

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		8,899.200	Local	1.000000	8,899.20	1.000000	8,899.20	0.00
			Base	1.000000	8,899.20	1.000000	8,899.20	0.00
<b>US DOLLAR Total</b>								
		8,899.200	Local		8,899.20		8,899.20	0.00
			Base		8,899.20		8,899.20	0.00
<b>CASH Total</b>								
		8,899.200	Base		8,899.20		8,899.20	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
		7,955,051.280	Local	100.000000	7,955,051.28	100.000000	7,955,051.28	0.62
			Base	100.000000	7,955,051.28	100.000000	7,955,051.28	0.62
<b>US DOLLAR Total</b>								
		7,955,051.280	Local		7,955,051.28		7,955,051.28	0.62
			Base		7,955,051.28		7,955,051.28	0.62
<b>CASH EQUIVALENT Total</b>								
		7,955,051.280	Base		7,955,051.28		7,955,051.28	0.62
<b>EQUITY</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01							
		30,331.000	Local	52.370020	1,588,435.07	109.700000	3,327,310.70	1,738,875.63
			Base	52.370020	1,588,435.07	109.700000	3,327,310.70	1,738,875.63

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00191U102	ASGN INC COMMON STOCK USD.01		23,036.000	Local 67.776874	1,561,308.06	99.320000	2,287,935.52	726,627.46	0.18
				Base 67.776874	1,561,308.06	99.320000	2,287,935.52	726,627.46	0.18
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		45,004.000	Local 42.997163	1,935,044.31	83.450000	3,755,583.80	1,820,539.49	0.29
				Base 42.997163	1,935,044.31	83.450000	3,755,583.80	1,820,539.49	0.29
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01		15,104.000	Local 122.823712	1,855,129.35	251.240000	3,794,728.96	1,939,599.61	0.30
				Base 122.823712	1,855,129.35	251.240000	3,794,728.96	1,939,599.61	0.30
00766T100	AECOM COMMON STOCK USD.01		18,952.000	Local 45.274268	858,037.93	88.830000	1,683,506.16	825,468.23	0.13
				Base 45.274268	858,037.93	88.830000	1,683,506.16	825,468.23	0.13
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01		33,459.000	Local 80.509611	2,693,771.09	163.240000	5,461,847.16	2,768,076.07	0.43
				Base 80.509611	2,693,771.09	163.240000	5,461,847.16	2,768,076.07	0.43
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		16,500.000	Local 87.998936	1,451,982.45	156.310000	2,579,115.00	1,127,132.55	0.20
				Base 87.998936	1,451,982.45	156.310000	2,579,115.00	1,127,132.55	0.20
008492100	AGREE REALTY CORP REIT USD.0001		4,025.000	Local 65.244581	262,609.44	54.950000	221,173.75	-41,435.69	0.02
				Base 65.244581	262,609.44	54.950000	221,173.75	-41,435.69	0.02
013872106	ALCOA CORP COMMON STOCK USD.01		87,099.000	Local 58.353131	5,082,499.34	27.210000	2,369,963.79	-2,712,535.55	0.18
				Base 58.353131	5,082,499.34	27.210000	2,369,963.79	-2,712,535.55	0.18
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01		34,755.000	Local 30.705930	1,067,184.59	31.490000	1,094,434.95	27,250.36	0.09
				Base 30.705930	1,067,184.59	31.490000	1,094,434.95	27,250.36	0.09
018522300	ALLETE INC COMMON STOCK		28,050.000	Local 66.272028	1,858,930.38	56.640000	1,588,752.00	-270,178.38	0.12
				Base 66.272028	1,858,930.38	56.640000	1,588,752.00	-270,178.38	0.12

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02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
		132,484.000	Local 27.267976	3,612,570.51	36.990000	4,900,583.16	1,288,012.65	0.38
			Base 27.267976	3,612,570.51	36.990000	4,900,583.16	1,288,012.65	0.38
023436108	AMEDISYS INC COMMON STOCK USD.001							
		15,925.000	Local 132.156259	2,104,588.42	93.020000	1,481,343.50	-623,244.92	0.12
			Base 132.156259	2,104,588.42	93.020000	1,481,343.50	-623,244.92	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		31,892.000	Local 63.306568	2,018,973.08	127.670000	4,071,651.64	2,052,678.56	0.32
			Base 63.306568	2,018,973.08	127.670000	4,071,651.64	2,052,678.56	0.32
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		50,374.000	Local 24.936165	1,256,134.36	31.020000	1,562,601.48	306,467.12	0.12
			Base 24.936165	1,256,134.36	31.020000	1,562,601.48	306,467.12	0.12
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
		244,059.000	Local 17.952895	4,381,565.64	19.090000	4,659,086.31	277,520.67	0.36
			Base 17.952895	4,381,565.64	19.090000	4,659,086.31	277,520.67	0.36
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		137,874.000	Local 33.508595	4,619,964.01	25.700000	3,543,361.80	-1,076,602.21	0.28
			Base 33.508595	4,619,964.01	25.700000	3,543,361.80	-1,076,602.21	0.28
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		166,221.000	Local 7.377580	1,226,308.80	13.400000	2,227,361.40	1,001,052.60	0.17
			Base 7.377580	1,226,308.80	13.400000	2,227,361.40	1,001,052.60	0.17
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
		71,738.000	Local 39.232859	2,814,486.81	30.320000	2,175,096.16	-639,390.65	0.17
			Base 39.232859	2,814,486.81	30.320000	2,175,096.16	-639,390.65	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01							
		32,103.000	Local 63.194179	2,028,722.73	140.460000	4,509,187.38	2,480,464.65	0.35
			Base 63.194179	2,028,722.73	140.460000	4,509,187.38	2,480,464.65	0.35
03852U106	ARAMARK COMMON STOCK USD.01							
		127,400.000	Local 25.402701	3,236,304.08	30.330000	3,864,042.00	627,737.92	0.30
			Base 25.402701	3,236,304.08	30.330000	3,864,042.00	627,737.92	0.30

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		26,432.000	Local 47.020072	1,242,834.53	117.500000	3,105,760.00	1,862,925.47	0.24
			Base 47.020072	1,242,834.53	117.500000	3,105,760.00	1,862,925.47	0.24
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		59,035.000	Local 53.465025	3,156,307.73	32.100000	1,895,023.50	-1,261,284.23	0.15
			Base 53.465025	3,156,307.73	32.100000	1,895,023.50	-1,261,284.23	0.15
044186104	ASHLAND INC COMMON STOCK							
		25,007.000	Local 43.023608	1,075,891.37	93.640000	2,341,655.48	1,265,764.11	0.18
			Base 43.023608	1,075,891.37	93.640000	2,341,655.48	1,265,764.11	0.18
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		72,528.000	Local 19.302949	1,400,004.30	20.840000	1,511,483.52	111,479.22	0.12
			Base 19.302949	1,400,004.30	20.840000	1,511,483.52	111,479.22	0.12
052800109	AUTOLIV INC COMMON STOCK USD1.0							
		36,550.000	Local 88.612849	3,238,799.62	116.030000	4,240,896.50	1,002,096.88	0.33
			Base 88.612849	3,238,799.62	116.030000	4,240,896.50	1,002,096.88	0.33
05329W102	AUTONATION INC COMMON STOCK USD.01							
		12,659.000	Local 54.227930	686,471.37	149.800000	1,896,318.20	1,209,846.83	0.15
			Base 54.227930	686,471.37	149.800000	1,896,318.20	1,209,846.83	0.15
05368V106	AVIENT CORP COMMON STOCK USD.01							
		44,489.000	Local 35.024713	1,558,214.45	40.480000	1,800,914.72	242,700.27	0.14
			Base 35.024713	1,558,214.45	40.480000	1,800,914.72	242,700.27	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		9,016.000	Local 51.974211	468,599.49	108.040000	974,088.64	505,489.15	0.08
			Base 51.974211	468,599.49	108.040000	974,088.64	505,489.15	0.08
053807103	AVNET INC COMMON STOCK USD1.0							
		44,160.000	Local 31.318043	1,383,004.76	46.590000	2,057,414.40	674,409.64	0.16
			Base 31.318043	1,383,004.76	46.590000	2,057,414.40	674,409.64	0.16
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		65,266.000	Local 31.476958	2,054,375.12	73.040000	4,767,028.64	2,712,653.52	0.37
			Base 31.476958	2,054,375.12	73.040000	4,767,028.64	2,712,653.52	0.37

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05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01	44,638.000	Local	69.438389	3,099,590.82	100.830000	4,500,849.54	1,401,258.72	0.35
			Base	69.438389	3,099,590.82	100.830000	4,500,849.54	1,401,258.72	0.35
06417N103	BANK OZK COMMON STOCK	51,348.000	Local	40.305636	2,069,613.80	43.800000	2,249,042.40	179,428.60	0.18
			Base	40.305636	2,069,613.80	43.800000	2,249,042.40	179,428.60	0.18
077454106	BELDEN INC COMMON STOCK USD.01	20,343.000	Local	65.946477	1,341,549.19	85.180000	1,732,816.74	391,267.55	0.13
			Base	65.946477	1,341,549.19	85.180000	1,732,816.74	391,267.55	0.13
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01	64,149.000	Local	19.231373	1,233,673.35	56.950000	3,653,285.55	2,419,612.20	0.28
			Base	19.231373	1,233,673.35	56.950000	3,653,285.55	2,419,612.20	0.28
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	57,636.000	Local	62.949549	3,628,160.18	58.210000	3,354,991.56	-273,168.62	0.26
			Base	62.949549	3,628,160.18	58.210000	3,354,991.56	-273,168.62	0.26
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	33,182.000	Local	49.254971	1,634,378.45	52.030000	1,726,459.46	92,081.01	0.13
			Base	49.254971	1,634,378.45	52.030000	1,726,459.46	92,081.01	0.13
09227Q100	BLACKBAUD INC COMMON STOCK USD.001	21,025.000	Local	80.011261	1,682,236.77	69.180000	1,454,509.50	-227,727.27	0.11
			Base	80.011261	1,682,236.77	69.180000	1,454,509.50	-227,727.27	0.11
093671105	H+R BLOCK INC COMMON STOCK	70,243.000	Local	17.639706	1,239,065.84	48.950000	3,438,394.85	2,199,329.01	0.27
			Base	17.639706	1,239,065.84	48.950000	3,438,394.85	2,199,329.01	0.27
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	4,593.000	Local	331.877004	1,524,311.08	308.140000	1,415,287.02	-109,024.06	0.11
			Base	331.877004	1,524,311.08	308.140000	1,415,287.02	-109,024.06	0.11
103304101	BOYD GAMING CORP COMMON STOCK USD.01	33,910.000	Local	35.980221	1,220,089.29	66.130000	2,242,468.30	1,022,379.01	0.17
			Base	35.980221	1,220,089.29	66.130000	2,242,468.30	1,022,379.01	0.17

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10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		31,334.000	Local 38.405385	1,203,394.33	46.550000	1,458,597.70	255,203.37	0.11
			Base 38.405385	1,203,394.33	46.550000	1,458,597.70	255,203.37	0.11
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		21,987.000	Local 76.127022	1,673,804.83	82.830000	1,821,183.21	147,378.38	0.14
			Base 76.127022	1,673,804.83	82.830000	1,821,183.21	147,378.38	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		146,700.000	Local 17.667386	2,591,805.46	22.610000	3,316,887.00	725,081.54	0.26
			Base 17.667386	2,591,805.46	22.610000	3,316,887.00	725,081.54	0.26
114340102	AZENTA INC COMMON STOCK USD.01							
		29,356.000	Local 77.976938	2,289,091.00	65.150000	1,912,543.40	-376,547.60	0.15
			Base 77.976938	2,289,091.00	65.150000	1,912,543.40	-376,547.60	0.15
116794108	BRUKER CORP COMMON STOCK USD.01							
		45,258.000	Local 82.481228	3,732,935.43	86.540000	3,916,627.32	183,691.89	0.30
			Base 82.481228	3,732,935.43	86.540000	3,916,627.32	183,691.89	0.30
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		33,583.000	Local 34.304616	1,152,051.91	87.400000	2,935,154.20	1,783,102.29	0.23
			Base 34.304616	1,152,051.91	87.400000	2,935,154.20	1,783,102.29	0.23
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001							
		31,665.000	Local 128.336441	4,063,773.42	205.100000	6,494,491.50	2,430,718.08	0.51
			Base 128.336441	4,063,773.42	205.100000	6,494,491.50	2,430,718.08	0.51
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		54,743.000	Local 17.510914	958,599.99	26.690000	1,461,090.67	502,490.68	0.11
			Base 17.510914	958,599.99	26.690000	1,461,090.67	502,490.68	0.11
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		77,526.000	Local 10.990455	852,046.02	20.950000	1,624,169.70	772,123.68	0.13
			Base 10.990455	852,046.02	20.950000	1,624,169.70	772,123.68	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,221.000	Local 735.492409	1,633,528.64	456.000000	1,012,776.00	-620,752.64	0.08
			Base 735.492409	1,633,528.64	456.000000	1,012,776.00	-620,752.64	0.08

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127055101	CABOT CORP COMMON STOCK USD1.0							
		26,961.000	Local 36.097684	973,229.67	84.950000	2,290,336.95	1,317,107.28	0.18
			Base 36.097684	973,229.67	84.950000	2,290,336.95	1,317,107.28	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		10,873.000	Local 187.199863	2,035,424.11	374.850000	4,075,744.05	2,040,319.94	0.32
			Base 187.199863	2,035,424.11	374.850000	4,075,744.05	2,040,319.94	0.32
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		89,146.000	Local 25.799403	2,299,913.61	27.680000	2,467,561.28	167,647.67	0.19
			Base 25.799403	2,299,913.61	27.680000	2,467,561.28	167,647.67	0.19
13100M509	CALIX INC COMMON STOCK							
		28,610.000	Local 61.913433	1,771,343.31	34.870000	997,630.70	-773,712.61	0.08
			Base 61.913433	1,771,343.31	34.870000	997,630.70	-773,712.61	0.08
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		23,759.000	Local 84.547911	2,008,773.81	350.000000	8,315,650.00	6,306,876.19	0.65
			Base 84.547911	2,008,773.81	350.000000	8,315,650.00	6,306,876.19	0.65
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0							
		14,652.000	Local 34.552900	506,269.09	45.850000	671,794.20	165,525.11	0.05
			Base 34.552900	506,269.09	45.850000	671,794.20	165,525.11	0.05
146229109	CARTER S INC COMMON STOCK USD.01							
		17,972.000	Local 59.696022	1,072,856.90	80.950000	1,454,833.40	381,976.50	0.11
			Base 59.696022	1,072,856.90	80.950000	1,454,833.40	381,976.50	0.11
147528103	CASEY S GENERAL STORES INC COMMON STOCK							
		18,188.000	Local 121.017722	2,201,070.32	304.490000	5,538,064.12	3,336,993.80	0.43
			Base 121.017722	2,201,070.32	304.490000	5,538,064.12	3,336,993.80	0.43
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		72,361.000	Local 34.404345	2,489,532.80	81.620000	5,906,104.82	3,416,572.02	0.46
			Base 34.404345	2,489,532.80	81.620000	5,906,104.82	3,416,572.02	0.46
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		95,069.000	Local 21.830445	2,075,398.62	31.060000	2,952,843.14	877,444.52	0.23
			Base 21.830445	2,075,398.62	31.060000	2,952,843.14	877,444.52	0.23

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01		20,491.000	Local	164.685202	3,374,564.47	142.860000	2,927,344.26	-447,220.21	0.23
				Base	164.685202	3,374,564.47	142.860000	2,927,344.26	-447,220.21	0.23
16359R103	CHEMED CORP COMMON STOCK USD1.0		7,351.000	Local	359.735161	2,644,413.17	626.130000	4,602,681.63	1,958,268.46	0.36
				Base	359.735161	2,644,413.17	626.130000	4,602,681.63	1,958,268.46	0.36
163851108	CHEMOURS CO/THE COMMON STOCK USD.01		72,442.000	Local	22.574315	1,635,328.53	19.670000	1,424,934.14	-210,394.39	0.11
				Base	22.574315	1,635,328.53	19.670000	1,424,934.14	-210,394.39	0.11
165167735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		54,373.000	Local	84.349043	4,586,310.53	82.780000	4,500,996.94	-85,313.59	0.35
				Base	84.349043	4,586,310.53	82.780000	4,500,996.94	-85,313.59	0.35
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01		12,152.000	Local	106.552158	1,294,821.82	111.940000	1,360,294.88	65,473.06	0.11
				Base	106.552158	1,294,821.82	111.940000	1,360,294.88	65,473.06	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK		33,129.000	Local	37.316510	1,236,258.66	121.870000	4,037,431.23	2,801,172.57	0.31
				Base	37.316510	1,236,258.66	121.870000	4,037,431.23	2,801,172.57	0.31
171779309	CIENA CORP COMMON STOCK USD.01		72,152.000	Local	26.297981	1,897,451.92	56.980000	4,111,220.96	2,213,769.04	0.32
				Base	26.297981	1,897,451.92	56.980000	4,111,220.96	2,213,769.04	0.32
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001		26,304.000	Local	60.427197	1,589,476.99	91.820000	2,415,233.28	825,756.29	0.19
				Base	60.427197	1,589,476.99	91.820000	2,415,233.28	825,756.29	0.19
17888H103	CIVITAS RESOURCES INC COMMON STOCK		41,645.000	Local	80.691611	3,360,402.15	68.680000	2,860,178.60	-500,223.55	0.22
				Base	80.691611	3,360,402.15	68.680000	2,860,178.60	-500,223.55	0.22
184496107	CLEAN HARBORS INC COMMON STOCK USD.01		24,577.000	Local	52.822892	1,298,228.22	182.100000	4,475,471.70	3,177,243.48	0.35
				Base	52.822892	1,298,228.22	182.100000	4,475,471.70	3,177,243.48	0.35

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125		246,388.000	Local 17.204170	4,238,901.07	20.800000	5,124,870.40	885,969.33	0.40
				Base 17.204170	4,238,901.07	20.800000	5,124,870.40	885,969.33	0.40
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0		2,287.000	Local 450.991552	1,031,417.68	840.800000	1,922,909.60	891,491.92	0.15
				Base 450.991552	1,031,417.68	840.800000	1,922,909.60	891,491.92	0.15
192422103	COGNEX CORP COMMON STOCK USD.002		84,011.000	Local 29.935116	2,514,878.99	39.450000	3,314,233.95	799,354.96	0.26
				Base 29.935116	2,514,878.99	39.450000	3,314,233.95	799,354.96	0.26
19247G107	COHERENT CORP COMMON STOCK		64,317.000	Local 38.593634	2,482,226.79	59.480000	3,825,575.16	1,343,348.37	0.30
				Base 38.593634	2,482,226.79	59.480000	3,825,575.16	1,343,348.37	0.30
194014502	ENOVIS CORP COMMON STOCK USD.001		24,245.000	Local 54.305707	1,316,641.87	59.810000	1,450,093.45	133,451.58	0.11
				Base 54.305707	1,316,641.87	59.810000	1,450,093.45	133,451.58	0.11
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK		101,791.000	Local 27.141762	2,762,787.11	18.100000	1,842,417.10	-920,370.01	0.14
				Base 27.141762	2,762,787.11	18.100000	1,842,417.10	-920,370.01	0.14
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK		16,832.000	Local 93.174810	1,568,318.41	82.690000	1,391,838.08	-176,480.33	0.11
				Base 93.174810	1,568,318.41	82.690000	1,391,838.08	-176,480.33	0.11
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01		17,430.000	Local 211.214900	3,681,475.71	305.730000	5,328,873.90	1,647,398.19	0.41
				Base 211.214900	3,681,475.71	305.730000	5,328,873.90	1,647,398.19	0.41
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0		57,956.000	Local 32.661513	1,892,930.63	52.040000	3,016,030.24	1,123,099.61	0.23
				Base 32.661513	1,892,930.63	52.040000	3,016,030.24	1,123,099.61	0.23
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		57,053.000	Local 18.230312	1,040,093.97	54.000000	3,080,862.00	2,040,768.03	0.24
				Base 18.230312	1,040,093.97	54.000000	3,080,862.00	2,040,768.03	0.24

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	21,372.000	Local	63.915703	1,366,006.40	95.710000	2,045,514.12	679,507.72	0.16	
		Base	63.915703	1,366,006.40	95.710000	2,045,514.12	679,507.72	0.16	
20602D101	CONCENTRIX CORP COMMON STOCK								
	23,077.000	Local	62.585919	1,444,295.26	72.450000	1,671,928.65	227,633.39	0.13	
		Base	62.585919	1,444,295.26	72.450000	1,671,928.65	227,633.39	0.13	
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
	64,982.000	Local	34.624735	2,249,984.50	47.730000	3,101,590.86	851,606.36	0.24	
		Base	34.624735	2,249,984.50	47.730000	3,101,590.86	851,606.36	0.24	
219798105	QUIDELORTHO CORP COMMON STOCK USD.001								
	24,131.000	Local	158.992636	3,836,651.29	45.600000	1,100,373.60	-2,736,277.69	0.09	
		Base	158.992636	3,836,651.29	45.600000	1,100,373.60	-2,736,277.69	0.09	
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
	54,925.000	Local	29.713562	1,632,017.39	24.230000	1,330,832.75	-301,184.64	0.10	
		Base	29.713562	1,632,017.39	24.230000	1,330,832.75	-301,184.64	0.10	
222070203	COTY INC CL A COMMON STOCK USD.01								
	182,768.000	Local	4.982918	910,718.04	12.560000	2,295,566.08	1,384,848.04	0.18	
		Base	4.982918	910,718.04	12.560000	2,295,566.08	1,384,848.04	0.18	
222795502	COUSINS PROPERTIES INC REIT USD1.0								
	74,070.000	Local	36.360761	2,693,241.54	22.810000	1,689,536.70	-1,003,704.84	0.13	
		Base	36.360761	2,693,241.54	22.810000	1,689,536.70	-1,003,704.84	0.13	
224408104	CRANE CO COMMON STOCK								
	23,838.000	Local	33.073873	788,414.98	121.560000	2,897,747.28	2,109,332.30	0.23	
		Base	33.073873	788,414.98	121.560000	2,897,747.28	2,109,332.30	0.23	
224441105	CRANE NXT CO COMMON STOCK USD1.0								
	23,560.000	Local	18.071158	425,756.49	58.420000	1,376,375.20	950,618.71	0.11	
		Base	18.071158	425,756.49	58.420000	1,376,375.20	950,618.71	0.11	
227046109	CROCS INC COMMON STOCK USD.001								
	29,559.000	Local	104.258765	3,081,784.84	122.250000	3,613,587.75	531,802.91	0.28	
		Base	104.258765	3,081,784.84	122.250000	3,613,587.75	531,802.91	0.28	

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0								
	58,878.000	Local	88.361704	5,202,560.43	76.620000	4,511,232.36	-691,328.07	0.35	
		Base	88.361704	5,202,560.43	76.620000	4,511,232.36	-691,328.07	0.35	
229663109	CUBESMART REIT USD.01								
	109,739.000	Local	40.222431	4,413,969.35	43.610000	4,785,717.79	371,748.44	0.37	
		Base	40.222431	4,413,969.35	43.610000	4,785,717.79	371,748.44	0.37	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	31,257.000	Local	80.269443	2,508,981.97	108.510000	3,391,697.07	882,715.10	0.26	
		Base	80.269443	2,508,981.97	108.510000	3,391,697.07	882,715.10	0.26	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	18,663.000	Local	85.842482	1,602,078.24	236.270000	4,409,507.01	2,807,428.77	0.34	
		Base	85.842482	1,602,078.24	236.270000	4,409,507.01	2,807,428.77	0.34	
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01								
	47,291.000	Local	41.814182	1,977,434.50	57.630000	2,725,380.33	747,945.83	0.21	
		Base	41.814182	1,977,434.50	57.630000	2,725,380.33	747,945.83	0.21	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	77,856.000	Local	32.947356	2,565,149.38	42.310000	3,294,087.36	728,937.98	0.26	
		Base	32.947356	2,565,149.38	42.310000	3,294,087.36	728,937.98	0.26	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	12,558.000	Local	106.491293	1,337,317.66	895.590000	11,246,819.22	9,909,501.56	0.88	
		Base	106.491293	1,337,317.66	895.590000	11,246,819.22	9,909,501.56	0.88	
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
	29,991.000	Local	46.404143	1,391,706.66	177.890000	5,335,098.99	3,943,392.33	0.42	
		Base	46.404143	1,391,706.66	177.890000	5,335,098.99	3,943,392.33	0.42	
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	29,064.000	Local	83.396380	2,423,832.39	81.000000	2,354,184.00	-69,648.39	0.18	
		Base	83.396380	2,423,832.39	81.000000	2,354,184.00	-69,648.39	0.18	
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
	58,899.000	Local	32.787506	1,931,151.32	71.620000	4,218,346.38	2,287,195.06	0.33	
		Base	32.787506	1,931,151.32	71.620000	4,218,346.38	2,287,195.06	0.33	

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001	125,025.000	Local	26.064600	3,258,726.61	23.950000	2,994,348.75	-264,377.86	0.23
			Base	26.064600	3,258,726.61	23.950000	2,994,348.75	-264,377.86	0.23
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001	57,666.000	Local	31.375307	1,809,288.43	28.230000	1,627,911.18	-181,377.25	0.13
			Base	31.375307	1,809,288.43	28.230000	1,627,911.18	-181,377.25	0.13
268150109	DYNATRACE INC COMMON STOCK USD.001	116,375.000	Local	35.889026	4,176,585.41	49.550000	5,766,381.25	1,589,795.84	0.45
			Base	35.889026	4,176,585.41	49.550000	5,766,381.25	1,589,795.84	0.45
26856L103	ELF BEAUTY INC COMMON STOCK USD.01	26,551.000	Local	161.050000	4,276,038.55	208.530000	5,536,680.03	1,260,641.48	0.43
			Base	161.050000	4,276,038.55	208.530000	5,536,680.03	1,260,641.48	0.43
26884U109	EPR PROPERTIES REIT USD.01	36,762.000	Local	54.133455	1,990,054.08	41.080000	1,510,182.96	-479,871.12	0.12
			Base	54.133455	1,990,054.08	41.080000	1,510,182.96	-479,871.12	0.12
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01	17,026.000	Local	77.820149	1,324,965.86	253.550000	4,316,942.30	2,991,976.44	0.34
			Base	77.820149	1,324,965.86	253.550000	4,316,942.30	2,991,976.44	0.34
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001	68,779.000	Local	31.024355	2,133,824.13	72.860000	5,011,237.94	2,877,413.81	0.39
			Base	31.024355	2,133,824.13	72.860000	5,011,237.94	2,877,413.81	0.39
277276101	EASTGROUP PROPERTIES INC REIT	22,610.000	Local	127.036088	2,872,285.94	175.690000	3,972,350.90	1,100,064.96	0.31
			Base	127.036088	2,872,285.94	175.690000	3,972,350.90	1,100,064.96	0.31
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	22,959.000	Local	61.035018	1,401,302.97	313.520000	7,198,105.68	5,796,802.71	0.56
			Base	61.035018	1,401,302.97	313.520000	7,198,105.68	5,796,802.71	0.56
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK	13,679.000	Local	184.750383	2,527,200.49	193.890000	2,652,221.31	125,020.82	0.21
			Base	184.750383	2,527,200.49	193.890000	2,652,221.31	125,020.82	0.21

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ST OF AZ POOL 203 MID CAP

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29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01		48,915.000	Local	39.145512	1,914,802.71	74.400000	3,639,276.00	1,724,473.29	0.28
				Base	39.145512	1,914,802.71	74.400000	3,639,276.00	1,724,473.29	0.28
29275Y102	ENERSYS COMMON STOCK USD.01		19,716.000	Local	66.864673	1,318,303.89	91.880000	1,811,506.08	493,202.19	0.14
				Base	66.864673	1,318,303.89	91.880000	1,811,506.08	493,202.19	0.14
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		83,649.000	Local	42.173252	3,527,750.33	20.650000	1,727,351.85	-1,800,398.48	0.13
				Base	42.173252	3,527,750.33	20.650000	1,727,351.85	-1,800,398.48	0.13
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		155,234.000	Local	33.950600	5,270,287.45	34.240000	5,315,212.16	44,924.71	0.41
				Base	33.950600	5,270,287.45	34.240000	5,315,212.16	44,924.71	0.41
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK		211,444.000	Local	13.032283	2,755,598.01	10.690000	2,260,336.36	-495,261.65	0.18
				Base	13.032283	2,755,598.01	10.690000	2,260,336.36	-495,261.65	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01		90,965.000	Local	69.715142	6,341,637.87	67.320000	6,123,763.80	-217,874.07	0.48
				Base	69.715142	6,341,637.87	67.320000	6,123,763.80	-217,874.07	0.48
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK		12,172.000	Local	282.733455	3,441,431.62	406.880000	4,952,543.36	1,511,111.74	0.39
				Base	282.733455	3,441,431.62	406.880000	4,952,543.36	1,511,111.74	0.39
29605J106	ESAB CORP COMMON STOCK USD.001		27,649.000	Local	47.292590	1,307,592.81	99.120000	2,740,568.88	1,432,976.07	0.21
				Base	47.292590	1,307,592.81	99.120000	2,740,568.88	1,432,976.07	0.21
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5		122,647.000	Local	29.452594	3,612,272.35	34.780000	4,265,662.66	653,390.31	0.33
				Base	29.452594	3,612,272.35	34.780000	4,265,662.66	653,390.31	0.33
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02		21,384.000	Local	128.928531	2,757,007.70	109.440000	2,340,264.96	-416,742.74	0.18
				Base	128.928531	2,757,007.70	109.440000	2,340,264.96	-416,742.74	0.18

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	16,915.000	Local	83.977829	1,420,484.98	187.080000	3,164,458.20	1,743,973.22	0.25	
		Base	83.977829	1,420,484.98	187.080000	3,164,458.20	1,743,973.22	0.25	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	151,765.000	Local	20.636167	3,131,847.86	21.900000	3,323,653.50	191,805.64	0.26	
		Base	20.636167	3,131,847.86	21.900000	3,323,653.50	191,805.64	0.26	
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
	80,488.000	Local	30.061192	2,419,565.23	31.120000	2,504,786.56	85,221.33	0.19	
		Base	30.061192	2,419,565.23	31.120000	2,504,786.56	85,221.33	0.19	
30214U102	EXPONENT INC COMMON STOCK USD.001								
	24,706.000	Local	97.966418	2,420,358.32	80.890000	1,998,468.34	-421,889.98	0.16	
		Base	97.966418	2,420,358.32	80.890000	1,998,468.34	-421,889.98	0.16	
302520101	FNB CORP COMMON STOCK USD.01								
	175,119.000	Local	12.129641	2,124,130.52	13.340000	2,336,087.46	211,956.94	0.18	
		Base	12.129641	2,124,130.52	13.340000	2,336,087.46	211,956.94	0.18	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	17,329.000	Local	120.949417	2,095,932.44	206.880000	3,585,023.52	1,489,091.08	0.28	
		Base	120.949417	2,095,932.44	206.880000	3,585,023.52	1,489,091.08	0.28	
314211103	FEDERATED HERMES INC COMMON STOCK								
	42,091.000	Local	24.334835	1,024,277.52	35.230000	1,482,865.93	458,588.41	0.12	
		Base	24.334835	1,024,277.52	35.230000	1,482,865.93	458,588.41	0.12	
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
	126,180.000	Local	41.850697	5,280,720.90	50.580000	6,382,184.40	1,101,463.50	0.50	
		Base	41.850697	5,280,720.90	50.580000	6,382,184.40	1,101,463.50	0.50	
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
	50,355.000	Local	28.184497	1,419,230.33	58.410000	2,941,235.55	1,522,005.22	0.23	
		Base	28.184497	1,419,230.33	58.410000	2,941,235.55	1,522,005.22	0.23	
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
	62,681.000	Local	29.066314	1,821,905.65	30.940000	1,939,350.14	117,444.49	0.15	
		Base	29.066314	1,821,905.65	30.940000	1,939,350.14	117,444.49	0.15	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
320517105	FIRST HORIZON CORP COMMON STOCK USD.625		272,696.000	Local	12.596559	3,435,031.18	14.100000	3,845,013.60	409,982.42	0.30
				Base	12.596559	3,435,031.18	14.100000	3,845,013.60	409,982.42	0.30
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01		64,554.000	Local	29.917970	1,931,324.66	53.000000	3,421,362.00	1,490,037.34	0.27
				Base	29.917970	1,931,324.66	53.000000	3,421,362.00	1,490,037.34	0.27
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01		37,562.000	Local	81.505643	3,061,514.95	114.500000	4,300,849.00	1,239,334.05	0.33
				Base	81.505643	3,061,514.95	114.500000	4,300,849.00	1,239,334.05	0.33
33829M101	FIVE BELOW COMMON STOCK USD.01		27,176.000	Local	88.089812	2,393,928.73	200.680000	5,453,679.68	3,059,750.95	0.42
				Base	88.089812	2,393,928.73	200.680000	5,453,679.68	3,059,750.95	0.42
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001		52,009.000	Local	81.903422	4,259,715.06	121.120000	6,299,330.08	2,039,615.02	0.49
				Base	81.903422	4,259,715.06	121.120000	6,299,330.08	2,039,615.02	0.49
343412102	FLUOR CORP COMMON STOCK USD.01		83,148.000	Local	29.732265	2,472,178.39	36.800000	3,059,846.40	587,668.01	0.24
				Base	29.732265	2,472,178.39	36.800000	3,059,846.40	587,668.01	0.24
343498101	FLOWERS FOODS INC COMMON STOCK USD.01		93,760.000	Local	16.638243	1,560,001.66	22.420000	2,102,099.20	542,097.54	0.16
				Base	16.638243	1,560,001.66	22.420000	2,102,099.20	542,097.54	0.16
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25		64,033.000	Local	38.951794	2,494,200.20	42.320000	2,709,876.56	215,676.36	0.21
				Base	38.951794	2,494,200.20	42.320000	2,709,876.56	215,676.36	0.21
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01		61,539.000	Local	56.606020	3,483,477.88	81.340000	5,005,582.26	1,522,104.38	0.39
				Base	56.606020	3,483,477.88	81.340000	5,005,582.26	1,522,104.38	0.39
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001		20,683.000	Local	77.525715	1,603,464.37	50.590000	1,046,352.97	-557,111.40	0.08
				Base	77.525715	1,603,464.37	50.590000	1,046,352.97	-557,111.40	0.08

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25							
		107,944.000	Local 22.176392	2,393,808.48	23.680000	2,556,113.92	162,305.44	0.20
			Base 22.176392	2,393,808.48	23.680000	2,556,113.92	162,305.44	0.20
361448103	GATX CORP COMMON STOCK USD.625							
		17,325.000	Local 47.112732	816,228.09	126.840000	2,197,503.00	1,381,274.91	0.17
			Base 47.112732	816,228.09	126.840000	2,197,503.00	1,381,274.91	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
		58,053.000	Local 32.171664	1,867,661.61	51.760000	3,004,823.28	1,137,161.67	0.23
			Base 32.171664	1,867,661.61	51.760000	3,004,823.28	1,137,161.67	0.23
36467J108	GAMING AND LEISURE PROPERTIE REIT							
		130,311.000	Local 47.400562	6,176,814.64	45.480000	5,926,544.28	-250,270.36	0.46
			Base 47.400562	6,176,814.64	45.480000	5,926,544.28	-250,270.36	0.46
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		131,090.000	Local 50.504545	6,620,640.75	14.270000	1,870,654.30	-4,749,986.45	0.15
			Base 50.504545	6,620,640.75	14.270000	1,870,654.30	-4,749,986.45	0.15
364760108	GAP INC/THE COMMON STOCK USD.05							
		104,697.000	Local 15.223331	1,593,837.06	18.940000	1,982,961.18	389,124.12	0.15
			Base 15.223331	1,593,837.06	18.940000	1,982,961.18	389,124.12	0.15
371901109	GENTEX CORP COMMON STOCK USD.06							
		113,835.000	Local 14.716883	1,675,296.39	36.530000	4,158,392.55	2,483,096.16	0.32
			Base 14.716883	1,675,296.39	36.530000	4,158,392.55	2,483,096.16	0.32
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		54,112.000	Local 38.045473	2,058,716.66	37.420000	2,024,871.04	-33,845.62	0.16
			Base 38.045473	2,058,716.66	37.420000	2,024,871.04	-33,845.62	0.16
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		56,301.000	Local 39.915678	2,247,292.58	53.990000	3,039,690.99	792,398.41	0.24
			Base 39.915678	2,247,292.58	53.990000	3,039,690.99	792,398.41	0.24
380237107	GODADDY INC CLASS A COMMON STOCK USD.001							
		68,727.000	Local 73.504600	5,051,750.65	114.150000	7,845,187.05	2,793,436.40	0.61
			Base 73.504600	5,051,750.65	114.150000	7,845,187.05	2,793,436.40	0.61

