53	87.521600	143,005.26	-15,177.27	0.03
		Original Face: 675,000.000	Base	96.810341	158,182.53	87.521600	143,005.26	-15,177.27	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		258,871.050	Local	100.704227	260,694.09	86.632390	224,266.18	-36,427.91	0.04
		Original Face: 5,000,000.000	Base	100.704227	260,694.09	86.632390	224,266.18	-36,427.91	0.04

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38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057			
		455,070.400	Local	96.402840	438,700.79	83.378580	379,431.24	-59,269.55	0.07
Original Face:		1,600,000.000	Base	96.402840	438,700.79	83.378580	379,431.24	-59,269.55	0.07
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
		2,677,729.420	Local	101.258769	2,711,435.86	94.354894	2,526,568.76	-184,867.10	0.44
Original Face:		5,000,000.000	Base	101.258769	2,711,435.86	94.354894	2,526,568.76	-184,867.10	0.44
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069			
		2,529,052.440	Local	101.874461	2,576,458.55	97.051460	2,454,482.32	-121,976.23	0.43
Original Face:		10,465,550.000	Base	101.874461	2,576,458.55	97.051460	2,454,482.32	-121,976.23	0.43
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067			
		3,219,077.720	Local	100.544662	3,236,610.82	96.191550	3,096,480.75	-140,130.07	0.54
Original Face:		7,878,829.000	Base	100.544662	3,236,610.82	96.191550	3,096,480.75	-140,130.07	0.54
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.440000	20 Aug 2070			
		3,024,143.150	Local	103.585278	3,132,567.10	100.563350	3,041,179.66	-91,387.44	0.53
Original Face:		5,000,000.000	Base	103.585278	3,132,567.10	100.563350	3,041,179.66	-91,387.44	0.53
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.590000	20 Aug 2070			
		3,024,913.050	Local	104.580427	3,163,466.97	101.158220	3,059,948.20	-103,518.77	0.54
Original Face:		5,000,000.000	Base	104.580427	3,163,466.97	101.158220	3,059,948.20	-103,518.77	0.54
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030			
		3,268,561.240	Local	100.510294	3,285,240.51	98.105270	3,206,630.83	-78,609.68	0.56
Original Face:		6,180,040.000	Base	100.510294	3,285,240.51	98.105270	3,206,630.83	-78,609.68	0.56
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049			
		1,081,537.450	Local	100.494101	1,086,881.34	88.317200	955,183.59	-131,697.75	0.17
Original Face:		6,993,000.000	Base	100.494101	1,086,881.34	88.317200	955,183.59	-131,697.75	0.17
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.724910	20 Jul 2067			
		3,059,598.210	Local	97.692403	2,988,995.00	98.234000	3,005,565.71	16,570.71	0.53
Original Face:		7,000,000.000	Base	97.692403	2,988,995.00	98.234000	3,005,565.71	16,570.71	0.53
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048			
		4,462,215.890	Local	98.233954	4,383,411.11	98.703970	4,404,384.23	20,973.12	0.77
Original Face:		5,000,000.000	Base	98.233954	4,383,411.11	98.703970	4,404,384.23	20,973.12	0.77

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38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA						6.000000	20 Feb 2050		
	4,850,641.390	Local		100.612240	4,880,338.94	102.754250	4,984,240.18	103,901.24	0.88	
Original Face:	5,000,000.000	Base		100.612240	4,880,338.94	102.754250	4,984,240.18	103,901.24	0.88	
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA						6.000000	20 Nov 2049		
	2,546,888.060	Local		99.891262	2,544,118.63	102.419510	2,608,510.27	64,391.64	0.46	
Original Face:	2,628,000.000	Base		99.891262	2,544,118.63	102.419510	2,608,510.27	64,391.64	0.46	
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA						6.000000	20 Nov 2049		
	4,861,010.970	Local		99.976691	4,859,877.91	102.100460	4,963,114.56	103,236.65	0.87	
Original Face:	5,000,000.000	Base		99.976691	4,859,877.91	102.100460	4,963,114.56	103,236.65	0.87	
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA						5.000000	20 Jun 2044		
	5,000,000.000	Local		98.719047	4,935,952.34	100.247695	5,012,384.75	76,432.41	0.88	
Original Face:	5,000,000.000	Base		98.719047	4,935,952.34	100.247695	5,012,384.75	76,432.41	0.88	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9						0.900000	01 Jun 2025		
	1,500,000.000	Local		99.947620	1,499,214.30	94.795229	1,421,928.44	-77,285.86	0.25	
		Base		99.947620	1,499,214.30	94.795229	1,421,928.44	-77,285.86	0.25	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5						2.500000	15 Apr 2027		
	5,000,000.000	Local		99.772784	4,988,639.19	94.264059	4,713,202.95	-275,436.24	0.83	
		Base		99.772784	4,988,639.19	94.264059	4,713,202.95	-275,436.24	0.83	
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25						4.250000	15 Jan 2029		
	5,000,000.000	Local		99.794603	4,989,730.17	100.266643	5,013,332.15	23,601.98	0.88	
		Base		99.794603	4,989,730.17	100.266643	5,013,332.15	23,601.98	0.88	
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35						4.350000	15 Jun 2029		
	7,000,000.000	Local		99.915405	6,994,078.35	99.480400	6,963,628.00	-30,450.35	1.22	
		Base		99.915405	6,994,078.35	99.480400	6,963,628.00	-30,450.35	1.22	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5						5.500000	15 Oct 2040		
	1,000,000.000	Local		140.719301	1,407,193.01	104.362008	1,043,620.08	-363,572.93	0.18	
		Base		140.719301	1,407,193.01	104.362008	1,043,620.08	-363,572.93	0.18	
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR						3.960000	29 Jan 2027		
	3,212,000.000	Local		97.290184	3,124,960.72	97.714817	3,138,599.92	13,639.20	0.55	
		Base		97.290184	3,124,960.72	97.714817	3,138,599.92	13,639.20	0.55	

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				6.000000	10 Dec 2025			
		5,000,000.000	Local	100.047369	5,002,368.44	99.831098	4,991,554.90	-10,813.54	0.88
			Base	100.047369	5,002,368.44	99.831098	4,991,554.90	-10,813.54	0.88
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4				3.800000	15 May 2029			
		3,750,000.000	Local	99.973690	3,749,013.38	97.406470	3,652,742.63	-96,270.75	0.64
		Original Face: 3,750,000.000	Base	99.973690	3,749,013.38	97.406470	3,652,742.63	-96,270.75	0.64
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		5,000,000.000	Local	99.446318	4,972,315.91	71.357329	3,567,866.45	-1,404,449.46	0.63
			Base	99.446318	4,972,315.91	71.357329	3,567,866.45	-1,404,449.46	0.63
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.822385	4,991,119.25	90.109605	4,505,480.25	-485,639.00	0.79
			Base	99.822385	4,991,119.25	90.109605	4,505,480.25	-485,639.00	0.79
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		2,500,000.000	Local	99.866636	2,496,665.89	99.987247	2,499,681.18	3,015.29	0.44
			Base	99.866636	2,496,665.89	99.987247	2,499,681.18	3,015.29	0.44
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027			
		5,000,000.000	Local	105.738629	5,286,931.45	103.955092	5,197,754.60	-89,176.85	0.91
			Base	105.738629	5,286,931.45	103.955092	5,197,754.60	-89,176.85	0.91
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.914904	4,945,745.21	64.951562	3,247,578.10	-1,698,167.11	0.57
			Base	98.914904	4,945,745.21	64.951562	3,247,578.10	-1,698,167.11	0.57
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		10,000,000.000	Local	100.195132	10,019,513.15	98.701543	9,870,154.30	-149,358.85	1.73
			Base	100.195132	10,019,513.15	98.701543	9,870,154.30	-149,358.85	1.73
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028			
		5,000,000.000	Local	99.989739	4,999,486.97	102.576484	5,128,824.20	129,337.23	0.90
			Base	99.989739	4,999,486.97	102.576484	5,128,824.20	129,337.23	0.90
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	0.79
			Base	99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	0.79

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: December 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
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,500,000.000	Local		100.148938	2,503,723.45	100.903169	2,522,579.23	18,855.78	0.44
		Base		100.148938	2,503,723.45	100.903169	2,522,579.23	18,855.78	0.44
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.760063	3,491,602.22	86.042620	3,011,491.70	-480,110.52	0.53
		Base		99.760063	3,491,602.22	86.042620	3,011,491.70	-480,110.52	0.53
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local		99.887736	998,877.36	98.731808	987,318.08	-11,559.28	0.17
		Base		99.887736	998,877.36	98.731808	987,318.08	-11,559.28	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local		99.978614	4,998,930.70	93.326790	4,666,339.50	-332,591.20	0.82
		Base		99.978614	4,998,930.70	93.326790	4,666,339.50	-332,591.20	0.82
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local		106.900896	5,345,044.81	91.983373	4,599,168.65	-745,876.16	0.81
		Base		106.900896	5,345,044.81	91.983373	4,599,168.65	-745,876.16	0.81
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local		99.802224	9,980,222.39	84.351330	8,435,133.00	-1,545,089.39	1.48
		Base		99.802224	9,980,222.39	84.351330	8,435,133.00	-1,545,089.39	1.48
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.917818	4,995,890.91	86.486824	4,324,341.20	-671,549.71	0.76
		Base		99.917818	4,995,890.91	86.486824	4,324,341.20	-671,549.71	0.76
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					5.400000	18 Nov 2027		
	2,500,000.000	Local		100.000000	2,500,000.00	98.631000	2,465,775.00	-34,225.00	0.43
		Base		100.000000	2,500,000.00	98.631000	2,465,775.00	-34,225.00	0.43
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.000000	14 Feb 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	97.985092	4,899,254.60	-100,745.40	0.86
		Base		100.000000	5,000,000.00	97.985092	4,899,254.60	-100,745.40	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	100.000766	5,000,038.30	38.30	0.88
		Base		100.000000	5,000,000.00	100.000766	5,000,038.30	38.30	0.88

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.450000	03 Mar 2027			
		5,000,000.000	Local 100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55		0.87
			Base 100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55		0.87
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047			
		3,804,699.140	Local 100.000000	3,804,699.14	98.496533	3,747,496.74	-57,202.40		0.66
Original Face:		5,000,000.000	Base 100.000000	3,804,699.14	98.496533	3,747,496.74	-57,202.40		0.66
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local 99.918924	4,995,946.19	85.147018	4,257,350.90	-738,595.29		0.75
			Base 99.918924	4,995,946.19	85.147018	4,257,350.90	-738,595.29		0.75
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local 99.892723	4,994,636.14	102.909560	5,145,478.00	150,841.86		0.90
			Base 99.892723	4,994,636.14	102.909560	5,145,478.00	150,841.86		0.90
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local 99.783950	2,993,518.51	88.341698	2,650,250.94	-343,267.57		0.47
			Base 99.783950	2,993,518.51	88.341698	2,650,250.94	-343,267.57		0.47
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local 100.000000	4,000,000.00	98.552087	3,942,083.48	-57,916.52		0.69
			Base 100.000000	4,000,000.00	98.552087	3,942,083.48	-57,916.52		0.69
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local 99.979463	2,499,486.58	91.572851	2,289,321.28	-210,165.30		0.40
			Base 99.979463	2,499,486.58	91.572851	2,289,321.28	-210,165.30		0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local 99.847414	4,992,370.69	97.916469	4,895,823.45	-96,547.24		0.86
			Base 99.847414	4,992,370.69	97.916469	4,895,823.45	-96,547.24		0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local 99.988614	2,999,658.42	97.893000	2,936,790.00	-62,868.42		0.52
			Base 99.988614	2,999,658.42	97.893000	2,936,790.00	-62,868.42		0.52
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local 100.480957	5,024,047.83	100.355469	5,017,773.45	-6,274.38		0.88
			Base 100.480957	5,024,047.83	100.355469	5,017,773.45	-6,274.38		0.88

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	
91282CGG0	US TREASURY N/B 01/25 4.125	5,000,000.000	Local	99.997519	4,999,875.95	99.382812	4,969,140.60	-30,735.35	0.87
			Base	99.997519	4,999,875.95	99.382812	4,969,140.60	-30,735.35	0.87
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3	5,000,000.000	Local	99.873100	4,993,655.01	104.766824	5,238,341.20	244,686.19	0.92
			Base	99.873100	4,993,655.01	104.766824	5,238,341.20	244,686.19	0.92
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	2,000,000.000	Local	99.925473	1,998,509.46	82.517871	1,650,357.42	-348,152.04	0.29
			Base	99.925473	1,998,509.46	82.517871	1,650,357.42	-348,152.04	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.046827	5,002,341.35	2,341.35	0.88
			Base	100.000000	5,000,000.00	100.046827	5,002,341.35	2,341.35	0.88
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A	3,830,000.000	Local	96.729296	3,704,732.04	96.591050	3,699,437.22	-5,294.82	0.65
		Original Face:	3,830,000.000	Base	96.729296	3,704,732.04	96.591050	3,699,437.22	-5,294.82
92826CAM4	VISA INC SR UNSECURED 04/30 2.05	5,000,000.000	Local	103.197193	5,159,859.63	87.993478	4,399,673.90	-760,185.73	0.77
			Base	103.197193	5,159,859.63	87.993478	4,399,673.90	-760,185.73	0.77
92826CAP7	VISA INC SR UNSECURED 08/27 0.75	5,000,000.000	Local	99.943579	4,997,178.96	88.514445	4,425,722.25	-571,456.71	0.78
			Base	99.943579	4,997,178.96	88.514445	4,425,722.25	-571,456.71	0.78
931142FB4	WALMART INC SR UNSECURED 04/28 3.9	2,000,000.000	Local	99.839905	1,996,798.09	99.025774	1,980,515.48	-16,282.61	0.35
			Base	99.839905	1,996,798.09	99.025774	1,980,515.48	-16,282.61	0.35
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1	5,000,000.000	Local	97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	0.86
			Base	97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	0.86
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3	484,408.180	Local	94.649533	458,490.08	96.616430	468,017.89	9,527.81	0.08
		Original Face:	520,000.000	Base	94.649533	458,490.08	96.616430	468,017.89	9,527.81

Holdings

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STATE OF ARIZONA
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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		529,360,153.310	Local	531,423,063.99		501,838,545.04	-29,584,518.95	88.12
Original Face:		271,431,573.000	Base	531,423,063.99		501,838,545.04	-29,584,518.95	88.12
FIXED INCOME Total								
		529,360,153.310	Base	531,423,063.99		501,838,545.04	-29,584,518.95	88.12
Original Face:		271,431,573.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		596,882,245.620	Base	598,856,636.86		569,272,117.94	-29,584,518.92	100.00
Original Face:		271,431,573.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		49,999.980	Local	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
			Base	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00

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

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

00915SAJ1	AIR PRODUCTS + CHEMI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		18,160,000.000	Local	99.746889	18,114,035.02	99.746889	18,114,035.04	0.02	0.52
			Base	99.746889	18,114,035.02	99.746889	18,114,035.04	0.02	0.52

00915SC42	AIR PRODUCTS + CHEMI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.053250	24,763,312.50	99.020633	24,755,158.25	-8,154.25	0.71
			Base	99.053250	24,763,312.50	99.020633	24,755,158.25	-8,154.25	0.71

06369LCR4	BANK MONTREAL DISC COML PAPER	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	98.698000	24,674,500.00	98.707325	24,676,831.25	2,331.25	0.71
			Base	98.698000	24,674,500.00	98.707325	24,676,831.25	2,331.25	0.71

08465RAJ0	BERKSHIRE HATHAWAY ENE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		23,425,000.000	Local	99.742639	23,364,713.16	99.742639	23,364,713.19	0.03	0.67
			Base	99.742639	23,364,713.16	99.742639	23,364,713.19	0.03	0.67

11563VAQ0	BROWN FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.653083	24,913,270.83	99.653083	24,913,270.75	-0.08	0.72
			Base	99.653083	24,913,270.83	99.653083	24,913,270.75	-0.08	0.72

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	
13608ABL9	CANADIAN IMPERIAL BK				5.170000	20 Feb 2024			
		25,000,000.000	Local	99.281944	24,820,486.11	99.281944	24,820,486.00	-0.11	0.71
			Base	99.281944	24,820,486.11	99.281944	24,820,486.00	-0.11	0.71
138994009	CANTOR FITZGERALD REPO REPO				5.370000	02 Jan 2024			
		550,000,000.000	Local	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	15.80
			Base	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	15.80
138994009	CANTOR FITZGERALD REPO REPO				5.430000	02 Jan 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.29
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.29
138994009	CANTOR FITZGERALD REPO REPO				5.400000	12 Jan 2024			
		48,000,000.000	Local	100.000000	48,000,000.00	100.000000	48,000,000.00	0.00	1.38
			Base	100.000000	48,000,000.00	100.000000	48,000,000.00	0.00	1.38
138994009	CANTOR FITZGERALD REPO REPO				5.400000	16 Jan 2024			
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.15
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.15
17327ACM7	CITIGROUP GLOBAL MKTS INC S				5.600000	21 Mar 2024			
		25,000,000.000	Local	98.755556	24,688,888.89	98.743472	24,685,868.00	-3,020.89	0.71
			Base	98.755556	24,688,888.89	98.743472	24,685,868.00	-3,020.89	0.71
18905LA43	CLOROX COMPANY THE				5.550000	04 Jan 2024			
		10,000,000.000	Local	99.953750	9,995,375.00	99.953750	9,995,375.00	0.00	0.29
			Base	99.953750	9,995,375.00	99.953750	9,995,375.00	0.00	0.29
19121AA84	COCA COLA COMPANY				5.370000	08 Jan 2024			
		20,000,000.000	Local	99.895583	19,979,116.67	99.895583	19,979,116.60	-0.07	0.57
			Base	99.895583	19,979,116.67	99.895583	19,979,116.60	-0.07	0.57
19121AEM9	COCA COLA COMPANY				5.100000	21 May 2024			
		15,000,000.000	Local	98.002500	14,700,375.00	97.967920	14,695,188.00	-5,187.00	0.42
			Base	98.002500	14,700,375.00	97.967920	14,695,188.00	-5,187.00	0.42
19121AEN7	COCA COLA COMPANY				5.330000	22 May 2024			
		25,000,000.000	Local	97.897611	24,474,402.78	97.954694	24,488,673.50	14,270.72	0.70
			Base	97.897611	24,474,402.78	97.954694	24,488,673.50	14,270.72	0.70

& 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

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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	
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024			
		10,000,000.000	Local	97.112500	9,711,250.00	97.234519	9,723,451.90	12,201.90	0.28
			Base	97.112500	9,711,250.00	97.234519	9,723,451.90	12,201.90	0.28
22599G006	CREDIT AGRICOLE REPO REPO				5.300000	02 Jan 2024			
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.18
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.18
24422LBL6	JOHN DEERE CAPITAL C				5.420000	20 Feb 2024			
		25,000,000.000	Local	99.247222	24,811,805.56	99.247222	24,811,805.50	-0.06	0.71
			Base	99.247222	24,811,805.56	99.247222	24,811,805.50	-0.06	0.71
26244HC43	DUKE ENERGY CORP				5.600000	04 Mar 2024			
		10,000,000.000	Local	99.020000	9,902,000.00	98.964900	9,896,490.00	-5,510.00	0.28
			Base	99.020000	9,902,000.00	98.964900	9,896,490.00	-5,510.00	0.28
38346LAS5	GOTHAM FDG CORP				5.570000	26 Jan 2024			
		10,000,000.000	Local	99.613194	9,961,319.44	99.613194	9,961,319.40	-0.04	0.29
			Base	99.613194	9,961,319.44	99.613194	9,961,319.40	-0.04	0.29
47816FB75	JOHNSON + JOHNSON				5.300000	07 Feb 2024			
		25,000,000.000	Local	99.455278	24,863,819.44	99.455278	24,863,819.50	0.06	0.71
			Base	99.455278	24,863,819.44	99.455278	24,863,819.50	0.06	0.71
51843TAQ3	ESTEE LAUDER COMPANI				5.390000	24 Jan 2024			
		20,000,000.000	Local	99.655639	19,931,127.78	99.655639	19,931,127.80	0.02	0.57
			Base	99.655639	19,931,127.78	99.655639	19,931,127.80	0.02	0.57
53245PAP3	ELI LILLY + COMPANY				5.340000	23 Jan 2024			
		25,000,000.000	Local	99.673667	24,918,416.67	99.673667	24,918,416.75	0.08	0.72
			Base	99.673667	24,918,416.67	99.673667	24,918,416.75	0.08	0.72
59157TC50	METLIFE SHORT TERM FDG				5.460000	05 Mar 2024			
		15,000,000.000	Local	99.029333	14,854,400.00	99.008896	14,851,334.40	-3,065.60	0.43
			Base	99.029333	14,854,400.00	99.008896	14,851,334.40	-3,065.60	0.43
59515MAN5	MICROSOFT CORP				5.370000	22 Jan 2024			
		25,000,000.000	Local	99.686750	24,921,687.50	99.686750	24,921,687.50	0.00	0.72
			Base	99.686750	24,921,687.50	99.686750	24,921,687.50	0.00	0.72