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK		138,380.000	Local	17.096989	2,365,881.38	11.880000	1,643,954.40	-721,926.98	0.13
				Base	17.096989	2,365,881.38	11.880000	1,643,954.40	-721,926.98	0.13
384109104	GRACO INC COMMON STOCK USD1.0		82,374.000	Local	24.991141	2,058,620.24	91.260000	7,517,451.24	5,458,831.00	0.58
				Base	24.991141	2,058,620.24	91.260000	7,517,451.24	5,458,831.00	0.58
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		1,748.000	Local	459.888146	803,884.48	702.330000	1,227,672.84	423,788.36	0.10
				Base	459.888146	803,884.48	702.330000	1,227,672.84	423,788.36	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01		14,425.000	Local	93.416073	1,347,526.86	134.800000	1,944,490.00	596,963.14	0.15
				Base	93.416073	1,347,526.86	134.800000	1,944,490.00	596,963.14	0.15
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01		149,364.000	Local	24.938600	3,724,929.06	25.950000	3,875,995.80	151,066.74	0.30
				Base	24.938600	3,724,929.06	25.950000	3,875,995.80	151,066.74	0.30
397624107	GREIF INC CL A COMMON STOCK		12,432.000	Local	50.638420	629,536.84	64.460000	801,366.72	171,829.88	0.06
				Base	50.638420	629,536.84	64.460000	801,366.72	171,829.88	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001		48,446.000	Local	37.335999	1,808,779.83	25.790000	1,249,422.34	-559,357.49	0.10
				Base	37.335999	1,808,779.83	25.790000	1,249,422.34	-559,357.49	0.10
403949100	HF SINCLAIR CORP COMMON STOCK		76,404.000	Local	38.601283	2,949,292.44	55.500000	4,240,422.00	1,291,129.56	0.33
				Base	38.601283	2,949,292.44	55.500000	4,240,422.00	1,291,129.56	0.33
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01		24,763.000	Local	91.574404	2,267,656.96	72.980000	1,807,203.74	-460,453.22	0.14
				Base	91.574404	2,267,656.96	72.980000	1,807,203.74	-460,453.22	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001		64,467.000	Local	42.439375	2,735,939.17	39.810000	2,566,431.27	-169,507.90	0.20
				Base	42.439375	2,735,939.17	39.810000	2,566,431.27	-169,507.90	0.20

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	42,044.000	Local	33.794047	1,420,836.93	43.600000	1,833,118.40	412,281.47	0.14	
		Base	33.794047	1,420,836.93	43.600000	1,833,118.40	412,281.47	0.14	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	17,452.000	Local	69.792342	1,218,015.95	131.470000	2,294,414.44	1,076,398.49	0.18	
		Base	69.792342	1,218,015.95	131.470000	2,294,414.44	1,076,398.49	0.18	
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
	61,851.000	Local	24.770331	1,532,069.77	36.270000	2,243,335.77	711,266.00	0.17	
		Base	24.770331	1,532,069.77	36.270000	2,243,335.77	711,266.00	0.17	
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
	41,789.000	Local	79.650665	3,328,521.62	82.610000	3,452,189.29	123,667.67	0.27	
		Base	79.650665	3,328,521.62	82.610000	3,452,189.29	123,667.67	0.27	
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01								
	185,878.000	Local	26.522239	4,929,900.79	13.780000	2,561,398.84	-2,368,501.95	0.20	
		Base	26.522239	4,929,900.79	13.780000	2,561,398.84	-2,368,501.95	0.20	
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01								
	64,596.000	Local	15.368479	992,742.25	7.850000	507,078.60	-485,663.65	0.04	
		Base	15.368479	992,742.25	7.850000	507,078.60	-485,663.65	0.04	
428291108	HEXCEL CORP COMMON STOCK USD.01								
	41,049.000	Local	43.941604	1,803,758.91	74.460000	3,056,508.54	1,252,749.63	0.24	
		Base	43.941604	1,803,758.91	74.460000	3,056,508.54	1,252,749.63	0.24	
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01								
	34,782.000	Local	45.831581	1,594,114.04	44.880000	1,561,016.16	-33,097.88	0.12	
		Base	45.831581	1,594,114.04	44.880000	1,561,016.16	-33,097.88	0.12	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
	91,578.000	Local	21.454057	1,964,719.60	23.460000	2,148,419.88	183,700.28	0.17	
		Base	21.454057	1,964,719.60	23.460000	2,148,419.88	183,700.28	0.17	
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001								
	25,189.000	Local	119.780900	3,017,161.09	128.660000	3,240,816.74	223,655.65	0.25	
		Base	119.780900	3,017,161.09	128.660000	3,240,816.74	223,655.65	0.25	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01								
	21,582.000	Local	102.127900	2,204,124.34	153.590000	3,314,779.38	1,110,655.04	0.26	
		Base	102.127900	2,204,124.34	153.590000	3,314,779.38	1,110,655.04	0.26	
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
	14,427.000	Local	93.637024	1,350,901.35	86.350000	1,245,771.45	-105,129.90	0.10	
		Base	93.637024	1,350,901.35	86.350000	1,245,771.45	-105,129.90	0.10	
45073V108	ITT INC COMMON STOCK USD1.0								
	40,067.000	Local	33.743368	1,351,995.54	126.140000	5,054,051.38	3,702,055.84	0.39	
		Base	33.743368	1,351,995.54	126.140000	5,054,051.38	3,702,055.84	0.39	
451107106	IDACORP INC COMMON STOCK								
	24,701.000	Local	57.284853	1,414,993.16	88.110000	2,176,405.11	761,411.95	0.17	
		Base	57.284853	1,414,993.16	88.110000	2,176,405.11	761,411.95	0.17	
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001								
	24,977.000	Local	70.906172	1,771,023.46	46.120000	1,151,939.24	-619,084.22	0.09	
		Base	70.906172	1,771,023.46	46.120000	1,151,939.24	-619,084.22	0.09	
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
	109,665.000	Local	21.913638	2,403,159.07	14.640000	1,605,495.60	-797,663.47	0.12	
		Base	21.913638	2,403,159.07	14.640000	1,605,495.60	-797,663.47	0.12	
457187102	INGREDION INC COMMON STOCK USD.01								
	31,816.000	Local	58.198207	1,851,634.16	117.630000	3,742,516.08	1,890,881.92	0.29	
		Base	58.198207	1,851,634.16	117.630000	3,742,516.08	1,890,881.92	0.29	
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	17,285.000	Local	92.722028	1,602,700.26	101.790000	1,759,440.15	156,739.89	0.14	
		Base	92.722028	1,602,700.26	101.790000	1,759,440.15	156,739.89	0.14	
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	33,193.000	Local	59.601335	1,978,347.11	36.910000	1,225,153.63	-753,193.48	0.10	
		Base	59.601335	1,978,347.11	36.910000	1,225,153.63	-753,193.48	0.10	
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	52,226.000	Local	59.499545	3,107,423.24	108.720000	5,678,010.72	2,570,587.48	0.44	
		Base	59.499545	3,107,423.24	108.720000	5,678,010.72	2,570,587.48	0.44	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	26,046.000	Local	25.031330	651,966.02	51.890000	1,351,526.94	699,560.92	0.11
			Base	25.031330	651,966.02	51.890000	1,351,526.94	699,560.92	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	60,444.000	Local	40.850807	2,469,186.19	28.950000	1,749,853.80	-719,332.39	0.14
			Base	40.850807	2,469,186.19	28.950000	1,749,853.80	-719,332.39	0.14
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	82,157.000	Local	18.581808	1,526,625.58	41.820000	3,435,805.74	1,909,180.16	0.27
			Base	18.581808	1,526,625.58	41.820000	3,435,805.74	1,909,180.16	0.27
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	23,218.000	Local	105.297695	2,444,801.89	190.240000	4,416,992.32	1,972,190.43	0.34
			Base	105.297695	2,444,801.89	190.240000	4,416,992.32	1,972,190.43	0.34
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01	22,443.000	Local	74.236086	1,666,080.48	68.760000	1,543,180.68	-122,899.80	0.12
			Base	74.236086	1,666,080.48	68.760000	1,543,180.68	-122,899.80	0.12
48242W106	KBR INC COMMON STOCK USD.001	65,886.000	Local	28.119736	1,852,696.90	60.030000	3,955,136.58	2,102,439.68	0.31
			Base	28.119736	1,852,696.90	60.030000	3,955,136.58	2,102,439.68	0.31
48666K109	KB HOME COMMON STOCK USD1.0	37,365.000	Local	18.693846	698,495.55	66.430000	2,482,156.95	1,783,661.40	0.19
			Base	18.693846	698,495.55	66.430000	2,482,156.95	1,783,661.40	0.19
488401100	KEMPER CORP COMMON STOCK USD.1	29,399.000	Local	45.056510	1,324,616.33	57.330000	1,685,444.67	360,828.34	0.13
			Base	45.056510	1,324,616.33	57.330000	1,685,444.67	360,828.34	0.13
49427F108	KILROY REALTY CORP REIT USD.01	52,067.000	Local	59.411550	3,093,381.17	37.890000	1,972,818.63	-1,120,562.54	0.15
			Base	59.411550	3,093,381.17	37.890000	1,972,818.63	-1,120,562.54	0.15
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	10,743.000	Local	205.038512	2,202,728.73	516.180000	5,545,321.74	3,342,593.01	0.43
			Base	205.038512	2,202,728.73	516.180000	5,545,321.74	3,342,593.01	0.43

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
497266106	KIRBY CORP COMMON STOCK USD.1		28,843.000	Local	55.576460	1,602,991.83	87.720000	2,530,107.96	927,116.13	0.20
				Base	55.576460	1,602,991.83	87.720000	2,530,107.96	927,116.13	0.20
49803T300	KITE REALTY GROUP TRUST REIT USD.01		107,067.000	Local	21.952923	2,350,433.64	21.410000	2,292,304.47	-58,129.17	0.18
				Base	21.952923	2,350,433.64	21.410000	2,292,304.47	-58,129.17	0.18
498894104	KNIFE RIVER CORP COMMON STOCK USD.01		27,605.000	Local	30.751958	848,907.80	74.090000	2,045,254.45	1,196,346.65	0.16
				Base	30.751958	848,907.80	74.090000	2,045,254.45	1,196,346.65	0.16
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01		78,716.000	Local	43.797838	3,447,590.59	56.340000	4,434,859.44	987,268.85	0.35
				Base	43.797838	3,447,590.59	56.340000	4,434,859.44	987,268.85	0.35
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01		111,985.000	Local	16.658470	1,865,498.81	21.970000	2,460,310.45	594,811.64	0.19
				Base	16.658470	1,865,498.81	21.970000	2,460,310.45	594,811.64	0.19
512816109	LAMAR ADVERTISING CO A REIT USD.001		42,740.000	Local	50.707109	2,167,221.86	110.550000	4,724,907.00	2,557,685.14	0.37
				Base	50.707109	2,167,221.86	110.550000	4,724,907.00	2,557,685.14	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK		9,937.000	Local	87.676461	871,240.99	206.920000	2,056,164.04	1,184,923.05	0.16
				Base	87.676461	871,240.99	206.920000	2,056,164.04	1,184,923.05	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		17,542.000	Local	67.163048	1,178,174.19	190.200000	3,336,488.40	2,158,314.21	0.26
				Base	67.163048	1,178,174.19	190.200000	3,336,488.40	2,158,314.21	0.26
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01		33,424.000	Local	66.579359	2,225,348.49	65.380000	2,185,261.12	-40,087.37	0.17
				Base	66.579359	2,225,348.49	65.380000	2,185,261.12	-40,087.37	0.17
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01		67,361.000	Local	57.436607	3,868,987.29	76.610000	5,160,526.21	1,291,538.92	0.40
				Base	57.436607	3,868,987.29	76.610000	5,160,526.21	1,291,538.92	0.40

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

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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	
521865204	LEAR CORP COMMON STOCK USD.01		28,433.000	Local	135.019820	3,839,018.54	137.350000	3,905,272.55	66,254.01	0.30
				Base	135.019820	3,839,018.54	137.350000	3,905,272.55	66,254.01	0.30
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01		65,063.000	Local	40.089853	2,608,366.09	20.420000	1,328,586.46	-1,279,779.63	0.10
				Base	40.089853	2,608,366.09	20.420000	1,328,586.46	-1,279,779.63	0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01		15,610.000	Local	100.793135	1,573,380.83	471.210000	7,355,588.10	5,782,207.27	0.57
				Base	100.793135	1,573,380.83	471.210000	7,355,588.10	5,782,207.27	0.57
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK		27,916.000	Local	55.637932	1,553,188.50	256.600000	7,163,245.60	5,610,057.10	0.56
				Base	55.637932	1,553,188.50	256.600000	7,163,245.60	5,610,057.10	0.56
536797103	LITHIA MOTORS INC COMMON STOCK		1,185.000	Local	285.215831	337,980.76	299.060000	354,386.10	16,405.34	0.03
				Base	285.215831	337,980.76	299.060000	354,386.10	16,405.34	0.03
537008104	LITTELFUSE INC COMMON STOCK USD.01		12,148.000	Local	168.595056	2,048,092.74	238.240000	2,894,139.52	846,046.78	0.23
				Base	168.595056	2,048,092.74	238.240000	2,894,139.52	846,046.78	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0		31,319.000	Local	18.177734	569,308.46	73.970000	2,316,666.43	1,747,357.97	0.18
				Base	18.177734	569,308.46	73.970000	2,316,666.43	1,747,357.97	0.18
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001		32,699.000	Local	61.303006	2,004,546.98	48.470000	1,584,920.53	-419,626.45	0.12
				Base	61.303006	2,004,546.98	48.470000	1,584,920.53	-419,626.45	0.12
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		99,381.000	Local	15.283105	1,518,850.25	21.680000	2,154,580.08	635,729.83	0.17
				Base	15.283105	1,518,850.25	21.680000	2,154,580.08	635,729.83	0.17
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0		135,337.000	Local	12.668434	1,714,507.89	19.890000	2,691,852.93	977,345.04	0.21
				Base	12.668434	1,714,507.89	19.890000	2,691,852.93	977,345.04	0.21

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
55306N104	MKS INSTRUMENTS INC COMMON STOCK		30,680.000	Local	102.284650	3,138,093.05	122.760000	3,766,276.80	628,183.75	0.29
				Base	102.284650	3,138,093.05	122.760000	3,766,276.80	628,183.75	0.29
553368101	MP MATERIALS CORP COMMON STOCK USD.0001		70,291.000	Local	25.144701	1,767,446.17	15.210000	1,069,126.11	-698,320.06	0.08
				Base	25.144701	1,767,446.17	15.210000	1,069,126.11	-698,320.06	0.08
553498106	MSA SAFETY INC COMMON STOCK		18,033.000	Local	61.991978	1,117,901.34	184.150000	3,320,776.95	2,202,875.61	0.26
				Base	61.991978	1,117,901.34	184.150000	3,320,776.95	2,202,875.61	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001		22,628.000	Local	66.748505	1,510,385.18	100.940000	2,284,070.32	773,685.14	0.18
				Base	66.748505	1,510,385.18	100.940000	2,284,070.32	773,685.14	0.18
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001		26,411.000	Local	58.693378	1,550,150.80	88.330000	2,332,883.63	782,732.83	0.18
				Base	58.693378	1,550,150.80	88.330000	2,332,883.63	782,732.83	0.18
55616P104	MACY S INC COMMON STOCK USD.01		133,541.000	Local	25.948882	3,465,239.71	17.440000	2,328,955.04	-1,136,284.67	0.18
				Base	25.948882	3,465,239.71	17.440000	2,328,955.04	-1,136,284.67	0.18
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		30,046.000	Local	67.406204	2,025,286.81	253.330000	7,611,553.18	5,586,266.37	0.59
				Base	67.406204	2,025,286.81	253.330000	7,611,553.18	5,586,266.37	0.59
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01		23,821.000	Local	57.865769	1,378,420.49	72.160000	1,718,923.36	340,502.87	0.13
				Base	57.865769	1,378,420.49	72.160000	1,718,923.36	340,502.87	0.13
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		16,121.000	Local	115.048468	1,854,696.36	93.190000	1,502,315.99	-352,380.37	0.12
				Base	115.048468	1,854,696.36	93.190000	1,502,315.99	-352,380.37	0.12
574795100	MASIMO CORP COMMON STOCK USD.001		21,661.000	Local	115.126694	2,493,759.32	128.540000	2,784,304.94	290,545.62	0.22
				Base	115.126694	2,493,759.32	128.540000	2,784,304.94	290,545.62	0.22

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
576323109	MASTEC INC COMMON STOCK USD.1		29,499.000	Local	51.580574	1,521,575.36	75.460000	2,225,994.54	704,419.18	0.17
				Base	51.580574	1,521,575.36	75.460000	2,225,994.54	704,419.18	0.17
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01		757.000	Local	52.753831	39,934.65	63.150000	47,804.55	7,869.90	0.00
				Base	52.753831	39,934.65	63.150000	47,804.55	7,869.90	0.00
577081102	MATTEL INC COMMON STOCK USD1.0		172,389.000	Local	12.205916	2,104,165.62	19.700000	3,396,063.30	1,291,897.68	0.26
				Base	12.205916	2,104,165.62	19.700000	3,396,063.30	1,291,897.68	0.26
577933104	MAXIMUS INC COMMON STOCK		29,664.000	Local	64.115271	1,901,915.40	83.660000	2,481,690.24	579,774.84	0.19
				Base	64.115271	1,901,915.40	83.660000	2,481,690.24	579,774.84	0.19
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001		292,330.000	Local	16.275932	4,757,943.26	4.210000	1,230,709.30	-3,527,233.96	0.10
				Base	16.275932	4,757,943.26	4.210000	1,230,709.30	-3,527,233.96	0.10
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01		11,380.000	Local	119.955436	1,365,092.86	397.520000	4,523,777.60	3,158,684.74	0.35
				Base	119.955436	1,365,092.86	397.520000	4,523,777.60	3,158,684.74	0.35
596278101	MIDDLEBY CORP COMMON STOCK USD.01		26,159.000	Local	84.788645	2,217,986.16	152.160000	3,980,353.44	1,762,367.28	0.31
				Base	84.788645	2,217,986.16	152.160000	3,980,353.44	1,762,367.28	0.31
617700109	MORNINGSTAR INC COMMON STOCK		12,711.000	Local	247.350698	3,144,074.72	298.590000	3,795,377.49	651,302.77	0.30
				Base	247.350698	3,144,074.72	298.590000	3,795,377.49	651,302.77	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0		71,619.000	Local	26.198644	1,876,320.67	39.670000	2,841,125.73	964,805.06	0.22
				Base	26.198644	1,876,320.67	39.670000	2,841,125.73	964,805.06	0.22
626755102	MURPHY USA INC COMMON STOCK		9,450.000	Local	72.711590	687,124.53	417.010000	3,940,744.50	3,253,619.97	0.31
				Base	72.711590	687,124.53	417.010000	3,940,744.50	3,253,619.97	0.31

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

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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
62955J103	NOV INC COMMON STOCK USD.01								
	192,248.000	Local		12.851453	2,470,666.09	16.900000	3,248,991.20	778,325.11	0.25
		Base		12.851453	2,470,666.09	16.900000	3,248,991.20	778,325.11	0.25
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	44,810.000	Local		46.926905	2,102,794.63	48.740000	2,184,039.40	81,244.77	0.17
		Base		46.926905	2,102,794.63	48.740000	2,184,039.40	81,244.77	0.17
637417106	NNN REIT INC REIT USD.01								
	89,036.000	Local		36.113461	3,215,398.13	40.690000	3,622,874.84	407,476.71	0.28
		Base		36.113461	3,215,398.13	40.690000	3,622,874.84	407,476.71	0.28
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
	37,708.000	Local		47.312451	1,784,057.91	35.810000	1,350,323.48	-433,734.43	0.11
		Base		47.312451	1,784,057.91	35.810000	1,350,323.48	-433,734.43	0.11
640491106	NEOGEN CORP COMMON STOCK USD.16								
	96,065.000	Local		25.600636	2,459,325.07	17.190000	1,651,357.35	-807,967.72	0.13
		Base		25.600636	2,459,325.07	17.190000	1,651,357.35	-807,967.72	0.13
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
	47,949.000	Local		94.946670	4,552,597.90	130.400000	6,252,549.60	1,699,951.70	0.49
		Base		94.946670	4,552,597.90	130.400000	6,252,549.60	1,699,951.70	0.49
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	47,613.000	Local		36.512913	1,738,489.31	41.610000	1,981,176.93	242,687.62	0.15
		Base		36.512913	1,738,489.31	41.610000	1,981,176.93	242,687.62	0.15
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	352,596.000	Local		12.399091	4,371,869.73	4.790000	1,688,934.84	-2,682,934.89	0.13
		Base		12.399091	4,371,869.73	4.790000	1,688,934.84	-2,682,934.89	0.13
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
	79,854.000	Local		21.819634	1,742,385.09	44.280000	3,535,935.12	1,793,550.03	0.28
		Base		21.819634	1,742,385.09	44.280000	3,535,935.12	1,793,550.03	0.28
651587107	NEWMARKET CORP COMMON STOCK								
	3,369.000	Local		226.829780	764,189.53	641.670000	2,161,786.23	1,397,596.70	0.17
		Base		226.829780	764,189.53	641.670000	2,161,786.23	1,397,596.70	0.17

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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	
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01								
		15,732.000	Local 175.224849	2,756,637.33	166.170000	2,614,186.44	-142,450.89		0.20
			Base 175.224849	2,756,637.33	166.170000	2,614,186.44	-142,450.89		0.20
655664100	NORDSTROM INC COMMON STOCK								
		47,342.000	Local 16.927874	801,399.40	20.970000	992,761.74	191,362.34		0.08
			Base 16.927874	801,399.40	20.970000	992,761.74	191,362.34		0.08
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01								
		29,887.000	Local 59.946442	1,791,619.30	47.920000	1,432,185.04	-359,434.26		0.11
			Base 59.946442	1,791,619.30	47.920000	1,432,185.04	-359,434.26		0.11
67000B104	NOVANTA INC COMMON STOCK								
		17,476.000	Local 133.267399	2,328,981.06	172.940000	3,022,299.44	693,318.38		0.24
			Base 133.267399	2,328,981.06	172.940000	3,022,299.44	693,318.38		0.24
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		97,746.000	Local 25.313078	2,474,252.09	32.910000	3,216,820.86	742,568.77		0.25
			Base 25.313078	2,474,252.09	32.910000	3,216,820.86	742,568.77		0.25
674215207	CHORD ENERGY CORP COMMON STOCK								
		20,145.000	Local 144.297401	2,906,871.15	162.450000	3,272,555.25	365,684.10		0.25
			Base 144.297401	2,906,871.15	162.450000	3,272,555.25	365,684.10		0.25
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		142,808.000	Local 16.319042	2,330,489.77	16.430000	2,346,335.44	15,845.67		0.18
			Base 16.319042	2,330,489.77	16.430000	2,346,335.44	15,845.67		0.18
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		127,255.000	Local 17.228570	2,192,421.67	28.960000	3,685,304.80	1,492,883.13		0.29
			Base 17.228570	2,192,421.67	28.960000	3,685,304.80	1,492,883.13		0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		59,809.000	Local 22.934080	1,371,664.38	53.800000	3,217,724.20	1,846,059.82		0.25
			Base 22.934080	1,371,664.38	53.800000	3,217,724.20	1,846,059.82		0.25
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		30,114.000	Local 68.213165	2,054,171.25	80.170000	2,414,239.38	360,068.13		0.19
			Base 68.213165	2,054,171.25	80.170000	2,414,239.38	360,068.13		0.19

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
	119,564.000	Local	30.025673	3,589,989.54	31.120000	3,720,831.68	130,842.14	0.29	
		Base	30.025673	3,589,989.54	31.120000	3,720,831.68	130,842.14	0.29	
68235P108	ONE GAS INC COMMON STOCK								
	27,063.000	Local	50.411584	1,364,288.69	59.600000	1,612,954.80	248,666.11	0.13	
		Base	50.411584	1,364,288.69	59.600000	1,612,954.80	248,666.11	0.13	
683344105	ONTO INNOVATION INC COMMON STOCK								
	23,954.000	Local	115.300701	2,761,912.99	184.160000	4,411,368.64	1,649,455.65	0.34	
		Base	115.300701	2,761,912.99	184.160000	4,411,368.64	1,649,455.65	0.34	
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
	86,446.000	Local	29.206283	2,524,766.35	32.270000	2,789,612.42	264,846.07	0.22	
		Base	29.206283	2,524,766.35	32.270000	2,789,612.42	264,846.07	0.22	
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
	26,214.000	Local	85.112838	2,231,147.93	65.150000	1,707,842.10	-523,305.83	0.13	
		Base	85.112838	2,231,147.93	65.150000	1,707,842.10	-523,305.83	0.13	
688239201	OSHKOSH CORP COMMON STOCK USD.01								
	31,924.000	Local	47.619225	1,520,196.13	110.860000	3,539,094.64	2,018,898.51	0.28	
		Base	47.619225	1,520,196.13	110.860000	3,539,094.64	2,018,898.51	0.28	
69047Q102	OVINTIV INC COMMON STOCK								
	123,861.000	Local	36.557532	4,528,052.44	49.410000	6,119,972.01	1,591,919.57	0.48	
		Base	36.557532	4,528,052.44	49.410000	6,119,972.01	1,591,919.57	0.48	
690742101	OWENS CORNING COMMON STOCK USD.001								
	43,374.000	Local	62.568350	2,713,839.60	149.780000	6,496,557.72	3,782,718.12	0.51	
		Base	62.568350	2,713,839.60	149.780000	6,496,557.72	3,782,718.12	0.51	
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
	53,078.000	Local	32.940205	1,748,400.22	46.700000	2,478,742.60	730,342.38	0.19	
		Base	32.940205	1,748,400.22	46.700000	2,478,742.60	730,342.38	0.19	
69349H107	PNM RESOURCES INC COMMON STOCK								
	41,890.000	Local	25.184230	1,054,967.38	36.510000	1,529,403.90	474,436.52	0.12	
		Base	25.184230	1,054,967.38	36.510000	1,529,403.90	474,436.52	0.12	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
693656100	PVH CORP COMMON STOCK USD1.0								
	29,490.000	Local	47.237166	1,393,024.04	136.670000	4,030,398.30	2,637,374.26	0.31	
		Base	47.237166	1,393,024.04	136.670000	4,030,398.30	2,637,374.26	0.31	
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
	102,479.000	Local	21.833313	2,237,456.07	16.600000	1,701,151.40	-536,304.67	0.13	
		Base	21.833313	2,237,456.07	16.600000	1,701,151.40	-536,304.67	0.13	
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
	21,110.000	Local	150.214986	3,171,038.35	168.610000	3,559,357.10	388,318.75	0.28	
		Base	150.214986	3,171,038.35	168.610000	3,559,357.10	388,318.75	0.28	
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
	49,220.000	Local	30.493865	1,500,908.04	15.840000	779,644.80	-721,263.24	0.06	
		Base	30.493865	1,500,908.04	15.840000	779,644.80	-721,263.24	0.06	
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
	74,063.000	Local	27.552707	2,040,636.15	18.300000	1,355,352.90	-685,283.25	0.11	
		Base	27.552707	2,040,636.15	18.300000	1,355,352.90	-685,283.25	0.11	
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001								
	9,513.000	Local	167.275900	1,591,295.64	153.500000	1,460,245.50	-131,050.14	0.11	
		Base	167.275900	1,591,295.64	153.500000	1,460,245.50	-131,050.14	0.11	
70975L107	PENUMBRA INC COMMON STOCK USD.001								
	18,836.000	Local	152.604942	2,874,466.68	234.920000	4,424,953.12	1,550,486.44	0.34	
		Base	152.604942	2,874,466.68	234.920000	4,424,953.12	1,550,486.44	0.34	
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
	75,939.000	Local	45.741962	3,473,598.88	76.770000	5,829,837.03	2,356,238.15	0.45	
		Base	45.741962	3,473,598.88	76.770000	5,829,837.03	2,356,238.15	0.45	
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001								
	201,312.000	Local	13.669930	2,751,920.98	15.560000	3,132,414.72	380,493.74	0.24	
		Base	13.669930	2,751,920.98	15.560000	3,132,414.72	380,493.74	0.24	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
	116,388.000	Local	16.860908	1,962,407.40	11.230000	1,307,037.24	-655,370.16	0.10	
		Base	16.860908	1,962,407.40	11.230000	1,307,037.24	-655,370.16	0.10	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01	19,645.000	Local	29.138013	572,416.27	31.840000	625,496.80	53,080.53	0.05
			Base	29.138013	572,416.27	31.840000	625,496.80	53,080.53	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	37,468.000	Local	62.394663	2,337,803.23	82.720000	3,099,352.96	761,549.73	0.24
			Base	62.394663	2,337,803.23	82.720000	3,099,352.96	761,549.73	0.24
72703H101	PLANET FITNESS INC CL A COMMON STOCK	41,696.000	Local	67.632857	2,820,019.60	62.050000	2,587,236.80	-232,782.80	0.20
			Base	67.632857	2,820,019.60	62.050000	2,587,236.80	-232,782.80	0.20
731068102	POLARIS INC COMMON STOCK USD.01	25,907.000	Local	66.142620	1,713,556.85	92.710000	2,401,837.97	688,281.12	0.19
			Base	66.142620	1,713,556.85	92.710000	2,401,837.97	688,281.12	0.19
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	49,351.000	Local	48.294160	2,383,365.10	40.170000	1,982,429.67	-400,935.43	0.15
			Base	48.294160	2,383,365.10	40.170000	1,982,429.67	-400,935.43	0.15
737446104	POST HOLDINGS INC COMMON STOCK USD.01	24,797.000	Local	41.143464	1,020,234.47	104.160000	2,582,855.52	1,562,621.05	0.20
			Base	41.143464	1,020,234.47	104.160000	2,582,855.52	1,562,621.05	0.20
737630103	POTLATCHDELTA CORP REIT USD1.0	41,482.000	Local	40.957162	1,698,985.00	45.210000	1,875,401.22	176,416.22	0.15
			Base	40.957162	1,698,985.00	45.210000	1,875,401.22	176,416.22	0.15
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001	27,749.000	Local	91.688973	2,544,277.30	71.460000	1,982,943.54	-561,333.76	0.15
			Base	91.688973	2,544,277.30	71.460000	1,982,943.54	-561,333.76	0.15
74164M108	PRIMERICA INC COMMON STOCK	17,098.000	Local	59.005737	1,008,880.09	245.260000	4,193,455.48	3,184,575.39	0.33
			Base	59.005737	1,008,880.09	245.260000	4,193,455.48	3,184,575.39	0.33
74340E103	PROGYNY INC COMMON STOCK USD.0001	40,690.000	Local	53.499938	2,176,912.47	36.520000	1,485,998.80	-690,913.67	0.12
			Base	53.499938	2,176,912.47	36.520000	1,485,998.80	-690,913.67	0.12

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	45,735.000	Local 55.566711	2,541,343.51	62.410000	2,854,321.35	312,977.84	0.22	
			Base 55.566711	2,541,343.51	62.410000	2,854,321.35	312,977.84	0.22	
74758T303	QUALYS INC COMMON STOCK USD.001	17,952.000	Local 109.030585	1,957,317.06	171.860000	3,085,230.72	1,127,913.66	0.24	
			Base 109.030585	1,957,317.06	171.860000	3,085,230.72	1,127,913.66	0.24	
749607107	RLI CORP COMMON STOCK USD1.0	723.000	Local 115.896266	83,793.00	146.450000	105,883.35	22,090.35	0.01	
			Base 115.896266	83,793.00	146.450000	105,883.35	22,090.35	0.01	
74967X103	RH COMMON STOCK USD.0001	4.000	Local 315.967500	1,263.87	274.400000	1,097.60	-166.27	0.00	
			Base 315.967500	1,263.87	274.400000	1,097.60	-166.27	0.00	
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01	62,872.000	Local 39.589280	2,489,057.20	115.350000	7,252,285.20	4,763,228.00	0.56	
			Base 39.589280	2,489,057.20	115.350000	7,252,285.20	4,763,228.00	0.56	
750917106	RAMBUS INC COMMON STOCK USD.001	52,467.000	Local 68.014000	3,568,490.54	59.240000	3,108,145.08	-460,345.46	0.24	
			Base 68.014000	3,568,490.54	59.240000	3,108,145.08	-460,345.46	0.24	
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	117,764.000	Local 30.622121	3,606,183.43	31.620000	3,723,697.68	117,514.25	0.29	
			Base 30.622121	3,606,183.43	31.620000	3,723,697.68	117,514.25	0.29	
754907103	RAYONIER INC REIT	66,581.000	Local 26.127035	1,739,564.10	34.430000	2,292,383.83	552,819.73	0.18	
			Base 26.127035	1,739,564.10	34.430000	2,292,383.83	552,819.73	0.18	
75524B104	RBC BEARINGS INC COMMON STOCK USD.01	14,194.000	Local 233.827641	3,318,949.54	272.830000	3,872,549.02	553,599.48	0.30	
			Base 233.827641	3,318,949.54	272.830000	3,872,549.02	553,599.48	0.30	
758750103	REGAL REXNORD CORP COMMON STOCK USD.01	32,380.000	Local 110.035016	3,562,933.81	171.490000	5,552,846.20	1,989,912.39	0.43	
			Base 110.035016	3,562,933.81	171.490000	5,552,846.20	1,989,912.39	0.43	

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		32,165.000	Local 69.972312	2,250,659.43	176.850000	5,688,380.25	3,437,720.82		0.44
			Base 69.972312	2,250,659.43	176.850000	5,688,380.25	3,437,720.82		0.44
759509102	RELIANCE INC COMMON STOCK								
		28,048.000	Local 66.312193	1,859,924.40	321.220000	9,009,578.56	7,149,654.16		0.70
			Base 66.312193	1,859,924.40	321.220000	9,009,578.56	7,149,654.16		0.70
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		25,340.000	Local 95.926310	2,430,772.70	193.990000	4,915,706.60	2,484,933.90		0.38
			Base 95.926310	2,430,772.70	193.990000	4,915,706.60	2,484,933.90		0.38
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		103,021.000	Local 53.239439	5,484,780.21	50.880000	5,241,708.48	-243,071.73		0.41
			Base 53.239439	5,484,780.21	50.880000	5,241,708.48	-243,071.73		0.41
77634L105	R1 RCM INC COMMON STOCK USD.01								
		96,098.000	Local 20.564614	1,976,218.30	14.050000	1,350,176.90	-626,041.40		0.11
			Base 20.564614	1,976,218.30	14.050000	1,350,176.90	-626,041.40		0.11
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,059.000	Local 85.684903	2,746,972.30	102.630000	3,290,215.17	543,242.87		0.26
			Base 85.684903	2,746,972.30	102.630000	3,290,215.17	543,242.87		0.26
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		21,631.000	Local 66.697039	1,442,723.66	114.100000	2,468,097.10	1,025,373.44		0.19
			Base 66.697039	1,442,723.66	114.100000	2,468,097.10	1,025,373.44		0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		48,807.000	Local 33.819562	1,650,631.35	67.250000	3,282,270.75	1,631,639.40		0.26
			Base 33.819562	1,650,631.35	67.250000	3,282,270.75	1,631,639.40		0.26
78440X887	SL GREEN REALTY CORP REIT USD.01								
		927.000	Local 73.744186	68,360.86	48.480000	44,940.96	-23,419.90		0.00
			Base 73.744186	68,360.86	48.480000	44,940.96	-23,419.90		0.00
78442P106	SLM CORP COMMON STOCK USD.2								
		110,427.000	Local 10.173731	1,123,454.56	20.830000	2,300,194.41	1,176,739.85		0.18
			Base 10.173731	1,123,454.56	20.830000	2,300,194.41	1,176,739.85		0.18