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	
63307LAG6	NATIONAL BK OF CANAD	4,000,000.000	Local	99.769583	3,990,783.33	99.769583	3,990,783.33	0.00	0.11
			Base	99.769583	3,990,783.33	99.769583	3,990,783.33	0.00	0.11
64105GC10	NESTLE CAP CORP	25,000,000.000	Local	99.125000	24,781,250.00	99.093500	24,773,375.00	-7,875.00	0.71
			Base	99.125000	24,781,250.00	99.093500	24,773,375.00	-7,875.00	0.71
65339MBC9	NEXTERA ENERGY CAP HLDGS INC	20,000,000.000	Local	99.332667	19,866,533.33	99.332667	19,866,533.40	0.07	0.57
			Base	99.332667	19,866,533.33	99.332667	19,866,533.40	0.07	0.57
67983TBV7	OLD LINE FUNDING LLC	15,000,000.000	Local	99.095333	14,864,300.00	99.058059	14,858,708.85	-5,591.15	0.43
			Base	99.095333	14,864,300.00	99.058059	14,858,708.85	-5,591.15	0.43
6840C2AH8	ORACLE CORPORATION	20,000,000.000	Local	99.747556	19,949,511.11	99.747556	19,949,511.20	0.09	0.57
			Base	99.747556	19,949,511.11	99.747556	19,949,511.20	0.09	0.57
74271TAP8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.72
			Base	99.672444	24,918,111.11	99.672444	24,918,111.00	-0.11	0.72
74271TB93	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.419333	24,854,833.33	99.419333	24,854,833.25	-0.08	0.71
			Base	99.419333	24,854,833.33	99.419333	24,854,833.25	-0.08	0.71
78015CGF3	ROYAL BK CDA	20,000,000.000	Local	96.951111	19,390,222.22	97.058900	19,411,780.00	21,557.78	0.56
			Base	96.951111	19,390,222.22	97.058900	19,411,780.00	21,557.78	0.56
9113A2B54	UNITED PARCEL SERVIC	25,000,000.000	Local	99.477917	24,869,479.17	99.477917	24,869,479.25	0.08	0.71
			Base	99.477917	24,869,479.17	99.477917	24,869,479.25	0.08	0.71
912796Z28	TREASURY BILL 02/24 0.00000	40,000,000.000	Local	99.305222	39,722,088.89	99.305222	39,722,088.80	-0.09	1.14
			Base	99.305222	39,722,088.89	99.305222	39,722,088.80	-0.09	1.14

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Books Closed

Prepared by State Street

Holdings

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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
912797FW2	TREASURY BILL 01/24 0.00000				5.253600	04 Jan 2024		
	40,000,000.000	Local	99.956220	39,982,488.00	99.956220	39,982,488.00	0.00	1.15
		Base	99.956220	39,982,488.00	99.956220	39,982,488.00	0.00	1.15
912797GE1	TREASURY BILL 02/24 0.00000				5.287000	01 Feb 2024		
	20,000,000.000	Local	99.544731	19,908,946.11	99.544731	19,908,946.20	0.09	0.57
		Base	99.544731	19,908,946.11	99.544731	19,908,946.20	0.09	0.57
921FRK000	BMO TRIPARTY MTGE CLAS//ISIT/RTRP MATU//20121224				5.290000	02 Jan 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.31
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.31
926NKW009	AMHERST PIERPONT 04/15 VAR				5.350000	02 Jan 2024		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	17.24
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	17.24
926NKW009	AMHERST PIERPONT 04/15 VAR				5.380000	16 Jan 2024		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.01
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.01
926NKW009	AMHERST PIERPONT 04/15 VAR				5.380000	19 Jan 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.15
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.15
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	29 Jan 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.44
979QHR003	SOUTH STREET REPO				5.000000	02 Jan 2024		
	297,500,000.000	Local	100.000000	297,500,000.00	100.000000	297,500,000.00	0.00	8.55
		Base	100.000000	297,500,000.00	100.000000	297,500,000.00	0.00	8.55
979QHR003	SOUTH STREET REPO				5.440000	02 Jan 2024		
	233,049,667.360	Local	100.000000	233,049,667.36	100.000000	233,049,667.36	0.00	6.70
		Base	100.000000	233,049,667.36	100.000000	233,049,667.36	0.00	6.70
985FHY004	NETBANK UFJ REPO				5.330000	02 Jan 2024		
	95,049,495.100	Local	100.000000	95,049,495.10	100.000000	95,049,495.10	0.00	2.73
		Base	100.000000	95,049,495.10	100.000000	95,049,495.10	0.00	2.73

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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
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US DOLLAR Total

	3,149,184,162.460	Local		3,144,062,011.41		3,144,073,969.07	11,957.66	90.33
		Base		3,144,062,011.41		3,144,073,969.07	11,957.66	90.33

CASH EQUIVALENT Total

	3,149,184,162.460	Base		3,144,062,011.41		3,144,073,969.07	11,957.66	90.33
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EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	70,362,153.900	Local	1.000000	70,362,153.90	1.000000	70,362,153.90	0.00	2.02
		Base	1.000000	70,362,153.90	1.000000	70,362,153.90	0.00	2.02

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	48,890,606.210	Local	1.000000	48,890,606.21	1.000000	48,890,606.21	0.00	1.40
		Base	1.000000	48,890,606.21	1.000000	48,890,606.21	0.00	1.40

61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	167,540,368.010	Local	1.000000	167,540,368.01	1.000000	167,540,368.01	0.00	4.81
		Base	1.000000	167,540,368.01	1.000000	167,540,368.01	0.00	4.81

US DOLLAR Total

	286,793,128.120	Local		286,793,128.12		286,793,128.12	0.00	8.24
		Base		286,793,128.12		286,793,128.12	0.00	8.24

EQUITY Total

	286,793,128.120	Base		286,793,128.12		286,793,128.12	0.00	8.24
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912796ZY8	TREASURY BILL 01/24 0.00000					25 Jan 2024		
	20,000,000.000	Local	99.649000	19,929,800.00	99.663130	19,932,626.00	2,826.00	0.57
		Base	99.649000	19,929,800.00	99.663130	19,932,626.00	2,826.00	0.57

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	
912797GC5	TREASURY BILL 01/24 0.00000				0.010000	11 Jan 2024			
		30,000,000.000	Local	99.853053	29,955,915.84	99.869329	29,960,798.70	4,882.86	0.86
			Base	99.853053	29,955,915.84	99.869329	29,960,798.70	4,882.86	0.86
US DOLLAR Total									
		50,000,000.000	Local		49,885,715.84		49,893,424.70	7,708.86	1.43
			Base		49,885,715.84		49,893,424.70	7,708.86	1.43
FIXED INCOME Total									
		50,000,000.000	Base		49,885,715.84		49,893,424.70	7,708.86	1.43

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
FUND Total								
		3,486,027,290.560	Base	3,480,790,855.35		3,480,810,521.87	19,666.52	100.00

Holdings

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



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
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.03
			Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.010	Local	50,000.01		50,000.01	0.00	0.03
		Base	50,000.01		50,000.01	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.010	Base	50,000.01		50,000.01	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

91842JAC3	VW CR INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.826444	4,991,322.22	99.826444	4,991,322.20	-0.02	2.66
			Base	99.826444	4,991,322.22	99.826444	4,991,322.20	-0.02	2.66

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		18,810,075.300	Local	100.000000	18,810,075.30	100.000000	18,810,075.30	0.00	10.01
			Base	100.000000	18,810,075.30	100.000000	18,810,075.30	0.00	10.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,810,075.300	Local	23,801,397.52		23,801,397.50	-0.02	12.67
		Base	23,801,397.52		23,801,397.50	-0.02	12.67

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,810,075.300	Base	23,801,397.52		23,801,397.50	-0.02	12.67

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

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Base Currency: 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	99.994201	4,999,710.07	92.216705	4,610,835.25	-388,874.82	2.45
			Base	99.994201	4,999,710.07	92.216705	4,610,835.25	-388,874.82	2.45
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		5,000,000.000	Local	99.824832	4,991,241.61	89.430736	4,471,536.80	-519,704.81	2.38
			Base	99.824832	4,991,241.61	89.430736	4,471,536.80	-519,704.81	2.38
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,000,000.000	Local	98.767363	4,938,368.13	88.205628	4,410,281.40	-528,086.73	2.35
			Base	98.767363	4,938,368.13	88.205628	4,410,281.40	-528,086.73	2.35
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	2.54
			Base	99.867413	4,993,370.65	95.353953	4,767,697.65	-225,673.00	2.54
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.705888	3,489,706.08	86.314280	3,020,999.80	-468,706.28	1.61
			Base	99.705888	3,489,706.08	86.314280	3,020,999.80	-468,706.28	1.61
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	90.958121	2,273,953.03	-226,046.97	1.21
			Base	100.000000	2,500,000.00	90.958121	2,273,953.03	-226,046.97	1.21
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	105.024051	2,625,601.27	97.350463	2,433,761.58	-191,839.69	1.30
			Base	105.024051	2,625,601.27	97.350463	2,433,761.58	-191,839.69	1.30
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		2,500,000.000	Local	100.000000	2,500,000.00	98.878598	2,471,964.95	-28,035.05	1.32
			Base	100.000000	2,500,000.00	98.878598	2,471,964.95	-28,035.05	1.32
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				5.000000	24 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.027825	4,951,391.25	-48,608.75	2.64
			Base	100.000000	5,000,000.00	99.027825	4,951,391.25	-48,608.75	2.64
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.967366	4,998,368.32	98.853944	4,942,697.20	-55,671.12	2.63
			Base	99.967366	4,998,368.32	98.853944	4,942,697.20	-55,671.12	2.63

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09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.950646	2,498,766.15	89.448136	2,236,203.40	-262,562.75	1.19	
		Base	99.950646	2,498,766.15	89.448136	2,236,203.40	-262,562.75	1.19	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.932233	4,996,611.63	90.220562	4,511,028.10	-485,583.53	2.40	
		Base	99.932233	4,996,611.63	90.220562	4,511,028.10	-485,583.53	2.40	
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
	652,329.140	Local	94.391463	615,743.02	94.683960	617,651.06	1,908.04	0.33	
Original Face:	675,000.000	Base	94.391463	615,743.02	94.683960	617,651.06	1,908.04	0.33	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,603,364.980	Local	95.682115	3,447,775.84	86.362880	3,111,969.77	-335,806.07	1.66	
Original Face:	5,000,000.000	Base	95.682115	3,447,775.84	86.362880	3,111,969.77	-335,806.07	1.66	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	2,579,690.910	Local	98.188198	2,532,952.01	89.840090	2,317,596.64	-215,355.37	1.23	
Original Face:	3,000,000.000	Base	98.188198	2,532,952.01	89.840090	2,317,596.64	-215,355.37	1.23	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local	99.957799	4,997,889.94	98.641763	4,932,088.15	-65,801.79	2.63	
		Base	99.957799	4,997,889.94	98.641763	4,932,088.15	-65,801.79	2.63	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.433597	2,485,839.93	83.536608	2,088,415.20	-397,424.73	1.11	
		Base	99.433597	2,485,839.93	83.536608	2,088,415.20	-397,424.73	1.11	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	95.184822	2,379,620.55	-120,379.45	1.27	
		Base	100.000000	2,500,000.00	95.184822	2,379,620.55	-120,379.45	1.27	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.800000	15 May 2036		
	130,353.920	Local	99.909845	130,236.40	99.183531	129,289.62	-946.78	0.07	
Original Face:	16,000,000.000	Base	99.909845	130,236.40	99.183531	129,289.62	-946.78	0.07	
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	590,513.850	Local	101.058841	596,766.45	90.391975	533,777.13	-62,989.32	0.28	
Original Face:	5,000,000.000	Base	101.058841	596,766.45	90.391975	533,777.13	-62,989.32	0.28	

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3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	1,098,930.800	Local	103.706320	1,139,660.69	91.477585	1,005,275.36	-134,385.33	0.54	
Original Face:	10,000,000.000	Base	103.706320	1,139,660.69	91.477585	1,005,275.36	-134,385.33	0.54	
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
	5,000,000.000	Local	90.904849	4,545,242.46	90.286958	4,514,347.90	-30,894.56	2.40	
		Base	90.904849	4,545,242.46	90.286958	4,514,347.90	-30,894.56	2.40	
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local	105.363391	2,634,084.77	103.536134	2,588,403.35	-45,681.42	1.38	
		Base	105.363391	2,634,084.77	103.536134	2,588,403.35	-45,681.42	1.38	
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
	2,500,000.000	Local	105.243378	2,631,084.44	103.573441	2,589,336.03	-41,748.41	1.38	
		Base	105.243378	2,631,084.44	103.573441	2,589,336.03	-41,748.41	1.38	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	116.255902	4,650,236.07	95.467522	3,818,700.88	-831,535.19	2.03	
		Base	116.255902	4,650,236.07	95.467522	3,818,700.88	-831,535.19	2.03	
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08					6.080000	28 Apr 2033		
	4,395,000.000	Local	100.000000	4,395,000.00	99.811928	4,386,734.24	-8,265.76	2.33	
		Base	100.000000	4,395,000.00	99.811928	4,386,734.24	-8,265.76	2.33	
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local	99.922987	2,498,074.67	88.853408	2,221,335.20	-276,739.47	1.18	
		Base	99.922987	2,498,074.67	88.853408	2,221,335.20	-276,739.47	1.18	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	363,030.700	Local	99.881787	362,601.55	90.204360	327,469.52	-35,132.03	0.17	
Original Face:	2,000,000.000	Base	99.881787	362,601.55	90.204360	327,469.52	-35,132.03	0.17	
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	2,700,000.000	Local	99.933342	2,698,200.24	81.889287	2,211,010.75	-487,189.49	1.18	
		Base	99.933342	2,698,200.24	81.889287	2,211,010.75	-487,189.49	1.18	
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
	263,719.400	Local	100.608840	265,325.03	93.121970	245,580.70	-19,744.33	0.13	
Original Face:	5,000,000.000	Base	100.608840	265,325.03	93.121970	245,580.70	-19,744.33	0.13	

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3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	535,370.160 Local	101.310109	542,384.09	97.895880	524,105.33	-18,278.76	0.28	
Original Face:	3,000,000.000 Base	101.310109	542,384.09	97.895880	524,105.33	-18,278.76	0.28	
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,821,868.590 Local	100.867494	2,846,348.13	95.050670	2,682,205.00	-164,143.13	1.43	
Original Face:	5,565,000.000 Base	100.867494	2,846,348.13	95.050670	2,682,205.00	-164,143.13	1.43	
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	1,564,812.810 Local	104.534358	1,635,767.02	97.785570	1,530,161.13	-105,605.89	0.81	
Original Face:	4,494,000.000 Base	104.534358	1,635,767.02	97.785570	1,530,161.13	-105,605.89	0.81	
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	78,665.200 Local	100.093752	78,738.95	96.348380	75,792.65	-2,946.30	0.04	
Original Face:	2,000,000.000 Base	100.093752	78,738.95	96.348380	75,792.65	-2,946.30	0.04	
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	305,231.800 Local	100.304087	306,159.97	91.680570	279,838.25	-26,321.72	0.15	
Original Face:	5,000,000.000 Base	100.304087	306,159.97	91.680570	279,838.25	-26,321.72	0.15	
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	373,800.290 Local	100.306348	374,945.42	91.065410	340,402.77	-34,542.65	0.18	
Original Face:	14,878,168.000 Base	100.306348	374,945.42	91.065410	340,402.77	-34,542.65	0.18	
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	4,517,188.650 Local	99.260741	4,483,794.91	93.101290	4,205,560.90	-278,234.01	2.24	
Original Face:	5,000,000.000 Base	99.260741	4,483,794.91	93.101290	4,205,560.90	-278,234.01	2.24	
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	66,082.200 Local	99.690098	65,877.41	98.271770	64,940.15	-937.26	0.03	
Original Face:	5,000,000.000 Base	99.690098	65,877.41	98.271770	64,940.15	-937.26	0.03	
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	899,618.150 Local	102.971616	926,351.35	94.618422	851,204.50	-75,146.85	0.45	
Original Face:	5,000,000.000 Base	102.971616	926,351.35	94.618422	851,204.50	-75,146.85	0.45	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	770,234.300 Local	100.384857	773,198.60	95.420186	734,959.00	-38,239.60	0.39	
Original Face:	5,000,000.000 Base	100.384857	773,198.60	95.420186	734,959.00	-38,239.60	0.39	

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	162,640.300	Local		105.085031	170,910.61	98.930460	160,900.80	-10,009.81	0.09
Original Face:	10,000,000.000	Base		105.085031	170,910.61	98.930460	160,900.80	-10,009.81	0.09
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,279,105.260	Local		105.682360	1,351,788.63	98.432750	1,259,058.48	-92,730.15	0.67
Original Face:	6,000,000.000	Base		105.682360	1,351,788.63	98.432750	1,259,058.48	-92,730.15	0.67
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	67,439.550	Local		104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.04
Original Face:	5,000,000.000	Base		104.083598	70,193.51	97.505930	65,757.56	-4,435.95	0.04
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.900000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.872527	4,993,626.35	-6,373.65	2.66
		Base		100.000000	5,000,000.00	99.872527	4,993,626.35	-6,373.65	2.66
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					5.000000	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.175795	4,958,789.75	-41,210.25	2.64
		Base		100.000000	5,000,000.00	99.175795	4,958,789.75	-41,210.25	2.64
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,351,683.150	Local		95.071993	1,285,072.11	83.292620	1,125,852.31	-159,219.80	0.60
Original Face:	5,000,000.000	Base		95.071993	1,285,072.11	83.292620	1,125,852.31	-159,219.80	0.60
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	258,871.050	Local		100.704227	260,694.09	86.632390	224,266.18	-36,427.91	0.12
Original Face:	5,000,000.000	Base		100.704227	260,694.09	86.632390	224,266.18	-36,427.91	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,142,183.530	Local		101.258768	2,169,148.65	94.354894	2,021,255.00	-147,893.65	1.08
Original Face:	4,000,000.000	Base		101.258768	2,169,148.65	94.354894	2,021,255.00	-147,893.65	1.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.724910	20 Jul 2067		
	1,311,256.380	Local		97.692403	1,280,997.87	98.234000	1,288,099.59	7,101.72	0.69
Original Face:	3,000,000.000	Base		97.692403	1,280,997.87	98.234000	1,288,099.59	7,101.72	0.69
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	3,809,115.520	Local		99.843127	3,803,140.03	97.350610	3,708,197.19	-94,942.84	1.97
Original Face:	5,675,162.000	Base		99.843127	3,803,140.03	97.350610	3,708,197.19	-94,942.84	1.97