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST	13,439.000	Local 458.774880 Base 458.774880	6,165,475.61 6,165,475.61	528.000000 528.000000	7,095,792.00 7,095,792.00	930,316.39 930,316.39	0.55 0.55	
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01	112,840.000	Local 21.172017 Base 21.172017	2,389,050.38 2,389,050.38	13.880000 13.880000	1,566,219.20 1,566,219.20	-822,831.18 -822,831.18	0.12 0.12	
78709Y105	SAIA INC COMMON STOCK USD.001	12,956.000	Local 333.886316 Base 333.886316	4,325,831.11 4,325,831.11	575.400000 575.400000	7,454,882.40 7,454,882.40	3,129,051.29 3,129,051.29	0.58 0.58	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	25,834.000	Local 59.740778 Base 59.740778	1,543,343.26 1,543,343.26	139.960000 139.960000	3,615,726.64 3,615,726.64	2,072,383.38 2,072,383.38	0.28 0.28	
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001	43,946.000	Local 52.781524 Base 52.781524	2,319,536.85 2,319,536.85	100.510000 100.510000	4,417,012.46 4,417,012.46	2,097,475.61 2,097,475.61	0.34 0.34	
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	20,280.000	Local 64.254578 Base 64.254578	1,303,082.84 1,303,082.84	65.700000 65.700000	1,332,396.00 1,332,396.00	29,313.16 29,313.16	0.10 0.10	
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	29,568.000	Local 72.689897 Base 72.689897	2,149,294.88 2,149,294.88	104.480000 104.480000	3,089,264.64 3,089,264.64	939,969.76 939,969.76	0.24 0.24	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	72,105.000	Local 21.938430 Base 21.938430	1,581,870.53 1,581,870.53	73.190000 73.190000	5,277,364.95 5,277,364.95	3,695,494.42 3,695,494.42	0.41 0.41	
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	18,006.000	Local 172.966963 Base 172.966963	3,114,443.14 3,114,443.14	260.870000 260.870000	4,697,225.22 4,697,225.22	1,582,782.08 1,582,782.08	0.37 0.37	
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001	15,510.000	Local 65.888022 Base 65.888022	1,021,923.22 1,021,923.22	137.540000 137.540000	2,133,245.40 2,133,245.40	1,111,322.18 1,111,322.18	0.17 0.17	

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ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	39,501.000	Local		23.657970	934,513.47	43.910000	1,734,488.91	799,975.44	0.13
		Base		23.657970	934,513.47	43.910000	1,734,488.91	799,975.44	0.13
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
	20,825.000	Local		92.303968	1,922,230.14	208.680000	4,345,761.00	2,423,530.86	0.34
		Base		92.303968	1,922,230.14	208.680000	4,345,761.00	2,423,530.86	0.34
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	65,199.000	Local		36.011475	2,347,912.18	61.810000	4,029,950.19	1,682,038.01	0.31
		Base		36.011475	2,347,912.18	61.810000	4,029,950.19	1,682,038.01	0.31
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	47,805.000	Local		37.990152	1,816,119.23	56.680000	2,709,587.40	893,468.17	0.21
		Base		37.990152	1,816,119.23	56.680000	2,709,587.40	893,468.17	0.21
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
	48,273.000	Local		19.910776	961,152.90	15.010000	724,577.73	-236,575.17	0.06
		Base		19.910776	961,152.90	15.010000	724,577.73	-236,575.17	0.06
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
	37,122.000	Local		68.962737	2,560,034.72	84.040000	3,119,732.88	559,698.16	0.24
		Base		68.962737	2,560,034.72	84.040000	3,119,732.88	559,698.16	0.24
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
	29,318.000	Local		77.491741	2,271,902.87	68.150000	1,998,021.70	-273,881.17	0.16
		Base		77.491741	2,271,902.87	68.150000	1,998,021.70	-273,881.17	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	537,547.000	Local		6.031943	3,242,452.61	6.970000	3,746,702.59	504,249.98	0.29
		Base		6.031943	3,242,452.61	6.970000	3,746,702.59	504,249.98	0.29
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,671.000	Local		76.511717	1,964,132.28	59.320000	1,522,803.72	-441,328.56	0.12
		Base		76.511717	1,964,132.28	59.320000	1,522,803.72	-441,328.56	0.12
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	49,565.000	Local		22.062145	1,093,510.23	62.440000	3,094,838.60	2,001,328.37	0.24
		Base		22.062145	1,093,510.23	62.440000	3,094,838.60	2,001,328.37	0.24

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
85254J102	STAG INDUSTRIAL INC REIT USD.01		88,612.000	Local 35.030363	3,104,110.57	37.140000	3,291,049.68	186,939.11	0.26
				Base 35.030363	3,104,110.57	37.140000	3,291,049.68	186,939.11	0.26
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01		145,220.000	Local 16.790425	2,438,305.59	20.390000	2,961,035.80	522,730.21	0.23
				Base 16.790425	2,438,305.59	20.390000	2,961,035.80	522,730.21	0.23
858912108	STERICYCLE INC COMMON STOCK USD.01		45,154.000	Local 48.289700	2,180,473.12	54.390000	2,455,926.06	275,452.94	0.19
				Base 48.289700	2,180,473.12	54.390000	2,455,926.06	275,452.94	0.19
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15		49,778.000	Local 36.605852	1,822,166.11	75.860000	3,776,159.08	1,953,992.97	0.29
				Base 36.605852	1,822,166.11	75.860000	3,776,159.08	1,953,992.97	0.29
86771W105	SUNRUN INC COMMON STOCK USD.0001		105,991.000	Local 58.364507	6,186,112.46	12.040000	1,276,131.64	-4,909,980.82	0.10
				Base 58.364507	6,186,112.46	12.040000	1,276,131.64	-4,909,980.82	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001		22,636.000	Local 87.351976	1,977,299.32	866.120000	19,605,492.32	17,628,193.00	1.53
				Base 87.351976	1,977,299.32	866.120000	19,605,492.32	17,628,193.00	1.53
87157D109	SYNAPTICS INC COMMON STOCK USD.001		19,131.000	Local 103.474867	1,979,577.68	100.100000	1,915,013.10	-64,564.58	0.15
				Base 103.474867	1,979,577.68	100.100000	1,915,013.10	-64,564.58	0.15
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		71,370.000	Local 25.870224	1,846,357.91	37.940000	2,707,777.80	861,419.89	0.21
				Base 25.870224	1,846,357.91	37.940000	2,707,777.80	861,419.89	0.21
87162W100	TD SYNEX CORP COMMON STOCK USD.001		25,733.000	Local 62.080298	1,597,512.30	103.900000	2,673,658.70	1,076,146.40	0.21
				Base 62.080298	1,597,512.30	103.900000	2,673,658.70	1,076,146.40	0.21
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001		29,281.000	Local 74.746289	2,188,646.10	83.730000	2,451,698.13	263,052.03	0.19
				Base 74.746289	2,188,646.10	83.730000	2,451,698.13	263,052.03	0.19

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01		53,924.000	Local	14.219437	766,768.93	35.380000	1,907,831.12	1,141,062.19	0.15
				Base	14.219437	766,768.93	35.380000	1,907,831.12	1,141,062.19	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		52,439.000	Local	25.096680	1,316,044.80	56.610000	2,968,571.79	1,652,526.99	0.23
				Base	25.096680	1,316,044.80	56.610000	2,968,571.79	1,652,526.99	0.23
87901J105	TEGNA INC COMMON STOCK USD1.0		96,127.000	Local	15.042298	1,445,971.01	14.010000	1,346,739.27	-99,231.74	0.10
				Base	15.042298	1,445,971.01	14.010000	1,346,739.27	-99,231.74	0.10
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		84,074.000	Local	17.004995	1,429,677.92	54.470000	4,579,510.78	3,149,832.86	0.36
				Base	17.004995	1,429,677.92	54.470000	4,579,510.78	3,149,832.86	0.36
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05		49,560.000	Local	33.238065	1,647,278.52	93.000000	4,609,080.00	2,961,801.48	0.36
				Base	33.238065	1,647,278.52	93.000000	4,609,080.00	2,961,801.48	0.36
88076W103	TERADATA CORP COMMON STOCK USD.01		47,730.000	Local	30.061982	1,434,858.40	37.620000	1,795,602.60	360,744.20	0.14
				Base	30.061982	1,434,858.40	37.620000	1,795,602.60	360,744.20	0.14
880779103	TEREX CORP COMMON STOCK USD.01		32,845.000	Local	24.443574	802,849.20	57.350000	1,883,660.75	1,080,811.55	0.15
				Base	24.443574	802,849.20	57.350000	1,883,660.75	1,080,811.55	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01		25,985.000	Local	85.413648	2,219,473.65	177.320000	4,607,660.20	2,388,186.55	0.36
				Base	85.413648	2,219,473.65	177.320000	4,607,660.20	2,388,186.55	0.36
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		23,435.000	Local	70.179279	1,644,651.41	58.650000	1,374,462.75	-270,188.66	0.11
				Base	70.179279	1,644,651.41	58.650000	1,374,462.75	-270,188.66	0.11
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001		32,592.000	Local	52.798659	1,720,813.91	149.370000	4,868,267.04	3,147,453.13	0.38
				Base	52.798659	1,720,813.91	149.370000	4,868,267.04	3,147,453.13	0.38

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	26,002.000	Local	47.595174	1,237,569.72	128.180000	3,332,936.36	2,095,366.64	0.26	
		Base	47.595174	1,237,569.72	128.180000	3,332,936.36	2,095,366.64	0.26	
887389104	TIMKEN CO COMMON STOCK								
	31,677.000	Local	33.025671	1,046,154.18	83.990000	2,660,551.23	1,614,397.05	0.21	
		Base	33.025671	1,046,154.18	83.990000	2,660,551.23	1,614,397.05	0.21	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	52,454.000	Local	32.782741	1,719,585.92	114.640000	6,013,326.56	4,293,740.64	0.47	
		Base	32.782741	1,719,585.92	114.640000	6,013,326.56	4,293,740.64	0.47	
89055F103	TOPBUILD CORP COMMON STOCK								
	15,506.000	Local	128.570123	1,993,608.32	402.380000	6,239,304.28	4,245,695.96	0.49	
		Base	128.570123	1,993,608.32	402.380000	6,239,304.28	4,245,695.96	0.49	
891092108	TORO CO COMMON STOCK USD1.0								
	50,680.000	Local	47.184547	2,391,312.82	92.310000	4,678,270.80	2,286,957.98	0.36	
		Base	47.184547	2,391,312.82	92.310000	4,678,270.80	2,286,957.98	0.36	
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
	35,344.000	Local	43.514704	1,537,983.69	44.690000	1,579,523.36	41,539.67	0.12	
		Base	43.514704	1,537,983.69	44.690000	1,579,523.36	41,539.67	0.12	
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
	52,997.000	Local	36.410342	1,929,638.91	91.760000	4,863,004.72	2,933,365.81	0.38	
		Base	36.410342	1,929,638.91	91.760000	4,863,004.72	2,933,365.81	0.38	
902681105	UGI CORP COMMON STOCK								
	102,232.000	Local	28.276779	2,890,791.70	24.480000	2,502,639.36	-388,152.34	0.19	
		Base	28.276779	2,890,791.70	24.480000	2,502,639.36	-388,152.34	0.19	
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
	21,316.000	Local	74.632113	1,590,858.13	81.610000	1,739,598.76	148,740.63	0.14	
		Base	74.632113	1,590,858.13	81.610000	1,739,598.76	148,740.63	0.14	
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
	30,167.000	Local	83.893859	2,530,826.05	114.630000	3,458,043.21	927,217.16	0.27	
		Base	83.893859	2,530,826.05	114.630000	3,458,043.21	927,217.16	0.27	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
	92,133.000	Local	8.848850	815,271.09	8.960000	825,511.68	10,240.59	0.06	
		Base	8.848850	815,271.09	8.960000	825,511.68	10,240.59	0.06	
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
	94,398.000	Local	8.008172	755,955.42	8.540000	806,158.92	50,203.50	0.06	
		Base	8.008172	755,955.42	8.540000	806,158.92	50,203.50	0.06	
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
	65,851.000	Local	36.102381	2,377,377.86	34.690000	2,284,371.19	-93,006.67	0.18	
		Base	36.102381	2,377,377.86	34.690000	2,284,371.19	-93,006.67	0.18	
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
	110,385.000	Local	38.491489	4,248,883.02	50.790000	5,606,454.15	1,357,571.13	0.44	
		Base	38.491489	4,248,883.02	50.790000	5,606,454.15	1,357,571.13	0.44	
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
	108,849.000	Local	22.472398	2,446,098.10	47.340000	5,152,911.66	2,706,813.56	0.40	
		Base	22.472398	2,446,098.10	47.340000	5,152,911.66	2,706,813.56	0.40	
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	22,904.000	Local	89.730065	2,055,177.41	225.640000	5,168,058.56	3,112,881.15	0.40	
		Base	89.730065	2,055,177.41	225.640000	5,168,058.56	3,112,881.15	0.40	
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	21,263.000	Local	107.731334	2,290,691.36	174.420000	3,708,692.46	1,418,001.10	0.29	
		Base	107.731334	2,290,691.36	174.420000	3,708,692.46	1,418,001.10	0.29	
91529Y106	UNUM GROUP COMMON STOCK USD.1								
	89,478.000	Local	26.811937	2,399,078.47	49.450000	4,424,687.10	2,025,608.63	0.34	
		Base	26.811937	2,399,078.47	49.450000	4,424,687.10	2,025,608.63	0.34	
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
	18,590.000	Local	246.348200	4,579,613.04	230.310000	4,281,462.90	-298,150.14	0.33	
		Base	246.348200	4,579,613.04	230.310000	4,281,462.90	-298,150.14	0.33	
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	208,122.000	Local	10.678308	2,222,390.91	8.190000	1,704,519.18	-517,871.73	0.13	
		Base	10.678308	2,222,390.91	8.190000	1,704,519.18	-517,871.73	0.13	

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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	
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		10,196.000	Local 119.961081	1,223,123.18	211.930000	2,160,838.28	937,715.10		0.17
			Base 119.961081	1,223,123.18	211.930000	2,160,838.28	937,715.10		0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		67,671.000	Local 14.884791	1,007,268.69	42.640000	2,885,491.44	1,878,222.75		0.22
			Base 14.884791	1,007,268.69	42.640000	2,885,491.44	1,878,222.75		0.22
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	97.720000	9,967,146.84	906,906.93		0.78
			Base 88.828494	9,060,239.91	97.720000	9,967,146.84	906,906.93		0.78
925815102	VICOR CORP COMMON STOCK USD.01								
		10,944.000	Local 116.135803	1,270,990.23	37.240000	407,554.56	-863,435.67		0.03
			Base 116.135803	1,270,990.23	37.240000	407,554.56	-863,435.67		0.03
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		61,609.000	Local 11.844610	729,734.60	21.750000	1,339,995.75	610,261.15		0.10
			Base 11.844610	729,734.60	21.750000	1,339,995.75	610,261.15		0.10
92839U206	VISTEON CORP COMMON STOCK								
		13,573.000	Local 118.327093	1,606,053.63	113.120000	1,535,377.76	-70,675.87		0.12
			Base 118.327093	1,606,053.63	113.120000	1,535,377.76	-70,675.87		0.12
92840M102	VISTRA CORP COMMON STOCK USD.01								
		164,027.000	Local 33.502100	5,495,248.96	54.540000	8,946,032.58	3,450,783.62		0.70
			Base 33.502100	5,495,248.96	54.540000	8,946,032.58	3,450,783.62		0.70
928881101	VONTIER CORP COMMON STOCK USD.0001								
		75,317.000	Local 30.586290	2,303,667.64	43.000000	3,238,631.00	934,963.36		0.25
			Base 30.586290	2,303,667.64	43.000000	3,238,631.00	934,963.36		0.25
929042109	VORNADO REALTY TRUST REIT USD.04								
		78,022.000	Local 22.462501	1,752,569.25	26.300000	2,051,978.60	299,409.35		0.16
			Base 22.462501	1,752,569.25	26.300000	2,051,978.60	299,409.35		0.16
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		50,984.000	Local 66.467430	3,388,775.46	68.360000	3,485,266.24	96,490.78		0.27
			Base 66.467430	3,388,775.46	68.360000	3,485,266.24	96,490.78		0.27

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 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	
92936U109	WP CAREY INC REIT USD.001	105,663.000	Local	61.565586	6,505,204.49	56.330000	5,951,996.79	-553,207.70	0.46
			Base	61.565586	6,505,204.49	56.330000	5,951,996.79	-553,207.70	0.46
942622200	WATSCO INC COMMON STOCK USD.5	16,527.000	Local	125.240621	2,069,851.75	394.120000	6,513,621.24	4,443,769.49	0.51
			Base	125.240621	2,069,851.75	394.120000	6,513,621.24	4,443,769.49	0.51
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	13,357.000	Local	151.518244	2,023,829.18	203.950000	2,724,160.15	700,330.97	0.21
			Base	151.518244	2,023,829.18	203.950000	2,724,160.15	700,330.97	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	83,959.000	Local	38.076012	3,196,823.87	47.640000	3,999,806.76	802,982.89	0.31
			Base	38.076012	3,196,823.87	47.640000	3,999,806.76	802,982.89	0.31
95058W100	WENDY S CO/THE COMMON STOCK USD.1	81,536.000	Local	9.473764	772,452.83	18.110000	1,476,616.96	704,164.13	0.11
			Base	9.473764	772,452.83	18.110000	1,476,616.96	704,164.13	0.11
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	30,938.000	Local	32.011419	990,369.28	40.140000	1,241,851.32	251,482.04	0.10
			Base	32.011419	990,369.28	40.140000	1,241,851.32	251,482.04	0.10
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01	21,437.000	Local	169.183600	3,626,788.84	149.490000	3,204,617.13	-422,171.71	0.25
			Base	169.183600	3,626,788.84	149.490000	3,204,617.13	-422,171.71	0.25
959802109	WESTERN UNION CO COMMON STOCK USD.01	177,819.000	Local	17.795819	3,164,434.72	13.410000	2,384,552.79	-779,881.93	0.19
			Base	17.795819	3,164,434.72	13.410000	2,384,552.79	-779,881.93	0.19
960413102	WESTLAKE CORP COMMON STOCK USD.01	15,634.000	Local	93.124176	1,455,903.37	138.710000	2,168,592.14	712,688.77	0.17
			Base	93.124176	1,455,903.37	138.710000	2,168,592.14	712,688.77	0.17
96208T104	WEX INC COMMON STOCK USD.01	20,857.000	Local	103.938606	2,167,847.51	219.730000	4,582,908.61	2,415,061.10	0.36
			Base	103.938606	2,167,847.51	219.730000	4,582,908.61	2,415,061.10	0.36

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 # Issue has not been redenominated but Local is converted

Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	31,305.000	Local	46.373752	1,451,730.32	235.530000	7,373,266.65	5,921,536.33	0.57	
		Base	46.373752	1,451,730.32	235.530000	7,373,266.65	5,921,536.33	0.57	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	14,356.000	Local	135.553939	1,946,012.35	351.050000	5,039,673.80	3,093,661.45	0.39	
		Base	135.553939	1,946,012.35	351.050000	5,039,673.80	3,093,661.45	0.39	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	29,885.000	Local	70.432223	2,104,866.97	96.350000	2,879,419.75	774,552.78	0.22	
		Base	70.432223	2,104,866.97	96.350000	2,879,419.75	774,552.78	0.22	
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
	61,162.000	Local	47.147533	2,883,637.40	26.020000	1,591,435.24	-1,292,202.16	0.12	
		Base	47.147533	2,883,637.40	26.020000	1,591,435.24	-1,292,202.16	0.12	
980745103	WOODWARD INC COMMON STOCK USD.001455								
	29,485.000	Local	53.653151	1,581,963.17	141.490000	4,171,832.65	2,589,869.48	0.32	
		Base	53.653151	1,581,963.17	141.490000	4,171,832.65	2,589,869.48	0.32	
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
	40,488.000	Local	58.501788	2,368,620.41	76.550000	3,099,356.40	730,735.99	0.24	
		Base	58.501788	2,368,620.41	76.550000	3,099,356.40	730,735.99	0.24	
983793100	XPO INC COMMON STOCK USD.001								
	56,598.000	Local	26.258630	1,486,185.96	120.320000	6,809,871.36	5,323,685.40	0.53	
		Base	26.258630	1,486,185.96	120.320000	6,809,871.36	5,323,685.40	0.53	
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
	42,386.000	Local	73.600636	3,119,636.57	41.040000	1,739,521.44	-1,380,115.13	0.14	
		Base	73.600636	3,119,636.57	41.040000	1,739,521.44	-1,380,115.13	0.14	
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
	144,572.000	Local	25.668949	3,711,011.27	16.760000	2,423,026.72	-1,287,984.55	0.19	
		Base	25.668949	3,711,011.27	16.760000	2,423,026.72	-1,287,984.55	0.19	
G0084W101	ADIANT PLC COMMON STOCK USD.001								
	45,707.000	Local	37.121539	1,696,714.19	33.940000	1,551,295.58	-145,418.61	0.12	
		Base	37.121539	1,696,714.19	33.940000	1,551,295.58	-145,418.61	0.12	

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Books Open

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# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD.001	496,659.000	Local	5.493000	2,728,147.88	5.492999	2,728,147.88	0.00	0.21
			Base	5.493000	2,728,147.88	5.492999	2,728,147.88	0.00	0.21
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	107,408.000	Local	30.530548	3,279,225.09	32.730000	3,515,463.84	236,238.75	0.27
			Base	30.530548	3,279,225.09	32.730000	3,515,463.84	236,238.75	0.27
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK	56,719.000	Local	43.558272	2,470,581.61	46.130000	2,616,447.47	145,865.86	0.20
			Base	43.558272	2,470,581.61	46.130000	2,616,447.47	145,865.86	0.20
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	52,103.000	Local	35.971112	1,874,202.86	53.570000	2,791,157.71	916,954.85	0.22
			Base	35.971112	1,874,202.86	53.570000	2,791,157.71	916,954.85	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01	81,451.000	Local	44.724000	3,642,814.49	34.000000	2,769,334.00	-873,480.49	0.22
			Base	44.724000	3,642,814.49	34.000000	2,769,334.00	-873,480.49	0.22
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	11,588.000	Local	117.929396	1,366,565.84	125.000000	1,448,500.00	81,934.16	0.11
			Base	117.929396	1,366,565.84	125.000000	1,448,500.00	81,934.16	0.11
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	64,676.000	Local	26.636319	1,722,730.56	31.160000	2,015,304.16	292,573.60	0.16
			Base	26.636319	1,722,730.56	31.160000	2,015,304.16	292,573.60	0.16
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	35,196.000	Local	91.163557	3,208,592.54	102.610000	3,611,461.56	402,869.02	0.28
			Base	91.163557	3,208,592.54	102.610000	3,611,461.56	402,869.02	0.28
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	30,725.000	Local	143.574594	4,411,329.39	118.900000	3,653,202.50	-758,126.89	0.28
			Base	143.574594	4,411,329.39	118.900000	3,653,202.50	-758,126.89	0.28
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	26,296.000	Local	70.438049	1,852,238.94	54.810000	1,441,283.76	-410,955.18	0.11
			Base	70.438049	1,852,238.94	54.810000	1,441,283.76	-410,955.18	0.11

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01		80,970.000	Local	26.098853	2,113,224.12	67.320000	5,450,900.40	3,337,676.28	0.42
				Base	26.098853	2,113,224.12	67.320000	5,450,900.40	3,337,676.28	0.42
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		25,619.000	Local	134.351009	3,441,938.50	224.820000	5,759,663.58	2,317,725.08	0.45
				Base	134.351009	3,441,938.50	224.820000	5,759,663.58	2,317,725.08	0.45
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		73,866.000	Local	36.851500	2,722,072.91	34.420000	2,542,467.72	-179,605.19	0.20
				Base	36.851500	2,722,072.91	34.420000	2,542,467.72	-179,605.19	0.20
G8473T100	STERIS PLC COMMON STOCK USD75.0		6,188.000	Local	247.764919	1,533,169.32	232.910000	1,441,247.08	-91,922.24	0.11
				Base	247.764919	1,533,169.32	232.910000	1,441,247.08	-91,922.24	0.11
G9460G101	VALARIS LTD COMMON STOCK USD.01		30,595.000	Local	66.263836	2,027,342.06	63.050000	1,929,014.75	-98,327.31	0.15
				Base	66.263836	2,027,342.06	63.050000	1,929,014.75	-98,327.31	0.15
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001		66,131.000	Local	38.837603	2,568,369.50	26.260000	1,736,600.06	-831,769.44	0.14
				Base	38.837603	2,568,369.50	26.260000	1,736,600.06	-831,769.44	0.14
<b>US DOLLAR Total</b>			23,390,407.000	Local		905,594,926.82		1,277,167,259.35	371,572,332.53	99.38
				Base		905,594,926.82		1,277,167,259.35	371,572,332.53	99.38
<b>EQUITY Total</b>			23,390,407.000	Base		905,594,926.82		1,277,167,259.35	371,572,332.53	99.38

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		31,354,357.480	Base	913,558,877.30		1,285,131,209.83	371,572,332.53	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
	10,431,416.760	Local	100.000000	10,431,416.76	100.000000	10,431,416.76	0.00	1.25
		Base	100.000000	10,431,416.76	100.000000	10,431,416.76	0.00	1.25

<b>US DOLLAR Total</b>	10,431,416.760	Local		10,431,416.76		10,431,416.76	0.00	1.25
		Base		10,431,416.76		10,431,416.76	0.00	1.25

<b>CASH EQUIVALENT Total</b>	10,431,416.760	Base		10,431,416.76		10,431,416.76	0.00	1.25
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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	83.980000	4,014,244.00	3,052,021.25	0.48
		Base	20.130183	962,222.75	83.980000	4,014,244.00	3,052,021.25	0.48

000361105	AAR CORP COMMON STOCK USD1.0							
	23,768.000	Local	28.869797	686,177.33	66.780000	1,587,227.04	901,049.71	0.19
		Base	28.869797	686,177.33	66.780000	1,587,227.04	901,049.71	0.19

000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	46,452.000	Local	30.237690	1,404,601.17	41.310000	1,918,932.12	514,330.95	0.23
		Base	30.237690	1,404,601.17	41.310000	1,918,932.12	514,330.95	0.23

00164V103	AMC NETWORKS INC A COMMON STOCK							
	21,598.000	Local	35.552717	767,867.58	12.940000	279,478.12	-488,389.46	0.03
		Base	35.552717	767,867.58	12.940000	279,478.12	-488,389.46	0.03

001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	26,787.000	Local	39.858826	1,067,698.37	56.270000	1,507,304.49	439,606.12	0.18
		Base	39.858826	1,067,698.37	56.270000	1,507,304.49	439,606.12	0.18

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,687.000	Local 50.915516	544,134.12	67.670000	723,189.29	179,055.17	0.09
			Base 50.915516	544,134.12	67.670000	723,189.29	179,055.17	0.09
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		49,399.000	Local 14.117348	697,382.85	13.310000	657,500.69	-39,882.16	0.08
			Base 14.117348	697,382.85	13.310000	657,500.69	-39,882.16	0.08
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		7,434.000	Local 48.009645	356,903.70	33.540000	249,336.36	-107,567.34	0.03
			Base 48.009645	356,903.70	33.540000	249,336.36	-107,567.34	0.03
002474104	AZZ INC COMMON STOCK USD1.0							
		17,776.000	Local 33.965212	603,765.60	72.800000	1,294,092.80	690,327.20	0.16
			Base 33.965212	603,765.60	72.800000	1,294,092.80	690,327.20	0.16
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		35,695.000	Local 17.131856	611,521.60	127.760000	4,560,393.20	3,948,871.60	0.55
			Base 17.131856	611,521.60	127.760000	4,560,393.20	3,948,871.60	0.55
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		52,834.000	Local 38.331720	2,025,218.10	74.720000	3,947,756.48	1,922,538.38	0.47
			Base 38.331720	2,025,218.10	74.720000	3,947,756.48	1,922,538.38	0.47
004239109	ACADIA REALTY TRUST REIT USD.001							
		67,582.000	Local 22.872960	1,545,800.35	16.390000	1,107,668.98	-438,131.37	0.13
			Base 22.872960	1,545,800.35	16.390000	1,107,668.98	-438,131.37	0.13
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		77,067.000	Local 26.099201	2,011,387.13	32.910000	2,536,274.97	524,887.84	0.30
			Base 26.099201	2,011,387.13	32.910000	2,536,274.97	524,887.84	0.30
00486H105	ADTRAN HOLDINGS INC COMMON STOCK							
		50,207.000	Local 18.681643	937,949.24	5.690000	285,677.83	-652,271.41	0.03
			Base 18.681643	937,949.24	5.690000	285,677.83	-652,271.41	0.03
00653Q102	ADAPTHEALTH CORP COMMON STOCK							
		58,007.000	Local 23.021725	1,335,421.23	10.230000	593,411.61	-742,009.62	0.07
			Base 23.021725	1,335,421.23	10.230000	593,411.61	-742,009.62	0.07

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001	11,494.000	Local	76.915399	884,065.60	92.280000	1,060,666.32	176,600.72	0.13
			Base	76.915399	884,065.60	92.280000	1,060,666.32	176,600.72	0.13
00676P107	ADEIA INC COMMON STOCK	75,969.000	Local	10.647139	808,852.48	11.340000	861,488.46	52,635.98	0.10
			Base	10.647139	808,852.48	11.340000	861,488.46	52,635.98	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	28,232.000	Local	35.293449	996,404.66	49.500000	1,397,484.00	401,079.34	0.17
			Base	35.293449	996,404.66	49.500000	1,397,484.00	401,079.34	0.17
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	42,155.000	Local	64.633277	2,724,615.80	67.540000	2,847,148.70	122,532.90	0.34
			Base	64.633277	2,724,615.80	67.540000	2,847,148.70	122,532.90	0.34
00773T101	ADVANSIX INC COMMON STOCK USD.01	19,106.000	Local	21.614124	412,959.45	27.980000	534,585.88	121,626.43	0.06
			Base	21.614124	412,959.45	27.980000	534,585.88	121,626.43	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	26,427.000	Local	37.492494	990,814.14	101.200000	2,674,412.40	1,683,598.26	0.32
			Base	37.492494	990,814.14	101.200000	2,674,412.40	1,683,598.26	0.32
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001	18,636.000	Local	49.951169	930,889.98	126.790000	2,362,858.44	1,431,968.46	0.28
			Base	49.951169	930,889.98	126.790000	2,362,858.44	1,431,968.46	0.28
00847J105	AGILYSYS INC COMMON STOCK USD.3	14,389.000	Local	19.515308	280,805.77	77.800000	1,119,464.20	838,658.43	0.13
			Base	19.515308	280,805.77	77.800000	1,119,464.20	838,658.43	0.13
00848J104	AGILITI INC COMMON STOCK USD.0001	24,852.000	Local	16.987900	422,183.29	9.870000	245,289.24	-176,894.05	0.03
			Base	16.987900	422,183.29	9.870000	245,289.24	-176,894.05	0.03
008492100	AGREE REALTY CORP REIT USD.0001	45,031.000	Local	59.929841	2,698,700.68	54.950000	2,474,453.45	-224,247.23	0.30
			Base	59.929841	2,698,700.68	54.950000	2,474,453.45	-224,247.23	0.30

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
011311107	ALAMO GROUP INC COMMON STOCK USD.1	7,323.000	85.150388	623,556.29	202.290000	1,481,369.67	857,813.38	0.18	
			85.150388	623,556.29	202.290000	1,481,369.67	857,813.38	0.18	
011642105	ALARM.COM HOLDINGS INC COMMON STOCK	35,434.000	50.089375	1,774,866.92	75.690000	2,681,999.46	907,132.54	0.32	
			50.089375	1,774,866.92	75.690000	2,681,999.46	907,132.54	0.32	
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01	90,768.000	40.230900	3,651,678.33	37.390000	3,393,815.52	-257,862.81	0.41	
			40.230900	3,651,678.33	37.390000	3,393,815.52	-257,862.81	0.41	
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001	22,113.000	47.987126	1,061,139.32	93.870000	2,075,747.31	1,014,607.99	0.25	
			47.987126	1,061,139.32	93.870000	2,075,747.31	1,014,607.99	0.25	
014491104	ALEXANDER + BALDWIN INC REIT	51,417.000	20.258706	1,041,641.91	16.260000	836,040.42	-205,601.49	0.10	
			20.258706	1,041,641.91	16.260000	836,040.42	-205,601.49	0.10	
01741R102	ATI INC COMMON STOCK USD.1	90,432.000	12.481347	1,128,713.13	49.180000	4,447,445.76	3,318,732.63	0.53	
			12.481347	1,128,713.13	49.180000	4,447,445.76	3,318,732.63	0.53	
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001	10,696.000	103.608317	1,108,194.56	72.780000	778,454.88	-329,739.68	0.09	
			103.608317	1,108,194.56	72.780000	778,454.88	-329,739.68	0.09	
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	34,968.000	34.928375	1,221,375.43	38.280000	1,338,575.04	117,199.61	0.16	
			34.928375	1,221,375.43	38.280000	1,338,575.04	117,199.61	0.16	
01988P108	VERADIGM INC COMMON STOCK USD.01	77,448.000	8.961972	694,086.84	5.990000	463,913.52	-230,173.32	0.06	
			8.961972	694,086.84	5.990000	463,913.52	-230,173.32	0.06	
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01	8,381.000	243.299000	2,039,088.92	377.250000	3,161,732.25	1,122,643.33	0.38	
			243.299000	2,039,088.92	377.250000	3,161,732.25	1,122,643.33	0.38	

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		32,036.000	Local 17.447054	558,933.83	16.360000	524,108.96	-34,824.87		0.06
			Base 17.447054	558,933.83	16.360000	524,108.96	-34,824.87		0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		34,436.000	Local 34.976587	1,204,453.76	21.570000	742,784.52	-461,669.24		0.09
			Base 34.976587	1,204,453.76	21.570000	742,784.52	-461,669.24		0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		82,978.000	Local 12.589262	1,044,631.78	6.920000	574,207.76	-470,424.02		0.07
			Base 12.589262	1,044,631.78	6.920000	574,207.76	-470,424.02		0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		131,585.000	Local 11.091478	1,459,472.19	23.750000	3,125,143.75	1,665,671.56		0.37
			Base 11.091478	1,459,472.19	23.750000	3,125,143.75	1,665,671.56		0.37
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		44,253.000	Local 26.702272	1,181,655.65	55.540000	2,457,811.62	1,276,155.97		0.29
			Base 26.702272	1,181,655.65	55.540000	2,457,811.62	1,276,155.97		0.29
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		26,214.000	Local 47.573189	1,247,083.57	71.410000	1,871,941.74	624,858.17		0.22
			Base 47.573189	1,247,083.57	71.410000	1,871,941.74	624,858.17		0.22
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		11,640.000	Local 53.158008	618,759.21	100.240000	1,166,793.60	548,034.39		0.14
			Base 53.158008	618,759.21	100.240000	1,166,793.60	548,034.39		0.14
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		4,117.000	Local 94.491836	389,022.89	67.340000	277,238.78	-111,784.11		0.03
			Base 94.491836	389,022.89	67.340000	277,238.78	-111,784.11		0.03
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		13,597.000	Local 39.933239	542,972.25	52.760000	717,377.72	174,405.47		0.09
			Base 39.933239	542,972.25	52.760000	717,377.72	174,405.47		0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		46,010.000	Local 33.805102	1,555,372.73	46.330000	2,131,643.30	576,270.57		0.26
			Base 33.805102	1,555,372.73	46.330000	2,131,643.30	576,270.57		0.26