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427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,500,000.000	Local	99.947620	1,499,214.30	94.795229	1,421,928.44	-77,285.86	0.76
			Base	99.947620	1,499,214.30	94.795229	1,421,928.44	-77,285.86	0.76
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				6.000000	10 Dec 2025			
		2,000,000.000	Local	100.047368	2,000,947.36	99.831098	1,996,621.96	-4,325.40	1.06
			Base	100.047368	2,000,947.36	99.831098	1,996,621.96	-4,325.40	1.06
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		2,500,000.000	Local	99.446318	2,486,157.95	71.357329	1,783,933.23	-702,224.72	0.95
			Base	99.446318	2,486,157.95	71.357329	1,783,933.23	-702,224.72	0.95
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.822385	4,991,119.25	90.109605	4,505,480.25	-485,639.00	2.40
			Base	99.822385	4,991,119.25	90.109605	4,505,480.25	-485,639.00	2.40
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		2,500,000.000	Local	99.866636	2,496,665.89	99.987247	2,499,681.18	3,015.29	1.33
			Base	99.866636	2,496,665.89	99.987247	2,499,681.18	3,015.29	1.33
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.914904	4,945,745.21	64.951562	3,247,578.10	-1,698,167.11	1.73
			Base	98.914904	4,945,745.21	64.951562	3,247,578.10	-1,698,167.11	1.73
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	2.39
			Base	99.766759	4,988,337.94	89.714503	4,485,725.15	-502,612.79	2.39
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,500,000.000	Local	100.148938	2,503,723.45	100.903169	2,522,579.23	18,855.78	1.34
			Base	100.148938	2,503,723.45	100.903169	2,522,579.23	18,855.78	1.34
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.760063	3,491,602.22	86.042620	3,011,491.70	-480,110.52	1.60
			Base	99.760063	3,491,602.22	86.042620	3,011,491.70	-480,110.52	1.60
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		1,539,000.000	Local	106.900896	1,645,204.79	91.983373	1,415,624.11	-229,580.68	0.75
			Base	106.900896	1,645,204.79	91.983373	1,415,624.11	-229,580.68	0.75

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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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.917818	4,995,890.91	86.486824	4,324,341.20	-671,549.71	2.30
		Base	99.917818	4,995,890.91	86.486824	4,324,341.20	-671,549.71	2.30
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.450000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55	2.63
		Base	100.000000	5,000,000.00	98.930309	4,946,515.45	-53,484.55	2.63
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.979463	2,499,486.58	91.572851	2,289,321.28	-210,165.30	1.22
		Base	99.979463	2,499,486.58	91.572851	2,289,321.28	-210,165.30	1.22
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.847414	1,996,948.27	97.916469	1,958,329.38	-38,618.89	1.04
		Base	99.847414	1,996,948.27	97.916469	1,958,329.38	-38,618.89	1.04
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	2,500,000.000	Local	100.480956	2,512,023.91	100.355469	2,508,886.73	-3,137.18	1.34
		Base	100.480956	2,512,023.91	100.355469	2,508,886.73	-3,137.18	1.34
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	2.60
		Base	97.324414	4,866,220.68	97.837339	4,891,866.95	25,646.27	2.60
US DOLLAR Total								
	176,731,100.590	Local		177,003,257.48		164,025,829.69	-12,977,427.79	87.30
Original Face:	145,287,330.000	Base		177,003,257.48		164,025,829.69	-12,977,427.79	87.30
FIXED INCOME Total								
	176,731,100.590	Base		177,003,257.48		164,025,829.69	-12,977,427.79	87.30
Original Face:	145,287,330.000							

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Books Closed

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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		200,591,175.900	Base	200,854,655.01		187,877,227.20	-12,977,427.81	100.00
Original Face:		145,287,330.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		270,224.170	Local	1.000000	270,224.17	1.000000	270,224.17	0.00	0.03
			Base	1.000000	270,224.17	1.000000	270,224.17	0.00	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,224.170	Local	270,224.17		270,224.17	0.00	0.03
		Base	270,224.17		270,224.17	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,224.170	Base	270,224.17		270,224.17	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2BM3	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.189667	2,975,690.00	99.189667	2,975,690.00	0.00	0.28
			Base	99.189667	2,975,690.00	99.189667	2,975,690.00	0.00	0.28

0020A2CK6	AT+T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,950,000.000	Local	98.773666	2,913,823.16	98.740450	2,912,843.28	-979.88	0.28
			Base	98.773666	2,913,823.16	98.740450	2,912,843.28	-979.88	0.28

02665JAN0	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.664583	4,983,229.17	99.664583	4,983,229.15	-0.02	0.47
			Base	99.664583	4,983,229.17	99.664583	4,983,229.15	-0.02	0.47

04821TAG0	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.770000	4,988,500.00	99.770000	4,988,500.00	0.00	0.47
			Base	99.770000	4,988,500.00	99.770000	4,988,500.00	0.00	0.47

04821TFE0	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	97.410417	4,870,520.84	97.530307	4,876,515.35	5,994.51	0.46
			Base	97.410417	4,870,520.84	97.530307	4,876,515.35	5,994.51	0.46

Holdings

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

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417JFB3	BANK OF NOVA SCOTIA/THE	5,000,000.000	Local	97.547500	4,877,375.00	97.583208	4,879,160.40	1,785.40	0.46
			Base	97.547500	4,877,375.00	97.583208	4,879,160.40	1,785.40	0.46
06417M4Q5	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	100.481903	5,024,095.15	24,095.15	0.48
			Base	100.000000	5,000,000.00	100.481903	5,024,095.15	24,095.15	0.48
07644AAJ3	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.740278	4,987,013.89	99.740278	4,987,013.89	0.00	0.47
			Base	99.740278	4,987,013.89	99.740278	4,987,013.89	0.00	0.47
07644ABF0	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.310000	4,965,500.00	99.310000	4,965,500.00	0.00	0.47
			Base	99.310000	4,965,500.00	99.310000	4,965,500.00	0.00	0.47
07644ABM5	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.218000	4,960,900.00	99.218000	4,960,900.00	0.00	0.47
			Base	99.218000	4,960,900.00	99.218000	4,960,900.00	0.00	0.47
13738JBP4	CAN AST + CAN LTD JT	5,000,000.000	Local	99.207944	4,960,397.22	99.207944	4,960,397.20	-0.02	0.47
			Base	99.207944	4,960,397.22	99.207944	4,960,397.20	-0.02	0.47
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
138994009	CANTOR FITZGERALD REPO REPO	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.14
			Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.14
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.95
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.95
15963TAG4	CHARIOT FNDG LLC	5,000,000.000	Local	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.47
			Base	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.47

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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
19121AA84	COCA COLA COMPANY	5,000,000.000	Local	99.895583	4,994,779.17	99.895583	08 Jan 2024 4,994,779.15	-0.02	0.47
			Base	99.895583	4,994,779.17	99.895583	4,994,779.15	-0.02	0.47
19121AEM9	COCA COLA COMPANY	5,000,000.000	Local	98.002500	4,900,125.00	97.967920	21 May 2024 4,898,396.00	-1,729.00	0.46
			Base	98.002500	4,900,125.00	97.967920	4,898,396.00	-1,729.00	0.46
19121AGH8	COCA COLA COMPANY 07/24 ZCP	5,000,000.000	Local	97.112500	4,855,625.00	97.234519	17 Jul 2024 4,861,725.95	6,100.95	0.46
			Base	97.112500	4,855,625.00	97.234519	4,861,725.95	6,100.95	0.46
24422LAH6	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.761333	4,988,066.67	99.761333	17 Jan 2024 4,988,066.65	-0.02	0.47
			Base	99.761333	4,988,066.67	99.761333	4,988,066.65	-0.02	0.47
24422LBV4	JOHN DEERE CAPITAL C	1,715,000.000	Local	99.105167	1,699,653.61	99.080219	29 Feb 2024 1,699,225.76	-427.85	0.16
			Base	99.105167	1,699,653.61	99.080219	1,699,225.76	-427.85	0.16
26244HBT9	DUKE ENERGY CORP	5,000,000.000	Local	99.110167	4,955,508.33	99.110167	27 Feb 2024 4,955,508.35	0.02	0.47
			Base	99.110167	4,955,508.33	99.110167	4,955,508.35	0.02	0.47
26244HBT9	DUKE ENERGY CORP	5,000,000.000	Local	99.107000	4,955,350.00	99.107000	27 Feb 2024 4,955,350.00	0.00	0.47
			Base	99.107000	4,955,350.00	99.107000	4,955,350.00	0.00	0.47
26244HC43	DUKE ENERGY CORP	5,000,000.000	Local	99.020000	4,951,000.00	98.964900	04 Mar 2024 4,948,245.00	-2,755.00	0.47
			Base	99.020000	4,951,000.00	98.964900	4,948,245.00	-2,755.00	0.47
30601VAN1	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.678000	4,983,900.00	99.678000	22 Jan 2024 4,983,900.00	0.00	0.47
			Base	99.678000	4,983,900.00	99.678000	4,983,900.00	0.00	0.47
30601VD32	FAIRWAY FINANCE CORP	3,000,000.000	Local	98.545583	2,956,367.50	98.547413	03 Apr 2024 2,956,422.39	54.89	0.28
			Base	98.545583	2,956,367.50	98.547413	2,956,422.39	54.89	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
38346LAK2	GOTHAM FDG CORP	5,000,000.000	Local	99.723500	4,986,175.00	99.723500	19 Jan 2024 4,986,175.00	0.00	0.47
			Base	99.723500	4,986,175.00	99.723500	4,986,175.00	0.00	0.47
38346LC12	GOTHAM FDG CORP	5,000,000.000	Local	99.086667	4,954,333.33	99.042925	01 Mar 2024 4,952,146.25	-2,187.08	0.47
			Base	99.086667	4,954,333.33	99.042925	4,952,146.25	-2,187.08	0.47
40060WAN2	GTA FDG LLC DISC	5,000,000.000	Local	99.677417	4,983,870.83	99.677417	22 Jan 2024 4,983,870.85	0.02	0.47
			Base	99.677417	4,983,870.83	99.677417	4,983,870.85	0.02	0.47
40060WCD2	GTA FDG LLC DISC	5,000,000.000	Local	98.886000	4,944,300.00	98.866667	13 Mar 2024 4,943,333.35	-966.65	0.47
			Base	98.886000	4,944,300.00	98.866667	4,943,333.35	-966.65	0.47
40588LB57	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.459444	4,972,972.22	99.459444	05 Feb 2024 4,972,972.20	-0.02	0.47
			Base	99.459444	4,972,972.22	99.459444	4,972,972.20	-0.02	0.47
40588LCK3	HALKIN FINANCE LLC USC	5,000,000.000	Local	98.825667	4,941,283.33	98.775775	19 Mar 2024 4,938,788.75	-2,494.58	0.47
			Base	98.825667	4,941,283.33	98.775775	4,938,788.75	-2,494.58	0.47
46514TQB7	ISRAEL ST 05/26 1.68	3,500,000.000	Local	100.000000	3,500,000.00	93.225834	01 May 2026 3,262,904.19	-237,095.81	0.31
			Base	100.000000	3,500,000.00	93.225834	3,262,904.19	-237,095.81	0.31
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	99.963058	14 Jun 2024 4,998,152.90	-1,847.10	0.47
			Base	100.000000	5,000,000.00	99.963058	4,998,152.90	-1,847.10	0.47
46651VDT0	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	100.093400	07 Jun 2024 5,004,670.00	4,670.00	0.47
			Base	100.000000	5,000,000.00	100.093400	5,004,670.00	4,670.00	0.47
47816FDA6	JOHNSON + JOHNSON	5,000,000.000	Local	98.511111	4,925,555.56	98.494655	10 Apr 2024 4,924,732.75	-822.81	0.47
			Base	98.511111	4,925,555.56	98.494655	4,924,732.75	-822.81	0.47

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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	
4820P2AG0	JUPITER SECT CO LLC	5,000,000.000	Local	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.47
			Base	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.47
4820P2B61	JUPITER SECT CO LLC	5,000,000.000	Local	99.457000	4,972,850.00	99.457000	4,972,850.00	0.00	0.47
			Base	99.457000	4,972,850.00	99.457000	4,972,850.00	0.00	0.47
51843TAQ3	ESTEE LAUDER COMPANI	5,000,000.000	Local	99.655639	4,982,781.95	99.655639	4,982,781.95	0.00	0.47
			Base	99.655639	4,982,781.95	99.655639	4,982,781.95	0.00	0.47
53127TC19	LIBERTY FUNDING LLC	5,000,000.000	Local	99.093333	4,954,666.66	99.043100	4,952,155.00	-2,511.66	0.47
			Base	99.093333	4,954,666.66	99.043100	4,952,155.00	-2,511.66	0.47
56274LAB0	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.847778	4,992,388.89	99.847778	4,992,388.89	0.00	0.47
			Base	99.847778	4,992,388.89	99.847778	4,992,388.89	0.00	0.47
56274LDQ4	MANHATTAN ASSET FDG.	5,000,000.000	Local	98.296333	4,914,816.66	98.240710	4,912,035.50	-2,781.16	0.46
			Base	98.296333	4,914,816.66	98.240710	4,912,035.50	-2,781.16	0.46
59157TA29	METLIFE SHORT TERM FDG	6,239,000.000	Local	99.985000	6,238,064.15	99.985000	6,238,064.15	0.00	0.59
			Base	99.985000	6,238,064.15	99.985000	6,238,064.15	0.00	0.59
59157TA29	METLIFE SHORT TERM FDG	5,000,000.000	Local	99.984944	4,999,247.22	99.984944	4,999,247.20	-0.02	0.47
			Base	99.984944	4,999,247.22	99.984944	4,999,247.20	-0.02	0.47
59157TC50	METLIFE SHORT TERM FDG	4,350,000.000	Local	99.029333	4,307,776.00	99.008896	4,306,886.98	-889.02	0.41
			Base	99.029333	4,307,776.00	99.008896	4,306,886.98	-889.02	0.41
59515MA39	MICROSOFT CORP	5,000,000.000	Local	99.970333	4,998,516.67	99.970333	4,998,516.65	-0.02	0.47
			Base	99.970333	4,998,516.67	99.970333	4,998,516.65	-0.02	0.47

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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	
59515MC52	MICROSOFT CORP	5,000,000.000	Local	99.048889	4,952,444.44	99.010447	4,950,522.35	-1,922.09	0.47
			Base	99.048889	4,952,444.44	99.010447	4,950,522.35	-1,922.09	0.47
59515MC78	MICROSOFT CORP	4,000,000.000	Local	99.013667	3,960,546.67	98.980525	3,959,221.00	-1,325.67	0.37
			Base	99.013667	3,960,546.67	98.980525	3,959,221.00	-1,325.67	0.37
59515MEM3	MICROSOFT CORP	5,000,000.000	Local	97.904583	4,895,229.17	97.919920	4,895,996.00	766.83	0.46
			Base	97.904583	4,895,229.17	97.919920	4,895,996.00	766.83	0.46
63763PA90	NATIONAL SECS CLEARING	5,000,000.000	Local	99.879556	4,993,977.78	99.879556	4,993,977.80	0.02	0.47
			Base	99.879556	4,993,977.78	99.879556	4,993,977.80	0.02	0.47
63763PAQ2	NATIONAL SECS CLEARING	5,000,000.000	Local	99.653083	4,982,654.17	99.653083	4,982,654.15	-0.02	0.47
			Base	99.653083	4,982,654.17	99.653083	4,982,654.15	-0.02	0.47
64106GCU5	NESTLE FIN FRANCE S.	5,000,000.000	Local	98.690167	4,934,508.33	98.685000	4,934,250.00	-258.33	0.47
			Base	98.690167	4,934,508.33	98.685000	4,934,250.00	-258.33	0.47
64106GEW9	NESTLE FIN FRANCE S.	5,000,000.000	Local	97.750000	4,887,500.00	97.807298	4,890,364.90	2,864.90	0.46
			Base	97.750000	4,887,500.00	97.807298	4,890,364.90	2,864.90	0.46
64951WCL6	NEW YORK LFE CAP COR	4,513,000.000	Local	98.832556	4,460,313.23	98.772885	4,457,620.30	-2,692.93	0.42
			Base	98.832556	4,460,313.23	98.772885	4,457,620.30	-2,692.93	0.42
65339MAX4	NEXTERA ENERGY CAP HLDGS INC	5,000,000.000	Local	99.523333	4,976,166.66	99.523333	4,976,166.66	0.00	0.47
			Base	99.523333	4,976,166.66	99.523333	4,976,166.66	0.00	0.47
6698M4BL5	NOVARTIS FNC CRP	5,000,000.000	Local	99.255556	4,962,777.78	99.255556	4,962,777.80	0.02	0.47
			Base	99.255556	4,962,777.78	99.255556	4,962,777.80	0.02	0.47

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67983TBV7	OLD LINE FUNDING LLC	5,000,000.000	Local	99.095333	4,954,766.67	99.058059	4,952,902.95	-1,863.72	0.47
			Base	99.095333	4,954,766.67	99.058059	4,952,902.95	-1,863.72	0.47
67983TC87	OLD LINE FUNDING LLC	5,000,000.000	Local	98.974528	4,948,726.39	98.937037	4,946,851.85	-1,874.54	0.47
			Base	98.974528	4,948,726.39	98.937037	4,946,851.85	-1,874.54	0.47
6840C2AH8	ORACLE CORPORATION	5,000,000.000	Local	99.747111	4,987,355.55	99.747111	4,987,355.55	0.00	0.47
			Base	99.747111	4,987,355.55	99.747111	4,987,355.55	0.00	0.47
6840C2C45	ORACLE CORPORATION	5,000,000.000	Local	99.000750	4,950,037.50	98.976267	4,948,813.35	-1,224.15	0.47
			Base	99.000750	4,950,037.50	98.976267	4,948,813.35	-1,224.15	0.47
69372AAH5	PACCAR FINANCIAL COR	5,000,000.000	Local	99.759111	4,987,955.56	99.759111	4,987,955.56	0.00	0.47
			Base	99.759111	4,987,955.56	99.759111	4,987,955.56	0.00	0.47
71708EBT1	PFIZER INC	5,000,000.000	Local	99.148167	4,957,408.33	99.148167	4,957,408.35	0.02	0.47
			Base	99.148167	4,957,408.33	99.148167	4,957,408.35	0.02	0.47
71708EEV3	PFIZER INC	5,000,000.000	Local	97.765000	4,888,250.00	97.803375	4,890,168.75	1,918.75	0.46
			Base	97.765000	4,888,250.00	97.803375	4,890,168.75	1,918.75	0.46
74271TAP8	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.672444	4,983,622.22	99.672444	4,983,622.20	-0.02	0.47
			Base	99.672444	4,983,622.22	99.672444	4,983,622.20	-0.02	0.47
74271TB93	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.419333	4,970,966.66	99.419333	4,970,966.66	0.00	0.47
			Base	99.419333	4,970,966.66	99.419333	4,970,966.66	0.00	0.47
78015CGF3	ROYAL BK CDA	5,000,000.000	Local	96.951111	4,847,555.55	97.058900	4,852,945.00	5,389.45	0.46
			Base	96.951111	4,847,555.55	97.058900	4,852,945.00	5,389.45	0.46

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82124LCB6	SHEFFIELD RECEIVABLE	5,000,000.000	Local	98.928611	4,946,430.55	98.887967	4,944,398.35	-2,032.20	0.47
			Base	98.928611	4,946,430.55	98.887967	4,944,398.35	-2,032.20	0.47
88603AGV9	THUNDER BAY FNDNG LLC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
89233GAQ9	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.655000	4,982,750.00	99.655000	4,982,750.00	0.00	0.47
			Base	99.655000	4,982,750.00	99.655000	4,982,750.00	0.00	0.47
89233GCR5	TOYOTA MOTOR CREDIT	5,000,000.000	Local	98.688667	4,934,433.33	98.706842	4,935,342.10	908.77	0.47
			Base	98.688667	4,934,433.33	98.706842	4,935,342.10	908.77	0.47
89233GDQ6	TOYOTA MOTOR CREDIT	5,000,000.000	Local	98.245667	4,912,283.33	98.272950	4,913,647.50	1,364.17	0.46
			Base	98.245667	4,912,283.33	98.272950	4,913,647.50	1,364.17	0.46
9113A2AW6	UNITED PARCEL SERVIC	5,000,000.000	Local	99.564194	4,978,209.72	99.564194	4,978,209.70	-0.02	0.47
			Base	99.564194	4,978,209.72	99.564194	4,978,209.70	-0.02	0.47
9113A2B70	UNITED PARCEL SERVIC	5,000,000.000	Local	99.447056	4,972,352.78	99.447056	4,972,352.80	0.02	0.47
			Base	99.447056	4,972,352.78	99.447056	4,972,352.80	0.02	0.47
912796Z28	TREASURY BILL 02/24 0.00000	5,000,000.000	Local	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00	0.47
			Base	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00	0.47
912797JF5	TREASURY BILL 02/24 0.00000	5,000,000.000	Local	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02	0.47
			Base	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02	0.47
91842JA90	VW CR INC	5,000,000.000	Local	99.872889	4,993,644.44	99.872889	4,993,644.44	0.00	0.47
			Base	99.872889	4,993,644.44	99.872889	4,993,644.44	0.00	0.47

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91842JE70	VW CR INC	5,000,000.000	Local	97.953889	4,897,694.45	97.973324	4,898,666.20	971.75	0.46
			Base	97.953889	4,897,694.45	97.973324	4,898,666.20	971.75	0.46
92646KAS1	VICTORY RECEIVABLES	5,000,000.000	Local	99.615278	4,980,763.89	99.615278	4,980,763.89	0.00	0.47
			Base	99.615278	4,980,763.89	99.615278	4,980,763.89	0.00	0.47
92646KBP6	VICTORY RECEIVABLES	5,000,000.000	Local	99.181444	4,959,072.22	99.181444	4,959,072.20	-0.02	0.47
			Base	99.181444	4,959,072.22	99.181444	4,959,072.20	-0.02	0.47
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	0.95
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.95
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	0.47
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
979QHR003	SOUTH STREET REPO	191,615,844.350	Local	100.000000	191,615,844.35	100.000000	191,615,844.35	0.00	18.13
			Base	100.000000	191,615,844.35	100.000000	191,615,844.35	0.00	18.13
US DOLLAR Total		596,882,844.350	Local		593,845,483.86		593,631,688.03	-213,795.83	56.16
			Base		593,845,483.86		593,631,688.03	-213,795.83	56.16
CASH EQUIVALENT Total		596,882,844.350	Base		593,845,483.86		593,631,688.03	-213,795.83	56.16
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3	2,000,000.000	Local	99.861028	1,997,220.55	97.184498	1,943,689.96	-53,530.59	0.18
			Base	99.861028	1,997,220.55	97.184498	1,943,689.96	-53,530.59	0.18

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023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
		2,000,000.000	Local 99.996078	1,999,921.56	100.310374	2,006,207.48	6,285.92	0.19
			Base 99.996078	1,999,921.56	100.310374	2,006,207.48	6,285.92	0.19
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	101.203702	5,060,185.10	60,185.10	0.48
			Base 100.000000	5,000,000.00	101.203702	5,060,185.10	60,185.10	0.48
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
		2,000,000.000	Local 99.986162	1,999,723.24	97.206788	1,944,135.76	-55,587.48	0.18
			Base 99.986162	1,999,723.24	97.206788	1,944,135.76	-55,587.48	0.18
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
		2,000,000.000	Local 99.972403	1,999,448.05	96.489248	1,929,784.96	-69,663.09	0.18
			Base 99.972403	1,999,448.05	96.489248	1,929,784.96	-69,663.09	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.310000	12 Jan 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.538544	2,010,770.88	10,770.88	0.19
			Base 100.000000	2,000,000.00	100.538544	2,010,770.88	10,770.88	0.19
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	100.028889	3,000,866.67	866.67	0.28
			Base 100.000000	3,000,000.00	100.028889	3,000,866.67	866.67	0.28
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	97.998565	1,959,971.30	-40,028.70	0.19
			Base 100.000000	2,000,000.00	97.998565	1,959,971.30	-40,028.70	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	100.025472	2,000,509.44	509.44	0.19
			Base 100.000000	2,000,000.00	100.025472	2,000,509.44	509.44	0.19
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
		5,000,000.000	Local 100.000000	5,000,000.00	98.529432	4,926,471.60	-73,528.40	0.47
			Base 100.000000	5,000,000.00	98.529432	4,926,471.60	-73,528.40	0.47
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	94.106000	1,882,120.00	-117,880.00	0.18
			Base 100.000000	2,000,000.00	94.106000	1,882,120.00	-117,880.00	0.18

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06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027			
		5,000,000.000	Local	87.634692	4,381,734.60	86.928347	4,346,417.35	-35,317.25	0.41
			Base	87.634692	4,381,734.60	86.928347	4,346,417.35	-35,317.25	0.41
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	98.784218	1,224,924.30	-15,075.70	0.12
			Base	100.000000	1,240,000.00	98.784218	1,224,924.30	-15,075.70	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	98.255169	2,947,655.07	-52,344.93	0.28
			Base	100.000000	3,000,000.00	98.255169	2,947,655.07	-52,344.93	0.28
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	99.993157	2,999,794.71	-205.29	0.28
			Base	100.000000	3,000,000.00	99.993157	2,999,794.71	-205.29	0.28
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.988675	1,999,773.50	98.405172	1,968,103.44	-31,670.06	0.19
			Base	99.988675	1,999,773.50	98.405172	1,968,103.44	-31,670.06	0.19
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.660000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.961691	1,999,233.82	-766.18	0.19
			Base	100.000000	2,000,000.00	99.961691	1,999,233.82	-766.18	0.19
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				6.020000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.013000	2,000,260.00	260.00	0.19
			Base	100.000000	2,000,000.00	100.013000	2,000,260.00	260.00	0.19
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	98.971000	1,979,420.00	-20,580.00	0.19
			Base	100.000000	2,000,000.00	98.971000	1,979,420.00	-20,580.00	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.860000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.740818	1,994,816.36	-5,183.64	0.19
			Base	100.000000	2,000,000.00	99.740818	1,994,816.36	-5,183.64	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.976790	1,999,535.79	96.173921	1,923,478.42	-76,057.37	0.18
			Base	99.976790	1,999,535.79	96.173921	1,923,478.42	-76,057.37	0.18

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06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.838000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.826775	1,996,535.50	-3,464.50	0.19
			Base	100.000000	2,000,000.00	99.826775	1,996,535.50	-3,464.50	0.19
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	98.805019	2,964,150.57	-35,849.43	0.28
			Base	100.000000	3,000,000.00	98.805019	2,964,150.57	-35,849.43	0.28
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		5,000,000.000	Local	99.997384	4,999,869.20	100.612350	5,030,617.50	30,748.30	0.48
		Original Face: 5,000,000.000	Base	99.997384	4,999,869.20	100.612350	5,030,617.50	30,748.30	0.48
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.930000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.229821	1,964,596.42	-35,403.58	0.19
			Base	100.000000	2,000,000.00	98.229821	1,964,596.42	-35,403.58	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	98.826039	2,964,781.17	-35,218.83	0.28
			Base	100.000000	3,000,000.00	98.826039	2,964,781.17	-35,218.83	0.28
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.000000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.107069	3,003,212.07	3,212.07	0.28
			Base	100.000000	3,000,000.00	100.107069	3,003,212.07	3,212.07	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.968111	1,999,362.22	96.803406	1,936,068.12	-63,294.10	0.18
			Base	99.968111	1,999,362.22	96.803406	1,936,068.12	-63,294.10	0.18
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.940619	1,998,812.37	98.309339	1,966,186.78	-32,625.59	0.19
			Base	99.940619	1,998,812.37	98.309339	1,966,186.78	-32,625.59	0.19
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.982832	1,999,656.63	100.600336	2,012,006.72	12,350.09	0.19
			Base	99.982832	1,999,656.63	100.600336	2,012,006.72	12,350.09	0.19
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	100.848112	5,042,405.60	42,405.60	0.48
			Base	100.000000	5,000,000.00	100.848112	5,042,405.60	42,405.60	0.48

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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	
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.070000	22 Apr 2026			
		5,000,000.000	Local 100.071903	5,003,595.13	100.111500	5,005,575.00	1,979.87		0.47
Original Face:		5,000,000.000	Base 100.071903	5,003,595.13	100.111500	5,005,575.00	1,979.87		0.47
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	99.647877	4,982,393.85	-17,606.15		0.47
			Base 100.000000	5,000,000.00	99.647877	4,982,393.85	-17,606.15		0.47
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.707000	21 Feb 2025			
		2,000,000.000	Local 100.000000	2,000,000.00	99.484936	1,989,698.72	-10,301.28		0.19
			Base 100.000000	2,000,000.00	99.484936	1,989,698.72	-10,301.28		0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		5,000,000.000	Local 99.992074	4,999,603.69	99.967444	4,998,372.20	-1,231.49		0.47
			Base 99.992074	4,999,603.69	99.967444	4,998,372.20	-1,231.49		0.47
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024			
		3,000,000.000	Local 99.984955	2,999,548.66	96.909659	2,907,289.77	-92,258.89		0.28
			Base 99.984955	2,999,548.66	96.909659	2,907,289.77	-92,258.89		0.28
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		87,267.550	Local 100.597244	87,788.75	96.713062	84,399.12	-3,389.63		0.01
Original Face:		2,096,032.000	Base 100.597244	87,788.75	96.713062	84,399.12	-3,389.63		0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030			
		471,922.600	Local 100.676757	475,116.37	98.295483	463,878.60	-11,237.77		0.04
Original Face:		5,000,000.000	Base 100.676757	475,116.37	98.295483	463,878.60	-11,237.77		0.04
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024			
		2,000,000.000	Local 100.000000	2,000,000.00	98.349482	1,966,989.64	-33,010.36		0.19
			Base 100.000000	2,000,000.00	98.349482	1,966,989.64	-33,010.36		0.19
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	99.439062	2,485,976.55	-14,023.45		0.24
			Base 100.000000	2,500,000.00	99.439062	2,485,976.55	-14,023.45		0.24
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	100.022856	5,001,142.80	1,142.80		0.47
			Base 100.000000	5,000,000.00	100.022856	5,001,142.80	1,142.80		0.47

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3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.231245	5,011,562.27	99.782018	4,989,100.90	-22,461.37	0.47
			Base	100.231245	5,011,562.27	99.782018	4,989,100.90	-22,461.37	0.47
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	99.952211	4,997,610.55	-2,389.45	0.47
			Base	100.000000	5,000,000.00	99.952211	4,997,610.55	-2,389.45	0.47
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	99.936954	4,996,847.70	-3,152.30	0.47
			Base	100.000000	5,000,000.00	99.936954	4,996,847.70	-3,152.30	0.47
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	99.898436	4,994,921.80	-5,078.20	0.47
			Base	100.000000	5,000,000.00	99.898436	4,994,921.80	-5,078.20	0.47
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	99.855903	4,992,795.15	-7,204.85	0.47
			Base	100.000000	5,000,000.00	99.855903	4,992,795.15	-7,204.85	0.47
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	99.635330	4,981,766.50	-18,233.50	0.47
			Base	100.000000	5,000,000.00	99.635330	4,981,766.50	-18,233.50	0.47
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	100.059930	5,002,996.50	2,996.50	0.47
			Base	100.000000	5,000,000.00	100.059930	5,002,996.50	2,996.50	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		1,618,695.940	Local	103.896562	1,681,769.43	94.791781	1,534,390.71	-147,378.72	0.15
		Original Face: 8,645,247.000	Base	103.896562	1,681,769.43	94.791781	1,534,390.71	-147,378.72	0.15
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		466,258.540	Local	103.830697	484,119.49	94.749861	441,779.32	-42,340.17	0.04
		Original Face: 4,322,624.000	Base	103.830697	484,119.49	94.749861	441,779.32	-42,340.17	0.04
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.565000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	0.47
			Base	100.000000	5,000,000.00	100.052820	5,002,641.00	2,641.00	0.47

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3133EPDR3	FEDERAL FARM CREDIT BANK BONDS 03/28 5.375				5.375000	21 Mar 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.438575	4,971,928.75	-28,071.25	0.47
			Base	100.000000	5,000,000.00	99.438575	4,971,928.75	-28,071.25	0.47
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.570000	02 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.077901	5,003,895.05	3,895.05	0.47
			Base	100.000000	5,000,000.00	100.077901	5,003,895.05	3,895.05	0.47
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	100.485812	5,024,290.60	24,290.60	0.48
			Base	100.000000	5,000,000.00	100.485812	5,024,290.60	24,290.60	0.48
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.438606	4,971,930.30	-28,069.70	0.47
			Base	100.000000	5,000,000.00	99.438606	4,971,930.30	-28,069.70	0.47
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.363599	2,980,907.97	-19,092.03	0.28
			Base	100.000000	3,000,000.00	99.363599	2,980,907.97	-19,092.03	0.28
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.676011	4,983,800.55	-16,199.45	0.47
			Base	100.000000	5,000,000.00	99.676011	4,983,800.55	-16,199.45	0.47
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.852023	5,042,601.15	42,601.15	0.48
			Base	100.000000	5,000,000.00	100.852023	5,042,601.15	42,601.15	0.48
3134GYER9	FREDDIE MAC NOTES 01/25 5				5.000000	27 Jan 2025			
		2,730,000.000	Local	100.000000	2,730,000.00	99.599633	2,719,069.98	-10,930.02	0.26
			Base	100.000000	2,730,000.00	99.599633	2,719,069.98	-10,930.02	0.26
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15				5.150000	22 May 2026			
		3,145,000.000	Local	100.000000	3,145,000.00	99.595285	3,132,271.71	-12,728.29	0.30
			Base	100.000000	3,145,000.00	99.595285	3,132,271.71	-12,728.29	0.30
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.771705	4,988,585.25	-11,414.75	0.47
			Base	100.000000	5,000,000.00	99.771705	4,988,585.25	-11,414.75	0.47

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3134H1GV9	FREDDIE MAC NOTES 10/26 6					6.000000	26 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.059440	5,002,972.00	2,972.00	0.47	
		Base	100.000000	5,000,000.00	100.059440	5,002,972.00	2,972.00	0.47	
3135GAH20	FANNIE MAE NOTES 01/25 5.25					5.250000	27 Jan 2025		
	4,725,000.000	Local	100.000000	4,725,000.00	100.061450	4,727,903.51	2,903.51	0.45	
		Base	100.000000	4,725,000.00	100.061450	4,727,903.51	2,903.51	0.45	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	239,585.800	Local	101.240988	242,559.03	90.759340	217,446.49	-25,112.54	0.02	
Original Face:	4,322,624.000	Base	101.240988	242,559.03	90.759340	217,446.49	-25,112.54	0.02	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	317,268.890	Local	101.151481	320,922.18	87.903070	278,889.09	-42,033.09	0.03	
Original Face:	4,322,624.000	Base	101.151481	320,922.18	87.903070	278,889.09	-42,033.09	0.03	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	333,860.490	Local	100.660977	336,067.23	93.714750	312,876.52	-23,190.71	0.03	
Original Face:	5,111,816.000	Base	100.660977	336,067.23	93.714750	312,876.52	-23,190.71	0.03	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	311,296.500	Local	99.866870	310,882.07	94.358580	293,734.96	-17,147.11	0.03	
Original Face:	4,322,624.000	Base	99.866870	310,882.07	94.358580	293,734.96	-17,147.11	0.03	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	542,727.900	Local	101.261584	549,574.87	91.785860	498,147.47	-51,427.40	0.05	
Original Face:	5,326,337.000	Base	101.261584	549,574.87	91.785860	498,147.47	-51,427.40	0.05	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	311,296.500	Local	100.128839	311,697.57	94.753240	294,963.52	-16,734.05	0.03	
Original Face:	4,322,624.000	Base	100.128839	311,697.57	94.753240	294,963.52	-16,734.05	0.03	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	482,581.480	Local	100.575638	485,359.40	89.443690	431,638.68	-53,720.72	0.04	
Original Face:	8,645,247.000	Base	100.575638	485,359.40	89.443690	431,638.68	-53,720.72	0.04	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	580,984.110	Local	101.306272	588,573.34	87.903070	510,702.87	-77,870.47	0.05	
Original Face:	6,483,935.000	Base	101.306272	588,573.34	87.903070	510,702.87	-77,870.47	0.05	

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3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
	229,947.210	Local	99.934963	229,797.66	95.369580	219,299.69	-10,497.97		0.02
Original Face:	4,322,624.000	Base	99.934963	229,797.66	95.369580	219,299.69	-10,497.97		0.02
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
	427,960.090	Local	99.689181	426,629.91	92.688010	396,667.69	-29,962.22		0.04
Original Face:	4,507,221.000	Base	99.689181	426,629.91	92.688010	396,667.69	-29,962.22		0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
	810,279.200	Local	98.881155	801,213.43	91.647420	742,599.98	-58,613.45		0.07
Original Face:	5,000,000.000	Base	98.881155	801,213.43	91.647420	742,599.98	-58,613.45		0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
	48,653.660	Local	98.581936	47,963.72	95.974480	46,695.10	-1,268.62		0.00
Original Face:	2,161,312.000	Base	98.581936	47,963.72	95.974480	46,695.10	-1,268.62		0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
	89,705.840	Local	99.981473	89,689.22	95.202880	85,402.54	-4,286.68		0.01
Original Face:	2,161,312.000	Base	99.981473	89,689.22	95.202880	85,402.54	-4,286.68		0.01
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
	72,203.320	Local	99.963160	72,176.72	96.109330	69,394.13	-2,782.59		0.01
Original Face:	2,472,541.000	Base	99.963160	72,176.72	96.109330	69,394.13	-2,782.59		0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	170,020.050	Local	100.093718	170,179.39	96.348380	163,811.56	-6,367.83		0.02
Original Face:	4,322,624.000	Base	100.093718	170,179.39	96.348380	163,811.56	-6,367.83		0.02
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
	426,680.420	Local	100.034328	426,826.89	94.846750	404,692.51	-22,134.38		0.04
Original Face:	5,619,411.000	Base	100.034328	426,826.89	94.846750	404,692.51	-22,134.38		0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
	881,162.510	Local	101.063127	890,530.39	89.653250	789,990.83	-100,539.56		0.07
Original Face:	4,322,624.000	Base	101.063127	890,530.39	89.653250	789,990.83	-100,539.56		0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	501,907.910	Local	100.019996	502,008.27	91.467820	459,084.22	-42,924.05		0.04
Original Face:	4,322,624.000	Base	100.019996	502,008.27	91.467820	459,084.22	-42,924.05		0.04

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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
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,254,769.530	Local	100.619898	1,262,547.82	92.045490	1,154,958.76	-107,589.06	0.11
Original Face:	10,806,559.000	Base	100.619898	1,262,547.82	92.045490	1,154,958.76	-107,589.06	0.11
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	142,824.250	Local	100.395738	143,389.46	98.271770	140,355.92	-3,033.54	0.01
Original Face:	10,806,559.000	Base	100.395738	143,389.46	98.271770	140,355.92	-3,033.54	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	898,371.360	Local	99.920462	897,656.81	89.332750	802,539.84	-95,116.97	0.08
Original Face:	6,483,935.000	Base	99.920462	897,656.81	89.332750	802,539.84	-95,116.97	0.08
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	493,829.940	Local	101.726507	502,355.95	96.982860	478,930.40	-23,425.55	0.05
Original Face:	6,000,000.000	Base	101.726507	502,355.95	96.982860	478,930.40	-23,425.55	0.05
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,216,123.660	Local	100.384858	2,224,652.58	95.420186	2,114,629.32	-110,023.26	0.20
Original Face:	14,386,036.000	Base	100.384858	2,224,652.58	95.420186	2,114,629.32	-110,023.26	0.20
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	776,556.450	Local	101.407605	787,487.30	95.973492	745,288.34	-42,198.96	0.07
Original Face:	6,483,935.000	Base	101.407605	787,487.30	95.973492	745,288.34	-42,198.96	0.07
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	193,344.520	Local	100.847580	194,983.27	97.415830	188,348.17	-6,635.10	0.02
Original Face:	33,932,595.000	Base	100.847580	194,983.27	97.415830	188,348.17	-6,635.10	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	308,315.030	Local	105.085396	323,994.07	98.930460	305,017.48	-18,976.59	0.03
Original Face:	18,956,866.000	Base	105.085396	323,994.07	98.930460	305,017.48	-18,976.59	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	87,454.730	Local	104.083564	91,026.00	97.505930	85,273.55	-5,752.45	0.01
Original Face:	6,483,935.000	Base	104.083564	91,026.00	97.505930	85,273.55	-5,752.45	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.390000	01 May 2053		
	2,808,377.310	Local	100.227436	2,814,764.57	100.701227	2,828,070.41	13,305.84	0.27
Original Face:	3,000,000.000	Base	100.227436	2,814,764.57	100.701227	2,828,070.41	13,305.84	0.27