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03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		26,488.000	Local 21.588796	571,844.03	46.570000	1,233,546.16	661,702.13	0.15
			Base 21.588796	571,844.03	46.570000	1,233,546.16	661,702.13	0.15
034164103	ANDERSONS INC/THE COMMON STOCK							
		22,490.000	Local 29.740746	668,869.37	55.280000	1,243,247.20	574,377.83	0.15
			Base 29.740746	668,869.37	55.280000	1,243,247.20	574,377.83	0.15
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		15,646.000	Local 25.543515	399,653.84	57.210000	895,107.66	495,453.82	0.11
			Base 25.543515	399,653.84	57.210000	895,107.66	495,453.82	0.11
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		92,185.000	Local 16.120936	1,486,108.44	11.210000	1,033,393.85	-452,714.59	0.12
			Base 16.120936	1,486,108.44	11.210000	1,033,393.85	-452,714.59	0.12
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
		29,452.000	Local 74.557900	2,195,879.27	45.040000	1,326,518.08	-869,361.19	0.16
			Base 74.557900	2,195,879.27	45.040000	1,326,518.08	-869,361.19	0.16
03784Y200	APPLE HOSPITALITY REIT INC REIT NPV							
		150,834.000	Local 15.675900	2,364,458.69	16.090000	2,426,919.06	62,460.37	0.29
			Base 15.675900	2,364,458.69	16.090000	2,426,919.06	62,460.37	0.29
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		27,475.000	Local 52.706749	1,448,117.93	189.890000	5,217,227.75	3,769,109.82	0.63
			Base 52.706749	1,448,117.93	189.890000	5,217,227.75	3,769,109.82	0.63
038923108	ARBOR REALTY TRUST INC REIT USD.01							
		133,617.000	Local 13.899484	1,857,207.33	13.400000	1,790,467.80	-66,739.53	0.21
			Base 13.899484	1,857,207.33	13.400000	1,790,467.80	-66,739.53	0.21
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		16,773.000	Local 35.695725	598,724.39	142.860000	2,396,190.78	1,797,466.39	0.29
			Base 35.695725	598,724.39	142.860000	2,396,190.78	1,797,466.39	0.29
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		97,346.000	Local 9.546503	929,313.85	18.270000	1,778,511.42	849,197.57	0.21
			Base 9.546503	929,313.85	18.270000	1,778,511.42	849,197.57	0.21

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039653100	ARCOSA INC COMMON STOCK USD.01								
	34,563.000	Local	35.179290	1,215,901.79	83.000000	2,868,729.00	1,652,827.21	0.34	
		Base	35.179290	1,215,901.79	83.000000	2,868,729.00	1,652,827.21	0.34	
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
	38,204.000	Local	30.241546	1,155,348.04	19.130000	730,842.52	-424,505.52	0.09	
		Base	30.241546	1,155,348.04	19.130000	730,842.52	-424,505.52	0.09	
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
	67,077.000	Local	6.518230	437,223.33	10.410000	698,271.57	261,048.24	0.08	
		Base	6.518230	437,223.33	10.410000	698,271.57	261,048.24	0.08	
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
	47,777.000	Local	13.457030	642,936.50	10.180000	486,369.86	-156,566.64	0.06	
		Base	13.457030	642,936.50	10.180000	486,369.86	-156,566.64	0.06	
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
	34,729.000	Local	48.188619	1,673,542.54	19.800000	687,634.20	-985,908.34	0.08	
		Base	48.188619	1,673,542.54	19.800000	687,634.20	-985,908.34	0.08	
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
	31,319.000	Local	97.935600	3,067,245.05	120.610000	3,777,384.59	710,139.54	0.45	
		Base	97.935600	3,067,245.05	120.610000	3,777,384.59	710,139.54	0.45	
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
	48,541.000	Local	37.872600	1,838,373.88	43.070000	2,090,660.87	252,286.99	0.25	
		Base	37.872600	1,838,373.88	43.070000	2,090,660.87	252,286.99	0.25	
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
	14,586.000	Local	92.286735	1,346,094.31	208.830000	3,045,994.38	1,699,900.07	0.37	
		Base	92.286735	1,346,094.31	208.830000	3,045,994.38	1,699,900.07	0.37	
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
	16,119.000	Local	39.329669	633,954.93	40.600000	654,431.40	20,476.47	0.08	
		Base	39.329669	633,954.93	40.600000	654,431.40	20,476.47	0.08	
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
	53,175.000	Local	30.225093	1,607,219.32	33.260000	1,768,600.50	161,381.18	0.21	
		Base	30.225093	1,607,219.32	33.260000	1,768,600.50	161,381.18	0.21	

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01	33,174.000	Local 36.938970	1,225,413.39	18.570000	616,041.18	-609,372.21	0.07
			Base 36.938970	1,225,413.39	18.570000	616,041.18	-609,372.21	0.07
05379B107	AVISTA CORP COMMON STOCK	54,842.000	Local 34.987327	1,918,775.01	33.200000	1,820,754.40	-98,020.61	0.22
			Base 34.987327	1,918,775.01	33.200000	1,820,754.40	-98,020.61	0.22
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	23,213.000	Local 35.864593	832,524.80	112.670000	2,615,408.71	1,782,883.91	0.31
			Base 35.864593	832,524.80	112.670000	2,615,408.71	1,782,883.91	0.31
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01	36,422.000	Local 25.870301	942,248.09	52.120000	1,898,314.64	956,066.55	0.23
			Base 25.870301	942,248.09	52.120000	1,898,314.64	956,066.55	0.23
05508R106	B+G FOODS INC COMMON STOCK USD.01	55,731.000	Local 23.162554	1,290,872.32	11.550000	643,693.05	-647,179.27	0.08
			Base 23.162554	1,290,872.32	11.550000	643,693.05	-647,179.27	0.08
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001	11,707.000	Local 69.805062	817,207.86	18.330000	214,589.31	-602,618.55	0.03
			Base 69.805062	817,207.86	18.330000	214,589.31	-602,618.55	0.03
056525108	BADGER METER INC COMMON STOCK USD1.0	20,803.000	Local 42.464353	883,385.93	158.690000	3,301,228.07	2,417,842.14	0.40
			Base 42.464353	883,385.93	158.690000	3,301,228.07	2,417,842.14	0.40
057665200	BALCHEM CORP COMMON STOCK USD.0667	22,854.000	Local 73.449838	1,678,622.60	157.190000	3,592,420.26	1,913,797.66	0.43
			Base 73.449838	1,678,622.60	157.190000	3,592,420.26	1,913,797.66	0.43
05945F103	BANCFIRST CORP COMMON STOCK USD1.0	10,268.000	Local 52.735809	541,491.29	87.740000	900,914.32	359,423.03	0.11
			Base 52.735809	541,491.29	87.740000	900,914.32	359,423.03	0.11
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	38,034.000	Local 24.042778	914,443.00	44.640000	1,697,837.76	783,394.76	0.20
			Base 24.042778	914,443.00	44.640000	1,697,837.76	783,394.76	0.20

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05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	92,711.000	Local 15.831629	1,467,766.12	14.630000	1,356,361.93	-111,404.19	0.16
			Base 15.831629	1,467,766.12	14.630000	1,356,361.93	-111,404.19	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01	28,177.000	Local 42.649930	1,201,747.08	60.280000	1,698,509.56	496,762.48	0.20
			Base 42.649930	1,201,747.08	60.280000	1,698,509.56	496,762.48	0.20
06652K103	BANKUNITED INC COMMON STOCK USD.01	52,747.000	Local 24.999471	1,318,647.12	26.820000	1,414,674.54	96,027.42	0.17
			Base 24.999471	1,318,647.12	26.820000	1,414,674.54	96,027.42	0.17
06652V208	BANNER CORPORATION COMMON STOCK USD.01	24,348.000	Local 45.637162	1,111,173.62	43.840000	1,067,416.32	-43,757.30	0.13
			Base 45.637162	1,111,173.62	43.840000	1,067,416.32	-43,757.30	0.13
067806109	BARNES GROUP INC COMMON STOCK USD.01	35,921.000	Local 33.219169	1,193,265.77	34.940000	1,255,079.74	61,813.97	0.15
			Base 33.219169	1,193,265.77	34.940000	1,255,079.74	61,813.97	0.15
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	25,293.000	Local 20.135596	509,289.63	30.710000	776,748.03	267,458.40	0.09
			Base 20.135596	509,289.63	30.710000	776,748.03	267,458.40	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	30,391.000	Local 30.616910	930,478.51	21.490000	653,102.59	-277,375.92	0.08
			Base 30.616910	930,478.51	21.490000	653,102.59	-277,375.92	0.08
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001	24,657.000	Local 45.787976	1,128,994.13	16.900000	416,703.30	-712,290.83	0.05
			Base 45.787976	1,128,994.13	16.900000	416,703.30	-712,290.83	0.05
09180C106	BJ S RESTAURANTS INC COMMON STOCK	16,472.000	Local 36.837234	606,782.92	35.020000	576,849.44	-29,933.48	0.07
			Base 36.837234	606,782.92	35.020000	576,849.44	-29,933.48	0.07
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01	122,131.000	Local 22.255600	2,718,098.69	20.370000	2,487,808.47	-230,290.22	0.30
			Base 22.255600	2,718,098.69	20.370000	2,487,808.47	-230,290.22	0.30

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094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
	61,537.000	Local	18.159870	1,117,503.93	27.180000	1,672,575.66	555,071.73	0.20	
		Base	18.159870	1,117,503.93	27.180000	1,672,575.66	555,071.73	0.20	
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
	28,063.000	Local	38.595597	1,083,108.25	135.910000	3,814,042.33	2,730,934.08	0.46	
		Base	38.595597	1,083,108.25	135.910000	3,814,042.33	2,730,934.08	0.46	
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
	21,467.000	Local	41.591894	892,853.19	92.500000	1,985,697.50	1,092,844.31	0.24	
		Base	41.591894	892,853.19	92.500000	1,985,697.50	1,092,844.31	0.24	
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
	31,774.000	Local	37.141818	1,180,144.13	58.280000	1,851,788.72	671,644.59	0.22	
		Base	37.141818	1,180,144.13	58.280000	1,851,788.72	671,644.59	0.22	
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
	121,990.000	Local	10.404525	1,269,248.01	4.300000	524,557.00	-744,691.01	0.06	
		Base	10.404525	1,269,248.01	4.300000	524,557.00	-744,691.01	0.06	
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
	22,950.000	Local	12.625287	289,750.33	22.660000	520,047.00	230,296.67	0.06	
		Base	12.625287	289,750.33	22.660000	520,047.00	230,296.67	0.06	
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	31,318.000	Local	24.872617	778,960.63	46.340000	1,451,276.12	672,315.49	0.17	
		Base	24.872617	778,960.63	46.340000	1,451,276.12	672,315.49	0.17	
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
	17,019.000	Local	29.343519	499,397.35	26.950000	458,662.05	-40,735.30	0.05	
		Base	29.343519	499,397.35	26.950000	458,662.05	-40,735.30	0.05	
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
	62,992.000	Local	11.801369	743,391.82	9.770000	615,431.84	-127,959.98	0.07	
		Base	11.801369	743,391.82	9.770000	615,431.84	-127,959.98	0.07	
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
	21,098.000	Local	35.990689	759,331.56	40.940000	863,752.12	104,420.56	0.10	
		Base	35.990689	759,331.56	40.940000	863,752.12	104,420.56	0.10	

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		20,133.000	Local 33.828808	681,075.40	54.560000	1,098,456.48	417,381.08	0.13
			Base 33.828808	681,075.40	54.560000	1,098,456.48	417,381.08	0.13
126501105	CTS CORP COMMON STOCK							
		22,086.000	Local 19.501604	430,712.43	44.560000	984,152.16	553,439.73	0.12
			Base 19.501604	430,712.43	44.560000	984,152.16	553,439.73	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
		93,830.000	Local 17.841318	1,674,050.91	17.020000	1,596,986.60	-77,064.31	0.19
			Base 17.841318	1,674,050.91	17.020000	1,596,986.60	-77,064.31	0.19
12662P108	CVR ENERGY INC COMMON STOCK USD.01							
		20,666.000	Local 26.389878	545,373.22	33.180000	685,697.88	140,324.66	0.08
			Base 26.389878	545,373.22	33.180000	685,697.88	140,324.66	0.08
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		28,814.000	Local 33.987932	979,328.28	57.490000	1,656,516.86	677,188.58	0.20
			Base 33.987932	979,328.28	57.490000	1,656,516.86	677,188.58	0.20
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,590.000	Local 41.201660	518,728.90	28.860000	363,347.40	-155,381.50	0.04
			Base 41.201660	518,728.90	28.860000	363,347.40	-155,381.50	0.04
129500104	CALERES INC COMMON STOCK USD.01							
		23,680.000	Local 16.201272	383,646.11	38.610000	914,284.80	530,638.69	0.11
			Base 16.201272	383,646.11	38.610000	914,284.80	530,638.69	0.11
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		45,722.000	Local 43.441300	1,986,223.12	52.170000	2,385,316.74	399,093.62	0.29
			Base 43.441300	1,986,223.12	52.170000	2,385,316.74	399,093.62	0.29
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		40,908.000	Local 38.923379	1,592,277.58	45.890000	1,877,268.12	284,990.54	0.23
			Base 38.923379	1,592,277.58	45.890000	1,877,268.12	284,990.54	0.23
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
		100,710.000	Local 14.197900	1,429,870.51	14.240000	1,434,110.40	4,239.89	0.17
			Base 14.197900	1,429,870.51	14.240000	1,434,110.40	4,239.89	0.17

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01		39,394.000	Local	63.584518	2,504,848.51	31.160000	1,227,517.04	-1,277,331.47	0.15
				Base	63.584518	2,504,848.51	31.160000	1,227,517.04	-1,277,331.47	0.15
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		89,612.000	Local	11.618120	1,041,122.96	5.790000	518,853.48	-522,269.48	0.06
				Base	11.618120	1,041,122.96	5.790000	518,853.48	-522,269.48	0.06
14174T107	CARETRUST REIT INC REIT USD.01		91,748.000	Local	17.009966	1,560,630.32	22.560000	2,069,834.88	509,204.56	0.25
				Base	17.009966	1,560,630.32	22.560000	2,069,834.88	509,204.56	0.25
141788109	CARGURUS INC COMMON STOCK USD.001		60,734.000	Local	21.862900	1,327,821.37	22.140000	1,344,650.76	16,829.39	0.16
				Base	21.862900	1,327,821.37	22.140000	1,344,650.76	16,829.39	0.16
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0		34,950.000	Local	23.262607	813,028.10	64.650000	2,259,517.50	1,446,489.40	0.27
				Base	23.262607	813,028.10	64.650000	2,259,517.50	1,446,489.40	0.27
14575E105	CARS.COM INC COMMON STOCK USD.01		43,660.000	Local	15.545623	678,721.90	18.340000	800,724.40	122,002.50	0.10
				Base	15.545623	678,721.90	18.340000	800,724.40	122,002.50	0.10
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001		77,898.000	Local	13.596317	1,059,125.88	16.030000	1,248,704.94	189,579.06	0.15
				Base	13.596317	1,059,125.88	16.030000	1,248,704.94	189,579.06	0.15
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01		51,497.000	Local	35.256500	1,815,603.98	39.050000	2,010,957.85	195,353.87	0.24
				Base	35.256500	1,815,603.98	39.050000	2,010,957.85	195,353.87	0.24
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01		5,488.000	Local	143.143123	785,569.46	372.570000	2,044,664.16	1,259,094.70	0.25
				Base	143.143123	785,569.46	372.570000	2,044,664.16	1,259,094.70	0.25
15202L107	CENTERSPACE REIT		10,671.000	Local	77.227439	824,094.00	55.590000	593,200.89	-230,893.11	0.07
				Base	77.227439	824,094.00	55.590000	593,200.89	-230,893.11	0.07

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		6,754.000	Local 19.953660	134,767.02	43.870000	296,297.98	161,530.96	0.04
			Base 19.953660	134,767.02	43.870000	296,297.98	161,530.96	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		39,504.000	Local 18.874605	745,622.41	37.690000	1,488,905.76	743,283.35	0.18
			Base 18.874605	745,622.41	37.690000	1,488,905.76	743,283.35	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		19,170.000	Local 22.140829	424,439.69	18.660000	357,712.20	-66,727.49	0.04
			Base 22.140829	424,439.69	18.660000	357,712.20	-66,727.49	0.04
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		36,680.000	Local 11.822982	433,666.99	10.470000	384,039.60	-49,627.39	0.05
			Base 11.822982	433,666.99	10.470000	384,039.60	-49,627.39	0.05
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		20,046.000	Local 32.600582	653,511.26	86.290000	1,729,769.34	1,076,258.08	0.21
			Base 32.600582	653,511.26	86.290000	1,729,769.34	1,076,258.08	0.21
156727109	CERENCE INC COMMON STOCK USD.01							
		28,590.000	Local 35.087869	1,003,162.18	14.900000	425,991.00	-577,171.18	0.05
			Base 35.087869	1,003,162.18	14.900000	425,991.00	-577,171.18	0.05
15687V109	CERTARA INC COMMON STOCK USD.01							
		75,914.000	Local 23.157127	1,757,950.17	16.880000	1,281,428.32	-476,521.85	0.15
			Base 23.157127	1,757,950.17	16.880000	1,281,428.32	-476,521.85	0.15
157210105	CEVA INC COMMON STOCK USD.001							
		16,701.000	Local 28.376160	473,910.24	22.640000	378,110.64	-95,799.60	0.05
			Base 28.376160	473,910.24	22.640000	378,110.64	-95,799.60	0.05
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		34,634.000	Local 16.843275	583,349.97	10.200000	353,266.80	-230,083.17	0.04
			Base 16.843275	583,349.97	10.200000	353,266.80	-230,083.17	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		33,111.000	Local 27.738243	918,440.98	35.380000	1,171,467.18	253,026.20	0.14
			Base 27.738243	918,440.98	35.380000	1,171,467.18	253,026.20	0.14

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		25,024.000	Local 29.270312	732,460.28	38.010000	951,162.24	218,701.96	0.11
			Base 29.270312	732,460.28	38.010000	951,162.24	218,701.96	0.11
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		15,352.000	Local 100.165470	1,537,740.30	102.030000	1,566,364.56	28,624.26	0.19
			Base 100.165470	1,537,740.30	102.030000	1,566,364.56	28,624.26	0.19
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		12,301.000	Local 25.493136	313,591.07	33.830000	416,142.83	102,551.76	0.05
			Base 25.493136	313,591.07	33.830000	416,142.83	102,551.76	0.05
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		75,195.000	Local 15.838865	1,191,003.49	17.410000	1,309,144.95	118,141.46	0.16
			Base 15.838865	1,191,003.49	17.410000	1,309,144.95	118,141.46	0.16
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		10,514.000	Local 53.839496	566,068.46	100.480000	1,056,446.72	490,378.26	0.13
			Base 53.839496	566,068.46	100.480000	1,056,446.72	490,378.26	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		11,741.000	Local 35.646842	418,529.57	39.290000	461,303.89	42,774.32	0.06
			Base 35.646842	418,529.57	39.290000	461,303.89	42,774.32	0.06
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01							
		24,536.000	Local 23.660300	580,529.13	20.260000	497,099.36	-83,429.77	0.06
			Base 23.660300	580,529.13	20.260000	497,099.36	-83,429.77	0.06
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		58,401.000	Local 24.991000	1,459,499.39	21.800000	1,273,141.80	-186,357.59	0.15
			Base 24.991000	1,459,499.39	21.800000	1,273,141.80	-186,357.59	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		30,676.000	Local 50.143344	1,538,197.22	80.910000	2,481,995.16	943,797.94	0.30
			Base 50.143344	1,538,197.22	80.910000	2,481,995.16	943,797.94	0.30
192576106	COHU INC COMMON STOCK USD1.0							
		33,674.000	Local 18.632108	627,417.62	32.130000	1,081,945.62	454,528.00	0.13
			Base 18.632108	627,417.62	32.130000	1,081,945.62	454,528.00	0.13

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19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
		23,116.000	Local 21.942478	507,222.31	36.710000	848,588.36	341,366.05	0.10
			Base 21.942478	507,222.31	36.710000	848,588.36	341,366.05	0.10
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		37,842.000	Local 45.366026	1,716,741.15	45.300000	1,714,242.60	-2,498.55	0.21
			Base 45.366026	1,716,741.15	45.300000	1,714,242.60	-2,498.55	0.21
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		17,972.000	Local 33.566863	603,263.67	27.140000	487,760.08	-115,503.59	0.06
			Base 33.566863	603,263.67	27.140000	487,760.08	-115,503.59	0.06
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		23,922.000	Local 58.457309	1,398,415.74	22.800000	545,421.60	-852,994.14	0.07
			Base 58.457309	1,398,415.74	22.800000	545,421.60	-852,994.14	0.07
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
		65,129.000	Local 11.750200	765,278.77	8.550000	556,852.95	-208,425.82	0.07
			Base 11.750200	765,278.77	8.550000	556,852.95	-208,425.82	0.07
207410101	CONMED CORP COMMON STOCK USD.01							
		21,799.000	Local 62.489594	1,362,210.66	80.320000	1,750,895.68	388,685.02	0.21
			Base 62.489594	1,362,210.66	80.320000	1,750,895.68	388,685.02	0.21
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
		12,627.000	Local 56.875438	718,166.15	15.920000	201,021.84	-517,144.31	0.02
			Base 56.875438	718,166.15	15.920000	201,021.84	-517,144.31	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		19,783.000	Local 24.353230	481,779.94	85.820000	1,697,777.06	1,215,997.12	0.20
			Base 24.353230	481,779.94	85.820000	1,697,777.06	1,215,997.12	0.20
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		52,846.000	Local 15.462640	817,138.67	4.310000	227,766.26	-589,372.41	0.03
			Base 15.462640	817,138.67	4.310000	227,766.26	-589,372.41	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		63,967.000	Local 19.088937	1,221,062.03	23.500000	1,503,224.50	282,162.47	0.18
			Base 19.088937	1,221,062.03	23.500000	1,503,224.50	282,162.47	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
21867A105	CORE LABORATORIES INC COMMON STOCK	33,120.000	Local 21.700000	718,704.00	14.970000	495,806.40	-222,897.60	0.06
			Base 21.700000	718,704.00	14.970000	495,806.40	-222,897.60	0.06
21871N101	CORECIVIC INC COMMON STOCK USD.01	80,528.000	Local 9.979502	803,629.31	15.230000	1,226,441.44	422,812.13	0.15
			Base 9.979502	803,629.31	15.230000	1,226,441.44	422,812.13	0.15
22041X102	CORSAIR GAMING INC COMMON STOCK	30,658.000	Local 19.144509	586,932.37	12.950000	397,021.10	-189,911.27	0.05
			Base 19.144509	586,932.37	12.950000	397,021.10	-189,911.27	0.05
221006109	CORVEL CORP COMMON STOCK USD.0001	6,427.000	Local 67.882751	436,282.44	244.000000	1,568,188.00	1,131,905.56	0.19
			Base 67.882751	436,282.44	244.000000	1,568,188.00	1,131,905.56	0.19
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	15,707.000	Local 106.435899	1,671,788.67	66.130000	1,038,703.91	-633,084.76	0.12
			Base 106.435899	1,671,788.67	66.130000	1,038,703.91	-633,084.76	0.12
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	23,422.000	Local 11.873422	278,099.29	18.270000	427,919.94	149,820.65	0.05
			Base 11.873422	278,099.29	18.270000	427,919.94	149,820.65	0.05
228903100	ARTIVION INC COMMON STOCK USD.01	27,643.000	Local 14.967089	413,735.24	19.300000	533,509.90	119,774.66	0.06
			Base 14.967089	413,735.24	19.300000	533,509.90	119,774.66	0.06
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	20,041.000	Local 28.571915	572,609.75	54.310000	1,088,426.71	515,816.96	0.13
			Base 28.571915	572,609.75	54.310000	1,088,426.71	515,816.96	0.13
23282W605	CYTOKINETICS INC COMMON STOCK USD.001	69,504.000	Local 26.159979	1,818,223.15	72.240000	5,020,968.96	3,202,745.81	0.60
			Base 26.159979	1,818,223.15	72.240000	5,020,968.96	3,202,745.81	0.60
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001	70,139.000	Local 10.787133	756,598.70	7.700000	540,070.30	-216,528.40	0.06
			Base 10.787133	756,598.70	7.700000	540,070.30	-216,528.40	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
	9,403.000	Local	44.288679	416,446.45	35.520000	333,994.56	-82,451.89	0.04	
		Base	44.288679	416,446.45	35.520000	333,994.56	-82,451.89	0.04	
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	137,262.000	Local	21.036495	2,887,511.39	21.860000	3,000,547.32	113,035.93	0.36	
		Base	21.036495	2,887,511.39	21.860000	3,000,547.32	113,035.93	0.36	
235825205	DANA INC COMMON STOCK USD.01								
	91,058.000	Local	16.508000	1,503,185.46	12.500000	1,138,225.00	-364,960.46	0.14	
		Base	16.508000	1,503,185.46	12.500000	1,138,225.00	-364,960.46	0.14	
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
	24,353.000	Local	32.163494	783,277.56	61.740000	1,503,554.22	720,276.66	0.18	
		Base	32.163494	783,277.56	61.740000	1,503,554.22	720,276.66	0.18	
248019101	DELUXE CORP COMMON STOCK USD1.0								
	30,972.000	Local	28.598292	885,746.30	19.410000	601,166.52	-284,579.78	0.07	
		Base	28.598292	885,746.30	19.410000	601,166.52	-284,579.78	0.07	
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
	31,082.000	Local	16.624752	516,730.53	10.560000	328,225.92	-188,504.61	0.04	
		Base	16.624752	516,730.53	10.560000	328,225.92	-188,504.61	0.04	
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
	148,592.000	Local	9.545719	1,418,417.43	9.400000	1,396,764.80	-21,652.63	0.17	
		Base	9.545719	1,418,417.43	9.400000	1,396,764.80	-21,652.63	0.17	
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
	25,497.000	Local	14.151731	360,826.68	29.560000	753,691.32	392,864.64	0.09	
		Base	14.151731	360,826.68	29.560000	753,691.32	392,864.64	0.09	
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001								
	64,630.000	Local	17.603600	1,137,720.70	3.170000	204,877.10	-932,843.60	0.02	
		Base	17.603600	1,137,720.70	3.170000	204,877.10	-932,843.60	0.02	
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
	24,766.000	Local	27.531039	681,833.71	18.740000	464,114.84	-217,718.87	0.06	
		Base	27.531039	681,833.71	18.740000	464,114.84	-217,718.87	0.06	

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01		11,024.000	Local	61.758228	680,822.70	48.510000	534,774.24	-146,048.46	0.06
				Base	61.758228	680,822.70	48.510000	534,774.24	-146,048.46	0.06
254543101	DIODES INC COMMON STOCK USD.667		32,563.000	Local	44.296210	1,442,417.50	67.980000	2,213,632.74	771,215.24	0.27
				Base	44.296210	1,442,417.50	67.980000	2,213,632.74	771,215.24	0.27
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		17,534.000	Local	23.405461	410,391.36	64.560000	1,131,995.04	721,603.68	0.14
				Base	23.405461	410,391.36	64.560000	1,131,995.04	721,603.68	0.14
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01		20,088.000	Local	56.620504	1,137,392.68	94.220000	1,892,691.36	755,298.68	0.23
				Base	56.620504	1,137,392.68	94.220000	1,892,691.36	755,298.68	0.23
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001		98,804.000	Local	28.200901	2,786,361.85	30.890000	3,052,055.56	265,693.71	0.37
				Base	28.200901	2,786,361.85	30.890000	3,052,055.56	265,693.71	0.37
25960P109	DOUGLAS EMMETT INC REIT USD.01		118,190.000	Local	12.524400	1,480,258.83	13.220000	1,562,471.80	82,212.97	0.19
				Base	12.524400	1,480,258.83	13.220000	1,562,471.80	82,212.97	0.19
262037104	DRIL QUIP INC COMMON STOCK USD.01		24,225.000	Local	35.019606	848,349.96	22.600000	547,485.00	-300,864.96	0.07
				Base	35.019606	848,349.96	22.600000	547,485.00	-300,864.96	0.07
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333		20,793.000	Local	90.189111	1,875,302.19	126.490000	2,630,106.57	754,804.38	0.32
				Base	90.189111	1,875,302.19	126.490000	2,630,106.57	754,804.38	0.32
268158201	DYNVAX TECHNOLOGIES CORP COMMON STOCK USD.001		91,625.000	Local	10.622366	973,274.25	12.670000	1,160,888.75	187,614.50	0.14
				Base	10.622366	973,274.25	12.670000	1,160,888.75	187,614.50	0.14
268948106	EAGLE BANCORP INC COMMON STOCK USD.01		21,213.000	Local	51.654253	1,095,741.67	23.820000	505,293.66	-590,448.01	0.06
				Base	51.654253	1,095,741.67	23.820000	505,293.66	-590,448.01	0.06

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01		67,481.000	Local	21.206760	1,431,053.39	11.800000	796,275.80	-634,777.59	0.10
				Base	21.206760	1,431,053.39	11.800000	796,275.80	-634,777.59	0.10
278768106	ECHOSTAR CORP A COMMON STOCK USD.001		85,065.000	Local	17.638180	1,500,391.76	13.110000	1,115,202.15	-385,189.61	0.13
				Base	17.638180	1,500,391.76	13.110000	1,115,202.15	-385,189.61	0.13
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		36,018.000	Local	42.976734	1,547,936.01	38.190000	1,375,527.42	-172,408.59	0.16
				Base	42.976734	1,547,936.01	38.190000	1,375,527.42	-172,408.59	0.16
28852N109	ELLINGTON FINANCIAL INC REIT		55,642.000	Local	16.860464	938,149.92	11.330000	630,423.86	-307,726.06	0.08
				Base	16.860464	938,149.92	11.330000	630,423.86	-307,726.06	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01		40,620.000	Local	32.297066	1,311,906.84	14.280000	580,053.60	-731,853.24	0.07
				Base	32.297066	1,311,906.84	14.280000	580,053.60	-731,853.24	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		18,232.000	Local	26.757136	487,836.11	45.710000	833,384.72	345,548.61	0.10
				Base	26.757136	487,836.11	45.710000	833,384.72	345,548.61	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		16,679.000	Local	35.899925	598,774.85	48.000000	800,592.00	201,817.15	0.10
				Base	35.899925	598,774.85	48.000000	800,592.00	201,817.15	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01		11,183.000	Local	51.752393	578,747.01	241.000000	2,695,103.00	2,116,355.99	0.32
				Base	51.752393	578,747.01	241.000000	2,695,103.00	2,116,355.99	0.32
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK		47,125.000	Local	33.476900	1,577,598.92	28.550000	1,345,418.75	-232,180.17	0.16
				Base	33.476900	1,577,598.92	28.550000	1,345,418.75	-232,180.17	0.16
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2		38,520.000	Local	23.031846	887,186.70	33.710000	1,298,509.20	411,322.50	0.16
				Base	23.031846	887,186.70	33.710000	1,298,509.20	411,322.50	0.16

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29332G102	ENHABIT INC COMMON STOCK USD.01							
		35,534.000	Local 20.731991	736,690.58	9.000000	319,806.00	-416,884.58	0.04
			Base 20.731991	736,690.58	9.000000	319,806.00	-416,884.58	0.04
29355X107	ENPRO INC COMMON STOCK USD.01							
		14,820.000	Local 58.379754	865,187.95	155.820000	2,309,252.40	1,444,064.45	0.28
			Base 58.379754	865,187.95	155.820000	2,309,252.40	1,444,064.45	0.28
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		21,173.000	Local 23.869998	505,399.46	63.250000	1,339,192.25	833,792.79	0.16
			Base 23.869998	505,399.46	63.250000	1,339,192.25	833,792.79	0.16
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		40,016.000	Local 34.501478	1,380,611.15	124.920000	4,998,798.72	3,618,187.57	0.60
			Base 34.501478	1,380,611.15	124.920000	4,998,798.72	3,618,187.57	0.60
29404K106	ENVESTNET INC COMMON STOCK							
		35,256.000	Local 34.044800	1,200,283.47	51.530000	1,816,741.68	616,458.21	0.22
			Base 34.044800	1,200,283.47	51.530000	1,816,741.68	616,458.21	0.22
294268107	EPLUS INC COMMON STOCK USD.01							
		19,091.000	Local 29.942887	571,639.65	82.390000	1,572,907.49	1,001,267.84	0.19
			Base 29.942887	571,639.65	82.390000	1,572,907.49	1,001,267.84	0.19
29430C102	VESTIS CORP COMMON STOCK USD.01							
		92,662.000	Local 20.236800	1,875,182.37	18.760000	1,738,339.12	-136,843.25	0.21
			Base 20.236800	1,875,182.37	18.760000	1,738,339.12	-136,843.25	0.21
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		18,276.000	Local 52.164301	953,354.77	101.890000	1,862,141.64	908,786.87	0.22
			Base 52.164301	953,354.77	101.890000	1,862,141.64	908,786.87	0.22
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		110,596.000	Local 22.897496	2,532,371.48	23.890000	2,642,138.44	109,766.96	0.32
			Base 22.897496	2,532,371.48	23.890000	2,642,138.44	109,766.96	0.32
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		16,204.000	Local 20.731323	335,930.35	33.430000	541,699.72	205,769.37	0.06
			Base 20.731323	335,930.35	33.430000	541,699.72	205,769.37	0.06

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30040P103	EVERTEC INC COMMON STOCK USD.01							
		46,638.000	Local 25.976808	1,211,506.37	36.130000	1,685,030.94	473,524.57	0.20
			Base 25.976808	1,211,506.37	36.130000	1,685,030.94	473,524.57	0.20
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK							
		2,097.000	Local 22.000000	46,134.00	37.780000	79,224.66	33,090.66	0.01
			Base 22.000000	46,134.00	37.780000	79,224.66	33,090.66	0.01
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
		54,510.000	Local 19.507000	1,063,326.57	13.100000	714,081.00	-349,245.57	0.09
			Base 19.507000	1,063,326.57	13.100000	714,081.00	-349,245.57	0.09
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		91,876.000	Local 12.080985	1,109,952.56	12.640000	1,161,312.64	51,360.08	0.14
			Base 12.080985	1,109,952.56	12.640000	1,161,312.64	51,360.08	0.14
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		36,932.000	Local 15.564300	574,820.74	10.490000	387,416.68	-187,404.06	0.05
			Base 15.564300	574,820.74	10.490000	387,416.68	-187,404.06	0.05
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
		24,903.000	Local 33.070137	823,545.61	35.640000	887,542.92	63,997.31	0.11
			Base 33.070137	823,545.61	35.640000	887,542.92	63,997.31	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		43,189.000	Local 18.357649	792,848.50	81.910000	3,537,610.99	2,744,762.49	0.42
			Base 18.357649	792,848.50	81.910000	3,537,610.99	2,744,762.49	0.42
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	50.580000	1,560,140.10	434,872.39	0.19
			Base 36.481365	1,125,267.71	50.580000	1,560,140.10	434,872.39	0.19
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		122,312.000	Local 7.462611	912,766.82	16.980000	2,076,857.76	1,164,090.94	0.25
			Base 7.462611	912,766.82	16.980000	2,076,857.76	1,164,090.94	0.25
318910106	FIRST BANCORP/NC COMMON STOCK							
		29,127.000	Local 36.381982	1,059,698.00	34.120000	993,813.24	-65,884.76	0.12
			Base 36.381982	1,059,698.00	34.120000	993,813.24	-65,884.76	0.12

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		72,380.000	Local 9.497141	687,403.05	13.030000	943,111.40	255,708.35	0.11
			Base 9.497141	687,403.05	13.030000	943,111.40	255,708.35	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		67,426.000	Local 20.792608	1,401,962.39	21.700000	1,463,144.20	61,181.81	0.18
			Base 20.792608	1,401,962.39	21.700000	1,463,144.20	61,181.81	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		90,456.000	Local 19.267719	1,742,880.83	20.960000	1,895,957.76	153,076.93	0.23
			Base 19.267719	1,742,880.83	20.960000	1,895,957.76	153,076.93	0.23
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		58,067.000	Local 18.055600	1,048,434.53	34.430000	1,999,246.81	950,812.28	0.24
			Base 18.055600	1,048,434.53	34.430000	1,999,246.81	950,812.28	0.24
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		55,178.000	Local 20.627439	1,138,180.85	43.030000	2,374,309.34	1,236,128.49	0.28
			Base 20.627439	1,138,180.85	43.030000	2,374,309.34	1,236,128.49	0.28
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		8,183.000	Local 37.835401	309,607.09	20.170000	165,051.11	-144,555.98	0.02
			Base 37.835401	309,607.09	20.170000	165,051.11	-144,555.98	0.02
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
		62,945.000	Local 32.527800	2,047,462.37	37.540000	2,362,955.30	315,492.93	0.28
			Base 32.527800	2,047,462.37	37.540000	2,362,955.30	315,492.93	0.28
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		18,191.000	Local 52.190199	949,391.91	37.130000	675,431.83	-273,960.08	0.08
			Base 52.190199	949,391.91	37.130000	675,431.83	-273,960.08	0.08
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		78,782.000	Local 22.155981	1,745,492.53	24.180000	1,904,948.76	159,456.23	0.23
			Base 22.155981	1,745,492.53	24.180000	1,904,948.76	159,456.23	0.23
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
		58,177.000	Local 15.298922	890,045.39	12.910000	751,065.07	-138,980.32	0.09
			Base 15.298922	890,045.39	12.910000	751,065.07	-138,980.32	0.09