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38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	96.641029	1,932,820.58	-67,179.42	0.18
			Base	100.000000	2,000,000.00	96.641029	1,932,820.58	-67,179.42	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		847,602.670	Local	101.719608	862,178.11	91.810020	778,184.18	-83,993.93	0.07
		Original Face: 7,989,505.000	Base	101.719608	862,178.11	91.810020	778,184.18	-83,993.93	0.07
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,703,366.300	Local	95.071993	2,570,144.22	83.292620	2,251,704.62	-318,439.60	0.21
		Original Face: 10,000,000.000	Base	95.071993	2,570,144.22	83.292620	2,251,704.62	-318,439.60	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		701,495.650	Local	97.961112	687,192.94	89.572200	628,345.09	-58,847.85	0.06
		Original Face: 5,000,000.000	Base	97.961112	687,192.94	89.572200	628,345.09	-58,847.85	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		517,742.100	Local	100.704221	521,388.15	86.632390	448,532.36	-72,855.79	0.04
		Original Face: 10,000,000.000	Base	100.704221	521,388.15	86.632390	448,532.36	-72,855.79	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		2,128,921.850	Local	96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.17
		Original Face: 5,000,000.000	Base	96.759321	2,059,930.33	85.560270	1,821,511.28	-238,419.05	0.17
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		2,860,860.470	Local	103.098441	2,949,502.53	102.293030	2,926,460.86	-23,041.67	0.28
		Original Face: 3,000,000.000	Base	103.098441	2,949,502.53	102.293030	2,926,460.86	-23,041.67	0.28
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,907,745.640	Local	99.644373	2,897,404.92	101.781100	2,959,535.50	62,130.58	0.28
		Original Face: 3,000,000.000	Base	99.644373	2,897,404.92	101.781100	2,959,535.50	62,130.58	0.28
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.912293	1,978,245.86	-21,754.14	0.19
			Base	100.000000	2,000,000.00	98.912293	1,978,245.86	-21,754.14	0.19
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		3,000,000.000	Local	99.859517	2,995,785.52	99.776611	2,993,298.33	-2,487.19	0.28
			Base	99.859517	2,995,785.52	99.776611	2,993,298.33	-2,487.19	0.28

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46514BBF3	ISRAEL ST 04/25 4.94				4.940000	01 Apr 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.997715	4,999,885.75	-114.25	0.47
			Base	100.000000	5,000,000.00	99.997715	4,999,885.75	-114.25	0.47
46514BCL9	ISRAEL ST 06/26 5.1				5.100000	01 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.999256	4,999,962.80	-37.20	0.47
			Base	100.000000	5,000,000.00	99.999256	4,999,962.80	-37.20	0.47
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
		5,000,000.000	Local	99.993927	4,999,696.35	100.394020	5,019,701.00	20,004.65	0.47
Original Face:		5,000,000.000	Base	99.993927	4,999,696.35	100.394020	5,019,701.00	20,004.65	0.47
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		4,000,000.000	Local	99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.38
Original Face:		4,000,000.000	Base	99.995065	3,999,802.60	100.057460	4,002,298.40	2,495.80	0.38
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.946699	2,018,933.98	18,933.98	0.19
			Base	100.000000	2,000,000.00	100.946699	2,018,933.98	18,933.98	0.19
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	97.801945	4,890,097.25	-109,902.75	0.46
			Base	100.000000	5,000,000.00	97.801945	4,890,097.25	-109,902.75	0.46
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	98.873861	1,977,477.22	-22,522.78	0.19
			Base	100.000000	2,000,000.00	98.873861	1,977,477.22	-22,522.78	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	98.300668	1,966,013.36	-33,986.64	0.19
			Base	100.000000	2,000,000.00	98.300668	1,966,013.36	-33,986.64	0.19
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		2,000,000.000	Local	99.879078	1,997,581.55	100.044905	2,000,898.10	3,316.55	0.19
			Base	99.879078	1,997,581.55	100.044905	2,000,898.10	3,316.55	0.19
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		2,000,000.000	Local	99.977990	1,999,559.79	98.560821	1,971,216.42	-28,343.37	0.19
			Base	99.977990	1,999,559.79	98.560821	1,971,216.42	-28,343.37	0.19

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63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.292348	2,978,770.44	-21,229.56	0.28
			Base	100.000000	3,000,000.00	99.292348	2,978,770.44	-21,229.56	0.28
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026			
		3,000,000.000	Local	99.975323	2,999,259.70	101.665858	3,049,975.74	50,716.04	0.29
			Base	99.975323	2,999,259.70	101.665858	3,049,975.74	50,716.04	0.29
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		3,000,000.000	Local	99.949073	2,998,472.19	99.849131	2,995,473.93	-2,998.26	0.28
			Base	99.949073	2,998,472.19	99.849131	2,995,473.93	-2,998.26	0.28
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.800000	13 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.983881	2,999,516.43	-483.57	0.28
			Base	100.000000	3,000,000.00	99.983881	2,999,516.43	-483.57	0.28
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.960000	10 Mar 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.305376	2,006,107.52	6,107.52	0.19
			Base	100.000000	2,000,000.00	100.305376	2,006,107.52	6,107.52	0.19
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.910000	05 Aug 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.297175	2,978,915.25	-21,084.75	0.28
			Base	100.000000	3,000,000.00	99.297175	2,978,915.25	-21,084.75	0.28
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	99.638061	4,981,903.05	-18,096.95	0.47
			Base	100.000000	5,000,000.00	99.638061	4,981,903.05	-18,096.95	0.47
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	99.209841	4,960,492.05	-39,507.95	0.47
			Base	100.000000	5,000,000.00	99.209841	4,960,492.05	-39,507.95	0.47
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.110278	5,005,513.90	5,513.90	0.47
			Base	100.000000	5,000,000.00	100.110278	5,005,513.90	5,513.90	0.47
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		3,000,000.000	Local	99.965794	2,998,973.81	96.527984	2,895,839.52	-103,134.29	0.27
			Base	99.965794	2,998,973.81	96.527984	2,895,839.52	-103,134.29	0.27

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.150000	25 Jan 2029			
		443,090.860	Local	100.000002	443,090.87	95.829270	424,610.74	-18,480.13	0.04
Original Face:		2,161,312.000	Base	100.000002	443,090.87	95.829270	424,610.74	-18,480.13	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.450000	03 Mar 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	98.930309	1,978,606.18	-21,393.82	0.19
			Base	100.000000	2,000,000.00	98.930309	1,978,606.18	-21,393.82	0.19
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
		2,829,937.660	Local	100.000000	2,829,937.66	99.624771	2,819,318.91	-10,618.75	0.27
Original Face:		3,000,000.000	Base	100.000000	2,829,937.66	99.624771	2,819,318.91	-10,618.75	0.27
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	101.024568	2,020,491.36	20,491.36	0.19
			Base	100.000000	2,000,000.00	101.024568	2,020,491.36	20,491.36	0.19
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	101.745815	3,052,374.44	98.499512	2,954,985.36	-97,389.08	0.28
			Base	101.745815	3,052,374.44	98.499512	2,954,985.36	-97,389.08	0.28
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.300942	2,979,028.27	99.640448	2,989,213.44	10,185.17	0.28
			Base	99.300942	2,979,028.27	99.640448	2,989,213.44	10,185.17	0.28
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.755000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	99.971586	5,998,295.16	-1,704.84	0.57
			Base	100.000000	6,000,000.00	99.971586	5,998,295.16	-1,704.84	0.57
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	94.196703	2,825,901.09	-174,098.91	0.27
			Base	100.000000	3,000,000.00	94.196703	2,825,901.09	-174,098.91	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	100.881259	3,026,437.77	26,437.77	0.29
			Base	100.000000	3,000,000.00	100.881259	3,026,437.77	26,437.77	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.400408	1,968,008.16	-31,991.84	0.19
			Base	100.000000	2,000,000.00	98.400408	1,968,008.16	-31,991.84	0.19

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89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.420000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.355140	2,007,102.80	7,102.80	0.19
			Base	100.000000	2,000,000.00	100.355140	2,007,102.80	7,102.80	0.19
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.720647	5,036,032.35	36,032.35	0.48
			Base	100.000000	5,000,000.00	100.720647	5,036,032.35	36,032.35	0.48
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	101.450016	2,029,000.32	29,000.32	0.19
			Base	100.000000	2,000,000.00	101.450016	2,029,000.32	29,000.32	0.19
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		1,954,350.200	Local	99.998141	1,954,313.86	99.594040	1,946,416.32	-7,897.54	0.18
		Original Face: 5,000,000.000	Base	99.998141	1,954,313.86	99.594040	1,946,416.32	-7,897.54	0.18
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		2,000,000.000	Local	99.994047	1,999,880.94	95.827104	1,916,542.08	-83,338.86	0.18
			Base	99.994047	1,999,880.94	95.827104	1,916,542.08	-83,338.86	0.18
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		2,000,000.000	Local	99.949894	1,998,997.88	98.383451	1,967,669.02	-31,328.86	0.19
			Base	99.949894	1,998,997.88	98.383451	1,967,669.02	-31,328.86	0.19
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		2,000,000.000	Local	99.924780	1,998,495.59	101.482663	2,029,653.26	31,157.67	0.19
			Base	99.924780	1,998,495.59	101.482663	2,029,653.26	31,157.67	0.19
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		3,000,000.000	Local	99.977409	2,999,322.28	100.036253	3,001,087.59	1,765.31	0.28
			Base	99.977409	2,999,322.28	100.036253	3,001,087.59	1,765.31	0.28
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				5.600000	17 Jan 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.984000	2,999,520.00	-480.00	0.28
			Base	100.000000	3,000,000.00	99.984000	2,999,520.00	-480.00	0.28
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024			
		5,000,000.000	Local	98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	0.47
			Base	98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	0.47

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796ZY8	TREASURY BILL 01/24 0.00000	5,000,000.000	Local	99.649000	4,982,450.00	99.663130	4,983,156.50	706.50	0.47
			Base	99.649000	4,982,450.00	99.663130	4,983,156.50	706.50	0.47
912797FS1	TREASURY BILL 06/24 0.00000	4,000,000.000	Local	97.755820	3,910,232.78	97.712963	3,908,518.52	-1,714.26	0.37
			Base	97.755820	3,910,232.78	97.712963	3,908,518.52	-1,714.26	0.37
912797FW2	TREASURY BILL 01/24 0.00000	5,000,000.000	Local	99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	0.47
			Base	99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	0.47
912797GC5	TREASURY BILL 01/24 0.00000	3,000,000.000	Local	99.853053	2,995,591.58	99.869329	2,996,079.87	488.29	0.28
			Base	99.853053	2,995,591.58	99.869329	2,996,079.87	488.29	0.28
912797GD3	TREASURY BILL 01/24 0.00000	5,000,000.000	Local	99.751583	4,987,579.14	99.765272	4,988,263.60	684.46	0.47
			Base	99.751583	4,987,579.14	99.765272	4,988,263.60	684.46	0.47
912797GP6	TREASURY BILL 02/24 0.00000	5,000,000.000	Local	99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	0.47
			Base	99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	0.47
912797GQ4	TREASURY BILL 03/24 0.00000	5,000,000.000	Local	99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	0.47
			Base	99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	0.47
912797GZ4	TREASURY BILL 04/24 0.00000	5,000,000.000	Local	98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	0.47
			Base	98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	0.47
912797JB4	TREASURY BILL 01/24 0.00000	5,000,000.000	Local	99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	0.47
			Base	99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	0.47
9128282U3	US TREASURY N/B 08/24 1.875	3,000,000.000	Local	99.096769	2,972,903.07	97.953125	2,938,593.75	-34,309.32	0.28
			Base	99.096769	2,972,903.07	97.953125	2,938,593.75	-34,309.32	0.28

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828B66	US TREASURY N/B 02/24 2.75					2.750000	15 Feb 2024		
	3,000,000.000	Local		99.764947	2,992,948.41	99.684690	2,990,540.70	-2,407.71	0.28
		Base		99.764947	2,992,948.41	99.684690	2,990,540.70	-2,407.71	0.28
912828WJ5	US TREASURY N/B 05/24 2.5					2.500000	15 May 2024		
	5,000,000.000	Local		98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	0.47
		Base		98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	0.47
912828YE4	US TREASURY N/B 08/24 1.25					1.250000	31 Aug 2024		
	3,000,000.000	Local		97.278850	2,918,365.49	97.550781	2,926,523.43	8,157.94	0.28
		Base		97.278850	2,918,365.49	97.550781	2,926,523.43	8,157.94	0.28
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.28
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.28
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
	3,000,000.000	Local		97.078830	2,912,364.91	96.511719	2,895,351.57	-17,013.34	0.27
		Base		97.078830	2,912,364.91	96.511719	2,895,351.57	-17,013.34	0.27
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	3,000,000.000	Local		99.130886	2,973,926.57	99.085938	2,972,578.14	-1,348.43	0.28
		Base		99.130886	2,973,926.57	99.085938	2,972,578.14	-1,348.43	0.28
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	3,000,000.000	Local		99.233449	2,977,003.46	98.953125	2,968,593.75	-8,409.71	0.28
		Base		99.233449	2,977,003.46	98.953125	2,968,593.75	-8,409.71	0.28
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	3,000,000.000	Local		99.202702	2,976,081.07	98.820312	2,964,609.36	-11,471.71	0.28
		Base		99.202702	2,976,081.07	98.820312	2,964,609.36	-11,471.71	0.28
91282CFD8	US TREASURY FRN 07/24 VAR					5.367880	31 Jul 2024		
	2,000,000.000	Local		100.002323	2,000,046.46	99.937607	1,998,752.14	-1,294.32	0.19
		Base		100.002323	2,000,046.46	99.937607	1,998,752.14	-1,294.32	0.19
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	2,000,000.000	Local		99.962477	1,999,249.54	98.816406	1,976,328.12	-22,921.42	0.19
		Base		99.962477	1,999,249.54	98.816406	1,976,328.12	-22,921.42	0.19

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		5,000,000.000	Local	99.998956	4,999,947.80	99.682450	4,984,122.50	-15,825.30	0.47
Original Face:		5,000,000.000	Base	99.998956	4,999,947.80	99.682450	4,984,122.50	-15,825.30	0.47
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		5,000,000.000	Local	99.886432	4,994,321.59	102.700960	5,135,048.00	140,726.41	0.49
			Base	99.886432	4,994,321.59	102.700960	5,135,048.00	140,726.41	0.49
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		2,000,000.000	Local	99.965920	1,999,318.40	99.488834	1,989,776.68	-9,541.72	0.19
			Base	99.965920	1,999,318.40	99.488834	1,989,776.68	-9,541.72	0.19
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
		2,000,000.000	Local	99.992983	1,999,859.66	101.724365	2,034,487.30	34,627.64	0.19
			Base	99.992983	1,999,859.66	101.724365	2,034,487.30	34,627.64	0.19
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.460000	07 Aug 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.598000	2,011,960.00	11,960.00	0.19
			Base	100.000000	2,000,000.00	100.598000	2,011,960.00	11,960.00	0.19
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.144885	2,002,897.70	2,897.70	0.19
			Base	100.000000	2,000,000.00	100.144885	2,002,897.70	2,897.70	0.19
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	100.583166	2,011,663.32	11,663.32	0.19
			Base	100.000000	2,000,000.00	100.583166	2,011,663.32	11,663.32	0.19
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.427000	5,021,350.00	21,350.00	0.48
			Base	100.000000	5,000,000.00	100.427000	5,021,350.00	21,350.00	0.48
US DOLLAR Total		467,837,346.690	Local		466,567,868.01		463,110,666.39	-3,457,201.62	43.81
Original Face:		297,625,264.000	Base		466,567,868.01		463,110,666.39	-3,457,201.62	43.81
FIXED INCOME Total		467,837,346.690	Base		466,567,868.01		463,110,666.39	-3,457,201.62	43.81

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		297,625,264.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,064,990,415.210	Base	1,060,683,576.04		1,057,012,578.59	-3,670,997.45	100.00
Original Face:		297,625,264.000						

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

08465RBG5	BERKSHIRE HATHAWAY ENE				5.570000	16 Feb 2024		
	20,000,000.000	Local	99.288278	19,857,655.55	99.288278	19,857,655.60	0.05	5.77
		Base	99.288278	19,857,655.55	99.288278	19,857,655.60	0.05	5.77
41282JA43	HARLEY DAVIDSON FND CP				6.000000	04 Jan 2024		
	14,000,000.000	Local	99.950000	13,993,000.00	99.950000	13,993,000.00	0.00	4.06
		Base	99.950000	13,993,000.00	99.950000	13,993,000.00	0.00	4.06
41282JBT7	HARLEY DAVIDSON FND CP				6.100000	27 Feb 2024		
	10,000,000.000	Local	99.034167	9,903,416.67	99.035750	9,903,575.00	158.33	2.88
		Base	99.034167	9,903,416.67	99.035750	9,903,575.00	158.33	2.88
4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
	68,996,513.300	Local	100.000000	68,996,513.30	100.000000	68,996,513.30	0.00	20.03
		Base	100.000000	68,996,513.30	100.000000	68,996,513.30	0.00	20.03
4820P2AH8	JUPITER SECT CO LLC				5.430000	17 Jan 2024		
	15,000,000.000	Local	99.758667	14,963,800.00	99.758667	14,963,800.00	0.00	4.34
		Base	99.758667	14,963,800.00	99.758667	14,963,800.00	0.00	4.34
49455LAS9	KINDER MORGAN INC				5.690000	26 Jan 2024		
	20,000,000.000	Local	99.604861	19,920,972.22	99.604861	19,920,972.22	0.00	5.78
		Base	99.604861	19,920,972.22	99.604861	19,920,972.22	0.00	5.78
56274LBU7	MANHATTAN ASSET FDG.				5.450000	28 Feb 2024		
	20,000,000.000	Local	99.121944	19,824,388.89	99.121944	19,824,388.89	0.00	5.76
		Base	99.121944	19,824,388.89	99.121944	19,824,388.89	0.00	5.76
56274LC10	MANHATTAN ASSET FDG.				5.430000	01 Mar 2024		
	15,000,000.000	Local	99.095000	14,864,250.00	99.095000	14,864,250.00	0.00	4.32
		Base	99.095000	14,864,250.00	99.095000	14,864,250.00	0.00	4.32
65339MBC9	NEXTERA ENERGY CAP HLDGS INC				5.730000	12 Feb 2024		
	20,450,000.000	Local	99.331500	20,313,291.75	99.332667	20,313,530.40	238.65	5.90
		Base	99.331500	20,313,291.75	99.332667	20,313,530.40	238.65	5.90

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 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	
84262LAV2	SOUTHERN COMPANY	20,000,000.000	Local	99.564444	19,912,888.89	99.564444	19,912,888.80	-0.09	5.78
			Base	99.564444	19,912,888.89	99.564444	19,912,888.80	-0.09	5.78
912796ZY8	TREASURY BILL 01/24 0.00000	10,000,000.000	Local	99.645500	9,964,550.00	99.702000	9,970,200.00	5,650.00	2.89
			Base	99.645500	9,964,550.00	99.702000	9,970,200.00	5,650.00	2.89
912797GD3	TREASURY BILL 01/24 0.00000	10,000,000.000	Local	99.750808	9,975,080.83	99.765272	9,976,527.20	1,446.37	2.90
			Base	99.750808	9,975,080.83	99.765272	9,976,527.20	1,446.37	2.90
912797GM3	TREASURY BILL 02/24 0.00000	10,000,000.000	Local	99.445009	9,944,500.87	99.445306	9,944,530.60	29.73	2.89
			Base	99.445009	9,944,500.87	99.445306	9,944,530.60	29.73	2.89
912797JA6	TREASURY BILL 01/24 0.00000	10,000,000.000	Local	99.674327	9,967,432.67	99.673972	9,967,397.20	-35.47	2.89
			Base	99.674327	9,967,432.67	99.673972	9,967,397.20	-35.47	2.89
912797JQ1	TREASURY BILL 04/24 0.00000	20,000,000.000	Local	98.277475	19,655,495.00	98.277475	19,655,495.00	0.00	5.71
			Base	98.277475	19,655,495.00	98.277475	19,655,495.00	0.00	5.71
91842JAH2	VW CR INC	20,000,000.000	Local	99.747111	19,949,422.22	99.747111	19,949,422.22	0.00	5.79
			Base	99.747111	19,949,422.22	99.747111	19,949,422.22	0.00	5.79
91842JAJ8	VW CR INC	15,000,000.000	Local	99.730361	14,959,554.17	99.730361	14,959,554.17	0.00	4.34
			Base	99.730361	14,959,554.17	99.730361	14,959,554.17	0.00	4.34
91842JCB3	VW CR INC	20,000,000.000	Local	98.878056	19,775,611.11	98.878056	19,775,611.11	0.00	5.74
			Base	98.878056	19,775,611.11	98.878056	19,775,611.11	0.00	5.74
94107MAG1	WASTE MANAGEMENT INC	7,700,000.000	Local	99.770000	7,682,290.00	99.770000	7,682,290.00	0.00	2.23
			Base	99.770000	7,682,290.00	99.770000	7,682,290.00	0.00	2.23