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 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	
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		28,120.000	Local	42.857080	1,205,141.09	103.960000	2,923,355.20	1,718,214.11	0.35
				Base	42.857080	1,205,141.09	103.960000	2,923,355.20	1,718,214.11	0.35
35905A109	FRONTDOOR INC COMMON STOCK USD.01		56,437.000	Local	23.580795	1,330,829.32	31.360000	1,769,864.32	439,035.00	0.21
				Base	23.580795	1,330,829.32	31.360000	1,769,864.32	439,035.00	0.21
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001		14,284.000	Local	53.621404	765,928.14	22.560000	322,247.04	-443,681.10	0.04
				Base	53.621404	765,928.14	22.560000	322,247.04	-443,681.10	0.04
359694106	H.B. FULLER CO. COMMON STOCK USD1.0		38,293.000	Local	38.807703	1,486,063.39	79.530000	3,045,442.29	1,559,378.90	0.37
				Base	38.807703	1,486,063.39	79.530000	3,045,442.29	1,559,378.90	0.37
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5		116,385.000	Local	12.616300	1,468,348.08	15.400000	1,792,329.00	323,980.92	0.21
				Base	12.616300	1,468,348.08	15.400000	1,792,329.00	323,980.92	0.21
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01		86,505.000	Local	8.478809	733,459.36	12.270000	1,061,416.35	327,956.99	0.13
				Base	8.478809	733,459.36	12.270000	1,061,416.35	327,956.99	0.13
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01		28,844.000	Local	30.847912	889,777.16	33.270000	959,639.88	69,862.72	0.12
				Base	30.847912	889,777.16	33.270000	959,639.88	69,862.72	0.12
36251C103	GMS INC COMMON STOCK USD.01		28,774.000	Local	26.348841	758,161.56	89.310000	2,569,805.94	1,811,644.38	0.31
				Base	26.348841	758,161.56	89.310000	2,569,805.94	1,811,644.38	0.31
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		319,689.000	Local	4.037070	1,290,607.03	6.150000	1,966,087.35	675,480.32	0.24
				Base	4.037070	1,290,607.03	6.150000	1,966,087.35	675,480.32	0.24
37253A103	GENTHERM INC COMMON STOCK		23,247.000	Local	52.803653	1,227,526.51	56.860000	1,321,824.42	94,297.91	0.16
				Base	52.803653	1,227,526.51	56.860000	1,321,824.42	94,297.91	0.16

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

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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	
374297109	GETTY REALTY CORP REIT USD.01	34,241.000	Local	24.596152	842,196.84	26.360000	902,592.76	60,395.92	0.11
			Base	24.596152	842,196.84	26.360000	902,592.76	60,395.92	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	21,575.000	Local	27.968005	603,409.71	77.450000	1,670,983.75	1,067,574.04	0.20
			Base	27.968005	603,409.71	77.450000	1,670,983.75	1,067,574.04	0.20
377322102	GLAUKOS CORP COMMON STOCK USD.001	34,535.000	Local	39.392497	1,360,419.89	88.590000	3,059,455.65	1,699,035.76	0.37
			Base	39.392497	1,360,419.89	88.590000	3,059,455.65	1,699,035.76	0.37
379378201	GLOBAL NET LEASE INC REIT USD.01	138,782.000	Local	13.709523	1,902,635.01	7.210000	1,000,618.22	-902,016.79	0.12
			Base	13.709523	1,902,635.01	7.210000	1,000,618.22	-902,016.79	0.12
38046C109	GOGO INC COMMON STOCK USD.0001	43,838.000	Local	22.631878	992,136.28	8.160000	357,718.08	-634,418.20	0.04
			Base	22.631878	992,136.28	8.160000	357,718.08	-634,418.20	0.04
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01	15,214.000	Local	55.447970	843,585.41	37.060000	563,830.84	-279,754.57	0.07
			Base	55.447970	843,585.41	37.060000	563,830.84	-279,754.57	0.07
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01	17,331.000	Local	75.830073	1,314,210.99	75.650000	1,311,090.15	-3,120.84	0.16
			Base	75.830073	1,314,210.99	75.650000	1,311,090.15	-3,120.84	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	31,142.000	Local	27.063675	842,816.96	51.530000	1,604,747.26	761,930.30	0.19
			Base	27.063675	842,816.96	51.530000	1,604,747.26	761,930.30	0.19
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	18,013.000	Local	22.926947	412,983.10	58.500000	1,053,760.50	640,777.40	0.13
			Base	22.926947	412,983.10	58.500000	1,053,760.50	640,777.40	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	31,975.000	Local	33.264222	1,063,623.51	8.210000	262,514.75	-801,108.76	0.03
			Base	33.264222	1,063,623.51	8.210000	262,514.75	-801,108.76	0.03

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

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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
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		45,172.000	Local 25.858716	1,168,089.91	21.300000	962,163.60	-205,926.31	0.12
			Base 25.858716	1,168,089.91	21.300000	962,163.60	-205,926.31	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		22,047.000	Local 33.001876	727,592.36	51.750000	1,140,932.25	413,339.89	0.14
			Base 33.001876	727,592.36	51.750000	1,140,932.25	413,339.89	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25							
		29,029.000	Local 18.206633	528,520.35	71.400000	2,072,670.60	1,544,150.25	0.25
			Base 18.206633	528,520.35	71.400000	2,072,670.60	1,544,150.25	0.25
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		9,799.000	Local 86.422108	846,850.24	270.650000	2,652,099.35	1,805,249.11	0.32
			Base 86.422108	846,850.24	270.650000	2,652,099.35	1,805,249.11	0.32
401617105	GUESS? INC COMMON STOCK USD.01							
		19,373.000	Local 14.911118	288,873.09	25.380000	491,686.74	202,813.65	0.06
			Base 14.911118	288,873.09	25.380000	491,686.74	202,813.65	0.06
40416E103	HCI GROUP INC COMMON STOCK							
		4,262.000	Local 55.701847	237,401.27	97.620000	416,056.44	178,655.17	0.05
			Base 55.701847	237,401.27	97.620000	416,056.44	178,655.17	0.05
404251100	HNI CORP COMMON STOCK USD1.0							
		33,017.000	Local 40.969457	1,352,688.57	44.810000	1,479,491.77	126,803.20	0.18
			Base 40.969457	1,352,688.57	44.810000	1,479,491.77	126,803.20	0.18
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		63,589.000	Local 16.718401	1,063,106.42	10.000000	635,890.00	-427,216.42	0.08
			Base 16.718401	1,063,106.42	10.000000	635,890.00	-427,216.42	0.08
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		248,122.000	Local 5.184027	1,286,271.13	5.400000	1,339,858.80	53,587.67	0.16
			Base 5.184027	1,286,271.13	5.400000	1,339,858.80	53,587.67	0.16
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		21,545.000	Local 14.771611	318,254.35	15.110000	325,544.95	7,290.60	0.04
			Base 14.771611	318,254.35	15.110000	325,544.95	7,290.60	0.04

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41068X100	HANNON ARMSTRONG SUSTAINABLE REIT USD.01	78,799.000	Local 23.564124	1,856,829.43	25.170000	1,983,370.83	126,541.40	0.24
			Base 23.564124	1,856,829.43	25.170000	1,983,370.83	126,541.40	0.24
413160102	HARMONIC INC COMMON STOCK USD.001	79,525.000	Local 7.272104	578,314.09	13.130000	1,044,163.25	465,849.16	0.13
			Base 7.272104	578,314.09	13.130000	1,044,163.25	465,849.16	0.13
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	23,251.000	Local 39.475295	917,840.08	32.100000	746,357.10	-171,482.98	0.09
			Base 39.475295	917,840.08	32.100000	746,357.10	-171,482.98	0.09
415864107	ENVIRI CORP COMMON STOCK USD1.25	56,590.000	Local 13.875072	785,190.33	7.860000	444,797.40	-340,392.93	0.05
			Base 13.875072	785,190.33	7.860000	444,797.40	-340,392.93	0.05
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0	9,455.000	Local 17.000017	160,735.16	34.300000	324,306.50	163,571.34	0.04
			Base 17.000017	160,735.16	34.300000	324,306.50	163,571.34	0.04
420261109	HAWKINS INC COMMON STOCK USD.01	13,410.000	Local 22.975336	308,099.25	70.250000	942,052.50	633,953.25	0.11
			Base 22.975336	308,099.25	70.250000	942,052.50	633,953.25	0.11
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001	9,025.000	Local 44.844779	404,724.13	59.430000	536,355.75	131,631.62	0.06
			Base 44.844779	404,724.13	59.430000	536,355.75	131,631.62	0.06
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001	89,372.000	Local 13.911378	1,243,287.66	14.790000	1,321,811.88	78,524.22	0.16
			Base 13.911378	1,243,287.66	14.790000	1,321,811.88	78,524.22	0.16
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	52,347.000	Local 17.483129	915,189.33	12.760000	667,947.72	-247,241.61	0.08
			Base 17.483129	915,189.33	12.760000	667,947.72	-247,241.61	0.08
42222N103	HEALTHSTREAM INC COMMON STOCK	16,960.000	Local 25.555668	433,424.13	27.280000	462,668.80	29,244.67	0.06
			Base 25.555668	433,424.13	27.280000	462,668.80	29,244.67	0.06

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		32,490.000	Local 17.621239	572,514.05	12.780000	415,222.20	-157,291.85		0.05
			Base 17.621239	572,514.05	12.780000	415,222.20	-157,291.85		0.05
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		14,264.000	Local 25.282818	360,634.12	34.000000	484,976.00	124,341.88		0.06
			Base 25.282818	360,634.12	34.000000	484,976.00	124,341.88		0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		100,420.000	Local 5.407501	543,021.26	9.000000	903,780.00	360,758.74		0.11
			Base 5.407501	543,021.26	9.000000	903,780.00	360,758.74		0.11
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		70,478.000	Local 24.062248	1,695,859.11	38.390000	2,705,650.42	1,009,791.31		0.32
			Base 24.062248	1,695,859.11	38.390000	2,705,650.42	1,009,791.31		0.32
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		24,740.000	Local 29.773377	736,593.35	18.350000	453,979.00	-282,614.35		0.05
			Base 29.773377	736,593.35	18.350000	453,979.00	-282,614.35		0.05
428567101	HIBBETT INC COMMON STOCK USD.01								
		8,786.000	Local 38.397522	337,360.63	81.950000	720,012.70	382,652.07		0.09
			Base 38.397522	337,360.63	81.950000	720,012.70	382,652.07		0.09
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		74,919.000	Local 21.295300	1,595,422.58	24.450000	1,831,769.55	236,346.97		0.22
			Base 21.295300	1,595,422.58	24.450000	1,831,769.55	236,346.97		0.22
431571108	HILLENBRAND INC COMMON STOCK								
		49,559.000	Local 27.663582	1,370,979.45	47.550000	2,356,530.45	985,551.00		0.28
			Base 27.663582	1,370,979.45	47.550000	2,356,530.45	985,551.00		0.28
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		32,799.000	Local 34.829696	1,142,379.21	30.880000	1,012,833.12	-129,546.09		0.12
			Base 34.829696	1,142,379.21	30.880000	1,012,833.12	-129,546.09		0.12
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		85,137.000	Local 11.037744	939,720.39	10.970000	933,952.89	-5,767.50		0.11
			Base 11.037744	939,720.39	10.970000	933,952.89	-5,767.50		0.11

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	28,946.000	Local 27.003090	781,631.43	36.190000	1,047,555.74	265,924.31	0.13
			Base 27.003090	781,631.43	36.190000	1,047,555.74	265,924.31	0.13
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	44,222.000	Local 23.067867	1,020,107.21	42.530000	1,880,761.66	860,654.45	0.23
			Base 23.067867	1,020,107.21	42.530000	1,880,761.66	860,654.45	0.23
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	89,912.000	Local 11.471915	1,031,462.80	6.340000	570,042.08	-461,420.72	0.07
			Base 11.471915	1,031,462.80	6.340000	570,042.08	-461,420.72	0.07
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	14,340.000	Local 105.805169	1,517,246.13	109.230000	1,566,358.20	49,112.07	0.19
			Base 105.805169	1,517,246.13	109.230000	1,566,358.20	49,112.07	0.19
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	31,085.000	Local 63.217974	1,965,130.71	52.170000	1,621,704.45	-343,426.26	0.19
			Base 63.217974	1,965,130.71	52.170000	1,621,704.45	-343,426.26	0.19
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	25,459.000	Local 48.382669	1,231,774.36	43.730000	1,113,322.07	-118,452.29	0.13
			Base 48.382669	1,231,774.36	43.730000	1,113,322.07	-118,452.29	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01	23,885.000	Local 51.958900	1,241,038.33	45.680000	1,091,066.80	-149,971.53	0.13
			Base 51.958900	1,241,038.33	45.680000	1,091,066.80	-149,971.53	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	19,628.000	Local 40.487001	794,678.86	188.000000	3,690,064.00	2,895,385.14	0.44
			Base 40.487001	794,678.86	188.000000	3,690,064.00	2,895,385.14	0.44
45768S105	INNOSPEC INC COMMON STOCK USD.01	17,626.000	Local 63.268492	1,115,170.44	124.270000	2,190,383.02	1,075,212.58	0.26
			Base 63.268492	1,115,170.44	124.270000	2,190,383.02	1,075,212.58	0.26
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK	13,790.000	Local 34.639211	477,674.72	36.410000	502,093.90	24,419.18	0.06
			Base 34.639211	477,674.72	36.410000	502,093.90	24,419.18	0.06

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		16,714.000	Local 53.408155	892,663.90	238.930000	3,993,476.02	3,100,812.12	0.48
			Base 53.408155	892,663.90	238.930000	3,993,476.02	3,100,812.12	0.48
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		39,976.000	Local 12.111166	484,155.99	15.280000	610,833.28	126,677.29	0.07
			Base 12.111166	484,155.99	15.280000	610,833.28	126,677.29	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		19,876.000	Local 112.017163	2,226,453.14	97.990000	1,947,649.24	-278,803.90	0.23
			Base 112.017163	2,226,453.14	97.990000	1,947,649.24	-278,803.90	0.23
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		23,624.000	Local 49.504440	1,169,492.89	110.290000	2,605,490.96	1,435,998.07	0.31
			Base 49.504440	1,169,492.89	110.290000	2,605,490.96	1,435,998.07	0.31
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		12,695.000	Local 41.113097	521,930.77	146.720000	1,862,610.40	1,340,679.63	0.22
			Base 41.113097	521,930.77	146.720000	1,862,610.40	1,340,679.63	0.22
458665304	INTERFACE INC COMMON STOCK USD.1							
		41,189.000	Local 14.672508	604,345.95	15.720000	647,491.08	43,145.13	0.08
			Base 14.672508	604,345.95	15.720000	647,491.08	43,145.13	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		18,220.000	Local 72.204077	1,315,558.28	107.020000	1,949,904.40	634,346.12	0.23
			Base 72.204077	1,315,558.28	107.020000	1,949,904.40	634,346.12	0.23
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
		1,449.000	Local 73.182174	106,040.97	9.030000	13,084.47	-92,956.50	0.00
			Base 73.182174	106,040.97	9.030000	13,084.47	-92,956.50	0.00
462726100	IROBOT CORP COMMON STOCK USD.01							
		19,753.000	Local 40.560508	801,191.71	11.410000	225,381.73	-575,809.98	0.03
			Base 40.560508	801,191.71	11.410000	225,381.73	-575,809.98	0.03
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
		97,390.000	Local 11.633912	1,133,026.68	9.430000	918,387.70	-214,638.98	0.11
			Base 11.633912	1,133,026.68	9.430000	918,387.70	-214,638.98	0.11

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465741106	ITRON INC COMMON STOCK	32,248.000	Local 47.288544	1,524,960.96	92.680000	2,988,744.64	1,463,783.68	0.36
			Base 47.288544	1,524,960.96	92.680000	2,988,744.64	1,463,783.68	0.36
46590V100	JBG SMITH PROPERTIES REIT USD.01	61,731.000	Local 13.865673	855,941.83	16.580000	1,023,499.98	167,558.15	0.12
			Base 13.865673	855,941.83	16.580000	1,023,499.98	167,558.15	0.12
466032109	J + J SNACK FOODS CORP COMMON STOCK	10,939.000	Local 95.991764	1,050,053.91	145.080000	1,587,030.12	536,976.21	0.19
			Base 95.991764	1,050,053.91	145.080000	1,587,030.12	536,976.21	0.19
466367109	JACK IN THE BOX INC COMMON STOCK USD.01	14,254.000	Local 88.744581	1,264,965.26	73.000000	1,040,542.00	-224,423.26	0.12
			Base 88.744581	1,264,965.26	73.000000	1,040,542.00	-224,423.26	0.12
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01	50,154.000	Local 38.319788	1,921,890.67	55.050000	2,760,977.70	839,087.03	0.33
			Base 38.319788	1,921,890.67	55.050000	2,760,977.70	839,087.03	0.33
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	236,248.000	Local 4.540500	1,072,684.05	6.480000	1,530,887.04	458,202.99	0.18
			Base 4.540500	1,072,684.05	6.480000	1,530,887.04	458,202.99	0.18
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	22,569.000	Local 59.009499	1,331,785.39	101.480000	2,290,302.12	958,516.73	0.27
			Base 59.009499	1,331,785.39	101.480000	2,290,302.12	958,516.73	0.27
48238T109	OPENLANE INC COMMON STOCK USD.01	76,568.000	Local 15.513692	1,187,852.35	15.270000	1,169,193.36	-18,658.99	0.14
			Base 15.513692	1,187,852.35	15.270000	1,169,193.36	-18,658.99	0.14
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01	41,272.000	Local 19.253006	794,610.05	9.750000	402,402.00	-392,208.05	0.05
			Base 19.253006	794,610.05	9.750000	402,402.00	-392,208.05	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01	11,352.000	Local 70.461661	799,880.77	72.520000	823,247.04	23,366.27	0.10
			Base 70.461661	799,880.77	72.520000	823,247.04	23,366.27	0.10

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483548103	KAMAN CORP COMMON STOCK USD1.0							
		20,004.000	Local 38.360457	767,362.58	45.810000	916,383.24	149,020.66	0.11
			Base 38.360457	767,362.58	45.810000	916,383.24	149,020.66	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		22,651.000	Local 17.316507	392,236.21	24.530000	555,629.03	163,392.82	0.07
			Base 17.316507	392,236.21	24.530000	555,629.03	163,392.82	0.07
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		56,426.000	Local 25.960300	1,464,835.89	25.240000	1,424,192.24	-40,643.65	0.17
			Base 25.960300	1,464,835.89	25.240000	1,424,192.24	-40,643.65	0.17
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
		83,985.000	Local 16.106887	1,352,736.90	8.780000	737,388.30	-615,348.60	0.09
			Base 16.106887	1,352,736.90	8.780000	737,388.30	-615,348.60	0.09
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		63,978.000	Local 15.180543	971,220.77	16.340000	1,045,400.52	74,179.75	0.13
			Base 15.180543	971,220.77	16.340000	1,045,400.52	74,179.75	0.13
500255104	KOHL'S CORP COMMON STOCK USD.01							
		78,461.000	Local 20.329203	1,595,049.63	27.870000	2,186,708.07	591,658.44	0.26
			Base 20.329203	1,595,049.63	27.870000	2,186,708.07	591,658.44	0.26
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		35,442.000	Local 36.633218	1,298,354.51	59.110000	2,094,976.62	796,622.11	0.25
			Base 36.633218	1,298,354.51	59.110000	2,094,976.62	796,622.11	0.25
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		14,761.000	Local 30.004139	442,891.10	56.620000	835,767.82	392,876.72	0.10
			Base 30.004139	442,891.10	56.620000	835,767.82	392,876.72	0.10
500643200	KORN FERRY COMMON STOCK USD.01							
		37,360.000	Local 32.541691	1,215,757.57	63.660000	2,378,337.60	1,162,580.03	0.29
			Base 32.541691	1,215,757.57	63.660000	2,378,337.60	1,162,580.03	0.29
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		40,031.000	Local 21.547880	862,583.18	47.620000	1,906,276.22	1,043,693.04	0.23
			Base 21.547880	862,583.18	47.620000	1,906,276.22	1,043,693.04	0.23

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STATE OF ARIZONA

FUND: ATZ5



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
50187T106	LGI HOMES INC COMMON STOCK USD.01								
	14,532.000	Local	59.004827	857,458.15	114.090000	1,657,955.88	800,497.73	0.20	
		Base	59.004827	857,458.15	114.090000	1,657,955.88	800,497.73	0.20	
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
	17,952.000	Local	62.940165	1,129,901.84	125.980000	2,261,592.96	1,131,691.12	0.27	
		Base	62.940165	1,129,901.84	125.980000	2,261,592.96	1,131,691.12	0.27	
502175102	LTC PROPERTIES INC REIT USD.01								
	29,355.000	Local	35.985281	1,056,347.91	31.460000	923,508.30	-132,839.61	0.11	
		Base	35.985281	1,056,347.91	31.460000	923,508.30	-132,839.61	0.11	
505336107	LA Z BOY INC COMMON STOCK USD1.0								
	30,517.000	Local	18.628802	568,495.16	37.990000	1,159,340.83	590,845.67	0.14	
		Base	18.628802	568,495.16	37.990000	1,159,340.83	590,845.67	0.14	
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
	18,028.000	Local	71.117344	1,282,103.47	63.700000	1,148,383.60	-133,719.87	0.14	
		Base	71.117344	1,282,103.47	63.700000	1,148,383.60	-133,719.87	0.14	
516806205	VITAL ENERGY INC COMMON STOCK USD.01								
	17,566.000	Local	63.841311	1,121,436.47	50.330000	884,096.78	-237,339.69	0.11	
		Base	63.841311	1,121,436.47	50.330000	884,096.78	-237,339.69	0.11	
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
	14,045.000	Local	35.451224	497,912.44	70.000000	983,150.00	485,237.56	0.12	
		Base	35.451224	497,912.44	70.000000	983,150.00	485,237.56	0.12	
527064109	LESLIE S INC COMMON STOCK USD.001								
	130,430.000	Local	12.123588	1,581,279.61	7.900000	1,030,397.00	-550,882.61	0.12	
		Base	12.123588	1,581,279.61	7.900000	1,030,397.00	-550,882.61	0.12	
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
	207,431.000	Local	10.536354	2,185,566.35	8.660000	1,796,352.46	-389,213.89	0.22	
		Base	10.536354	2,185,566.35	8.660000	1,796,352.46	-389,213.89	0.22	
53115L104	LIBERTY ENERGY INC COMMON STOCK								
	108,760.000	Local	17.651600	1,919,788.02	21.380000	2,325,288.80	405,500.78	0.28	
		Base	17.651600	1,919,788.02	21.380000	2,325,288.80	405,500.78	0.28	

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001	11,618.000	Local	103.759255	1,205,475.02	79.350000	921,888.30	-283,586.72	0.11
			Base	103.759255	1,205,475.02	79.350000	921,888.30	-283,586.72	0.11
534187109	LINCOLN NATIONAL CORP COMMON STOCK	120,263.000	Local	25.048900	3,012,455.86	27.540000	3,312,043.02	299,587.16	0.40
			Base	25.048900	3,012,455.86	27.540000	3,312,043.02	299,587.16	0.40
535555106	LINDSAY CORP COMMON STOCK USD1.0	7,805.000	Local	88.682509	692,166.98	119.310000	931,214.55	239,047.57	0.11
			Base	88.682509	692,166.98	119.310000	931,214.55	239,047.57	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001	15,882.000	Local	18.332843	291,162.21	17.930000	284,764.26	-6,397.95	0.03
			Base	18.332843	291,162.21	17.930000	284,764.26	-6,397.95	0.03
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1	46,439.000	Local	27.582423	1,280,900.16	34.980000	1,624,436.22	343,536.06	0.19
			Base	27.582423	1,280,900.16	34.980000	1,624,436.22	343,536.06	0.19
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	715,144.000	Local	2.413015	1,725,653.38	1.620000	1,158,533.28	-567,120.10	0.14
			Base	2.413015	1,725,653.38	1.620000	1,158,533.28	-567,120.10	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01	42,338.000	Local	25.834908	1,093,798.34	62.700000	2,654,592.60	1,560,794.26	0.32
			Base	25.834908	1,093,798.34	62.700000	2,654,592.60	1,560,794.26	0.32
55303J106	MGP INGREDIENTS INC COMMON STOCK	11,081.000	Local	82.484078	914,006.07	85.180000	943,879.58	29,873.51	0.11
			Base	82.484078	914,006.07	85.180000	943,879.58	29,873.51	0.11
55305B101	M/I HOMES INC COMMON STOCK USD.01	19,741.000	Local	26.338927	519,956.76	126.990000	2,506,909.59	1,986,952.83	0.30
			Base	26.338927	519,956.76	126.990000	2,506,909.59	1,986,952.83	0.30
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	11,845.000	Local	42.435417	502,647.51	162.460000	1,924,338.70	1,421,691.19	0.23
			Base	42.435417	502,647.51	162.460000	1,924,338.70	1,421,691.19	0.23

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554382101	MACERICH CO/THE REIT USD.01		152,718.000	Local	11.070700	1,690,695.17	16.410000	2,506,102.38	815,407.21	0.30
				Base	11.070700	1,690,695.17	16.410000	2,506,102.38	815,407.21	0.30
554489104	VERIS RESIDENTIAL INC REIT USD.01		56,873.000	Local	13.209289	751,251.91	14.600000	830,345.80	79,093.89	0.10
				Base	13.209289	751,251.91	14.600000	830,345.80	79,093.89	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001		49,712.000	Local	24.057732	1,195,957.98	42.820000	2,128,667.84	932,709.86	0.26
				Base	24.057732	1,195,957.98	42.820000	2,128,667.84	932,709.86	0.26
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01		11,829.000	Local	212.180300	2,509,880.77	188.190000	2,226,099.51	-283,781.26	0.27
				Base	212.180300	2,509,880.77	188.190000	2,226,099.51	-283,781.26	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001		16,870.000	Local	36.522964	616,142.40	36.690000	618,960.30	2,817.90	0.07
				Base	36.522964	616,142.40	36.690000	618,960.30	2,817.90	0.07
566330106	MARCUS CORPORATION COMMON STOCK USD1.0		17,450.000	Local	16.958293	295,922.22	14.670000	255,991.50	-39,930.72	0.03
				Base	16.958293	295,922.22	14.670000	255,991.50	-39,930.72	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001		14,133.000	Local	18.300985	258,647.82	33.200000	469,215.60	210,567.78	0.06
				Base	18.300985	258,647.82	33.200000	469,215.60	210,567.78	0.06
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		40,921.000	Local	11.491223	470,232.34	18.850000	771,360.85	301,128.51	0.09
				Base	11.491223	470,232.34	18.850000	771,360.85	301,128.51	0.09
57638P104	MASTERBRAND INC COMMON STOCK		89,854.000	Local	7.588300	681,839.10	17.310000	1,555,372.74	873,533.64	0.19
				Base	7.588300	681,839.10	17.310000	1,555,372.74	873,533.64	0.19
576690101	MATERION CORP COMMON STOCK		14,629.000	Local	45.841371	670,613.41	134.320000	1,964,967.28	1,294,353.87	0.24
				Base	45.841371	670,613.41	134.320000	1,964,967.28	1,294,353.87	0.24

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57686G105	MATSON INC COMMON STOCK		24,764.000	39.905015	988,207.78	111.050000	2,750,042.20	1,761,834.42	0.33
		Local		39.905015	988,207.78	111.050000	2,750,042.20	1,761,834.42	0.33
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		21,597.000	37.648821	813,101.58	28.940000	625,017.18	-188,084.40	0.07
		Local		37.648821	813,101.58	28.940000	625,017.18	-188,084.40	0.07
57776J100	MAXLINEAR INC COMMON STOCK		52,611.000	32.089533	1,688,262.42	19.440000	1,022,757.84	-665,504.58	0.12
		Local		32.089533	1,688,262.42	19.440000	1,022,757.84	-665,504.58	0.12
58470H101	MEDIFAST INC COMMON STOCK USD.001		7,722.000	77.798689	600,761.48	40.090000	309,574.98	-291,186.50	0.04
		Local		77.798689	600,761.48	40.090000	309,574.98	-291,186.50	0.04
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01		58,713.000	24.043865	1,411,687.44	9.150000	537,223.95	-874,463.49	0.06
		Local		24.043865	1,411,687.44	9.150000	537,223.95	-874,463.49	0.06
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0		31,123.000	12.856576	400,135.22	9.180000	285,709.14	-114,426.08	0.03
		Local		12.856576	400,135.22	9.180000	285,709.14	-114,426.08	0.03
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01		36,975.000	37.485840	1,386,038.95	29.870000	1,104,443.25	-281,595.70	0.13
		Local		37.485840	1,386,038.95	29.870000	1,104,443.25	-281,595.70	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK		18,840.000	30.052792	566,194.61	48.690000	917,319.60	351,124.99	0.11
		Local		30.052792	566,194.61	48.690000	917,319.60	351,124.99	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK		40,936.000	34.742543	1,422,220.72	76.200000	3,119,323.20	1,697,102.48	0.37
		Local		34.742543	1,422,220.72	76.200000	3,119,323.20	1,697,102.48	0.37
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01		26,061.000	49.517506	1,290,475.73	157.660000	4,108,777.26	2,818,301.53	0.49
		Local		49.517506	1,290,475.73	157.660000	4,108,777.26	2,818,301.53	0.49

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59064R109	MESA LABORATORIES INC COMMON STOCK	3,631.000	Local 242.707331	881,270.32	109.190000	396,468.89	-484,801.43	0.05
			Base 242.707331	881,270.32	109.190000	396,468.89	-484,801.43	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01	18,561.000	Local 29.439338	546,423.56	50.840000	943,641.24	397,217.68	0.11
			Base 29.439338	546,423.56	50.840000	943,641.24	397,217.68	0.11
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	25,526.000	Local 24.480432	624,887.51	21.300000	543,703.80	-81,183.71	0.07
			Base 24.480432	624,887.51	21.300000	543,703.80	-81,183.71	0.07
596680108	MIDDLESEX WATER CO COMMON STOCK	12,623.000	Local 102.108812	1,288,919.54	50.890000	642,384.47	-646,535.07	0.08
			Base 102.108812	1,288,919.54	50.890000	642,384.47	-646,535.07	0.08
600544100	MILLERKNOLL INC COMMON STOCK USD.2	52,088.000	Local 20.386104	1,061,871.41	30.550000	1,591,288.40	529,416.99	0.19
			Base 20.386104	1,061,871.41	30.550000	1,591,288.40	529,416.99	0.19
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	23,069.000	Local 51.832161	1,195,716.13	72.360000	1,669,272.84	473,556.71	0.20
			Base 51.832161	1,195,716.13	72.360000	1,669,272.84	473,556.71	0.20
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01	64,561.000	Local 8.071631	521,112.57	8.290000	535,210.69	14,098.12	0.06
			Base 8.071631	521,112.57	8.290000	535,210.69	14,098.12	0.06
60783X104	MODIVCARE INC COMMON STOCK USD.001	8,749.000	Local 65.121844	569,751.01	28.040000	245,321.96	-324,429.05	0.03
			Base 65.121844	569,751.01	28.040000	245,321.96	-324,429.05	0.03
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01	47,255.000	Local 44.517600	2,103,679.19	54.040000	2,553,660.20	449,981.01	0.31
			Base 44.517600	2,103,679.19	54.040000	2,553,660.20	449,981.01	0.31
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	9,462.000	Local 30.439939	288,022.70	70.350000	665,651.70	377,629.00	0.08
			Base 30.439939	288,022.70	70.350000	665,651.70	377,629.00	0.08

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610236101	MONRO INC COMMON STOCK USD.01							
		22,291.000	Local 46.114918	1,027,947.64	33.570000	748,308.87	-279,638.77	0.09
			Base 46.114918	1,027,947.64	33.570000	748,308.87	-279,638.77	0.09
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		20,380.000	Local 56.043360	1,142,163.67	149.950000	3,055,981.00	1,913,817.33	0.37
			Base 56.043360	1,142,163.67	149.950000	3,055,981.00	1,913,817.33	0.37
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		11,103.000	Local 22.755833	252,658.01	28.710000	318,767.13	66,109.12	0.04
			Base 22.755833	252,658.01	28.710000	318,767.13	66,109.12	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		80,474.000	Local 15.135890	1,218,045.64	51.380000	4,134,754.12	2,916,708.48	0.50
			Base 15.135890	1,218,045.64	51.380000	4,134,754.12	2,916,708.48	0.50
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		46,684.000	Local 29.431258	1,373,968.85	71.280000	3,327,635.52	1,953,666.67	0.40
			Base 29.431258	1,373,968.85	71.280000	3,327,635.52	1,953,666.67	0.40
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		26,093.000	Local 15.337193	400,193.37	19.230000	501,768.39	101,575.02	0.06
			Base 15.337193	400,193.37	19.230000	501,768.39	101,575.02	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		62,851.000	Local 21.066476	1,324,049.09	20.930000	1,315,471.43	-8,577.66	0.16
			Base 21.066476	1,324,049.09	20.930000	1,315,471.43	-8,577.66	0.16
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		33,378.000	Local 28.766957	960,183.48	34.390000	1,147,869.42	187,685.94	0.14
			Base 28.766957	960,183.48	34.390000	1,147,869.42	187,685.94	0.14
62878D100	N ABLE INC COMMON STOCK USD.001							
		49,273.000	Local 13.189420	649,882.30	13.470000	663,707.31	13,825.01	0.08
			Base 13.189420	649,882.30	13.470000	663,707.31	13,825.01	0.08
62886E108	NCR VOYIX CORP COMMON STOCK USD.01							
		94,733.000	Local 16.723077	1,584,227.29	14.610000	1,384,049.13	-200,178.16	0.17
			Base 16.723077	1,584,227.29	14.610000	1,384,049.13	-200,178.16	0.17

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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	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	57,474.000	Local	17.209965	989,125.52	30.080000	1,728,817.92	739,692.40	0.21
			Base	17.209965	989,125.52	30.080000	1,728,817.92	739,692.40	0.21
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01	9,015.000	Local	122.850882	1,107,500.70	101.710000	916,915.65	-190,585.05	0.11
			Base	122.850882	1,107,500.70	101.710000	916,915.65	-190,585.05	0.11
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01	47,426.000	Local	23.982194	1,137,379.52	21.760000	1,031,989.76	-105,389.76	0.12
			Base	23.982194	1,137,379.52	21.760000	1,031,989.76	-105,389.76	0.12
633707104	NATIONAL BANK HOLD CL A COMMON STOCK	26,767.000	Local	34.678303	928,234.14	33.840000	905,795.28	-22,438.86	0.11
			Base	34.678303	928,234.14	33.840000	905,795.28	-22,438.86	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	16,544.000	Local	26.322524	435,479.84	52.640000	870,876.16	435,396.32	0.10
			Base	26.322524	435,479.84	52.640000	870,876.16	435,396.32	0.10
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	9,588.000	Local	95.434800	915,028.86	98.660000	945,952.08	30,923.22	0.11
			Base	95.434800	915,028.86	98.660000	945,952.08	30,923.22	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	3,715.000	Local	87.406318	324,714.47	77.330000	287,280.95	-37,433.52	0.03
			Base	87.406318	324,714.47	77.330000	287,280.95	-37,433.52	0.03
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	55,464.000	Local	26.923423	1,493,280.76	23.400000	1,297,857.60	-195,423.16	0.16
			Base	26.923423	1,493,280.76	23.400000	1,297,857.60	-195,423.16	0.16
63938C108	NAVIENT CORP COMMON STOCK USD.01	60,004.000	Local	18.248800	1,095,001.00	16.260000	975,665.04	-119,335.96	0.12
			Base	18.248800	1,095,001.00	16.260000	975,665.04	-119,335.96	0.12
64049M209	NEOGENOMICS INC COMMON STOCK USD.001	90,353.000	Local	19.503046	1,762,158.73	15.600000	1,409,506.80	-352,651.93	0.17
			Base	19.503046	1,762,158.73	15.600000	1,409,506.80	-352,651.93	0.17