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		346,146,513.300	Local	344,424,114.14		344,431,601.71	7,487.57	100.00
			Base	344,424,114.14		344,431,601.71	7,487.57	100.00
CASH EQUIVALENT Total								
		346,146,513.300	Base	344,424,114.14		344,431,601.71	7,487.57	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		346,146,513.300	Base	344,424,114.14		344,431,601.71	7,487.57	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		5,340.290	Local	100.000000			5,340.29	0.00
			Base	100.000000			5,340.29	0.02

US DOLLAR Total		5,340.290	Local				5,340.29	0.00
			Base				5,340.29	0.02

CASH EQUIVALENT Total

		5,340.290	Base				5,340.29	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		60,047.000	Local	402.607679			24,175,383.29	475.310000
			Base	402.607679			24,175,383.29	475.310000

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500			450,421.95	436.800000
			Base	409.474500			450,421.95	436.800000

US DOLLAR Total		61,147.000	Local				24,625,805.24	29,021,419.57
			Base				24,625,805.24	29,021,419.57

EQUITY Total

		61,147.000	Base				24,625,805.24	29,021,419.57
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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		66,487.290	Base	24,631,145.53		29,026,759.86	4,395,614.33	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		5,538.020	Local	100.000000			5,538.02	0.00
			Base	100.000000			5,538.02	0.04

US DOLLAR Total		5,538.020	Local				5,538.02	0.00
			Base				5,538.02	0.04

CASH EQUIVALENT Total

		5,538.020	Base				5,538.02	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		23,698.000	Local	450.374438			10,672,973.42	507.380000
			Base	450.374438			10,672,973.42	507.380000

921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240			411,046.94	93.970000
			Base	89.748240			411,046.94	93.970000

US DOLLAR Total		28,278.000	Local				11,084,020.36	12,454,273.84
			Base				11,084,020.36	12,454,273.84

EQUITY Total

		28,278.000	Base				11,084,020.36	12,454,273.84
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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		33,816.020	Base	11,089,558.38		12,459,811.86	1,370,253.48	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
	128,243.360	Local	100.000000	128,243.36	100.000000	128,243.36	0.00	1.47
		Base	100.000000	128,243.36	100.000000	128,243.36	0.00	1.47

US DOLLAR Total	128,243.360	Local		128,243.36		128,243.36	0.00	1.47
		Base		128,243.36		128,243.36	0.00	1.47

CASH EQUIVALENT Total

	128,243.360	Base		128,243.36		128,243.36	0.00	1.47
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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							
	86,461.000	Local	91.586487	7,918,659.26	99.190000	8,576,066.59	657,407.33	98.53
		Base	91.586487	7,918,659.26	99.190000	8,576,066.59	657,407.33	98.53

US DOLLAR Total	86,461.000	Local		7,918,659.26		8,576,066.59	657,407.33	98.53
		Base		7,918,659.26		8,576,066.59	657,407.33	98.53

EQUITY Total

	86,461.000	Base		7,918,659.26		8,576,066.59	657,407.33	98.53
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Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		214,704.360	Base	8,046,902.62		8,704,309.95	657,407.33	100.00

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.250927	31 Dec 2030		
		96,244.020	Local	100.000000			96,244.02	0.00
			Base	100.000000			96,244.02	0.00
				96,244.02	100.000000			0.29
				96,244.02	100.000000			0.29

US DOLLAR Total		96,244.020	Local				96,244.02	0.00
			Base				96,244.02	0.00
				96,244.02				0.29
				96,244.02				0.29

CASH EQUIVALENT Total

		96,244.020	Base				96,244.02	0.00
				96,244.02				0.29

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			11,975,902.00	-1,852,492.06
			Base	114.602483			11,975,902.00	-1,852,492.06
				13,828,394.06	99.250000			36.45
				13,828,394.06	99.250000			36.45

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		357,465.000	Local	25.795206			9,165,402.60	-55,480.74
			Base	25.795206			9,165,402.60	-55,480.74
				9,220,883.34	25.640000			27.89
				9,220,883.34	25.640000			27.89

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET							
		158,005.000	Local	75.100178			11,621,267.75	-244,935.95
			Base	75.100178			11,621,267.75	-244,935.95
				11,866,203.70	73.550000			35.37
				11,866,203.70	73.550000			35.37

US DOLLAR Total		636,134.000	Local				32,762,572.35	-2,152,908.75
			Base				32,762,572.35	-2,152,908.75
				34,915,481.10				99.71
				34,915,481.10				99.71

EQUITY Total

		636,134.000	Base				32,762,572.35	-2,152,908.75
				34,915,481.10				99.71

& 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: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		732,378.020	Base	35,011,725.12		32,858,816.37	-2,152,908.75	100.00

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	45,407.700	Local	45,407.70	45,407.70	0.00	0.00		0.00
		Base	45,407.70	45,407.70	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	11,612,448.610	Local	11,612,448.61	11,612,448.61	0.94	0.00		0.00
		Base	11,612,448.61	11,612,448.61	0.94	0.00	0.00	0.00
EQUITY								
	22,949,162.000	Local	897,793,802.12	1,221,973,373.13	99.05	324,179,571.01		324,179,571.01
		Base	897,793,802.12	1,221,973,373.13	99.05	324,179,571.01	0.00	324,179,571.01
US DOLLAR Total								
	34,607,018.310	Local	909,451,658.43	1,233,631,229.44	100.00	324,179,571.01		324,179,571.01
		Base	909,451,658.43	1,233,631,229.44	100.00	324,179,571.01	0.00	324,179,571.01
FUND Total								
	34,607,018.310	Base	909,451,658.43	1,233,631,229.44	100.00	324,179,571.01	0.00	324,179,571.01

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	7,882,861.880	Local	7,882,861.88	7,882,861.88	0.94	0.00		0.00
		Base	7,882,861.88	7,882,861.88	0.94	0.00	0.00	0.00
EQUITY								
	27,757,259.000	Local	648,388,058.61	830,650,774.24	99.06	182,262,715.63		182,262,715.63
		Base	648,388,058.61	830,650,774.24	99.06	182,262,715.63	0.00	182,262,715.63
US DOLLAR Total								
	35,640,120.880	Local	656,270,920.49	838,533,636.12	100.00	182,262,715.63		182,262,715.63
		Base	656,270,920.49	838,533,636.12	100.00	182,262,715.63	0.00	182,262,715.63
FUND Total								
	35,640,120.880	Base	656,270,920.49	838,533,636.12	100.00	182,262,715.63	0.00	182,262,715.63

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-37,500.000	Local	-37,500.00	-37,500.00	0.00	0.00		0.00
		Base	-37,500.00	-37,500.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	63,107,147.680	Local	63,007,375.45	63,007,375.48	2.19	0.03		0.03
		Base	63,007,375.45	63,007,375.48	2.19	0.03	0.00	0.03
EQUITY								
	1,082,687.000	Local	59,367,285.00	53,044,733.08	1.84	-6,322,551.92		-6,322,551.92
		Base	59,367,285.00	53,044,733.08	1.84	-6,322,551.92	0.00	-6,322,551.92
FIXED INCOME								
	2,821,571,720.140	Local	2,842,704,516.96	2,758,994,450.16	95.96	-83,710,066.80		-83,710,066.80
Original Face:	2,265,657,368.000	Base	2,842,704,516.96	2,758,994,450.16	95.96	-83,710,066.80	0.00	-83,710,066.80
US DOLLAR Total								
	2,885,724,054.820	Local	2,965,041,677.41	2,875,009,058.72	100.00	-90,032,618.69		-90,032,618.69
Original Face:	2,265,657,368.000	Base	2,965,041,677.41	2,875,009,058.72	100.00	-90,032,618.69	0.00	-90,032,618.69
FUND Total								
	2,885,724,054.820	Base	2,965,041,677.41	2,875,009,058.72	100.00	-90,032,618.69	0.00	-90,032,618.69
Original Face:	2,265,657,368.000							

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	-39,299.430	Local	-39,299.43	-39,299.43	0.01	0.00		0.00
		Base	-39,299.43	-39,299.43	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	100,385,826.830	Local	99,871,007.85	99,899,374.49	14.69	28,366.64		28,366.64
		Base	99,871,007.85	99,899,374.49	14.69	28,366.64	0.00	28,366.64
FIXED INCOME								
	593,781,360.940	Local	593,213,296.10	579,904,851.42	85.30	-13,308,444.68		-13,308,444.68
Original Face:	195,273,032.000	Base	593,213,296.10	579,904,851.42	85.30	-13,308,444.68	0.00	-13,308,444.68
US DOLLAR Total								
	694,127,888.340	Local	693,045,004.52	679,764,926.48	100.00	-13,280,078.04		-13,280,078.04
Original Face:	195,273,032.000	Base	693,045,004.52	679,764,926.48	100.00	-13,280,078.04	0.00	-13,280,078.04
FUND Total								
	694,127,888.340	Base	693,045,004.52	679,764,926.48	100.00	-13,280,078.04	0.00	-13,280,078.04
Original Face:	195,273,032.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	10,255.170	Local	10,255.17	10,255.17	0.00	0.00		0.00
		Base	10,255.17	10,255.17	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	86,647,179.510	Local	86,566,415.28	86,566,415.30	33.98	0.02		0.02
		Base	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02
FIXED INCOME								
	172,742,893.680	Local	172,967,847.33	168,146,128.88	66.01	-4,821,718.45		-4,821,718.45
Original Face:	113,263,606.000	Base	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45
US DOLLAR Total								
	259,400,328.360	Local	259,544,517.78	254,722,799.35	100.00	-4,821,718.43		-4,821,718.43
Original Face:	113,263,606.000	Base	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43
FUND Total								
	259,400,328.360	Base	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43
Original Face:	113,263,606.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	15,229.650	Local	15,229.65	15,229.65	0.00	0.00		0.00
		Base	15,229.65	15,229.65	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	16,485,924.730	Local	16,485,924.73	16,485,924.73	0.56	0.00		0.00
		Base	16,485,924.73	16,485,924.73	0.56	0.00	0.00	0.00
EQUITY								
	23,299,230.000	Local	1,189,028,209.47	2,924,657,027.09	99.44	1,735,628,817.62		1,735,628,817.62
		Base	1,189,028,209.47	2,924,657,027.09	99.44	1,735,628,817.62	0.00	1,735,628,817.62
US DOLLAR Total								
	39,800,384.380	Local	1,205,529,363.85	2,941,158,181.47	100.00	1,735,628,817.62		1,735,628,817.62
		Base	1,205,529,363.85	2,941,158,181.47	100.00	1,735,628,817.62	0.00	1,735,628,817.62
FUND Total								
	39,800,384.380	Base	1,205,529,363.85	2,941,158,181.47	100.00	1,735,628,817.62	0.00	1,735,628,817.62

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,302,077,535.090	Local	1,295,623,629.60	1,295,782,841.74	47.82	159,212.14		159,212.14
		Base	1,295,623,629.60	1,295,782,841.74	47.82	159,212.14	0.00	159,212.14
EQUITY								
	160,715,845.190	Local	160,715,845.19	160,715,845.19	5.93	0.00		0.00
		Base	160,715,845.19	160,715,845.19	5.93	0.00	0.00	0.00
FIXED INCOME								
	1,273,609,888.070	Local	1,268,102,767.01	1,253,235,506.17	46.25	-14,867,260.84		-14,867,260.84
Original Face:	593,465,758.000	Base	1,268,102,767.01	1,253,235,506.17	46.25	-14,867,260.84	0.00	-14,867,260.84
US DOLLAR Total								
	2,736,453,268.350	Local	2,724,492,241.80	2,709,784,193.10	100.00	-14,708,048.70		-14,708,048.70
Original Face:	593,465,758.000	Base	2,724,492,241.80	2,709,784,193.10	100.00	-14,708,048.70	0.00	-14,708,048.70
FUND Total								
	2,736,453,268.350	Base	2,724,492,241.80	2,709,784,193.10	100.00	-14,708,048.70	0.00	-14,708,048.70
Original Face:	593,465,758.000							

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-197,387.530	Local	-197,387.53	-197,387.53	0.00	0.00		0.00
		Base	-197,387.53	-197,387.53	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,873,422,050.490	Local	1,866,736,293.66	1,867,070,644.58	31.66	334,350.92		334,350.92
		Base	1,866,736,293.66	1,867,070,644.58	31.66	334,350.92	0.00	334,350.92
EQUITY								
	277,113,803.080	Local	277,113,803.08	277,113,803.08	4.70	0.00		0.00
		Base	277,113,803.08	277,113,803.08	4.70	0.00	0.00	0.00
FIXED INCOME								
	3,821,266,506.650	Local	3,817,378,405.18	3,753,269,125.08	63.64	-64,109,280.10		-64,109,280.10
Original Face:	419,709,472.000	Base	3,817,378,405.18	3,753,269,125.08	63.64	-64,109,280.10	0.00	-64,109,280.10
US DOLLAR Total								
	5,971,604,972.690	Local	5,961,031,114.39	5,897,256,185.21	100.00	-63,774,929.18		-63,774,929.18
Original Face:	419,709,472.000	Base	5,961,031,114.39	5,897,256,185.21	100.00	-63,774,929.18	0.00	-63,774,929.18
FUND Total								
	5,971,604,972.690	Base	5,961,031,114.39	5,897,256,185.21	100.00	-63,774,929.18	0.00	-63,774,929.18
Original Face:	419,709,472.000							

Holdings

Currency Summary

As of: December 31, 2023

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

FUND: ATZD

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,200,160.720	Local	2,200,160.72	2,200,160.72	1.88	0.00		0.00
		Base	2,200,160.72	2,200,160.72	1.88	0.00	0.00	0.00
FIXED INCOME								
	115,891,216.340	Local	115,414,555.05	114,788,019.34	98.12	-626,535.71		-626,535.71
Original Face:	46,602,000.000	Base	115,414,555.05	114,788,019.34	98.12	-626,535.71	0.00	-626,535.71
US DOLLAR Total								
	118,091,377.060	Local	117,614,715.77	116,988,180.06	100.00	-626,535.71		-626,535.71
Original Face:	46,602,000.000	Base	117,614,715.77	116,988,180.06	100.00	-626,535.71	0.00	-626,535.71
FUND Total								
	118,091,377.060	Base	117,614,715.77	116,988,180.06	100.00	-626,535.71	0.00	-626,535.71
Original Face:	46,602,000.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.00	0.00		0.00
		Base	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	408,157,658.830	Local	407,874,094.38	407,874,094.63	33.58	0.25		0.25
		Base	407,874,094.38	407,874,094.63	33.58	0.25	0.00	0.25
EQUITY								
	81,953,825.340	Local	81,953,825.34	81,953,825.34	6.75	0.00		0.00
		Base	81,953,825.34	81,953,825.34	6.75	0.00	0.00	0.00
FIXED INCOME								
	740,493,039.090	Local	740,397,074.77	724,860,306.98	59.67	-15,536,767.79		-15,536,767.79
Original Face:	292,029,571.000	Base	740,397,074.77	724,860,306.98	59.67	-15,536,767.79	0.00	-15,536,767.79
US DOLLAR Total								
	1,230,654,523.270	Local	1,230,274,994.50	1,214,738,226.96	100.00	-15,536,767.54		-15,536,767.54
Original Face:	292,029,571.000	Base	1,230,274,994.50	1,214,738,226.96	100.00	-15,536,767.54	0.00	-15,536,767.54
FUND Total								
	1,230,654,523.270	Base	1,230,274,994.50	1,214,738,226.96	100.00	-15,536,767.54	0.00	-15,536,767.54
Original Face:	292,029,571.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,618,023,324.200	Local	2,608,025,789.57	2,607,929,040.41	83.76	-96,749.16		-96,749.16
		Base	2,608,025,789.57	2,607,929,040.41	83.76	-96,749.16	0.00	-96,749.16
EQUITY								
	43,063,368.680	Local	43,063,368.68	43,063,368.68	1.38	0.00		0.00
		Base	43,063,368.68	43,063,368.68	1.38	0.00	0.00	0.00
FIXED INCOME								
	464,708,441.140	Local	462,313,265.94	462,404,211.04	14.85	90,945.10		90,945.10
Original Face:	21,000,000.000	Base	462,313,265.94	462,404,211.04	14.85	90,945.10	0.00	90,945.10
US DOLLAR Total								
	3,125,845,134.020	Local	3,113,452,424.19	3,113,446,620.13	100.00	-5,804.06		-5,804.06
Original Face:	21,000,000.000	Base	3,113,452,424.19	3,113,446,620.13	100.00	-5,804.06	0.00	-5,804.06
FUND Total								
	3,125,845,134.020	Base	3,113,452,424.19	3,113,446,620.13	100.00	-5,804.06	0.00	-5,804.06
Original Face:	21,000,000.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	885,206.450	Local	885,206.45	885,206.45	0.03	0.00		0.00
		Base	885,206.45	885,206.45	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	1,897,400,591.280	Local	1,896,384,930.17	1,896,381,043.08	67.01	-3,887.09		-3,887.09
		Base	1,896,384,930.17	1,896,381,043.08	67.01	-3,887.09	0.00	-3,887.09
EQUITY								
	62,074,020.770	Local	62,074,020.77	62,074,020.77	2.19	0.00		0.00
		Base	62,074,020.77	62,074,020.77	2.19	0.00	0.00	0.00
FIXED INCOME								
	875,000,000.000	Local	870,498,876.04	870,656,558.10	30.77	157,682.06		157,682.06
		Base	870,498,876.04	870,656,558.10	30.77	157,682.06	0.00	157,682.06
US DOLLAR Total								
	2,835,359,818.500	Local	2,829,843,033.43	2,829,996,828.40	100.00	153,794.97		153,794.97
		Base	2,829,843,033.43	2,829,996,828.40	100.00	153,794.97	0.00	153,794.97
FUND Total								
	2,835,359,818.500	Base	2,829,843,033.43	2,829,996,828.40	100.00	153,794.97	0.00	153,794.97