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		50,325.000	Local	30.543300	1,537,091.55	21.650000	1,089,536.25	-447,555.30	0.13
				Base	30.543300	1,537,091.55	21.650000	1,089,536.25	-447,555.30	0.13
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02		64,280.000	Local	19.678130	1,264,910.20	7.210000	463,458.80	-801,451.40	0.06
				Base	19.678130	1,264,910.20	7.210000	463,458.80	-801,451.40	0.06
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0		270,112.000	Local	9.093100	2,456,155.43	7.500000	2,025,840.00	-430,315.43	0.24
				Base	9.093100	2,456,155.43	7.500000	2,025,840.00	-430,315.43	0.24
65341D102	NEXPOINT RESIDENTIAL REIT USD.01		17,823.000	Local	49.062381	874,438.81	29.210000	520,609.83	-353,828.98	0.06
				Base	49.062381	874,438.81	29.210000	520,609.83	-353,828.98	0.06
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001		64,832.000	Local	32.053137	2,078,069.01	35.730000	2,316,447.36	238,378.35	0.28
				Base	32.053137	2,078,069.01	35.730000	2,316,447.36	238,378.35	0.28
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01		28,043.000	Local	14.360549	402,712.88	10.100000	283,234.30	-119,478.58	0.03
				Base	14.360549	402,712.88	10.100000	283,234.30	-119,478.58	0.03
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01		90,096.000	Local	12.322126	1,110,174.22	11.460000	1,032,500.16	-77,674.06	0.12
				Base	12.322126	1,110,174.22	11.460000	1,032,500.16	-77,674.06	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK		26,069.000	Local	51.572366	1,344,440.00	36.740000	957,775.06	-386,664.94	0.11
				Base	51.572366	1,344,440.00	36.740000	957,775.06	-386,664.94	0.11
67011P100	DNOW INC COMMON STOCK USD.01		75,372.000	Local	8.964469	675,669.98	14.150000	1,066,513.80	390,843.82	0.13
				Base	8.964469	675,669.98	14.150000	1,066,513.80	390,843.82	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		35,023.000	Local	40.860200	1,431,046.78	12.500000	437,787.50	-993,259.28	0.05
				Base	40.860200	1,431,046.78	12.500000	437,787.50	-993,259.28	0.05

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67098H104	O I GLASS INC COMMON STOCK							
		109,913.000	Local 15.822703	1,739,120.74	16.920000	1,859,727.96	120,607.22	0.22
			Base 15.822703	1,739,120.74	16.920000	1,859,727.96	120,607.22	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		33,357.000	Local 17.903184	597,196.51	36.220000	1,208,190.54	610,994.03	0.14
			Base 17.903184	597,196.51	36.220000	1,208,190.54	610,994.03	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
		11,079.000	Local 62.340456	690,669.91	131.180000	1,453,343.22	762,673.31	0.17
			Base 62.340456	690,669.91	131.180000	1,453,343.22	762,673.31	0.17
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		71,398.000	Local 12.324669	879,956.74	19.760000	1,410,824.48	530,867.74	0.17
			Base 12.324669	879,956.74	19.760000	1,410,824.48	530,867.74	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		45,287.000	Local 16.802984	760,956.73	5.390000	244,096.93	-516,859.80	0.03
			Base 16.802984	760,956.73	5.390000	244,096.93	-516,859.80	0.03
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		6,945.000	Local 21.838238	151,666.56	68.020000	472,398.90	320,732.34	0.06
			Base 21.838238	151,666.56	68.020000	472,398.90	320,732.34	0.06
68213N109	OMNICELL INC COMMON STOCK USD.001							
		32,231.000	Local 51.057700	1,645,640.73	26.240000	845,741.44	-799,899.29	0.10
			Base 51.057700	1,645,640.73	26.240000	845,741.44	-799,899.29	0.10
68218J103	OMNIAB INC COMMON STOCK USD.0001							
		62,740.000	Local 8.780774	550,905.73	5.840000	366,401.60	-184,504.13	0.04
			Base 8.780774	550,905.73	5.840000	366,401.60	-184,504.13	0.04
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
		4,855.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00

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68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	52,089.000	Local	10.699239	557,312.65	7.195000	374,780.36	-182,532.29	0.04
			Base	10.699239	557,312.65	7.195000	374,780.36	-182,532.29	0.04
68622V106	ORGANON + CO COMMON STOCK USD.01	181,183.000	Local	15.628611	2,831,638.69	17.410000	3,154,396.03	322,757.34	0.38
			Base	15.628611	2,831,638.69	17.410000	3,154,396.03	322,757.34	0.38
689648103	OTTER TAIL CORP COMMON STOCK USD5.0	29,567.000	Local	70.718382	2,090,930.41	90.460000	2,674,630.82	583,700.41	0.32
			Base	70.718382	2,090,930.41	90.460000	2,674,630.82	583,700.41	0.32
69007J106	OUTFRONT MEDIA INC REIT USD.01	102,955.000	Local	15.442285	1,589,860.44	14.370000	1,479,463.35	-110,397.09	0.18
			Base	15.442285	1,589,860.44	14.370000	1,479,463.35	-110,397.09	0.18
690732102	OWENS + MINOR INC COMMON STOCK USD2.0	54,227.000	Local	19.443129	1,054,342.56	24.330000	1,319,342.91	265,000.35	0.16
			Base	19.443129	1,054,342.56	24.330000	1,319,342.91	265,000.35	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0	10,408.000	Local	55.380099	576,396.07	101.390000	1,055,267.12	478,871.05	0.13
			Base	55.380099	576,396.07	101.390000	1,055,267.12	478,871.05	0.13
69318J100	PC CONNECTION INC COMMON STOCK USD.01	8,008.000	Local	49.295857	394,761.22	66.380000	531,571.04	136,809.82	0.06
			Base	49.295857	394,761.22	66.380000	531,571.04	136,809.82	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	21,697.000	Local	18.845564	408,892.20	33.990000	737,481.03	328,588.83	0.09
			Base	18.845564	408,892.20	33.990000	737,481.03	328,588.83	0.09
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	40,440.000	Local	12.735428	515,020.72	41.770000	1,689,178.80	1,174,158.08	0.20
			Base	12.735428	515,020.72	41.770000	1,689,178.80	1,174,158.08	0.20
69343T107	PJT PARTNERS INC A COMMON STOCK	15,820.000	Local	98.737200	1,562,022.50	105.400000	1,667,428.00	105,405.50	0.20
			Base	98.737200	1,562,022.50	105.400000	1,667,428.00	105,405.50	0.20

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ST OF AZ POOL 204 SMALL CAP

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		27,818.000	Local 32.798353	912,384.57	25.560000	711,028.08	-201,356.49	0.09
			Base 32.798353	912,384.57	25.560000	711,028.08	-201,356.49	0.09
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		67,978.000	Local 31.981811	2,174,059.58	22.860000	1,553,977.08	-620,082.50	0.19
			Base 31.981811	2,174,059.58	22.860000	1,553,977.08	-620,082.50	0.19
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		32,917.000	Local 42.942754	1,413,546.63	29.720000	978,293.24	-435,253.39	0.12
			Base 42.942754	1,413,546.63	29.720000	978,293.24	-435,253.39	0.12
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
		17,531.000	Local 82.062825	1,438,643.39	76.140000	1,334,810.34	-103,833.05	0.16
			Base 82.062825	1,438,643.39	76.140000	1,334,810.34	-103,833.05	0.16
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		23,219.000	Local 72.588700	1,685,437.03	71.890000	1,669,213.91	-16,223.12	0.20
			Base 72.588700	1,685,437.03	71.890000	1,669,213.91	-16,223.12	0.20
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
		39,454.000	Local 17.080851	673,907.89	36.120000	1,425,078.48	751,170.59	0.17
			Base 17.080851	673,907.89	36.120000	1,425,078.48	751,170.59	0.17
700658107	PARK NATIONAL CORP COMMON STOCK							
		10,168.000	Local 94.073051	956,534.78	128.510000	1,306,689.68	350,154.90	0.16
			Base 94.073051	956,534.78	128.510000	1,306,689.68	350,154.90	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		14,749.000	Local 46.317172	683,131.97	119.940000	1,768,995.06	1,085,863.09	0.21
			Base 46.317172	683,131.97	119.940000	1,768,995.06	1,085,863.09	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		60,178.000	Local 27.643037	1,663,502.71	27.090000	1,630,222.02	-33,280.69	0.20
			Base 27.643037	1,663,502.71	27.090000	1,630,222.02	-33,280.69	0.20
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		227,755.000	Local 8.010060	1,824,331.24	11.570000	2,635,125.35	810,794.11	0.32
			Base 8.010060	1,824,331.24	11.570000	2,635,125.35	810,794.11	0.32

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01	184,653.000	Local 7.128431	1,316,286.15	4.860000	897,413.58	-418,872.57	0.11
			Base 7.128431	1,316,286.15	4.860000	897,413.58	-418,872.57	0.11
704551100	PEABODY ENERGY CORP COMMON STOCK	77,839.000	Local 25.022998	1,947,765.17	24.770000	1,928,072.03	-19,693.14	0.23
			Base 25.022998	1,947,765.17	24.770000	1,928,072.03	-19,693.14	0.23
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	85,417.000	Local 14.236900	1,216,073.28	15.840000	1,353,005.28	136,932.00	0.16
			Base 14.236900	1,216,073.28	15.840000	1,353,005.28	136,932.00	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	61,499.000	Local 17.246152	1,060,621.08	14.130000	868,980.87	-191,640.21	0.10
			Base 17.246152	1,060,621.08	14.130000	868,980.87	-191,640.21	0.10
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01	46,563.000	Local 8.673366	403,857.96	17.810000	829,287.03	425,429.07	0.10
			Base 8.673366	403,857.96	17.810000	829,287.03	425,429.07	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001	24,648.000	Local 37.532748	925,107.18	64.870000	1,598,915.76	673,808.58	0.19
			Base 37.532748	925,107.18	64.870000	1,598,915.76	673,808.58	0.19
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	14,417.000	Local 27.439660	395,597.58	12.930000	186,411.81	-209,185.77	0.02
			Base 27.439660	395,597.58	12.930000	186,411.81	-209,185.77	0.02
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01	84,776.000	Local 33.811324	2,866,388.79	35.720000	3,028,198.72	161,809.93	0.36
			Base 33.811324	2,866,388.79	35.720000	3,028,198.72	161,809.93	0.36
71880K101	PHINIA INC COMMON STOCK USD.01	33,093.000	Local 33.556800	1,110,495.18	34.220000	1,132,442.46	21,947.28	0.14
			Base 33.556800	1,110,495.18	34.220000	1,132,442.46	21,947.28	0.14
719405102	PHOTRONICS INC COMMON STOCK USD.01	44,337.000	Local 11.372387	504,217.51	28.790000	1,276,462.23	772,244.72	0.15
			Base 11.372387	504,217.51	28.790000	1,276,462.23	772,244.72	0.15

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ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		10,664.000	Local 68.943896	735,217.71	188.270000	2,007,711.28	1,272,493.57	0.24
			Base 68.943896	735,217.71	188.270000	2,007,711.28	1,272,493.57	0.24
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		108,742.000	Local 5.681213	617,786.45	4.030000	438,230.26	-179,556.19	0.05
			Base 5.681213	617,786.45	4.030000	438,230.26	-179,556.19	0.05
729132100	PLEXUS CORP COMMON STOCK USD.01							
		19,480.000	Local 48.355382	941,962.85	94.400000	1,838,912.00	896,949.15	0.22
			Base 48.355382	941,962.85	94.400000	1,838,912.00	896,949.15	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		6,474.000	Local 33.271911	215,402.35	185.240000	1,199,243.76	983,841.41	0.14
			Base 33.271911	215,402.35	185.240000	1,199,243.76	983,841.41	0.14
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		8,858.000	Local 62.665244	555,088.73	71.850000	636,447.30	81,358.57	0.08
			Base 62.665244	555,088.73	71.850000	636,447.30	81,358.57	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01							
		84,828.000	Local 21.658800	1,837,272.68	20.860000	1,769,512.08	-67,760.60	0.21
			Base 21.658800	1,837,272.68	20.860000	1,769,512.08	-67,760.60	0.21
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		35,172.000	Local 52.986341	1,863,635.58	69.580000	2,447,267.76	583,632.18	0.29
			Base 52.986341	1,863,635.58	69.580000	2,447,267.76	583,632.18	0.29
741511109	PRICESMART INC COMMON STOCK USD.0001							
		17,746.000	Local 68.846096	1,221,742.82	84.140000	1,493,148.44	271,405.62	0.18
			Base 68.846096	1,221,742.82	84.140000	1,493,148.44	271,405.62	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		36,129.000	Local 33.144440	1,197,475.48	12.330000	445,470.57	-752,004.91	0.05
			Base 33.144440	1,197,475.48	12.330000	445,470.57	-752,004.91	0.05
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
		72,809.000	Local 27.203676	1,980,672.44	22.320000	1,625,096.88	-355,575.56	0.19
			Base 27.203676	1,980,672.44	22.320000	1,625,096.88	-355,575.56	0.19

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 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
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		4,181.000	Local 26.312930	110,014.36	30.870000	129,067.47	19,053.11	0.02
			Base 26.312930	110,014.36	30.870000	129,067.47	19,053.11	0.02
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		30,881.000	Local 31.441799	970,954.21	53.360000	1,647,810.16	676,855.95	0.20
			Base 31.441799	970,954.21	53.360000	1,647,810.16	676,855.95	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		60,169.000	Local 13.181062	793,091.33	7.400000	445,250.60	-347,840.73	0.05
			Base 13.181062	793,091.33	7.400000	445,250.60	-347,840.73	0.05
743713109	PROTO LABS INC COMMON STOCK USD.001							
		18,279.000	Local 74.287102	1,357,893.93	36.430000	665,903.97	-691,989.96	0.08
			Base 74.287102	1,357,893.93	36.430000	665,903.97	-691,989.96	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		53,547.000	Local 17.357346	929,433.82	15.080000	807,488.76	-121,945.06	0.10
			Base 17.357346	929,433.82	15.080000	807,488.76	-121,945.06	0.10
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
		9,817.000	Local 100.236775	984,024.42	200.500000	1,968,308.50	984,284.08	0.24
			Base 100.236775	984,024.42	200.500000	1,968,308.50	984,284.08	0.24
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		23,382.000	Local 17.249532	403,328.55	34.580000	808,549.56	405,221.01	0.10
			Base 17.249532	403,328.55	34.580000	808,549.56	405,221.01	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		36,754.000	Local 10.048646	369,327.95	14.630000	537,711.02	168,383.07	0.06
			Base 10.048646	369,327.95	14.630000	537,711.02	168,383.07	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	146.450000	2,773,030.75	2,012,508.33	0.33
			Base 40.164902	760,522.42	146.450000	2,773,030.75	2,012,508.33	0.33
749660106	RPC INC COMMON STOCK USD.1							
		60,307.000	Local 5.532347	333,639.24	7.390000	445,668.73	112,029.49	0.05
			Base 5.532347	333,639.24	7.390000	445,668.73	112,029.49	0.05

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74967X103	RH COMMON STOCK USD.0001	7,538.000	Local	37.290816	281,098.17	274.400000	2,068,427.20	1,787,329.03	0.25
			Base	37.290816	281,098.17	274.400000	2,068,427.20	1,787,329.03	0.25
74982T103	RXO INC COMMON STOCK	82,935.000	Local	17.004753	1,410,289.17	21.520000	1,784,761.20	374,472.03	0.21
			Base	17.004753	1,410,289.17	21.520000	1,784,761.20	374,472.03	0.21
750236101	RADIAN GROUP INC COMMON STOCK USD.001	108,566.000	Local	24.261200	2,633,941.43	29.140000	3,163,613.24	529,671.81	0.38
			Base	24.261200	2,633,941.43	29.140000	3,163,613.24	529,671.81	0.38
750491102	RADNET INC COMMON STOCK USD.0001	42,833.000	Local	21.087565	903,243.68	37.860000	1,621,657.38	718,413.70	0.19
			Base	21.087565	903,243.68	37.860000	1,621,657.38	718,413.70	0.19
75574U101	READY CAPITAL CORP REIT USD.0001	114,294.000	Local	12.310835	1,407,054.59	8.830000	1,009,216.02	-397,838.57	0.12
			Base	12.310835	1,407,054.59	8.830000	1,009,216.02	-397,838.57	0.12
75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01	78,318.000	Local	7.991434	625,873.11	6.270000	491,053.86	-134,819.25	0.06
			Base	7.991434	625,873.11	6.270000	491,053.86	-134,819.25	0.06
758075402	REDWOOD TRUST INC REIT USD.01	84,093.000	Local	11.060757	930,132.22	6.130000	515,490.09	-414,642.13	0.06
			Base	11.060757	930,132.22	6.130000	515,490.09	-414,642.13	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001	28,689.000	Local	51.482774	1,476,989.30	17.440000	500,336.16	-976,653.14	0.06
			Base	51.482774	1,476,989.30	17.440000	500,336.16	-976,653.14	0.06
75970E107	RENASANT CORP COMMON STOCK USD5.0	39,796.000	Local	32.168541	1,280,179.25	31.610000	1,257,951.56	-22,227.69	0.15
			Base	32.168541	1,280,179.25	31.610000	1,257,951.56	-22,227.69	0.15
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01	31,559.000	Local	23.350832	736,928.91	33.760000	1,065,431.84	328,502.93	0.13
			Base	23.350832	736,928.91	33.760000	1,065,431.84	328,502.93	0.13

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76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		103,491.000	Local 15.163551	1,569,291.05	22.330000	2,310,954.03	741,662.98	0.28
			Base 15.163551	1,569,291.05	22.330000	2,310,954.03	741,662.98	0.28
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		22,693.000	Local 13.212737	299,836.65	13.830000	313,844.19	14,007.54	0.04
			Base 13.212737	299,836.65	13.830000	313,844.19	14,007.54	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		89,315.000	Local 15.850045	1,415,646.76	12.930000	1,154,842.95	-260,803.81	0.14
			Base 15.850045	1,415,646.76	12.930000	1,154,842.95	-260,803.81	0.14
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		10,795.000	Local 21.735358	234,633.19	43.980000	474,764.10	240,130.91	0.06
			Base 21.735358	234,633.19	43.980000	474,764.10	240,130.91	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
		11,877.000	Local 106.814392	1,268,634.53	112.070000	1,331,055.39	62,420.86	0.16
			Base 106.814392	1,268,634.53	112.070000	1,331,055.39	62,420.86	0.16
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		43,271.000	Local 46.574752	2,015,336.08	48.700000	2,107,297.70	91,961.62	0.25
			Base 46.574752	2,015,336.08	48.700000	2,107,297.70	91,961.62	0.25
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		27,103.000	Local 26.694928	723,512.63	31.190000	845,342.57	121,829.94	0.10
			Base 26.694928	723,512.63	31.190000	845,342.57	121,829.94	0.10
784305104	SJW GROUP COMMON STOCK USD.001							
		20,599.000	Local 79.829200	1,644,401.70	55.060000	1,134,180.94	-510,220.76	0.14
			Base 79.829200	1,644,401.70	55.060000	1,134,180.94	-510,220.76	0.14
78440X887	SL GREEN REALTY CORP REIT USD.01							
		45,662.000	Local 23.216134	1,060,095.13	48.480000	2,213,693.76	1,153,598.63	0.27
			Base 23.216134	1,060,095.13	48.480000	2,213,693.76	1,153,598.63	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		82,448.000	Local 16.746939	1,380,751.60	43.770000	3,608,748.96	2,227,997.36	0.43
			Base 16.746939	1,380,751.60	43.770000	3,608,748.96	2,227,997.36	0.43

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001	26,013.000	Local 55.975301	1,456,085.50	185.160000	4,816,567.08	3,360,481.58	0.58
			Base 55.975301	1,456,085.50	185.160000	4,816,567.08	3,360,481.58	0.58
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01	32,357.000	Local 25.584784	827,846.87	117.190000	3,791,916.83	2,964,069.96	0.45
			Base 25.584784	827,846.87	117.190000	3,791,916.83	2,964,069.96	0.45
78573M104	SABRE CORP COMMON STOCK USD.01	268,989.000	Local 5.907027	1,588,925.42	2.650000	712,820.85	-876,104.57	0.09
			Base 5.907027	1,588,925.42	2.650000	712,820.85	-876,104.57	0.09
78646V107	SAFEHOLD INC REIT USD.001	31,736.000	Local 51.448764	1,632,777.96	20.120000	638,528.32	-994,249.64	0.08
			Base 51.448764	1,632,777.96	20.120000	638,528.32	-994,249.64	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	10,486.000	Local 64.484806	676,187.68	82.160000	861,529.76	185,342.08	0.10
			Base 64.484806	676,187.68	82.160000	861,529.76	185,342.08	0.10
790148100	ST JOE CO/THE COMMON STOCK	25,240.000	Local 26.605830	671,531.16	53.870000	1,359,678.80	688,147.64	0.16
			Base 26.605830	671,531.16	53.870000	1,359,678.80	688,147.64	0.16
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	76,392.000	Local 9.812455	749,593.03	12.630000	964,830.96	215,237.93	0.12
			Base 9.812455	749,593.03	12.630000	964,830.96	215,237.93	0.12
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	6,361.000	Local 75.758499	481,899.81	102.370000	651,175.57	169,275.76	0.08
			Base 75.758499	481,899.81	102.370000	651,175.57	169,275.76	0.08
801056102	SANMINA CORP COMMON STOCK USD.01	40,565.000	Local 23.814924	966,052.41	63.200000	2,563,708.00	1,597,655.59	0.31
			Base 23.814924	966,052.41	63.200000	2,563,708.00	1,597,655.59	0.31
804395101	SAUL CENTERS INC REIT USD.01	9,166.000	Local 42.498719	389,543.26	36.190000	331,717.54	-57,825.72	0.04
			Base 42.498719	389,543.26	36.190000	331,717.54	-57,825.72	0.04

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806037107	SCANSOURCE INC COMMON STOCK		17,698.000	Local	33.003255	584,091.60	43.230000	765,084.54	180,992.94	0.09
				Base	33.003255	584,091.60	43.230000	765,084.54	180,992.94	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01		19,355.000	Local	32.926684	637,295.96	39.440000	763,361.20	126,065.24	0.09
				Base	32.926684	637,295.96	39.440000	763,361.20	126,065.24	0.09
80810D103	SCHRODINGER INC COMMON STOCK USD.01		38,771.000	Local	46.846000	1,816,266.27	25.460000	987,109.66	-829,156.61	0.12
				Base	46.846000	1,816,266.27	25.460000	987,109.66	-829,156.61	0.12
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1		38,420.000	Local	29.229289	1,122,989.27	17.370000	667,355.40	-455,633.87	0.08
				Base	29.229289	1,122,989.27	17.370000	667,355.40	-455,633.87	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01		41,735.000	Local	14.945304	623,742.25	4.030000	168,192.05	-455,550.20	0.02
				Base	14.945304	623,742.25	4.030000	168,192.05	-455,550.20	0.02
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1		60,358.000	Local	28.957613	1,747,823.58	24.140000	1,457,042.12	-290,781.46	0.17
				Base	28.957613	1,747,823.58	24.140000	1,457,042.12	-290,781.46	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1		102,381.000	Local	35.668300	3,651,756.22	34.870000	3,570,025.47	-81,730.75	0.43
				Base	35.668300	3,651,756.22	34.870000	3,570,025.47	-81,730.75	0.43
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001		74,524.000	Local	16.601507	1,237,210.71	27.230000	2,029,288.52	792,077.81	0.24
				Base	16.601507	1,237,210.71	27.230000	2,029,288.52	792,077.81	0.24
816850101	SEMTECH CORP COMMON STOCK USD.01		45,489.000	Local	27.131700	1,234,193.91	21.200000	964,366.80	-269,827.11	0.12
				Base	27.131700	1,234,193.91	21.200000	964,366.80	-269,827.11	0.12
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1		29,949.000	Local	60.866800	1,822,899.79	66.880000	2,002,989.12	180,089.33	0.24
				Base	60.866800	1,822,899.79	66.880000	2,002,989.12	180,089.33	0.24

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81761L102	SERVICE PROPERTIES TRUST REIT USD.01	117,504.000	Local	11.564839	1,358,914.86	6.800000	799,027.20	-559,887.66	0.10
			Base	11.564839	1,358,914.86	6.800000	799,027.20	-559,887.66	0.10
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	34,727.000	Local	38.451548	1,335,306.92	63.190000	2,194,399.13	859,092.21	0.26
			Base	38.451548	1,335,306.92	63.190000	2,194,399.13	859,092.21	0.26
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01	26,578.000	Local	53.571955	1,423,835.41	106.320000	2,825,772.96	1,401,937.55	0.34
			Base	53.571955	1,423,835.41	106.320000	2,825,772.96	1,401,937.55	0.34
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK	35,629.000	Local	35.357983	1,259,769.59	18.660000	664,837.14	-594,932.45	0.08
			Base	35.357983	1,259,769.59	18.660000	664,837.14	-594,932.45	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01	12,800.000	Local	18.007180	230,491.90	32.770000	419,456.00	188,964.10	0.05
			Base	18.007180	230,491.90	32.770000	419,456.00	188,964.10	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01	16,961.000	Local	53.553673	908,323.85	48.760000	827,018.36	-81,305.49	0.10
			Base	53.553673	908,323.85	48.760000	827,018.36	-81,305.49	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	88,725.000	Local	23.368185	2,073,342.18	19.200000	1,703,520.00	-369,822.18	0.20
			Base	23.368185	2,073,342.18	19.200000	1,703,520.00	-369,822.18	0.20
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	64,249.000	Local	32.515513	2,089,089.18	35.480000	2,279,554.52	190,465.34	0.27
			Base	32.515513	2,089,089.18	35.480000	2,279,554.52	190,465.34	0.27
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001	11,307.000	Local	57.748100	652,957.77	41.500000	469,240.50	-183,717.27	0.06
			Base	57.748100	652,957.77	41.500000	469,240.50	-183,717.27	0.06
82981J109	SITE CENTERS CORP REIT USD.1	127,600.000	Local	9.696788	1,237,310.17	13.580000	1,732,808.00	495,497.83	0.21
			Base	9.696788	1,237,310.17	13.580000	1,732,808.00	495,497.83	0.21

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82982T106	SITIME CORP COMMON STOCK USD.0001							
		12,257.000	Local 117.283600	1,437,545.08	92.500000	1,133,772.50	-303,772.58	0.14
			Base 117.283600	1,437,545.08	92.500000	1,133,772.50	-303,772.58	0.14
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		50,925.000	Local 23.513273	1,197,413.43	25.340000	1,290,439.50	93,026.07	0.15
			Base 23.513273	1,197,413.43	25.340000	1,290,439.50	93,026.07	0.15
830879102	SKYWEST INC COMMON STOCK							
		29,023.000	Local 22.421308	650,733.62	64.220000	1,863,857.06	1,213,123.44	0.22
			Base 22.421308	650,733.62	64.220000	1,863,857.06	1,213,123.44	0.22
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		40,269.000	Local 95.548300	3,847,634.50	67.170000	2,704,868.73	-1,142,765.77	0.32
			Base 95.548300	3,847,634.50	67.170000	2,704,868.73	-1,142,765.77	0.32
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		10,536.000	Local 22.164385	233,523.96	52.500000	553,140.00	319,616.04	0.07
			Base 22.164385	233,523.96	52.500000	553,140.00	319,616.04	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
		90,914.000	Local 27.316116	2,483,417.39	18.960000	1,723,729.44	-759,687.95	0.21
			Base 27.316116	2,483,417.39	18.960000	1,723,729.44	-759,687.95	0.21
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		20,335.000	Local 30.865964	627,659.38	28.660000	582,801.10	-44,858.28	0.07
			Base 30.865964	627,659.38	28.660000	582,801.10	-44,858.28	0.07
847215100	SPARTANNASH CO COMMON STOCK							
		24,543.000	Local 21.958835	538,935.68	21.070000	517,121.01	-21,814.67	0.06
			Base 21.958835	538,935.68	21.070000	517,121.01	-21,814.67	0.06
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		34,604.000	Local 42.042151	1,454,826.59	31.240000	1,081,028.96	-373,797.63	0.13
			Base 42.042151	1,454,826.59	31.240000	1,081,028.96	-373,797.63	0.13
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		13,246.000	Local 29.808738	394,846.55	31.760000	420,692.96	25,846.41	0.05
			Base 29.808738	394,846.55	31.760000	420,692.96	25,846.41	0.05

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 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
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		8,436.000	57.478285	484,886.81	173.000000	1,459,428.00	974,541.19	0.17
			57.478285	484,886.81	173.000000	1,459,428.00	974,541.19	0.17
858586100	STEPAN CO COMMON STOCK USD1.0							
		15,062.000	69.108265	1,040,908.69	89.200000	1,343,530.40	302,621.71	0.16
			69.108265	1,040,908.69	89.200000	1,343,530.40	302,621.71	0.16
858927106	STELLAR BANCORP INC COMMON STOCK USD.01							
		33,224.000	26.100683	867,169.09	23.700000	787,408.80	-79,760.29	0.09
			26.100683	867,169.09	23.700000	787,408.80	-79,760.29	0.09
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		19,396.000	33.232084	644,569.51	62.980000	1,221,560.08	576,990.57	0.15
			33.232084	644,569.51	62.980000	1,221,560.08	576,990.57	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		19,016.000	27.904062	530,623.64	69.260000	1,317,048.16	786,424.52	0.16
			27.904062	530,623.64	69.260000	1,317,048.16	786,424.52	0.16
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		15,577.000	74.925771	1,167,118.73	110.790000	1,725,775.83	558,657.10	0.21
			74.925771	1,167,118.73	110.790000	1,725,775.83	558,657.10	0.21
86333M108	STRIDE INC COMMON STOCK USD.0001							
		28,174.000	41.122078	1,158,573.43	59.750000	1,683,396.50	524,823.07	0.20
			41.122078	1,158,573.43	59.750000	1,683,396.50	524,823.07	0.20
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		12,563.000	45.471193	571,254.60	43.320000	544,229.16	-27,025.44	0.07
			45.471193	571,254.60	43.320000	544,229.16	-27,025.44	0.07
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		76,255.000	11.438877	872,271.56	6.420000	489,557.10	-382,714.46	0.06
			11.438877	872,271.56	6.420000	489,557.10	-382,714.46	0.06
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01							
		27,628.000	18.256945	504,402.88	15.000000	414,420.00	-89,982.88	0.05
			18.256945	504,402.88	15.000000	414,420.00	-89,982.88	0.05

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	59,370.000	Local	9.554358	567,242.25	10.710000	635,852.70	68,610.45	0.08	
		Base	9.554358	567,242.25	10.710000	635,852.70	68,610.45	0.08	
867652406	SUNPOWER CORP COMMON STOCK USD.001								
	60,850.000	Local	10.580700	643,835.59	3.110000	189,243.50	-454,592.09	0.02	
		Base	10.580700	643,835.59	3.110000	189,243.50	-454,592.09	0.02	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	145,627.000	Local	10.869832	1,582,941.00	11.190000	1,629,566.13	46,625.13	0.20	
		Base	10.869832	1,582,941.00	11.190000	1,629,566.13	46,625.13	0.20	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	38,726.000	Local	21.885019	847,519.25	29.700000	1,150,162.20	302,642.95	0.14	
		Base	21.885019	847,519.25	29.700000	1,150,162.20	302,642.95	0.14	
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
	25,037.000	Local	33.075628	828,114.49	60.410000	1,512,485.17	684,370.68	0.18	
		Base	33.075628	828,114.49	60.410000	1,512,485.17	684,370.68	0.18	
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
	14,870.000	Local	19.839775	295,017.46	35.380000	526,100.60	231,083.14	0.06	
		Base	19.839775	295,017.46	35.380000	526,100.60	231,083.14	0.06	
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
	72,475.000	Local	12.524516	907,714.27	14.850000	1,076,253.75	168,539.48	0.13	
		Base	12.524516	907,714.27	14.850000	1,076,253.75	168,539.48	0.13	
87484T108	TALOS ENERGY INC COMMON STOCK								
	91,924.000	Local	14.646272	1,346,343.91	13.190000	1,212,477.56	-133,866.35	0.15	
		Base	14.646272	1,346,343.91	13.190000	1,212,477.56	-133,866.35	0.15	
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
	46,130.000	Local	40.360051	1,861,809.17	26.630000	1,228,441.90	-633,367.27	0.15	
		Base	40.360051	1,861,809.17	26.630000	1,228,441.90	-633,367.27	0.15	
875465106	TANGER INC REIT USD.01								
	74,678.000	Local	14.891697	1,112,082.16	28.810000	2,151,473.18	1,039,391.02	0.26	
		Base	14.891697	1,112,082.16	28.810000	2,151,473.18	1,039,391.02	0.26	

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87874R100	TECHTARGET COMMON STOCK USD.001							
		18,308.000	Local 39.044996	714,835.79	31.710000	580,546.68	-134,289.11	0.07
			Base 39.044996	714,835.79	31.710000	580,546.68	-134,289.11	0.07
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		69,878.000	Local 19.848883	1,387,000.24	15.300000	1,069,133.40	-317,866.84	0.13
			Base 19.848883	1,387,000.24	15.300000	1,069,133.40	-317,866.84	0.13
880345103	TENNANT CO COMMON STOCK USD.375							
		13,242.000	Local 53.670612	710,706.24	113.190000	1,498,861.98	788,155.74	0.18
			Base 53.670612	710,706.24	113.190000	1,498,861.98	788,155.74	0.18
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		69,083.000	Local 25.585652	1,767,533.61	56.480000	3,901,807.84	2,134,274.23	0.47
			Base 25.585652	1,767,533.61	56.480000	3,901,807.84	2,134,274.23	0.47
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		94,583.000	Local 11.833314	1,119,230.31	4.140000	391,573.62	-727,656.69	0.05
			Base 11.833314	1,119,230.31	4.140000	391,573.62	-727,656.69	0.05
886029206	THRYV HOLDINGS INC COMMON STOCK							
		21,935.000	Local 30.162394	661,612.12	20.940000	459,318.90	-202,293.22	0.06
			Base 30.162394	661,612.12	20.940000	459,318.90	-202,293.22	0.06
887399103	METALLUS INC COMMON STOCK							
		27,225.000	Local 15.252523	415,249.93	21.750000	592,143.75	176,893.82	0.07
			Base 15.252523	415,249.93	21.750000	592,143.75	176,893.82	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		35,863.000	Local 15.663549	561,741.85	12.760000	457,611.88	-104,129.97	0.05
			Base 15.663549	561,741.85	12.760000	457,611.88	-104,129.97	0.05
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		8,850.000	Local 58.682658	519,341.52	48.160000	426,216.00	-93,125.52	0.05
			Base 58.682658	519,341.52	48.160000	426,216.00	-93,125.52	0.05
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		12,245.000	Local 34.059238	417,055.37	32.520000	398,207.40	-18,847.97	0.05
			Base 34.059238	417,055.37	32.520000	398,207.40	-18,847.97	0.05

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89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01	35,671.000	Local 38.440289	1,371,203.56	35.790000	1,276,665.09	-94,538.47	0.15
			Base 38.440289	1,371,203.56	35.790000	1,276,665.09	-94,538.47	0.15
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01	58,034.000	Local 23.874537	1,385,534.87	25.380000	1,472,902.92	87,368.05	0.18
			Base 23.874537	1,385,534.87	25.380000	1,472,902.92	87,368.05	0.18
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01	15,355.000	Local 50.584986	776,732.46	75.000000	1,151,625.00	374,892.54	0.14
			Base 50.584986	776,732.46	75.000000	1,151,625.00	374,892.54	0.14
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001	54,479.000	Local 12.805921	697,653.75	13.900000	757,258.10	59,604.35	0.09
			Base 12.805921	697,653.75	13.900000	757,258.10	59,604.35	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001	76,636.000	Local 15.895200	1,218,144.55	26.820000	2,055,377.52	837,232.97	0.25
			Base 15.895200	1,218,144.55	26.820000	2,055,377.52	837,232.97	0.25
89785X101	TRUEBLUE INC COMMON STOCK	22,074.000	Local 19.134537	422,375.76	11.750000	259,369.50	-163,006.26	0.03
			Base 19.134537	422,375.76	11.750000	259,369.50	-163,006.26	0.03
898202106	TRUPANION INC COMMON STOCK USD.00001	25,326.000	Local 79.620254	2,016,462.56	26.750000	677,470.50	-1,338,992.06	0.08
			Base 79.620254	2,016,462.56	26.750000	677,470.50	-1,338,992.06	0.08
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	13,485.000	Local 29.624311	399,483.84	27.290000	368,005.65	-31,478.19	0.04
			Base 29.624311	399,483.84	27.290000	368,005.65	-31,478.19	0.04
898402102	TRUSTMARK CORP COMMON STOCK	43,289.000	Local 31.044606	1,343,889.95	26.860000	1,162,742.54	-181,147.41	0.14
			Base 31.044606	1,343,889.95	26.860000	1,162,742.54	-181,147.41	0.14
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01	13,447.000	Local 36.746882	494,135.32	17.450000	234,650.15	-259,485.17	0.03
			Base 36.746882	494,135.32	17.450000	234,650.15	-259,485.17	0.03

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90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0		68,182.000	Local	26.460401	1,804,123.07	12.670000	863,865.94	-940,257.13	0.10
				Base	26.460401	1,804,123.07	12.670000	863,865.94	-940,257.13	0.10
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01		4,982.000	Local	193.865701	965,838.92	208.310000	1,037,800.42	71,961.50	0.12
				Base	193.865701	965,838.92	208.310000	1,037,800.42	71,961.50	0.12
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001		7,865.000	Local	67.792598	533,188.78	48.260000	379,564.90	-153,623.88	0.05
				Base	67.792598	533,188.78	48.260000	379,564.90	-153,623.88	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01		10,624.000	Local	71.338876	757,904.22	106.270000	1,129,012.48	371,108.26	0.14
				Base	71.338876	757,904.22	106.270000	1,129,012.48	371,108.26	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		54,690.000	Local	22.669504	1,239,795.16	11.500000	628,935.00	-610,860.16	0.08
				Base	22.669504	1,239,795.16	11.500000	628,935.00	-610,860.16	0.08
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		31,778.000	Local	26.749206	850,036.26	43.200000	1,372,809.60	522,773.34	0.16
				Base	26.749206	850,036.26	43.200000	1,372,809.60	522,773.34	0.16
904677200	UNIFI INC COMMON STOCK USD.1		61.000	Local	24.727541	1,508.38	5.880000	358.68	-1,149.70	0.00
				Base	24.727541	1,508.38	5.880000	358.68	-1,149.70	0.00
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1		10,707.000	Local	111.173645	1,190,336.22	168.720000	1,806,485.04	616,148.82	0.22
				Base	111.173645	1,190,336.22	168.720000	1,806,485.04	616,148.82	0.22
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0		84,338.000	Local	23.452583	1,977,943.95	26.010000	2,193,631.38	215,687.43	0.26
				Base	23.452583	1,977,943.95	26.010000	2,193,631.38	215,687.43	0.26
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001		15,044.000	Local	26.724244	402,039.52	23.290000	350,374.76	-51,664.76	0.04
				Base	26.724244	402,039.52	23.290000	350,374.76	-51,664.76	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	15.610000	657,352.71	-359,075.82	0.08
			Base 24.136889	1,016,428.53	15.610000	657,352.71	-359,075.82	0.08
913259107	UNITIL CORP COMMON STOCK							
		11,411.000	Local 52.840687	602,965.08	50.960000	581,504.56	-21,460.52	0.07
			Base 52.840687	602,965.08	50.960000	581,504.56	-21,460.52	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
		169,180.000	Local 9.131524	1,544,871.26	5.860000	991,394.80	-553,476.46	0.12
			Base 9.131524	1,544,871.26	5.860000	991,394.80	-553,476.46	0.12
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		17,409.000	Local 49.193725	856,413.56	48.010000	835,806.09	-20,607.47	0.10
			Base 49.193725	856,413.56	48.010000	835,806.09	-20,607.47	0.10
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		9,015.000	Local 56.536618	509,677.61	38.780000	349,601.70	-160,075.91	0.04
			Base 56.536618	509,677.61	38.780000	349,601.70	-160,075.91	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		40,115.000	Local 20.109554	806,694.76	41.550000	1,666,778.25	860,083.49	0.20
			Base 20.109554	806,694.76	41.550000	1,666,778.25	860,083.49	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		83,389.000	Local 18.290067	1,525,190.43	17.010000	1,418,446.89	-106,743.54	0.17
			Base 18.290067	1,525,190.43	17.010000	1,418,446.89	-106,743.54	0.17
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	98.330000	9,718,150.56	509,578.45	1.16
			Base 93.173993	9,208,572.11	98.330000	9,718,150.56	509,578.45	1.16
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		28,730.000	Local 26.666338	766,123.89	17.200000	494,156.00	-271,967.89	0.06
			Base 26.666338	766,123.89	17.200000	494,156.00	-271,967.89	0.06
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		93,952.000	Local 8.606103	808,560.55	11.160000	1,048,504.32	239,943.77	0.13
			Base 8.606103	808,560.55	11.160000	1,048,504.32	239,943.77	0.13

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922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	39,938.000	Local	27.654213	1,104,453.97	36.210000	1,446,154.98	341,701.01	0.17	
		Base	27.654213	1,104,453.97	36.210000	1,446,154.98	341,701.01	0.17	
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
	38,475.000	Local	25.909096	996,852.48	19.630000	755,264.25	-241,588.23	0.09	
		Base	25.909096	996,852.48	19.630000	755,264.25	-241,588.23	0.09	
92346J108	VERICEL CORP COMMON STOCK								
	33,830.000	Local	48.639430	1,645,471.92	45.680000	1,545,354.40	-100,117.52	0.19	
		Base	48.639430	1,645,471.92	45.680000	1,545,354.40	-100,117.52	0.19	
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001								
	117,890.000	Local	16.940879	1,997,160.27	21.620000	2,548,781.80	551,621.53	0.31	
		Base	16.940879	1,997,160.27	21.620000	2,548,781.80	551,621.53	0.31	
92552R406	VIAD CORP COMMON STOCK USD1.5								
	14,829.000	Local	28.472406	422,217.31	37.230000	552,083.67	129,866.36	0.07	
		Base	28.472406	422,217.31	37.230000	552,083.67	129,866.36	0.07	
92552V100	VIASAT INC COMMON STOCK USD.0001								
	52,954.000	Local	33.642821	1,781,521.93	19.570000	1,036,309.78	-745,212.15	0.12	
		Base	33.642821	1,781,521.93	19.570000	1,036,309.78	-745,212.15	0.12	
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
	157,642.000	Local	9.571743	1,508,908.73	9.550000	1,505,481.10	-3,427.63	0.18	
		Base	9.571743	1,508,908.73	9.550000	1,505,481.10	-3,427.63	0.18	
925815102	VICOR CORP COMMON STOCK USD.01								
	5,053.000	Local	38.749202	195,799.72	37.240000	188,173.72	-7,626.00	0.02	
		Base	38.749202	195,799.72	37.240000	188,173.72	-7,626.00	0.02	
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
	54,775.000	Local	18.971900	1,039,185.83	28.560000	1,564,374.00	525,188.17	0.19	
		Base	18.971900	1,039,185.83	28.560000	1,564,374.00	525,188.17	0.19	
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
	61,027.000	Local	22.152668	1,351,910.90	11.240000	685,943.48	-665,967.42	0.08	
		Base	22.152668	1,351,910.90	11.240000	685,943.48	-665,967.42	0.08	

& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
		4,788.000	Local 127.553323	610,725.31	232.320000	1,112,348.16	501,622.85	0.13
			Base 127.553323	610,725.31	232.320000	1,112,348.16	501,622.85	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		41,164.000	Local 20.804399	856,392.26	31.200000	1,284,316.80	427,924.54	0.15
			Base 20.804399	856,392.26	31.200000	1,284,316.80	427,924.54	0.15
929236107	WD 40 CO COMMON STOCK USD.001							
		9,610.000	Local 110.825374	1,065,031.84	268.390000	2,579,227.90	1,514,196.06	0.31
			Base 110.825374	1,065,031.84	268.390000	2,579,227.90	1,514,196.06	0.31
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		43,050.000	Local 47.697543	2,053,379.24	42.390000	1,824,889.50	-228,489.74	0.22
			Base 47.697543	2,053,379.24	42.390000	1,824,889.50	-228,489.74	0.22
92942W107	WK KELLOGG CO COMMON STOCK USD.0001							
		46,738.000	Local 10.391918	485,697.47	14.640000	684,244.32	198,546.85	0.08
			Base 10.391918	485,697.47	14.640000	684,244.32	198,546.85	0.08
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		32,669.000	Local 13.450932	439,428.49	27.280000	891,210.32	451,781.83	0.11
			Base 13.450932	439,428.49	27.280000	891,210.32	451,781.83	0.11
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		23,711.000	Local 48.158028	1,141,875.01	95.380000	2,261,555.18	1,119,680.17	0.27
			Base 48.158028	1,141,875.01	95.380000	2,261,555.18	1,119,680.17	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		36,873.000	Local 20.702804	763,374.49	56.970000	2,100,654.81	1,337,280.32	0.25
			Base 20.702804	763,374.49	56.970000	2,100,654.81	1,337,280.32	0.25
938824109	WAFD INC COMMON STOCK USD1.0							
		45,888.000	Local 29.376150	1,348,012.78	27.240000	1,249,989.12	-98,023.66	0.15
			Base 29.376150	1,348,012.78	27.240000	1,249,989.12	-98,023.66	0.15
939653101	ELME COMMUNITIES REIT USD.01							
		62,260.000	Local 25.859773	1,610,029.47	12.880000	801,908.80	-808,120.67	0.10
			Base 25.859773	1,610,029.47	12.880000	801,908.80	-808,120.67	0.10

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		18,890.000	Local 51.910626	980,591.72	45.710000	863,461.90	-117,129.82	0.10
			Base 51.910626	980,591.72	45.710000	863,461.90	-117,129.82	0.10
966084204	WHITESTONE REIT REIT USD.001							
		33,391.000	Local 11.504340	384,141.43	12.320000	411,377.12	27,235.69	0.05
			Base 11.504340	384,141.43	12.320000	411,377.12	27,235.69	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		30,120.000	Local 32.735000	985,978.20	33.350000	1,004,502.00	18,523.80	0.12
			Base 32.735000	985,978.20	33.350000	1,004,502.00	18,523.80	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		21,198.000	Local 30.265564	641,569.43	71.730000	1,520,532.54	878,963.11	0.18
			Base 30.265564	641,569.43	71.730000	1,520,532.54	878,963.11	0.18
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
		78,273.000	Local 6.992514	547,325.06	8.060000	630,880.38	83,555.32	0.08
			Base 6.992514	547,325.06	8.060000	630,880.38	83,555.32	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		56,376.000	Local 21.687914	1,222,677.83	10.170000	573,343.92	-649,333.91	0.07
			Base 21.687914	1,222,677.83	10.170000	573,343.92	-649,333.91	0.07
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		2,409.000	Local 96.029178	231,334.29	119.760000	288,501.84	57,167.55	0.03
			Base 96.029178	231,334.29	119.760000	288,501.84	57,167.55	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
		42,674.000	Local 30.781982	1,313,590.32	24.360000	1,039,538.64	-274,051.68	0.12
			Base 30.781982	1,313,590.32	24.360000	1,039,538.64	-274,051.68	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
		21,557.000	Local 62.173100	1,340,265.52	62.173100	1,340,265.52	0.00	0.16
			Base 62.173100	1,340,265.52	62.173100	1,340,265.52	0.00	0.16
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
		21,594.000	Local 31.800900	686,708.64	31.800900	686,708.64	0.00	0.08
			Base 31.800900	686,708.64	31.800900	686,708.64	0.00	0.08

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98379L100	XPEL INC COMMON STOCK							
		15,081.000	Local 60.999486	919,933.25	52.580000	792,958.98	-126,974.27	0.10
			Base 60.999486	919,933.25	52.580000	792,958.98	-126,974.27	0.10
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		75,173.000	Local 18.973296	1,426,279.59	15.340000	1,153,153.82	-273,125.77	0.14
			Base 18.973296	1,426,279.59	15.340000	1,153,153.82	-273,125.77	0.14
98401F105	XENCOR INC COMMON STOCK USD.01							
		43,151.000	Local 37.940434	1,637,167.65	22.950000	990,315.45	-646,852.20	0.12
			Base 37.940434	1,637,167.65	22.950000	990,315.45	-646,852.20	0.12
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		80,151.000	Local 16.333200	1,309,122.32	18.650000	1,494,816.15	185,693.83	0.18
			Base 16.333200	1,309,122.32	18.650000	1,494,816.15	185,693.83	0.18
98423J101	XPERI INC COMMON STOCK							
		30,811.000	Local 27.997812	862,640.58	10.960000	337,688.56	-524,952.02	0.04
			Base 27.997812	862,640.58	10.960000	337,688.56	-524,952.02	0.04
985817105	YELP INC COMMON STOCK USD.000001							
		48,537.000	Local 29.148156	1,414,764.05	38.440000	1,865,762.28	450,998.23	0.22
			Base 29.148156	1,414,764.05	38.440000	1,865,762.28	450,998.23	0.22
G01767105	ALKERMES PLC COMMON STOCK USD.01							
		118,376.000	Local 27.252600	3,226,053.78	29.690000	3,514,583.44	288,529.66	0.42
			Base 27.252600	3,226,053.78	29.690000	3,514,583.44	288,529.66	0.42
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,531.000	Local 30.639270	1,180,561.72	91.600000	3,529,439.60	2,348,877.88	0.42
			Base 30.639270	1,180,561.72	91.600000	3,529,439.60	2,348,877.88	0.42
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
		119,203.000	Local 11.726200	1,397,798.22	9.990000	1,190,837.97	-206,960.25	0.14
			Base 11.726200	1,397,798.22	9.990000	1,190,837.97	-206,960.25	0.14
G3323L100	FABRINET COMMON STOCK USD.01							
		25,753.000	Local 46.868221	1,206,997.29	215.570000	5,551,574.21	4,344,576.92	0.67
			Base 46.868221	1,206,997.29	215.570000	5,551,574.21	4,344,576.92	0.67

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# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
	23,877.000	Local		31.249123	746,135.31	23.930000	571,376.61	-174,758.70	0.07
		Base		31.249123	746,135.31	23.930000	571,376.61	-174,758.70	0.07
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
	20,826.000	Local		27.505402	572,827.50	42.800000	891,352.80	318,525.30	0.11
		Base		27.505402	572,827.50	42.800000	891,352.80	318,525.30	0.11
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
	15,953.000	Local		38.366955	612,068.03	21.900000	349,370.70	-262,697.33	0.04
		Base		38.366955	612,068.03	21.900000	349,370.70	-262,697.33	0.04
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
	6,307.000	Local		112.537003	709,770.88	78.370000	494,279.59	-215,491.29	0.06
		Base		112.537003	709,770.88	78.370000	494,279.59	-215,491.29	0.06
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
	31,817.000	Local		27.695191	881,177.88	101.760000	3,237,697.92	2,356,520.04	0.39
		Base		27.695191	881,177.88	101.760000	3,237,697.92	2,356,520.04	0.39
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
	64,144.000	Local		12.041609	772,396.94	12.270000	787,046.88	14,649.94	0.09
		Base		12.041609	772,396.94	12.270000	787,046.88	14,649.94	0.09
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
	36,802.000	Local		22.418144	825,032.52	21.270000	782,778.54	-42,253.98	0.09
		Base		22.418144	825,032.52	21.270000	782,778.54	-42,253.98	0.09
G9059U107	TRINSEO PLC COMMON STOCK								
	24,692.000	Local		41.692722	1,029,476.68	4.500000	111,114.00	-918,362.68	0.01
		Base		41.692722	1,029,476.68	4.500000	111,114.00	-918,362.68	0.01
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
	24,179.000	Local		13.157785	318,142.08	36.150000	874,070.85	555,928.77	0.10
		Base		13.157785	318,142.08	36.150000	874,070.85	555,928.77	0.10
<b>US DOLLAR Total</b>									
	27,750,503.000	Local			655,205,579.00		823,823,046.37	168,617,467.37	98.75
		Base			655,205,579.00		823,823,046.37	168,617,467.37	98.75

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Books Open

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

		27,750,503.000	Base	655,205,579.00		823,823,046.37	168,617,467.37	98.75
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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>		38,181,919.760	Base	665,636,995.76		834,254,463.13	168,617,467.37	100.00

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

26244HDQ3	DUKE ENERGY CORP				5.480000	24 Apr 2024		
	10,487,000.000	Local	99.178000	10,400,796.86	99.178000	10,400,796.86	0.00	0.36
		Base	99.178000	10,400,796.86	99.178000	10,400,796.86	0.00	0.36
4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
	47,045,255.520	Local	100.000000	47,045,255.52	100.000000	47,045,255.52	0.00	1.65
		Base	100.000000	47,045,255.52	100.000000	47,045,255.52	0.00	1.65
4820P2CT0	JUPITER SECT CO LLC				5.370000	27 Mar 2024		
	10,000,000.000	Local	99.612167	9,961,216.67	99.612167	9,961,216.70	0.03	0.35
		Base	99.612167	9,961,216.67	99.612167	9,961,216.70	0.03	0.35
49271JC13	KEURIG DR PEPPER				5.530000	01 Mar 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.35
52953AED3	LEXINGTN PKR CAP CO LL				5.320000	13 May 2024		
	10,000,000.000	Local	98.921222	9,892,122.22	98.897126	9,889,712.60	-2,409.62	0.35
		Base	98.921222	9,892,122.22	98.897126	9,889,712.60	-2,409.62	0.35
84262LCU2	SOUTHERN COMPANY				5.550000	28 Mar 2024		
	10,000,000.000	Local	99.583750	9,958,375.00	99.583750	9,958,375.00	0.00	0.35
		Base	99.583750	9,958,375.00	99.583750	9,958,375.00	0.00	0.35
912797HH3	TREASURY BILL 05/24 0.00000				5.196000	02 May 2024		
	10,000,000.000	Local	99.105133	9,910,513.34	99.092389	9,909,238.90	-1,274.44	0.35
		Base	99.105133	9,910,513.34	99.092389	9,909,238.90	-1,274.44	0.35
<b>US DOLLAR Total</b>								
	107,532,255.520	Local		107,168,279.61		107,164,595.58	-3,684.03	3.75
		Base		107,168,279.61		107,164,595.58	-3,684.03	3.75
<b>CASH EQUIVALENT Total</b>								
	107,532,255.520	Base		107,168,279.61		107,164,595.58	-3,684.03	3.75

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

**US DOLLAR** Exchange Rate: 1.000000

464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
		283,222.000	Local 128.150355	36,294,999.97	106.720000	30,225,451.84	-6,069,548.13	1.06
			Base 128.150355	36,294,999.97	106.720000	30,225,451.84	-6,069,548.13	1.06
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
		177,300.000	Local 26.344842	4,670,940.41	25.150000	4,459,095.00	-211,845.41	0.16
			Base 26.344842	4,670,940.41	25.150000	4,459,095.00	-211,845.41	0.16
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
		622,165.000	Local 29.576310	18,401,344.62	27.740000	17,258,857.10	-1,142,487.52	0.60
			Base 29.576310	18,401,344.62	27.740000	17,258,857.10	-1,142,487.52	0.60

<b>US DOLLAR Total</b>		1,082,687.000	Local	59,367,285.00		51,943,403.94	-7,423,881.06	1.82
			Base	59,367,285.00		51,943,403.94	-7,423,881.06	1.82

<b>EQUITY Total</b>		1,082,687.000	Base	59,367,285.00		51,943,403.94	-7,423,881.06	1.82
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## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
		7,500,000.000	Local 99.960628	7,497,047.13	92.276363	6,920,727.23	-576,319.90	0.24
			Base 99.960628	7,497,047.13	92.276363	6,920,727.23	-576,319.90	0.24
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
		7,000,000.000	Local 99.847636	6,989,334.53	99.973368	6,998,135.76	8,801.23	0.24
			Base 99.847636	6,989,334.53	99.973368	6,998,135.76	8,801.23	0.24
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local 100.115441	10,216,780.78	96.382491	9,835,833.21	-380,947.57	0.34
			Base 100.115441	10,216,780.78	96.382491	9,835,833.21	-380,947.57	0.34

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046			
		10,062,000.000	Local	99.867640	10,048,681.94	92.182242	9,275,377.19	-773,304.75	0.32
			Base	99.867640	10,048,681.94	92.182242	9,275,377.19	-773,304.75	0.32
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		10,000,000.000	Local	99.703246	9,970,324.59	80.342619	8,034,261.90	-1,936,062.69	0.28
			Base	99.703246	9,970,324.59	80.342619	8,034,261.90	-1,936,062.69	0.28
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		10,000,000.000	Local	99.994689	9,999,468.86	92.237464	9,223,746.40	-775,722.46	0.32
			Base	99.994689	9,999,468.86	92.237464	9,223,746.40	-775,722.46	0.32
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		10,000,000.000	Local	99.971314	9,997,131.36	94.068002	9,406,800.20	-590,331.16	0.33
			Base	99.971314	9,997,131.36	94.068002	9,406,800.20	-590,331.16	0.33
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024			
		10,000,000.000	Local	99.990409	9,999,040.87	99.067050	9,906,705.00	-92,335.87	0.35
			Base	99.990409	9,999,040.87	99.067050	9,906,705.00	-92,335.87	0.35
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033			
		10,000,000.000	Local	99.658396	9,965,839.62	100.793636	10,079,363.60	113,523.98	0.35
			Base	99.658396	9,965,839.62	100.793636	10,079,363.60	113,523.98	0.35
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038			
		5,000,000.000	Local	99.828111	4,991,405.57	125.559015	6,277,950.75	1,286,545.18	0.22
			Base	99.828111	4,991,405.57	125.559015	6,277,950.75	1,286,545.18	0.22
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.968271	04 Nov 2026			
		14,000,000.000	Local	100.000000	14,000,000.00	99.992507	13,998,950.98	-1,049.02	0.49
			Base	100.000000	14,000,000.00	99.992507	13,998,950.98	-1,049.02	0.49
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	106.454229	5,322,711.45	322,711.45	0.19
			Base	100.000000	5,000,000.00	106.454229	5,322,711.45	322,711.45	0.19
02582JVV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A				3.750000	15 Aug 2027			
		10,000,000.000	Local	98.038372	9,803,837.20	98.000810	9,800,081.00	-3,756.20	0.34
		Original Face:	Base	98.038372	9,803,837.20	98.000810	9,800,081.00	-3,756.20	0.34

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.969885	2,999,096.55	103.856392	3,115,691.76	116,595.21	0.11
			Base	99.969885	2,999,096.55	103.856392	3,115,691.76	116,595.21	0.11
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		7,546,000.000	Local	98.828808	7,457,621.88	87.519615	6,604,230.15	-853,391.73	0.23
			Base	98.828808	7,457,621.88	87.519615	6,604,230.15	-853,391.73	0.23
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.933852	4,996,692.59	90.018435	4,500,921.75	-495,770.84	0.16
			Base	99.933852	4,996,692.59	90.018435	4,500,921.75	-495,770.84	0.16
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	0.16
			Base	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	0.16
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033			
		10,000,000.000	Local	99.139090	9,913,909.04	95.613782	9,561,378.20	-352,530.84	0.33
			Base	99.139090	9,913,909.04	95.613782	9,561,378.20	-352,530.84	0.33
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.998394	9,999,839.42	96.020518	9,602,051.80	-397,787.62	0.34
			Base	99.998394	9,999,839.42	96.020518	9,602,051.80	-397,787.62	0.34
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032			
		5,000,000.000	Local	99.917205	4,995,860.27	95.977044	4,798,852.20	-197,008.07	0.17
			Base	99.917205	4,995,860.27	95.977044	4,798,852.20	-197,008.07	0.17
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	92.159496	13,823,924.40	-1,176,075.60	0.48
			Base	100.000000	15,000,000.00	92.159496	13,823,924.40	-1,176,075.60	0.48
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025			
		10,000,000.000	Local	99.296852	9,929,685.21	98.518687	9,851,868.70	-77,816.51	0.34
			Base	99.296852	9,929,685.21	98.518687	9,851,868.70	-77,816.51	0.34
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		10,500,000.000	Local	104.699479	10,993,445.29	96.982562	10,183,169.01	-810,276.28	0.36
			Base	104.699479	10,993,445.29	96.982562	10,183,169.01	-810,276.28	0.36

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
	5,000,000.000	Local	100.772390	5,038,619.49	96.176019	4,808,800.95	-229,818.54	0.17	
		Base	100.772390	5,038,619.49	96.176019	4,808,800.95	-229,818.54	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	99.622863	9,962,286.30	-37,713.70	0.35	
		Base	100.000000	10,000,000.00	99.622863	9,962,286.30	-37,713.70	0.35	
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	25,000,000.000	Local	99.982612	24,995,652.98	99.242715	24,810,678.75	-184,974.23	0.87	
		Base	99.982612	24,995,652.98	99.242715	24,810,678.75	-184,974.23	0.87	
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
	7,500,000.000	Local	100.000000	7,500,000.00	97.330399	7,299,779.93	-200,220.07	0.26	
		Base	100.000000	7,500,000.00	97.330399	7,299,779.93	-200,220.07	0.26	
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
	3,000,000.000	Local	99.852709	2,995,581.27	100.436756	3,013,102.68	17,521.41	0.11	
		Base	99.852709	2,995,581.27	100.436756	3,013,102.68	17,521.41	0.11	
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
	3,000,000.000	Local	99.980849	2,999,425.47	96.589709	2,897,691.27	-101,734.20	0.10	
		Base	99.980849	2,999,425.47	96.589709	2,897,691.27	-101,734.20	0.10	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	10,000,000.000	Local	99.951927	9,995,192.74	87.095711	8,709,571.10	-1,285,621.64	0.30	
		Base	99.951927	9,995,192.74	87.095711	8,709,571.10	-1,285,621.64	0.30	
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	99.073551	29,722,065.30	-277,934.70	1.04	
		Base	100.000000	30,000,000.00	99.073551	29,722,065.30	-277,934.70	1.04	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	5,000,000.000	Local	114.215032	5,710,751.62	97.357331	4,867,866.55	-842,885.07	0.17	
		Base	114.215032	5,710,751.62	97.357331	4,867,866.55	-842,885.07	0.17	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	95.940003	4,797,000.15	-202,999.85	0.17	
		Base	100.000000	5,000,000.00	95.940003	4,797,000.15	-202,999.85	0.17	

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
		10,015,993.800	Local 91.225550	9,137,145.45	88.722360	8,886,426.08	-250,719.37	0.31
Original Face:		10,000,000.000	Base 91.225550	9,137,145.45	88.722360	8,886,426.08	-250,719.37	0.31
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
		7,706,006.600	Local 95.234712	7,338,793.16	93.413110	7,198,420.42	-140,372.74	0.25
Original Face:		8,035,647.000	Base 95.234712	7,338,793.16	93.413110	7,198,420.42	-140,372.74	0.25
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
		10,782,289.170	Local 95.699930	10,318,643.20	85.719030	9,242,473.69	-1,076,169.51	0.32
Original Face:		15,000,000.000	Base 95.699930	10,318,643.20	85.719030	9,242,473.69	-1,076,169.51	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
		8,479,634.040	Local 98.193678	8,326,464.52	88.797270	7,529,683.53	-796,780.99	0.26
Original Face:		10,000,000.000	Base 98.193678	8,326,464.52	88.797270	7,529,683.53	-796,780.99	0.26
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
		9,717,758.720	Local 91.245578	8,867,025.15	86.946900	8,449,289.96	-417,735.19	0.30
Original Face:		11,200,000.000	Base 91.245578	8,867,025.15	86.946900	8,449,289.96	-417,735.19	0.30
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
		3,300,000.000	Local 101.929892	3,363,686.44	98.366370	3,246,090.21	-117,596.23	0.11
Original Face:		3,300,000.000	Base 101.929892	3,363,686.44	98.366370	3,246,090.21	-117,596.23	0.11
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
		10,000,000.000	Local 99.988347	9,998,834.70	101.212880	10,121,288.00	122,453.30	0.35
Original Face:		10,000,000.000	Base 99.988347	9,998,834.70	101.212880	10,121,288.00	122,453.30	0.35
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34
			Base 100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.34
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.652782	2,989,583.46	73.984871	2,219,546.13	-770,037.33	0.08
			Base 99.652782	2,989,583.46	73.984871	2,219,546.13	-770,037.33	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	96.047447	9,604,744.70	-395,255.30	0.34
			Base 100.000000	10,000,000.00	96.047447	9,604,744.70	-395,255.30	0.34

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

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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
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
		10,000,000.000	Local 104.716334	10,471,633.43	93.961297	9,396,129.70	-1,075,503.73	0.33
			Base 104.716334	10,471,633.43	93.961297	9,396,129.70	-1,075,503.73	0.33
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				6.204880	14 May 2029		
		10,000,000.000	Local 101.109637	10,110,963.70	100.930000	10,093,000.00	-17,963.70	0.35
Original Face:		10,000,000.000	Base 101.109637	10,110,963.70	100.930000	10,093,000.00	-17,963.70	0.35
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.971350	06 Oct 2028		
		15,000,000.000	Local 100.000000	15,000,000.00	96.615270	14,492,290.50	-507,709.50	0.51
			Base 100.000000	15,000,000.00	96.615270	14,492,290.50	-507,709.50	0.51
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	99.455332	9,945,533.20	-54,466.80	0.35
			Base 100.000000	10,000,000.00	99.455332	9,945,533.20	-54,466.80	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	97.408039	4,870,401.95	-129,598.05	0.17
			Base 100.000000	5,000,000.00	97.408039	4,870,401.95	-129,598.05	0.17
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.171490	5,108,574.52	97.725820	4,886,291.00	-222,283.52	0.17
Original Face:		5,000,000.000	Base 102.171490	5,108,574.52	97.725820	4,886,291.00	-222,283.52	0.17
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
		10,000,000.000	Local 99.880050	9,988,004.98	99.990382	9,999,038.20	11,033.22	0.35
			Base 99.880050	9,988,004.98	99.990382	9,999,038.20	11,033.22	0.35
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.821150	9,982,115.01	104.712733	10,471,273.30	489,158.29	0.37
			Base 99.821150	9,982,115.01	104.712733	10,471,273.30	489,158.29	0.37
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
		6,000,000.000	Local 99.887502	5,993,250.13	99.336171	5,960,170.26	-33,079.87	0.21
			Base 99.887502	5,993,250.13	99.336171	5,960,170.26	-33,079.87	0.21
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
		5,000,000.000	Local 99.351706	4,967,585.32	96.923056	4,846,152.80	-121,432.52	0.17
			Base 99.351706	4,967,585.32	96.923056	4,846,152.80	-121,432.52	0.17

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.668707	4,983,435.36	99.797703	4,989,885.15	6,449.79	0.17
		Base	99.668707	4,983,435.36	99.797703	4,989,885.15	6,449.79	0.17
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	100.008891	8,393,746.22	99.943062	8,388,221.19	-5,525.03	0.29
		Base	100.008891	8,393,746.22	99.943062	8,388,221.19	-5,525.03	0.29
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.981427	4,999,071.34	92.303166	4,615,158.30	-383,913.04	0.16
		Base	99.981427	4,999,071.34	92.303166	4,615,158.30	-383,913.04	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.801505	12,974,195.68	85.454038	11,109,024.94	-1,865,170.74	0.39
		Base	99.801505	12,974,195.68	85.454038	11,109,024.94	-1,865,170.74	0.39
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	90.849344	4,542,467.20	90.422522	4,521,126.10	-21,341.10	0.16
		Base	90.849344	4,542,467.20	90.422522	4,521,126.10	-21,341.10	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	94.423349	4,721,167.45	-278,832.55	0.17
		Base	100.000000	5,000,000.00	94.423349	4,721,167.45	-278,832.55	0.17
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	22,110.150	Local	100.099366	22,132.12	101.620683	22,468.49	336.37	0.00
Original Face:	5,000,000.000	Base	100.099366	22,132.12	101.620683	22,468.49	336.37	0.00
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.712000	01 Feb 2054		
	10,000,000.000	Local	100.984375	10,098,437.50	100.404061	10,040,406.10	-58,031.40	0.35
Original Face:	10,000,000.000	Base	100.984375	10,098,437.50	100.404061	10,040,406.10	-58,031.40	0.35
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,075,922.700	Local	91.230216	981,566.60	89.590218	963,921.49	-17,645.11	0.03
Original Face:	10,000,000.000	Base	91.230216	981,566.60	89.590218	963,921.49	-17,645.11	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	93,047.210	Local	100.696937	93,695.69	99.532576	92,612.29	-1,083.40	0.00
Original Face:	5,085,000.000	Base	100.696937	93,695.69	99.532576	92,612.29	-1,083.40	0.00

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		708,431.300	Local 102.021576	722,752.78	97.276192	689,134.99	-33,617.79	0.02
Original Face:		5,000,000.000	Base 102.021576	722,752.78	97.276192	689,134.99	-33,617.79	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		702,021.000	Local 105.975939	743,973.35	96.674169	678,672.97	-65,300.38	0.02
Original Face:		5,000,000.000	Base 105.975939	743,973.35	96.674169	678,672.97	-65,300.38	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		1,198,538.040	Local 102.156342	1,224,382.62	93.348418	1,118,816.30	-105,566.32	0.04
Original Face:		7,000,000.000	Base 102.156342	1,224,382.62	93.348418	1,118,816.30	-105,566.32	0.04
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		859,382.940	Local 100.665026	865,098.06	92.015862	790,768.62	-74,329.44	0.03
Original Face:		3,550,000.000	Base 100.665026	865,098.06	92.015862	790,768.62	-74,329.44	0.03
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		858,604.300	Local 102.369487	878,948.82	94.059068	807,595.20	-71,353.62	0.03
Original Face:		5,000,000.000	Base 102.369487	878,948.82	94.059068	807,595.20	-71,353.62	0.03
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		474,619.260	Local 103.476167	491,117.82	101.632073	482,365.39	-8,752.43	0.02
Original Face:		10,300,000.000	Base 103.476167	491,117.82	101.632073	482,365.39	-8,752.43	0.02
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		248,368.200	Local 99.752186	247,752.71	99.337251	246,722.14	-1,030.57	0.01
Original Face:		14,598,876.000	Base 99.752186	247,752.71	99.337251	246,722.14	-1,030.57	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		250,109.220	Local 99.745527	249,472.76	99.337063	248,451.15	-1,021.61	0.01
Original Face:		11,774,977.000	Base 99.745527	249,472.76	99.337063	248,451.15	-1,021.61	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		132,805.090	Local 99.705644	132,414.17	99.337207	131,924.87	-489.30	0.00
Original Face:		3,598,890.000	Base 99.705644	132,414.17	99.337207	131,924.87	-489.30	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		54,386.490	Local 99.764077	54,258.18	98.600339	53,625.26	-632.92	0.00
Original Face:		6,241,535.000	Base 99.764077	54,258.18	98.600339	53,625.26	-632.92	0.00