Holdings

Currency Summary

As of: December 31, 2023

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

FUND: ATZH

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	23,789,436.450	Local	23,788,914.48	23,789,436.45	5.07	521.97		521.97
		Base	23,788,914.48	23,789,436.45	5.07	521.97	0.00	521.97
FIXED INCOME								
	436,010,000.000	Local	445,193,744.24	445,505,501.59	94.93	311,757.35		311,757.35
Original Face:	113,498,326.930	Base	445,193,744.24	445,505,501.59	94.93	311,757.35	0.00	311,757.35
US DOLLAR Total								
	459,799,436.450	Local	468,982,658.72	469,294,938.04	100.00	312,279.32		312,279.32
Original Face:	113,498,326.930	Base	468,982,658.72	469,294,938.04	100.00	312,279.32	0.00	312,279.32
FUND Total								
	459,799,436.450	Base	468,982,658.72	469,294,938.04	100.00	312,279.32	0.00	312,279.32
Original Face:	113,498,326.930							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-100,428.020	Local	-100,428.02	-100,428.02	0.02	0.00		0.00
		Base	-100,428.02	-100,428.02	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	67,622,520.330	Local	67,534,000.89	67,534,000.92	11.86	0.03		0.03
		Base	67,534,000.89	67,534,000.92	11.86	0.03	0.00	0.03
FIXED INCOME								
	529,360,153.310	Local	531,423,063.99	501,838,545.04	88.12	-29,584,518.95		-29,584,518.95
Original Face:	271,431,573.000	Base	531,423,063.99	501,838,545.04	88.12	-29,584,518.95	0.00	-29,584,518.95
US DOLLAR Total								
	596,882,245.620	Local	598,856,636.86	569,272,117.94	100.00	-29,584,518.92		-29,584,518.92
Original Face:	271,431,573.000	Base	598,856,636.86	569,272,117.94	100.00	-29,584,518.92	0.00	-29,584,518.92
FUND Total								
	596,882,245.620	Base	598,856,636.86	569,272,117.94	100.00	-29,584,518.92	0.00	-29,584,518.92
Original Face:	271,431,573.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,149,184,162.460	Local	3,144,062,011.41	3,144,073,969.07	90.33	11,957.66		11,957.66
		Base	3,144,062,011.41	3,144,073,969.07	90.33	11,957.66	0.00	11,957.66
EQUITY								
	286,793,128.120	Local	286,793,128.12	286,793,128.12	8.24	0.00		0.00
		Base	286,793,128.12	286,793,128.12	8.24	0.00	0.00	0.00
FIXED INCOME								
	50,000,000.000	Local	49,885,715.84	49,893,424.70	1.43	7,708.86		7,708.86
		Base	49,885,715.84	49,893,424.70	1.43	7,708.86	0.00	7,708.86
US DOLLAR Total								
	3,486,027,290.560	Local	3,480,790,855.35	3,480,810,521.87	100.00	19,666.52		19,666.52
		Base	3,480,790,855.35	3,480,810,521.87	100.00	19,666.52	0.00	19,666.52
FUND Total								
	3,486,027,290.560	Base	3,480,790,855.35	3,480,810,521.87	100.00	19,666.52	0.00	19,666.52

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.03	0.00		0.00
		Base	50,000.01	50,000.01	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	23,810,075.300	Local	23,801,397.52	23,801,397.50	12.67	-0.02		-0.02
		Base	23,801,397.52	23,801,397.50	12.67	-0.02	0.00	-0.02
FIXED INCOME								
	176,731,100.590	Local	177,003,257.48	164,025,829.69	87.30	-12,977,427.79		-12,977,427.79
Original Face:	145,287,330.000	Base	177,003,257.48	164,025,829.69	87.30	-12,977,427.79	0.00	-12,977,427.79
US DOLLAR Total								
	200,591,175.900	Local	200,854,655.01	187,877,227.20	100.00	-12,977,427.81		-12,977,427.81
Original Face:	145,287,330.000	Base	200,854,655.01	187,877,227.20	100.00	-12,977,427.81	0.00	-12,977,427.81
FUND Total								
	200,591,175.900	Base	200,854,655.01	187,877,227.20	100.00	-12,977,427.81	0.00	-12,977,427.81
Original Face:	145,287,330.000							

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	270,224.170	Local	270,224.17	270,224.17	0.03	0.00		0.00
		Base	270,224.17	270,224.17	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	596,882,844.350	Local	593,845,483.86	593,631,688.03	56.16	-213,795.83		-213,795.83
		Base	593,845,483.86	593,631,688.03	56.16	-213,795.83	0.00	-213,795.83
FIXED INCOME								
	467,837,346.690	Local	466,567,868.01	463,110,666.39	43.81	-3,457,201.62		-3,457,201.62
Original Face:	297,625,264.000	Base	466,567,868.01	463,110,666.39	43.81	-3,457,201.62	0.00	-3,457,201.62
US DOLLAR Total								
	1,064,990,415.210	Local	1,060,683,576.04	1,057,012,578.59	100.00	-3,670,997.45		-3,670,997.45
Original Face:	297,625,264.000	Base	1,060,683,576.04	1,057,012,578.59	100.00	-3,670,997.45	0.00	-3,670,997.45
FUND Total								
	1,064,990,415.210	Base	1,060,683,576.04	1,057,012,578.59	100.00	-3,670,997.45	0.00	-3,670,997.45
Original Face:	297,625,264.000							

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	346,146,513.300	Local	344,424,114.14	344,431,601.71	100.00	7,487.57		7,487.57
		Base	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57
US DOLLAR Total								
	346,146,513.300	Local	344,424,114.14	344,431,601.71	100.00	7,487.57		7,487.57
		Base	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57
FUND Total								
	346,146,513.300	Base	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	5,340.290	Local	5,340.29	5,340.29	0.02	0.00		0.00
		Base	5,340.29	5,340.29	0.02	0.00	0.00	0.00
EQUITY								
	61,147.000	Local	24,625,805.24	29,021,419.57	99.98	4,395,614.33		4,395,614.33
		Base	24,625,805.24	29,021,419.57	99.98	4,395,614.33	0.00	4,395,614.33
US DOLLAR Total								
	66,487.290	Local	24,631,145.53	29,026,759.86	100.00	4,395,614.33		4,395,614.33
		Base	24,631,145.53	29,026,759.86	100.00	4,395,614.33	0.00	4,395,614.33
FUND Total								
	66,487.290	Base	24,631,145.53	29,026,759.86	100.00	4,395,614.33	0.00	4,395,614.33

Holdings

Currency Summary

As of: December 31, 2023

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate: 1.000000
CASH EQUIVALENT								
	5,538.020	Local	5,538.02	5,538.02	0.04	0.00		0.00
		Base	5,538.02	5,538.02	0.04	0.00	0.00	0.00
EQUITY								
	28,278.000	Local	11,084,020.36	12,454,273.84	99.96	1,370,253.48		1,370,253.48
		Base	11,084,020.36	12,454,273.84	99.96	1,370,253.48	0.00	1,370,253.48
US DOLLAR Total								
	33,816.020	Local	11,089,558.38	12,459,811.86	100.00	1,370,253.48		1,370,253.48
		Base	11,089,558.38	12,459,811.86	100.00	1,370,253.48	0.00	1,370,253.48
FUND Total								
	33,816.020	Base	11,089,558.38	12,459,811.86	100.00	1,370,253.48	0.00	1,370,253.48

Holdings

Currency Summary

As of: December 31, 2023

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	128,243.360	Local	128,243.36	128,243.36	1.47	0.00		0.00
		Base	128,243.36	128,243.36	1.47	0.00	0.00	0.00
EQUITY								
	86,461.000	Local	7,918,659.26	8,576,066.59	98.53	657,407.33		657,407.33
		Base	7,918,659.26	8,576,066.59	98.53	657,407.33	0.00	657,407.33
US DOLLAR Total								
	214,704.360	Local	8,046,902.62	8,704,309.95	100.00	657,407.33		657,407.33
		Base	8,046,902.62	8,704,309.95	100.00	657,407.33	0.00	657,407.33
FUND Total								
	214,704.360	Base	8,046,902.62	8,704,309.95	100.00	657,407.33	0.00	657,407.33

Holdings

Currency Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	96,244.020	Local	96,244.02	96,244.02	0.29	0.00		0.00
		Base	96,244.02	96,244.02	0.29	0.00	0.00	0.00
EQUITY								
	636,134.000	Local	34,915,481.10	32,762,572.35	99.71	-2,152,908.75		-2,152,908.75
		Base	34,915,481.10	32,762,572.35	99.71	-2,152,908.75	0.00	-2,152,908.75
US DOLLAR Total								
	732,378.020	Local	35,011,725.12	32,858,816.37	100.00	-2,152,908.75		-2,152,908.75
		Base	35,011,725.12	32,858,816.37	100.00	-2,152,908.75	0.00	-2,152,908.75
FUND Total								
	732,378.020	Base	35,011,725.12	32,858,816.37	100.00	-2,152,908.75	0.00	-2,152,908.75

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	45,407.700	45,407.70	45,407.70	0.00	0.00	0.00	0.00
CASH Total	45,407.700	45,407.70	45,407.70	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	11,612,448.610	11,612,448.61	11,612,448.61	0.94	0.00	0.00	0.00
CASH EQUIVALENT Total	11,612,448.610	11,612,448.61	11,612,448.61	0.94	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,949,162.000	897,793,802.12	1,221,973,373.13	99.05	324,179,571.01	0.00	324,179,571.01
EQUITY Total	22,949,162.000	897,793,802.12	1,221,973,373.13	99.05	324,179,571.01	0.00	324,179,571.01

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,607,018.310	909,451,658.43	1,233,631,229.44	100.00	324,179,571.01	0.00	324,179,571.01

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,882,861.880	7,882,861.88	7,882,861.88	0.94	0.00	0.00	0.00
CASH EQUIVALENT Total	7,882,861.880	7,882,861.88	7,882,861.88	0.94	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,757,259.000	648,388,058.61	830,650,774.24	99.06	182,262,715.63	0.00	182,262,715.63
EQUITY Total	27,757,259.000	648,388,058.61	830,650,774.24	99.06	182,262,715.63	0.00	182,262,715.63

Holdings

Asset Summary

As of: *December 31, 2023*

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

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	35,640,120.880	656,270,920.49	838,533,636.12	100.00	182,262,715.63	0.00	182,262,715.63

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-37,500.000	-37,500.00	-37,500.00	0.00	0.00	0.00	0.00
CASH Total	-37,500.000	-37,500.00	-37,500.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	63,107,147.680	63,007,375.45	63,007,375.48	2.19	0.03	0.00	0.03
CASH EQUIVALENT Total	63,107,147.680	63,007,375.45	63,007,375.48	2.19	0.03	0.00	0.03

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	53,044,733.08	1.84	-6,322,551.92	0.00	-6,322,551.92
EQUITY Total	1,082,687.000	59,367,285.00	53,044,733.08	1.84	-6,322,551.92	0.00	-6,322,551.92

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,821,571,720.140	2,842,704,516.96	2,758,994,450.16	95.96	-83,710,066.80	0.00	-83,710,066.80
FIXED INCOME Total	2,821,571,720.140	2,842,704,516.96	2,758,994,450.16	95.96	-83,710,066.80	0.00	-83,710,066.80

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,885,724,054.820	2,965,041,677.41	2,875,009,058.72	100.00	-90,032,618.69	0.00	-90,032,618.69

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-39,299.430	-39,299.43	-39,299.43	0.01	0.00	0.00	0.00
CASH Total	-39,299.430	-39,299.43	-39,299.43	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	100,385,826.830	99,871,007.85	99,899,374.49	14.69	28,366.64	0.00	28,366.64
CASH EQUIVALENT Total	100,385,826.830	99,871,007.85	99,899,374.49	14.69	28,366.64	0.00	28,366.64

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	593,781,360.940	593,213,296.10	579,904,851.42	85.30	-13,308,444.68	0.00	-13,308,444.68
FIXED INCOME Total	593,781,360.940	593,213,296.10	579,904,851.42	85.30	-13,308,444.68	0.00	-13,308,444.68

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	694,127,888.340	693,045,004.52	679,764,926.48	100.00	-13,280,078.04	0.00	-13,280,078.04

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	10,255.170	10,255.17	10,255.17	0.00	0.00	0.00	0.00
CASH Total	10,255.170	10,255.17	10,255.17	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02
CASH EQUIVALENT Total	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45
FIXED INCOME Total	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45

Holdings

Asset Summary

As of: *December 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	259,400,328.360	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,229.650	15,229.65	15,229.65	0.00	0.00	0.00	0.00
CASH Total	15,229.650	15,229.65	15,229.65	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,485,924.730	16,485,924.73	16,485,924.73	0.56	0.00	0.00	0.00
CASH EQUIVALENT Total	16,485,924.730	16,485,924.73	16,485,924.73	0.56	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,299,230.000	1,189,028,209.47	2,924,657,027.09	99.44	1,735,628,817.62	0.00	1,735,628,817.62
EQUITY Total	23,299,230.000	1,189,028,209.47	2,924,657,027.09	99.44	1,735,628,817.62	0.00	1,735,628,817.62

Holdings

Asset Summary

As of: *December 31, 2023*

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

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	39,800,384.380	1,205,529,363.85	2,941,158,181.47	100.00	1,735,628,817.62	0.00	1,735,628,817.62

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,302,077,535.090	1,295,623,629.60	1,295,782,841.74	47.82	159,212.14	0.00	159,212.14
CASH EQUIVALENT Total							
	1,302,077,535.090	1,295,623,629.60	1,295,782,841.74	47.82	159,212.14	0.00	159,212.14

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	160,715,845.190	160,715,845.19	160,715,845.19	5.93	0.00	0.00	0.00
EQUITY Total	160,715,845.190	160,715,845.19	160,715,845.19	5.93	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,273,609,888.070	1,268,102,767.01	1,253,235,506.17	46.25	-14,867,260.84	0.00	-14,867,260.84
FIXED INCOME Total	1,273,609,888.070	1,268,102,767.01	1,253,235,506.17	46.25	-14,867,260.84	0.00	-14,867,260.84

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,736,453,268.350	2,724,492,241.80	2,709,784,193.10	100.00	-14,708,048.70	0.00	-14,708,048.70

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-197,387.530	-197,387.53	-197,387.53	0.00	0.00	0.00	0.00
CASH Total	-197,387.530	-197,387.53	-197,387.53	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,873,422,050.490	1,866,736,293.66	1,867,070,644.58	31.66	334,350.92	0.00	334,350.92
CASH EQUIVALENT Total							
	1,873,422,050.490	1,866,736,293.66	1,867,070,644.58	31.66	334,350.92	0.00	334,350.92

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	277,113,803.080	277,113,803.08	277,113,803.08	4.70	0.00	0.00	0.00
EQUITY Total	277,113,803.080	277,113,803.08	277,113,803.08	4.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	3,821,266,506.650	3,817,378,405.18	3,753,269,125.08	63.64	-64,109,280.10	0.00	-64,109,280.10
FIXED INCOME Total	3,821,266,506.650	3,817,378,405.18	3,753,269,125.08	63.64	-64,109,280.10	0.00	-64,109,280.10

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,971,604,972.690	5,961,031,114.39	5,897,256,185.21	100.00	-63,774,929.18	0.00	-63,774,929.18

Holdings

Asset Summary

As of: December 31, 2023

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

FUND: ATZD

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,200,160.720	2,200,160.72	2,200,160.72	1.88	0.00	0.00	0.00
CASH EQUIVALENT Total	2,200,160.720	2,200,160.72	2,200,160.72	1.88	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

FUND: ATZD

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	115,891,216.340	115,414,555.05	114,788,019.34	98.12	-626,535.71	0.00	-626,535.71
FIXED INCOME Total	115,891,216.340	115,414,555.05	114,788,019.34	98.12	-626,535.71	0.00	-626,535.71

Holdings

Asset Summary

As of: *December 31, 2023*

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

FUND: ATZD

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	118,091,377.060	117,614,715.77	116,988,180.06	100.00	-626,535.71	0.00	-626,535.71

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	408,157,658.830	407,874,094.38	407,874,094.63	33.58	0.25	0.00	0.25
CASH EQUIVALENT Total	408,157,658.830	407,874,094.38	407,874,094.63	33.58	0.25	0.00	0.25

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	81,953,825.340	81,953,825.34	81,953,825.34	6.75	0.00	0.00	0.00
EQUITY Total	81,953,825.340	81,953,825.34	81,953,825.34	6.75	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	740,493,039.090	740,397,074.77	724,860,306.98	59.67	-15,536,767.79	0.00	-15,536,767.79
FIXED INCOME Total	740,493,039.090	740,397,074.77	724,860,306.98	59.67	-15,536,767.79	0.00	-15,536,767.79

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,230,654,523.270	1,230,274,994.50	1,214,738,226.96	100.00	-15,536,767.54	0.00	-15,536,767.54

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,618,023,324.200	2,608,025,789.57	2,607,929,040.41	83.76	-96,749.16	0.00	-96,749.16
CASH EQUIVALENT Total	2,618,023,324.200	2,608,025,789.57	2,607,929,040.41	83.76	-96,749.16	0.00	-96,749.16

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	43,063,368.680	43,063,368.68	43,063,368.68	1.38	0.00	0.00	0.00
EQUITY Total	43,063,368.680	43,063,368.68	43,063,368.68	1.38	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	464,708,441.140	462,313,265.94	462,404,211.04	14.85	90,945.10	0.00	90,945.10
FIXED INCOME Total	464,708,441.140	462,313,265.94	462,404,211.04	14.85	90,945.10	0.00	90,945.10

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,125,845,134.020	3,113,452,424.19	3,113,446,620.13	100.00	-5,804.06	0.00	-5,804.06

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	885,206.450	885,206.45	885,206.45	0.03	0.00	0.00	0.00
CASH Total	885,206.450	885,206.45	885,206.45	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,897,400,591.280	1,896,384,930.17	1,896,381,043.08	67.01	-3,887.09	0.00	-3,887.09
CASH EQUIVALENT Total							
	1,897,400,591.280	1,896,384,930.17	1,896,381,043.08	67.01	-3,887.09	0.00	-3,887.09

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	62,074,020.770	62,074,020.77	62,074,020.77	2.19	0.00	0.00	0.00
EQUITY Total	62,074,020.770	62,074,020.77	62,074,020.77	2.19	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	875,000,000.000	870,498,876.04	870,656,558.10	30.77	157,682.06	0.00	157,682.06
FIXED INCOME Total	875,000,000.000	870,498,876.04	870,656,558.10	30.77	157,682.06	0.00	157,682.06

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,835,359,818.500	2,829,843,033.43	2,829,996,828.40	100.00	153,794.97	0.00	153,794.97

Holdings

Asset Summary

As of: December 31, 2023

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

FUND: ATZH

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	23,789,436.450	23,788,914.48	23,789,436.45	5.07	521.97	0.00	521.97
CASH EQUIVALENT Total	23,789,436.450	23,788,914.48	23,789,436.45	5.07	521.97	0.00	521.97

Holdings

Asset Summary

As of: December 31, 2023

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

FUND: ATZH

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	436,010,000.000	445,193,744.24	445,505,501.59	94.93	311,757.35	0.00	311,757.35
FIXED INCOME Total	436,010,000.000	445,193,744.24	445,505,501.59	94.93	311,757.35	0.00	311,757.35

Holdings

Asset Summary

As of: December 31, 2023

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

FUND: ATZH

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	459,799,436.450	468,982,658.72	469,294,938.04	100.00	312,279.32	0.00	312,279.32

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-100,428.020	-100,428.02	-100,428.02	0.02	0.00	0.00	0.00
CASH Total	-100,428.020	-100,428.02	-100,428.02	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	67,622,520.330	67,534,000.89	67,534,000.92	11.86	0.03	0.00	0.03
CASH EQUIVALENT Total	67,622,520.330	67,534,000.89	67,534,000.92	11.86	0.03	0.00	0.03

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	529,360,153.310	531,423,063.99	501,838,545.04	88.12	-29,584,518.95	0.00	-29,584,518.95
FIXED INCOME Total	529,360,153.310	531,423,063.99	501,838,545.04	88.12	-29,584,518.95	0.00	-29,584,518.95

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	596,882,245.620	598,856,636.86	569,272,117.94	100.00	-29,584,518.92	0.00	-29,584,518.92

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	3,149,184,162.460	3,144,062,011.41	3,144,073,969.07	90.33	11,957.66	0.00	11,957.66
CASH EQUIVALENT Total							
	3,149,184,162.460	3,144,062,011.41	3,144,073,969.07	90.33	11,957.66	0.00	11,957.66

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	286,793,128.120	286,793,128.12	286,793,128.12	8.24	0.00	0.00	0.00
EQUITY Total	286,793,128.120	286,793,128.12	286,793,128.12	8.24	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	50,000,000.000	49,885,715.84	49,893,424.70	1.43	7,708.86	0.00	7,708.86
FIXED INCOME Total							
	50,000,000.000	49,885,715.84	49,893,424.70	1.43	7,708.86	0.00	7,708.86

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,486,027,290.560	3,480,790,855.35	3,480,810,521.87	100.00	19,666.52	0.00	19,666.52

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.03	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	23,810,075.300	23,801,397.52	23,801,397.50	12.67	-0.02	0.00	-0.02
CASH EQUIVALENT Total	23,810,075.300	23,801,397.52	23,801,397.50	12.67	-0.02	0.00	-0.02

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	176,731,100.590	177,003,257.48	164,025,829.69	87.30	-12,977,427.79	0.00	-12,977,427.79
FIXED INCOME Total	176,731,100.590	177,003,257.48	164,025,829.69	87.30	-12,977,427.79	0.00	-12,977,427.79

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	200,591,175.900	200,854,655.01	187,877,227.20	100.00	-12,977,427.81	0.00	-12,977,427.81

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	270,224.170	270,224.17	270,224.17	0.03	0.00	0.00	0.00
CASH Total	270,224.170	270,224.17	270,224.17	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	596,882,844.350	593,845,483.86	593,631,688.03	56.16	-213,795.83	0.00	-213,795.83
CASH EQUIVALENT Total							
	596,882,844.350	593,845,483.86	593,631,688.03	56.16	-213,795.83	0.00	-213,795.83

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	467,837,346.690	466,567,868.01	463,110,666.39	43.81	-3,457,201.62	0.00	-3,457,201.62
FIXED INCOME Total	467,837,346.690	466,567,868.01	463,110,666.39	43.81	-3,457,201.62	0.00	-3,457,201.62

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,064,990,415.210	1,060,683,576.04	1,057,012,578.59	100.00	-3,670,997.45	0.00	-3,670,997.45

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	346,146,513.300	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57
CASH EQUIVALENT Total	346,146,513.300	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57

Holdings

Asset Summary

As of: *December 31, 2023*

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

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	346,146,513.300	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,340.290	5,340.29	5,340.29	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	5,340.290	5,340.29	5,340.29	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	61,147.000	24,625,805.24	29,021,419.57	99.98	4,395,614.33	0.00	4,395,614.33
EQUITY Total	61,147.000	24,625,805.24	29,021,419.57	99.98	4,395,614.33	0.00	4,395,614.33

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	66,487.290	24,631,145.53	29,026,759.86	100.00	4,395,614.33	0.00	4,395,614.33

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,538.020	5,538.02	5,538.02	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	5,538.020	5,538.02	5,538.02	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,278.000	11,084,020.36	12,454,273.84	99.96	1,370,253.48	0.00	1,370,253.48
EQUITY Total	28,278.000	11,084,020.36	12,454,273.84	99.96	1,370,253.48	0.00	1,370,253.48

Holdings

Asset Summary

As of: *December 31, 2023*

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

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	33,816.020	11,089,558.38	12,459,811.86	100.00	1,370,253.48	0.00	1,370,253.48

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	128,243.360	128,243.36	128,243.36	1.47	0.00	0.00	0.00
CASH EQUIVALENT Total	128,243.360	128,243.36	128,243.36	1.47	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	86,461.000	7,918,659.26	8,576,066.59	98.53	657,407.33	0.00	657,407.33
EQUITY Total	86,461.000	7,918,659.26	8,576,066.59	98.53	657,407.33	0.00	657,407.33

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	214,704.360	8,046,902.62	8,704,309.95	100.00	657,407.33	0.00	657,407.33

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	96,244.020	96,244.02	96,244.02	0.29	0.00	0.00	0.00
CASH EQUIVALENT Total	96,244.020	96,244.02	96,244.02	0.29	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	636,134.000	34,915,481.10	32,762,572.35	99.71	-2,152,908.75	0.00	-2,152,908.75
EQUITY Total	636,134.000	34,915,481.10	32,762,572.35	99.71	-2,152,908.75	0.00	-2,152,908.75

Holdings

Asset Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	732,378.020	35,011,725.12	32,858,816.37	100.00	-2,152,908.75	0.00	-2,152,908.75

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	45,407.700	45,407.70	45,407.70	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	11,612,448.610	11,612,448.61	11,612,448.61	0.94	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	22,949,162.000	897,793,802.12	1,221,973,373.13	99.05	324,179,571.01 378,609,525.37 GN -54,429,954.36 LS	0.00 0.00 GN 0.00 LS	324,179,571.01 378,609,525.37 GN -54,429,954.36 LS	
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FUND Total	0.000	34,607,018.310	909,451,658.43	1,233,631,229.44	100.00	324,179,571.01 378,609,525.37 GN -54,429,954.36 LS	0.00 0.00 GN 0.00 LS	324,179,571.01 378,609,525.37 GN -54,429,954.36 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	7,882,861.880	7,882,861.88	7,882,861.88	0.94	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	27,757,259.000	648,388,058.61	830,650,774.24	99.06	182,262,715.63 246,670,327.50 GN -64,407,611.87 LS	0.00 0.00 GN 0.00 LS	182,262,715.63 246,670,327.50 GN -64,407,611.87 LS
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FUND Total	0.000	35,640,120.880	656,270,920.49	838,533,636.12	100.00	182,262,715.63 246,670,327.50 GN -64,407,611.87 LS	0.00 182,262,715.63 246,670,327.50 GN -64,407,611.87 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-37,500.000	-37,500.00	-37,500.00	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		63,107,147.680	63,007,375.45	63,007,375.48	2.19	0.03 0.03 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.03 0.03 GN 0.00 LS
EQUITY		1,082,687.000	59,367,285.00	53,044,733.08	1.84	-6,322,551.92 0.00 GN -6,322,551.92 LS	0.00 0.00 GN 0.00 LS	-6,322,551.92 0.00 GN -6,322,551.92 LS
FIXED INCOME		2,821,571,720.140	2,842,704,516.96	2,758,994,450.16	95.96	-83,710,066.80 23,682,878.86 GN -107,392,945.66 LS	0.00 0.00 GN 0.00 LS	-83,710,066.80 23,682,878.86 GN -107,392,945.66 LS
Original Face:	2,265,657,368.000							
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FUND Total	0.000	2,885,724,054.820	2,965,041,677.41	2,875,009,058.72	100.00	-90,032,618.69 23,682,878.89 GN -113,715,497.58 LS	0.00 0.00 GN 0.00 LS	-90,032,618.69 23,682,878.89 GN -113,715,497.58 LS
Original Face:	2,265,657,368.000							

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-39,299.430	-39,299.43	-39,299.43	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	100,385,826.830	99,871,007.85	99,899,374.49	14.69	28,366.64 34,235.32 GN -5,868.68 LS	0.00 0.00 GN 0.00 LS	28,366.64 34,235.32 GN -5,868.68 LS	
FIXED INCOME	593,781,360.940	593,213,296.10	579,904,851.42	85.30	-13,308,444.68 1,176,724.39 GN -14,485,169.07 LS	0.00 0.00 GN 0.00 LS	-13,308,444.68 1,176,724.39 GN -14,485,169.07 LS	
Original Face:	195,273,032.000							
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FUND Total	0.000	694,127,888.340	693,045,004.52	679,764,926.48	100.00	-13,280,078.04 1,210,959.71 GN -14,491,037.75 LS	0.00 0.00 GN 0.00 LS	-13,280,078.04 1,210,959.71 GN -14,491,037.75 LS
Original Face:	195,273,032.000							

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	10,255.170	10,255.17	10,255.17	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	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02 0.02 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.02 0.02 GN 0.00 LS	
FIXED INCOME	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45 82,423.27 GN -4,904,141.72 LS	0.00 0.00 GN 0.00 LS	-4,821,718.45 82,423.27 GN -4,904,141.72 LS	
Original Face:	113,263,606.000							
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FUND Total	0.000	259,400,328.360	259,544,517.78	254,722,799.35	100.00	-4,821,718.43 82,423.29 GN -4,904,141.72 LS	0.00 0.00 GN 0.00 LS	-4,821,718.43 82,423.29 GN -4,904,141.72 LS
Original Face:	113,263,606.000							

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	15,229.650	15,229.65	15,229.65	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	16,485,924.730	16,485,924.73	16,485,924.73	0.56	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	23,299,230.000	1,189,028,209.47	2,924,657,027.09	99.44	1,735,628,817.62 1,787,448,453.99 GN -51,819,636.37 LS	0.00 0.00 GN 0.00 LS	1,735,628,817.62 1,787,448,453.99 GN -51,819,636.37 LS	
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FUND Total	0.000	39,800,384.380	1,205,529,363.85	2,941,158,181.47	100.00	1,735,628,817.62 1,787,448,453.99 GN -51,819,636.37 LS	0.00 0.00 GN 0.00 LS	1,735,628,817.62 1,787,448,453.99 GN -51,819,636.37 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		50,000.000	50,000.00	50,000.00	0.00	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		1,302,077,535.090	1,295,623,629.60	1,295,782,841.74	47.82	159,212.14 161,654.01 GN -2,441.87 LS	0.00 0.00 GN 0.00 LS	159,212.14 161,654.01 GN -2,441.87 LS
EQUITY		160,715,845.190	160,715,845.19	160,715,845.19	5.93	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		1,273,609,888.070	1,268,102,767.01	1,253,235,506.17	46.25	-14,867,260.84 2,280,199.77 GN -17,147,460.61 LS	0.00 0.00 GN 0.00 LS	-14,867,260.84 2,280,199.77 GN -17,147,460.61 LS
Original Face:	593,465,758.000							
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FUND Total	0.000	2,736,453,268.350	2,724,492,241.80	2,709,784,193.10	100.00	-14,708,048.70 2,441,853.78 GN -17,149,902.48 LS	0.00 0.00 GN 0.00 LS	-14,708,048.70 2,441,853.78 GN -17,149,902.48 LS
Original Face:	593,465,758.000							

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	-197,387.530	-197,387.53	-197,387.53	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	1,873,422,050.490	1,866,736,293.66	1,867,070,644.58	31.66	334,350.92 392,829.16 GN -58,478.24 LS	0.00 0.00 GN 0.00 LS	334,350.92 392,829.16 GN -58,478.24 LS	
EQUITY	277,113,803.080	277,113,803.08	277,113,803.08	4.70	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	3,821,266,506.650	3,817,378,405.18	3,753,269,125.08	63.64	-64,109,280.10 6,902,613.76 GN -71,011,893.86 LS	0.00 0.00 GN 0.00 LS	-64,109,280.10 6,902,613.76 GN -71,011,893.86 LS	
Original Face:	419,709,472.000							
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FUND Total	0.000	5,971,604,972.690	5,961,031,114.39	5,897,256,185.21	100.00	-63,774,929.18 7,295,442.92 GN -71,070,372.10 LS	0.00 0.00 GN 0.00 LS	-63,774,929.18 7,295,442.92 GN -71,070,372.10 LS
Original Face:	419,709,472.000							

Holdings

Fund Summary

As of: December 31, 2023

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

FUND: ATZD

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		2,200,160.720	2,200,160.72	2,200,160.72	1.88	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		115,891,216.340	115,414,555.05	114,788,019.34	98.12	-626,535.71 311,875.83 GN -938,411.54 LS	0.00 0.00 GN 0.00 LS	-626,535.71 311,875.83 GN -938,411.54 LS
Original Face:	46,602,000.000							
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FUND Total	0.000	118,091,377.060	117,614,715.77	116,988,180.06	100.00	-626,535.71 311,875.83 GN -938,411.54 LS	0.00 0.00 GN 0.00 LS	-626,535.71 311,875.83 GN -938,411.54 LS
Original Face:	46,602,000.000							

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	50,000.010	50,000.01	50,000.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	408,157,658.830	407,874,094.38	407,874,094.63	33.58	0.25 0.25 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.25 0.25 GN 0.00 LS	
EQUITY	81,953,825.340	81,953,825.34	81,953,825.34	6.75	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	740,493,039.090	740,397,074.77	724,860,306.98	59.67	-15,536,767.79 693,884.84 GN -16,230,652.63 LS	0.00 0.00 GN 0.00 LS	-15,536,767.79 693,884.84 GN -16,230,652.63 LS	
Original Face:	292,029,571.000							
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FUND Total	0.000	1,230,654,523.270	1,230,274,994.50	1,214,738,226.96	100.00	-15,536,767.54 693,885.09 GN -16,230,652.63 LS	0.00 0.00 GN 0.00 LS	-15,536,767.54 693,885.09 GN -16,230,652.63 LS
Original Face:	292,029,571.000							

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		50,000.000	50,000.00	50,000.00	0.00	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		2,618,023,324.200	2,608,025,789.57	2,607,929,040.41	83.76	-96,749.16 17,521.97 GN -114,271.13 LS	0.00 0.00 GN 0.00 LS	-96,749.16 17,521.97 GN -114,271.13 LS
EQUITY		43,063,368.680	43,063,368.68	43,063,368.68	1.38	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		464,708,441.140	462,313,265.94	462,404,211.04	14.85	90,945.10 91,212.59 GN -267.49 LS	0.00 0.00 GN 0.00 LS	90,945.10 91,212.59 GN -267.49 LS
Original Face:	21,000,000.000							
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FUND Total	0.000	3,125,845,134.020	3,113,452,424.19	3,113,446,620.13	100.00	-5,804.06 108,734.56 GN -114,538.62 LS	0.00 0.00 GN 0.00 LS	-5,804.06 108,734.56 GN -114,538.62 LS
Original Face:	21,000,000.000							

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	885,206.450	885,206.45	885,206.45	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,897,400,591.280	1,896,384,930.17	1,896,381,043.08	67.01	-3,887.09 0.15 GN -3,887.24 LS	0.00 0.00 GN 0.00 LS	-3,887.09 0.15 GN -3,887.24 LS
EQUITY	62,074,020.770	62,074,020.77	62,074,020.77	2.19	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	875,000,000.000	870,498,876.04	870,656,558.10	30.77	157,682.06 163,423.58 GN -5,741.52 LS	0.00 0.00 GN 0.00 LS	157,682.06 163,423.58 GN -5,741.52 LS
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FUND Total	0.000	2,835,359,818.500	2,829,843,033.43	2,829,996,828.40	100.00	153,794.97 163,423.73 GN -9,628.76 LS	0.00 153,794.97 163,423.73 GN -9,628.76 LS

Holdings

Fund Summary

As of: December 31, 2023

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

FUND: ATZH

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	23,789,436.450	23,788,914.48	23,789,436.45	5.07	521.97	0.00	521.97
					521.97 GN	0.00 GN	521.97 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	436,010,000.000	445,193,744.24	445,505,501.59	94.93	311,757.35	0.00	311,757.35
					1,212,533.95 GN	0.00 GN	1,212,533.95 GN
					-900,776.60 LS	0.00 LS	-900,776.60 LS
Original Face:	113,498,326.930						
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FUND Total							
0.000	459,799,436.450	468,982,658.72	469,294,938.04	100.00	312,279.32	0.00	312,279.32
					1,213,055.92 GN	0.00 GN	1,213,055.92 GN
					-900,776.60 LS	0.00 LS	-900,776.60 LS
Original Face:	113,498,326.930						

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-100,428.020	-100,428.02	-100,428.02	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		67,622,520.330	67,534,000.89	67,534,000.92	11.86	0.03 0.05 GN -0.02 LS	0.00 0.00 GN 0.00 LS	0.03 0.05 GN -0.02 LS
FIXED INCOME		529,360,153.310	531,423,063.99	501,838,545.04	88.12	-29,584,518.95 1,167,942.92 GN -30,752,461.87 LS	0.00 0.00 GN 0.00 LS	-29,584,518.95 1,167,942.92 GN -30,752,461.87 LS
Original Face:	271,431,573.000							
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FUND Total	0.000	596,882,245.620	598,856,636.86	569,272,117.94	100.00	-29,584,518.92 1,167,942.97 GN -30,752,461.89 LS	0.00 0.00 GN 0.00 LS	-29,584,518.92 1,167,942.97 GN -30,752,461.89 LS
Original Face:	271,431,573.000							

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	49,999.980	49,999.98	49,999.98	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	3,149,184,162.460	3,144,062,011.41	3,144,073,969.07	90.33	11,957.66 50,362.19 GN -38,404.53 LS	0.00 0.00 GN 0.00 LS	11,957.66 50,362.19 GN -38,404.53 LS	
EQUITY	286,793,128.120	286,793,128.12	286,793,128.12	8.24	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	50,000,000.000	49,885,715.84	49,893,424.70	1.43	7,708.86 7,708.86 GN 0.00 LS	0.00 0.00 GN 0.00 LS	7,708.86 7,708.86 GN 0.00 LS	
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FUND Total	0.000	3,486,027,290.560	3,480,790,855.35	3,480,810,521.87	100.00	19,666.52 58,071.05 GN -38,404.53 LS	0.00 0.00 GN 0.00 LS	19,666.52 58,071.05 GN -38,404.53 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	50,000.010	50,000.01	50,000.01	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	23,810,075.300	23,801,397.52	23,801,397.50	12.67	-0.02 0.00 GN -0.02 LS	0.00 0.00 GN 0.00 LS	-0.02 0.00 GN -0.02 LS	
FIXED INCOME	176,731,100.590	177,003,257.48	164,025,829.69	87.30	-12,977,427.79 56,527.10 GN -13,033,954.89 LS	0.00 0.00 GN 0.00 LS	-12,977,427.79 56,527.10 GN -13,033,954.89 LS	
Original Face:	145,287,330.000							
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FUND Total	0.000	200,591,175.900	200,854,655.01	187,877,227.20	100.00	-12,977,427.81 56,527.10 GN -13,033,954.91 LS	0.00 0.00 GN 0.00 LS	-12,977,427.81 56,527.10 GN -13,033,954.91 LS
Original Face:	145,287,330.000							

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		270,224.170	270,224.17	270,224.17	0.03	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		596,882,844.350	593,845,483.86	593,631,688.03	56.16	-213,795.83 56,885.66 GN -270,681.49 LS	0.00 0.00 GN 0.00 LS	-213,795.83 56,885.66 GN -270,681.49 LS
FIXED INCOME		467,837,346.690	466,567,868.01	463,110,666.39	43.81	-3,457,201.62 846,681.91 GN -4,303,883.53 LS	0.00 0.00 GN 0.00 LS	-3,457,201.62 846,681.91 GN -4,303,883.53 LS
Original Face:	297,625,264.000							
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FUND Total	0.000	1,064,990,415.210	1,060,683,576.04	1,057,012,578.59	100.00	-3,670,997.45 903,567.57 GN -4,574,565.02 LS	0.00 0.00 GN 0.00 LS	-3,670,997.45 903,567.57 GN -4,574,565.02 LS
Original Face:	297,625,264.000							

Holdings

Fund Summary

As of: *December 31, 2023*

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

View Date: *January 3, 2024*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		346,146,513.300	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57
						7,523.13 GN	0.00 GN	7,523.13 GN
						-35.56 LS	0.00 LS	-35.56 LS
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FUND Total	0.000	346,146,513.300	344,424,114.14	344,431,601.71	100.00	7,487.57	0.00	7,487.57
						7,523.13 GN	0.00 GN	7,523.13 GN
						-35.56 LS	0.00 LS	-35.56 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	5,340.290	5,340.29	5,340.29	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
EQUITY	61,147.000	24,625,805.24	29,021,419.57	99.98	4,395,614.33 4,395,614.33 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,395,614.33 4,395,614.33 GN 0.00 LS
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FUND Total	0.000	66,487.290	29,026,759.86	100.00	4,395,614.33 4,395,614.33 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,395,614.33 4,395,614.33 GN 0.00 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,538.020	5,538.02	5,538.02	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							
	28,278.000	11,084,020.36	12,454,273.84	99.96	1,370,253.48	0.00	1,370,253.48
					1,370,253.48 GN	0.00 GN	1,370,253.48 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	33,816.020	11,089,558.38	12,459,811.86	100.00	1,370,253.48	0.00	1,370,253.48
					1,370,253.48 GN	0.00 GN	1,370,253.48 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	128,243.360	128,243.36	128,243.36	1.47	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	86,461.000	7,918,659.26	8,576,066.59	98.53	657,407.33 657,407.33 GN 0.00 LS	0.00 0.00 GN 0.00 LS	657,407.33 657,407.33 GN 0.00 LS	
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FUND Total	0.000	214,704.360	8,046,902.62	8,704,309.95	100.00	657,407.33 657,407.33 GN 0.00 LS	0.00 0.00 GN 0.00 LS	657,407.33 657,407.33 GN 0.00 LS

Holdings

Fund Summary

As of: December 31, 2023

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

View Date: January 3, 2024



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	96,244.020	96,244.02	96,244.02	0.29	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	636,134.000	34,915,481.10	32,762,572.35	99.71	-2,152,908.75 0.00 GN -2,152,908.75 LS	0.00 0.00 GN 0.00 LS	-2,152,908.75 0.00 GN -2,152,908.75 LS
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FUND Total	0.000	732,378.020	35,011,725.12	32,858,816.37	100.00	-2,152,908.75 0.00 GN -2,152,908.75 LS	0.00 0.00 GN -2,152,908.75 LS