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5						5.500000	01 Nov 2034		
	58,775.300	Local		100.152972	58,865.21	101.107494		59,426.23	561.02	0.00
Original Face:	5,000,000.000	Base		100.152972	58,865.21	101.107494		59,426.23	561.02	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5						5.500000	01 Dec 2034		
	142,641.500	Local		100.584052	143,474.60	101.624743		144,959.06	1,484.46	0.01
Original Face:	5,000,000.000	Base		100.584052	143,474.60	101.624743		144,959.06	1,484.46	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5						5.500000	01 Jan 2035		
	109,339.050	Local		100.397552	109,773.73	101.366958		110,833.67	1,059.94	0.00
Original Face:	5,000,000.000	Base		100.397552	109,773.73	101.366958		110,833.67	1,059.94	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR						6.249000	01 Jan 2037		
	328,102.920	Local		102.615649	336,684.94	102.459181		336,171.56	-513.38	0.01
Original Face:	6,000,000.000	Base		102.615649	336,684.94	102.459181		336,171.56	-513.38	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR						6.006000	01 Oct 2036		
	274,952.350	Local		102.564044	282,002.25	102.308404		281,299.36	-702.89	0.01
Original Face:	5,000,000.000	Base		102.564044	282,002.25	102.308404		281,299.36	-702.89	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3						3.000000	01 Oct 2031		
	957,891.340	Local		99.955969	957,469.57	94.468293		904,903.60	-52,565.97	0.03
Original Face:	8,208,821.000	Base		99.955969	957,469.57	94.468293		904,903.60	-52,565.97	0.03
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9						0.900000	26 Feb 2027		
	13,860,000.000	Local		91.345880	12,660,538.91	89.906313		12,461,014.98	-199,523.93	0.44
		Base		91.345880	12,660,538.91	89.906313		12,461,014.98	-199,523.93	0.44
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75						0.750000	24 Feb 2026		
	10,000,000.000	Local		97.342850	9,734,285.03	92.461582		9,246,158.20	-488,126.83	0.32
		Base		97.342850	9,734,285.03	92.461582		9,246,158.20	-488,126.83	0.32
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62						0.620000	09 Dec 2024		
	10,000,000.000	Local		98.778431	9,877,843.10	96.562083		9,656,208.30	-221,634.80	0.34
		Base		98.778431	9,877,843.10	96.562083		9,656,208.30	-221,634.80	0.34
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32						2.320000	28 Mar 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	97.501527		4,875,076.35	-124,923.65	0.17
		Base		100.000000	5,000,000.00	97.501527		4,875,076.35	-124,923.65	0.17

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STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 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	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		9,000,000.000	Local	99.798641	8,981,877.67	98.774061	8,889,665.49	-92,212.18	0.31
			Base	99.798641	8,981,877.67	98.774061	8,889,665.49	-92,212.18	0.31
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033			
		904,366.050	Local	102.629697	928,148.14	94.916993	858,397.06	-69,751.08	0.03
		Original Face: 5,000,000.000	Base	102.629697	928,148.14	94.916993	858,397.06	-69,751.08	0.03
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042			
		1,061,672.750	Local	108.451927	1,151,404.56	96.709266	1,026,735.92	-124,668.64	0.04
		Original Face: 7,231,153.000	Base	108.451927	1,151,404.56	96.709266	1,026,735.92	-124,668.64	0.04
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044			
		1,517,708.640	Local	99.841933	1,515,309.64	89.580696	1,359,573.96	-155,735.68	0.05
		Original Face: 8,000,000.000	Base	99.841933	1,515,309.64	89.580696	1,359,573.96	-155,735.68	0.05
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033			
		834,618.780	Local	102.351140	854,241.84	97.551260	814,181.14	-40,060.70	0.03
		Original Face: 6,000,000.000	Base	102.351140	854,241.84	97.551260	814,181.14	-40,060.70	0.03
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037			
		1,366,318.600	Local	100.353115	1,371,143.27	91.806965	1,254,375.64	-116,767.63	0.04
		Original Face: 5,000,000.000	Base	100.353115	1,371,143.27	91.806965	1,254,375.64	-116,767.63	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025			
		5,000,000.000	Local	102.587368	5,129,368.38	100.288006	5,014,400.30	-114,968.08	0.18
			Base	102.587368	5,129,368.38	100.288006	5,014,400.30	-114,968.08	0.18
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024			
		5,000,000.000	Local	100.574682	5,028,734.08	99.998212	4,999,910.60	-28,823.48	0.17
			Base	100.574682	5,028,734.08	99.998212	4,999,910.60	-28,823.48	0.17
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053			
		8,971,765.620	Local	103.347935	9,272,134.52	102.053781	9,156,026.04	-116,108.48	0.32
		Original Face: 10,193,893.000	Base	103.347935	9,272,134.52	102.053781	9,156,026.04	-116,108.48	0.32
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053			
		16,738,038.110	Local	103.924078	17,394,851.71	102.882926	17,220,583.36	-174,268.35	0.60
		Original Face: 19,717,301.000	Base	103.924078	17,394,851.71	102.882926	17,220,583.36	-174,268.35	0.60

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FUND: ATZ6



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3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053			
		6,542,460.580	Local	98.281281	6,430,014.07	94.737253	6,198,147.43	-231,866.64	0.22
	Original Face:	7,006,501.000	Base	98.281281	6,430,014.07	94.737253	6,198,147.43	-231,866.64	0.22
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034			
		4,240,000.000	Local	112.551502	4,772,183.67	84.593090	3,586,747.02	-1,185,436.65	0.13
			Base	112.551502	4,772,183.67	84.593090	3,586,747.02	-1,185,436.65	0.13
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030			
		4,000,000.000	Local	88.804187	3,552,167.47	82.812704	3,312,508.16	-239,659.31	0.12
			Base	88.804187	3,552,167.47	82.812704	3,312,508.16	-239,659.31	0.12
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030			
		3,500,000.000	Local	90.392490	3,163,737.15	84.246567	2,948,629.85	-215,107.30	0.10
			Base	90.392490	3,163,737.15	84.246567	2,948,629.85	-215,107.30	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030			
		3,771,000.000	Local	88.058051	3,320,669.12	82.842472	3,123,989.62	-196,679.50	0.11
			Base	88.058051	3,320,669.12	82.842472	3,123,989.62	-196,679.50	0.11
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030			
		3,135,000.000	Local	89.601459	2,809,005.74	84.502278	2,649,146.42	-159,859.32	0.09
			Base	89.601459	2,809,005.74	84.502278	2,649,146.42	-159,859.32	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031			
		9,000,000.000	Local	89.730751	8,075,767.62	82.261340	7,403,520.60	-672,247.02	0.26
			Base	89.730751	8,075,767.62	82.261340	7,403,520.60	-672,247.02	0.26
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				5.390000	08 Nov 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.037648	10,003,764.80	3,764.80	0.35
			Base	100.000000	10,000,000.00	100.037648	10,003,764.80	3,764.80	0.35
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032			
		5,729,000.000	Local	89.940979	5,152,718.71	82.759456	4,741,289.23	-411,429.48	0.17
			Base	89.940979	5,152,718.71	82.759456	4,741,289.23	-411,429.48	0.17
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031			
		7,100,000.000	Local	91.947125	6,528,245.91	84.044889	5,967,187.12	-561,058.79	0.21
			Base	91.947125	6,528,245.91	84.044889	5,967,187.12	-561,058.79	0.21

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FUND: ATZ6



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3133EPFM2	FEDERAL FARM CREDIT BANK BONDS 04/30 5.48				5.480000	11 Apr 2030			
		10,000,000.000	Local	99.776655	9,977,665.52	99.999997	9,999,999.70	22,334.18	0.35
			Base	99.776655	9,977,665.52	99.999997	9,999,999.70	22,334.18	0.35
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		20,000,000.000	Local	100.000000	20,000,000.00	100.005242	20,001,048.40	1,048.40	0.70
			Base	100.000000	20,000,000.00	100.005242	20,001,048.40	1,048.40	0.70
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028			
		5,000,000.000	Local	99.564172	4,978,208.58	99.761203	4,988,060.15	9,851.57	0.17
			Base	99.564172	4,978,208.58	99.761203	4,988,060.15	9,851.57	0.17
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053			
		12,209,481.330	Local	102.010100	12,454,904.12	100.617886	12,284,922.01	-169,982.11	0.43
		Original Face: 12,845,689.000	Base	102.010100	12,454,904.12	100.617886	12,284,922.01	-169,982.11	0.43
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	125.085754	6,254,287.70	112.775400	5,638,770.00	-615,517.70	0.20
			Base	125.085754	6,254,287.70	112.775400	5,638,770.00	-615,517.70	0.20
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		5,000,000.000	Local	99.878897	4,993,944.86	93.204612	4,660,230.60	-333,714.26	0.16
			Base	99.878897	4,993,944.86	93.204612	4,660,230.60	-333,714.26	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.637976	25 Mar 2052			
		215,083.890	Local	107.779723	231,816.82	101.933050	219,241.57	-12,575.25	0.01
		Original Face: 4,261,779.000	Base	107.779723	231,816.82	101.933050	219,241.57	-12,575.25	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		376,621.300	Local	102.567752	386,292.00	96.845700	364,741.53	-21,550.47	0.01
		Original Face: 5,000,000.000	Base	102.567752	386,292.00	96.845700	364,741.53	-21,550.47	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		3,035,008.800	Local	98.600775	2,992,542.21	89.022750	2,701,848.30	-290,693.91	0.09
		Original Face: 30,000,000.000	Base	98.600775	2,992,542.21	89.022750	2,701,848.30	-290,693.91	0.09
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		356,911.950	Local	100.808631	359,798.05	95.180580	339,710.86	-20,087.19	0.01
		Original Face: 5,000,000.000	Base	100.808631	359,798.05	95.180580	339,710.86	-20,087.19	0.01

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 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
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
	851,872.680	Local		99.938504	851,348.81	91.643850	780,688.92	-70,659.89	0.03
Original Face:	6,000,000.000	Base		99.938504	851,348.81	91.643850	780,688.92	-70,659.89	0.03
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
	697,324.550	Local		99.432946	693,370.34	93.277310	650,445.58	-42,924.76	0.02
Original Face:	5,000,000.000	Base		99.432946	693,370.34	93.277310	650,445.58	-42,924.76	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
	508,281.840	Local		100.685771	511,767.49	91.208900	463,598.28	-48,169.21	0.02
Original Face:	6,000,000.000	Base		100.685771	511,767.49	91.208900	463,598.28	-48,169.21	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.786130	25 Apr 2038		
	731,350.300	Local		99.890503	730,549.49	98.447460	719,995.79	-10,553.70	0.03
Original Face:	5,000,000.000	Base		99.890503	730,549.49	98.447460	719,995.79	-10,553.70	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
	182,705.900	Local		104.838579	191,546.27	96.773270	176,810.47	-14,735.80	0.01
Original Face:	5,000,000.000	Base		104.838579	191,546.27	96.773270	176,810.47	-14,735.80	0.01
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
	529,504.900	Local		95.246089	504,332.71	98.848980	523,410.19	19,077.48	0.02
Original Face:	3,651,802.000	Base		95.246089	504,332.71	98.848980	523,410.19	19,077.48	0.02
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
	76,585.000	Local		101.032317	77,375.60	99.083160	75,882.84	-1,492.76	0.00
Original Face:	8,500,000.000	Base		101.032317	77,375.60	99.083160	75,882.84	-1,492.76	0.00
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
	34,461.800	Local		102.202758	35,220.91	98.839240	34,061.78	-1,159.13	0.00
Original Face:	5,000,000.000	Base		102.202758	35,220.91	98.839240	34,061.78	-1,159.13	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
	313,041.350	Local		101.618882	318,109.12	97.029300	303,741.83	-14,367.29	0.01
Original Face:	5,000,000.000	Base		101.618882	318,109.12	97.029300	303,741.83	-14,367.29	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
	275,687.950	Local		101.295700	279,260.04	97.502330	268,802.17	-10,457.87	0.01
Original Face:	5,000,000.000	Base		101.295700	279,260.04	97.502330	268,802.17	-10,457.87	0.01

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3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033			
	414,749.640	Local	101.513274	421,025.94	97.138190	402,880.29	-18,145.65	0.01	
Original Face:	6,000,000.000	Base	101.513274	421,025.94	97.138190	402,880.29	-18,145.65	0.01	
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
	1,059,410.460	Local	87.945084	931,699.42	100.000000	1,059,410.46	127,711.04	0.04	
Original Face:	6,000,000.000	Base	87.945084	931,699.42	100.000000	1,059,410.46	127,711.04	0.04	
3136AKQM8	FANNIEMAE ACES FNA 2014 M8 A2				3.056000	25 Jun 2024			
	3,383,856.770	Local	99.458527	3,365,534.10	99.246620	3,358,363.47	-7,170.63	0.12	
Original Face:	12,500,000.000	Base	99.458527	3,365,534.10	99.246620	3,358,363.47	-7,170.63	0.12	
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
	9,816,965.250	Local	101.577450	9,971,822.99	97.244390	9,546,447.97	-425,375.02	0.33	
Original Face:	10,692,273.000	Base	101.577450	9,971,822.99	97.244390	9,546,447.97	-425,375.02	0.33	
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045			
	971,117.820	Local	106.368629	1,032,964.71	91.435200	887,943.52	-145,021.19	0.03	
Original Face:	4,600,000.000	Base	106.368629	1,032,964.71	91.435200	887,943.52	-145,021.19	0.03	
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
	2,336,441.680	Local	101.646237	2,374,905.05	98.509370	2,301,613.98	-73,291.07	0.08	
Original Face:	6,976,000.000	Base	101.646237	2,374,905.05	98.509370	2,301,613.98	-73,291.07	0.08	
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
	1,053,704.460	Local	100.795601	1,062,087.74	94.033150	990,831.50	-71,256.24	0.03	
Original Face:	6,000,000.000	Base	100.795601	1,062,087.74	94.033150	990,831.50	-71,256.24	0.03	
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
	1,082,233.260	Local	101.127208	1,094,432.28	90.347750	977,773.40	-116,658.88	0.03	
Original Face:	6,000,000.000	Base	101.127208	1,094,432.28	90.347750	977,773.40	-116,658.88	0.03	
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
	1,803,722.100	Local	99.195662	1,789,214.07	90.347750	1,629,622.33	-159,591.74	0.06	
Original Face:	10,000,000.000	Base	99.195662	1,789,214.07	90.347750	1,629,622.33	-159,591.74	0.06	
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
	901,861.050	Local	99.882574	900,802.03	90.347750	814,811.17	-85,990.86	0.03	
Original Face:	5,000,000.000	Base	99.882574	900,802.03	90.347750	814,811.17	-85,990.86	0.03	

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3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	3,631,505.150	Local	103.508007	3,758,898.61	88.821040	3,225,540.64	-533,357.97	0.11	
Original Face:	5,000,000.000	Base	103.508007	3,758,898.61	88.821040	3,225,540.64	-533,357.97	0.11	
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	5,083,131.410	Local	103.765289	5,274,525.98	88.826570	4,515,171.28	-759,354.70	0.16	
Original Face:	7,000,000.000	Base	103.765289	5,274,525.98	88.826570	4,515,171.28	-759,354.70	0.16	
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
	2,784,667.350	Local	100.393048	2,795,612.43	71.959750	2,003,839.66	-791,772.77	0.07	
Original Face:	5,000,000.000	Base	100.393048	2,795,612.43	71.959750	2,003,839.66	-791,772.77	0.07	
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
	4,345,916.080	Local	100.584929	4,371,336.62	91.153920	3,961,472.87	-409,863.75	0.14	
Original Face:	5,173,000.000	Base	100.584929	4,371,336.62	91.153920	3,961,472.87	-409,863.75	0.14	
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
	5,299,247.710	Local	102.134906	5,412,381.66	96.672780	5,122,930.08	-289,451.58	0.18	
Original Face:	6,075,000.000	Base	102.134906	5,412,381.66	96.672780	5,122,930.08	-289,451.58	0.18	
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
	4,512,775.700	Local	99.922075	4,509,259.13	93.496530	4,219,288.69	-289,970.44	0.15	
Original Face:	4,330,819.000	Base	99.922075	4,509,259.13	93.496530	4,219,288.69	-289,970.44	0.15	
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
	10,157,866.840	Local	98.668640	10,022,629.06	99.537340	10,110,870.45	88,241.39	0.35	
Original Face:	11,000,000.000	Base	98.668640	10,022,629.06	99.537340	10,110,870.45	88,241.39	0.35	
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
	4,921,696.950	Local	100.404475	4,941,603.98	102.284150	5,034,115.89	92,511.91	0.18	
Original Face:	5,482,000.000	Base	100.404475	4,941,603.98	102.284150	5,034,115.89	92,511.91	0.18	
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
	10,000,000.000	Local	99.156307	9,915,630.69	99.582054	9,958,205.40	42,574.71	0.35	
Original Face:	10,000,000.000	Base	99.156307	9,915,630.69	99.582054	9,958,205.40	42,574.71	0.35	
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
	90,583.630	Local	99.909266	90,501.44	99.191104	89,850.90	-650.54	0.00	
Original Face:	6,625,000.000	Base	99.909266	90,501.44	99.191104	89,850.90	-650.54	0.00	

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034			
		95,022.420	Local	99.956673	94,981.25	101.480757	96,429.47	1,448.22	0.00
Original Face:		6,000,000.000	Base	99.956673	94,981.25	101.480757	96,429.47	1,448.22	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040			
		165,880.470	Local	103.250998	171,273.24	97.916940	162,425.08	-8,848.16	0.01
Original Face:		7,703,000.000	Base	103.250998	171,273.24	97.916940	162,425.08	-8,848.16	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041			
		402,516.600	Local	102.456011	412,402.45	95.509750	384,442.60	-27,959.85	0.01
Original Face:		10,000,000.000	Base	102.456011	412,402.45	95.509750	384,442.60	-27,959.85	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041			
		655,367.180	Local	102.056005	668,841.56	87.662160	574,509.03	-94,332.53	0.02
Original Face:		13,000,000.000	Base	102.056005	668,841.56	87.662160	574,509.03	-94,332.53	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026			
		93,138.720	Local	100.284586	93,403.78	96.713530	90,077.74	-3,326.04	0.00
Original Face:		3,000,000.000	Base	100.284586	93,403.78	96.713530	90,077.74	-3,326.04	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041			
		144,054.250	Local	102.473985	147,618.13	97.872010	140,988.79	-6,629.34	0.00
Original Face:		12,500,000.000	Base	102.473985	147,618.13	97.872010	140,988.79	-6,629.34	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040			
		455,917.700	Local	105.270232	479,945.62	96.047740	437,898.65	-42,046.97	0.02
Original Face:		5,000,000.000	Base	105.270232	479,945.62	96.047740	437,898.65	-42,046.97	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025			
		1,239,121.600	Local	100.947880	1,250,866.98	98.211530	1,216,960.28	-33,906.70	0.04
Original Face:		8,000,000.000	Base	100.947880	1,250,866.98	98.211530	1,216,960.28	-33,906.70	0.04
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042			
		638,251.500	Local	101.795980	649,714.37	88.636430	565,723.34	-83,991.03	0.02
Original Face:		5,000,000.000	Base	101.795980	649,714.37	88.636430	565,723.34	-83,991.03	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042			
		110,267.100	Local	103.073138	113,655.76	97.667320	107,694.92	-5,960.84	0.00
Original Face:		5,000,000.000	Base	103.073138	113,655.76	97.667320	107,694.92	-5,960.84	0.00

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3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		668,913.850	Local	100.528615	672,449.83	93.615410	626,206.44	-46,243.39	0.02
Original Face:	5,000,000.000		Base	100.528615	672,449.83	93.615410	626,206.44	-46,243.39	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		765,395.200	Local	102.436494	784,044.01	94.204810	721,039.09	-63,004.92	0.03
Original Face:	5,000,000.000		Base	102.436494	784,044.01	94.204810	721,039.09	-63,004.92	0.03
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		608,295.850	Local	103.733062	631,003.91	96.002770	583,980.87	-47,023.04	0.02
Original Face:	5,000,000.000		Base	103.733062	631,003.91	96.002770	583,980.87	-47,023.04	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		11,886.790	Local	100.564156	11,953.85	99.398030	11,815.24	-138.61	0.00
Original Face:	1,000,000.000		Base	100.564156	11,953.85	99.398030	11,815.24	-138.61	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		1,647,718.400	Local	102.139937	1,682,978.53	94.017540	1,549,144.31	-133,834.22	0.05
Original Face:	10,000,000.000		Base	102.139937	1,682,978.53	94.017540	1,549,144.31	-133,834.22	0.05
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		230,407.300	Local	101.118254	232,983.84	98.355140	226,617.42	-6,366.42	0.01
Original Face:	5,000,000.000		Base	101.118254	232,983.84	98.355140	226,617.42	-6,366.42	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		1,784,977.000	Local	99.118788	1,769,247.57	89.416690	1,596,067.35	-173,180.22	0.06
Original Face:	1,784,977.000		Base	99.118788	1,769,247.57	89.416690	1,596,067.35	-173,180.22	0.06
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		879,610.870	Local	100.535018	884,316.95	97.632870	858,789.34	-25,527.61	0.03
Original Face:	5,183,921.000		Base	100.535018	884,316.95	97.632870	858,789.34	-25,527.61	0.03
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		262,599.950	Local	100.670971	264,361.92	96.664030	253,839.69	-10,522.23	0.01
Original Face:	5,000,000.000		Base	100.670971	264,361.92	96.664030	253,839.69	-10,522.23	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		1,051,825.860	Local	101.768799	1,070,430.55	98.706730	1,038,222.91	-32,207.64	0.04
Original Face:	3,000,000.000		Base	101.768799	1,070,430.55	98.706730	1,038,222.91	-32,207.64	0.04

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3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
	669,167.480	Local	101.243040	677,485.50	97.287760	651,018.05	-26,467.45	0.02	
Original Face:	2,579,263.000	Base	101.243040	677,485.50	97.287760	651,018.05	-26,467.45	0.02	
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
	137,206.650	Local	102.399723	140,499.23	98.382030	134,986.69	-5,512.54	0.00	
Original Face:	5,000,000.000	Base	102.399723	140,499.23	98.382030	134,986.69	-5,512.54	0.00	
3137BVHB5	FREDDIE MAC FHR 4662 VZ				3.500000	15 Feb 2047			
	6,385,828.970	Local	82.395677	5,261,647.04	87.203630	5,568,674.67	307,027.63	0.19	
Original Face:	5,000,000.000	Base	82.395677	5,261,647.04	87.203630	5,568,674.67	307,027.63	0.19	
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
	10,000,000.000	Local	99.905772	9,990,577.24	93.381640	9,338,164.00	-652,413.24	0.33	
		Base	99.905772	9,990,577.24	93.381640	9,338,164.00	-652,413.24	0.33	
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1				2.952000	25 Feb 2027			
	1,854,972.600	Local	97.190221	1,802,851.97	96.822690	1,796,034.37	-6,817.60	0.06	
Original Face:	3,867,000.000	Base	97.190221	1,802,851.97	96.822690	1,796,034.37	-6,817.60	0.06	
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
	1,771,927.100	Local	100.544448	1,781,574.32	87.296690	1,546,833.71	-234,740.61	0.05	
Original Face:	5,000,000.000	Base	100.544448	1,781,574.32	87.296690	1,546,833.71	-234,740.61	0.05	
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
	3,470,936.940	Local	99.604993	3,457,226.48	95.113030	3,301,313.29	-155,913.19	0.12	
Original Face:	6,000,000.000	Base	99.604993	3,457,226.48	95.113030	3,301,313.29	-155,913.19	0.12	
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
	1,522,842.800	Local	111.115290	1,692,111.20	101.199720	1,541,112.65	-150,998.55	0.05	
Original Face:	10,000,000.000	Base	111.115290	1,692,111.20	101.199720	1,541,112.65	-150,998.55	0.05	
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029			
	1,144,176.170	Local	102.714999	1,175,240.54	99.329840	1,136,508.36	-38,732.18	0.04	
Original Face:	11,739,000.000	Base	102.714999	1,175,240.54	99.329840	1,136,508.36	-38,732.18	0.04	
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040			
	1,759,094.500	Local	101.988225	1,794,069.26	92.953350	1,635,137.27	-158,931.99	0.06	
Original Face:	5,000,000.000	Base	101.988225	1,794,069.26	92.953350	1,635,137.27	-158,931.99	0.06	

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	8,457,953.900	Local	102.647838	8,681,906.80	83.328220	7,047,862.43	-1,634,044.37	0.25
Original Face:	10,000,000.000	Base	102.647838	8,681,906.80	83.328220	7,047,862.43	-1,634,044.37	0.25
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A				5.531360	25 Oct 2026		
	3,658,579.320	Local	99.677363	3,646,775.40	99.105430	3,625,850.77	-20,924.63	0.13
Original Face:	6,000,000.000	Base	99.677363	3,646,775.40	99.105430	3,625,850.77	-20,924.63	0.13
3137H8QV6	FREDDIE MAC FHR 5250 MA				4.000000	25 May 2052		
	8,904,152.100	Local	97.432095	8,675,501.97	95.683730	8,519,824.85	-155,677.12	0.30
Original Face:	10,000,000.000	Base	97.432095	8,675,501.97	95.683730	8,519,824.85	-155,677.12	0.30
3137H94L0	FREDDIE MAC FHR 5268 CA				5.000000	25 Mar 2039		
	6,366,258.270	Local	100.147206	6,375,629.79	98.197930	6,251,533.84	-124,095.95	0.22
Original Face:	10,963,000.000	Base	100.147206	6,375,629.79	98.197930	6,251,533.84	-124,095.95	0.22
3137H9KJ7	FREDDIE MAC FHR 5282 MA				5.500000	25 Jun 2042		
	8,676,876.400	Local	100.142907	8,689,276.24	98.653810	8,560,069.16	-129,207.08	0.30
Original Face:	10,000,000.000	Base	100.142907	8,689,276.24	98.653810	8,560,069.16	-129,207.08	0.30
3137HBX90	FREDDIE MAC FHR 5388 DA				6.000000	25 Jul 2048		
	10,000,000.000	Local	100.249987	10,024,998.72	100.888900	10,088,890.00	63,891.28	0.35
Original Face:	10,000,000.000	Base	100.249987	10,024,998.72	100.888900	10,088,890.00	63,891.28	0.35
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	955,910.400	Local	103.303859	987,492.33	94.159359	900,079.11	-87,413.22	0.03
Original Face:	10,000,000.000	Base	103.303859	987,492.33	94.159359	900,079.11	-87,413.22	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	250,997.600	Local	100.888706	253,228.23	97.280725	244,172.29	-9,055.94	0.01
Original Face:	7,000,000.000	Base	100.888706	253,228.23	97.280725	244,172.29	-9,055.94	0.01
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				5.782000	01 Nov 2035		
	258,954.150	Local	102.437906	265,267.21	100.696307	260,757.27	-4,509.94	0.01
Original Face:	5,000,000.000	Base	102.437906	265,267.21	100.696307	260,757.27	-4,509.94	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,404,971.800	Local	104.616552	1,469,833.05	97.431950	1,368,891.42	-100,941.63	0.05
Original Face:	20,000,000.000	Base	104.616552	1,469,833.05	97.431950	1,368,891.42	-100,941.63	0.05

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					5.658000	01 May 2036		
	297,279.050	Local		102.573249	304,928.78	102.274950	304,042.00	-886.78	0.01
Original Face:	5,000,000.000	Base		102.573249	304,928.78	102.274950	304,042.00	-886.78	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.777000	01 Oct 2037		
	104,403.240	Local		104.979022	109,601.50	100.028823	104,433.33	-5,168.17	0.00
Original Face:	4,000,000.000	Base		104.979022	109,601.50	100.028823	104,433.33	-5,168.17	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
	604,266.240	Local		102.887436	621,714.04	96.673202	584,163.52	-37,550.52	0.02
Original Face:	8,000,000.000	Base		102.887436	621,714.04	96.673202	584,163.52	-37,550.52	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.035000	01 Aug 2037		
	56,953.250	Local		105.164517	59,894.61	98.907577	56,331.08	-3,563.53	0.00
Original Face:	5,000,000.000	Base		105.164517	59,894.61	98.907577	56,331.08	-3,563.53	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
	360,315.000	Local		101.130924	364,389.89	96.548736	347,879.58	-16,510.31	0.01
Original Face:	6,000,000.000	Base		101.130924	364,389.89	96.548736	347,879.58	-16,510.31	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
	249,655.000	Local		101.261132	252,803.48	98.180751	245,113.15	-7,690.33	0.01
Original Face:	10,000,000.000	Base		101.261132	252,803.48	98.180751	245,113.15	-7,690.33	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
	810,114.480	Local		103.227066	836,257.41	94.889636	768,714.68	-67,542.73	0.03
Original Face:	6,000,000.000	Base		103.227066	836,257.41	94.889636	768,714.68	-67,542.73	0.03
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
	1,509,429.470	Local		104.201136	1,572,842.65	91.082489	1,374,825.93	-198,016.72	0.05
Original Face:	6,750,000.000	Base		104.201136	1,572,842.65	91.082489	1,374,825.93	-198,016.72	0.05
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
	883,650.740	Local		102.329918	904,239.08	94.224717	832,617.41	-71,621.67	0.03
Original Face:	7,000,000.000	Base		102.329918	904,239.08	94.224717	832,617.41	-71,621.67	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
	5,617,000.000	Local		99.900367	5,611,403.59	95.049398	5,338,924.69	-272,478.90	0.19
Original Face:	5,617,000.000	Base		99.900367	5,611,403.59	95.049398	5,338,924.69	-272,478.90	0.19

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
	997,969.510	Local	100.849080	1,006,443.07	92.536802	923,489.07	-82,954.00	0.03	
Original Face:	5,948,304.000	Base	100.849080	1,006,443.07	92.536802	923,489.07	-82,954.00	0.03	
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
	1,385,024.060	Local	101.668273	1,408,130.04	92.189207	1,276,842.70	-131,287.34	0.04	
Original Face:	7,922,201.000	Base	101.668273	1,408,130.04	92.189207	1,276,842.70	-131,287.34	0.04	
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
	885,005.520	Local	101.581266	898,999.81	95.399128	844,287.55	-54,712.26	0.03	
Original Face:	6,000,000.000	Base	101.581266	898,999.81	95.399128	844,287.55	-54,712.26	0.03	
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
	2,104,903.030	Local	103.191918	2,172,089.80	96.555091	2,032,391.04	-139,698.76	0.07	
Original Face:	11,523,254.000	Base	103.191918	2,172,089.80	96.555091	2,032,391.04	-139,698.76	0.07	
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSFC T 60 1A2					7.000000	25 Mar 2044		
	2,434,685.780	Local	114.428558	2,785,975.84	102.614740	2,498,346.48	-287,629.36	0.09	
Original Face:	41,000,000.000	Base	114.428558	2,785,975.84	102.614740	2,498,346.48	-287,629.36	0.09	
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
	74,970.400	Local	101.094525	75,790.97	102.741880	77,026.00	1,235.03	0.00	
Original Face:	5,000,000.000	Base	101.094525	75,790.97	102.741880	77,026.00	1,235.03	0.00	
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.270999	25 Oct 2032		
	279,777.780	Local	106.057650	296,725.74	99.266580	277,725.83	-18,999.91	0.01	
Original Face:	5,855,000.000	Base	106.057650	296,725.74	99.266580	277,725.83	-18,999.91	0.01	
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.008198	25 Sep 2039		
	186,978.800	Local	103.917642	194,303.96	100.434340	187,790.92	-6,513.04	0.01	
Original Face:	5,000,000.000	Base	103.917642	194,303.96	100.434340	187,790.92	-6,513.04	0.01	
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.586476	25 Aug 2039		
	562,135.200	Local	102.100103	573,940.62	99.425370	558,905.00	-15,035.62	0.02	
Original Face:	10,000,000.000	Base	102.100103	573,940.62	99.425370	558,905.00	-15,035.62	0.02	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,622,496.920	Local	101.580385	1,648,138.61	97.554430	1,582,817.62	-65,320.99	0.06	
Original Face:	8,609,641.000	Base	101.580385	1,648,138.61	97.554430	1,582,817.62	-65,320.99	0.06	

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31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
	531,045.550	Local		99.850450	530,251.37	97.750540	519,099.89	-11,151.48	0.02
Original Face:	5,000,000.000	Base		99.850450	530,251.37	97.750540	519,099.89	-11,151.48	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.995972	25 Oct 2040		
	401,722.850	Local		106.596722	428,223.39	101.337090	407,094.25	-21,129.14	0.01
Original Face:	5,000,000.000	Base		106.596722	428,223.39	101.337090	407,094.25	-21,129.14	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
	537,148.030	Local		99.748697	535,798.16	99.190636	532,800.55	-2,997.61	0.02
Original Face:	11,959,998.000	Base		99.748697	535,798.16	99.190636	532,800.55	-2,997.61	0.02
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
	55,643.200	Local		99.546360	55,390.78	98.748048	54,946.57	-444.21	0.00
Original Face:	5,000,000.000	Base		99.546360	55,390.78	98.748048	54,946.57	-444.21	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	93,541.960	Local		100.419534	93,934.40	101.480517	94,926.86	992.46	0.00
Original Face:	6,500,000.000	Base		100.419534	93,934.40	101.480517	94,926.86	992.46	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	162,314.960	Local		100.100108	162,477.45	101.479215	164,715.95	2,238.50	0.01
Original Face:	8,000,000.000	Base		100.100108	162,477.45	101.479215	164,715.95	2,238.50	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	30,639.640	Local		100.334044	30,741.99	101.716753	31,165.65	423.66	0.00
Original Face:	5,457,127.000	Base		100.334044	30,741.99	101.716753	31,165.65	423.66	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	216,720.800	Local		100.378192	217,540.42	101.482163	219,932.96	2,392.54	0.01
Original Face:	5,000,000.000	Base		100.378192	217,540.42	101.482163	219,932.96	2,392.54	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	319,848.100	Local		100.695980	322,074.18	101.482582	324,590.11	2,515.93	0.01
Original Face:	10,547,657.000	Base		100.695980	322,074.18	101.482582	324,590.11	2,515.93	0.01
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
	237,551.650	Local		100.387385	238,471.89	101.480738	241,069.17	2,597.28	0.01
Original Face:	17,500,000.000	Base		100.387385	238,471.89	101.480738	241,069.17	2,597.28	0.01

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	55,707.320	Local	102.511968	57,106.67	100.964370	56,244.54	-862.13	0.00	
Original Face:	9,397,749.000	Base	102.511968	57,106.67	100.964370	56,244.54	-862.13	0.00	
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
	4,300,450.970	Local	99.905599	4,296,391.31	99.267310	4,268,942.00	-27,449.31	0.15	
Original Face:	4,303,991.000	Base	99.905599	4,296,391.31	99.267310	4,268,942.00	-27,449.31	0.15	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	3,392,576.350	Local	104.612463	3,549,057.67	94.154403	3,194,260.01	-354,797.66	0.11	
Original Face:	15,243,777.000	Base	104.612463	3,549,057.67	94.154403	3,194,260.01	-354,797.66	0.11	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	520,964.530	Local	100.477906	523,454.25	91.621203	477,313.97	-46,140.28	0.02	
Original Face:	4,744,826.000	Base	100.477906	523,454.25	91.621203	477,313.97	-46,140.28	0.02	
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	593,069.520	Local	100.498982	596,028.83	91.410670	542,128.82	-53,900.01	0.02	
Original Face:	4,166,154.000	Base	100.498982	596,028.83	91.410670	542,128.82	-53,900.01	0.02	
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
	2,055,245.100	Local	102.184110	2,100,133.91	90.422627	1,858,406.61	-241,727.30	0.06	
Original Face:	10,000,000.000	Base	102.184110	2,100,133.91	90.422627	1,858,406.61	-241,727.30	0.06	
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	3,214,481.380	Local	107.037751	3,440,708.59	95.574478	3,072,223.80	-368,484.79	0.11	
Original Face:	9,938,165.000	Base	107.037751	3,440,708.59	95.574478	3,072,223.80	-368,484.79	0.11	
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
	1,951,768.570	Local	107.032128	2,089,019.43	95.576104	1,865,424.36	-223,595.07	0.07	
Original Face:	6,864,195.000	Base	107.032128	2,089,019.43	95.576104	1,865,424.36	-223,595.07	0.07	
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
	901,883.730	Local	104.645808	943,783.52	96.171415	867,354.34	-76,429.18	0.03	
Original Face:	11,668,342.000	Base	104.645808	943,783.52	96.171415	867,354.34	-76,429.18	0.03	
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
	1,766,403.500	Local	99.885729	1,764,385.01	94.760012	1,673,844.17	-90,540.84	0.06	
Original Face:	10,000,000.000	Base	99.885729	1,764,385.01	94.760012	1,673,844.17	-90,540.84	0.06	

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		10,520,445.650	Local	105.754331	11,125,826.88	84.250496	8,863,527.64	-2,262,299.24	0.31
Original Face:		12,784,918.000	Base	105.754331	11,125,826.88	84.250496	8,863,527.64	-2,262,299.24	0.31
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052			
		4,366,344.010	Local	98.494487	4,300,608.14	95.727217	4,179,779.61	-120,828.53	0.15
Original Face:		4,455,713.000	Base	98.494487	4,300,608.14	95.727217	4,179,779.61	-120,828.53	0.15
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053			
		11,467,199.780	Local	103.249799	11,839,860.72	102.313689	11,732,515.12	-107,345.60	0.41
Original Face:		11,591,129.000	Base	103.249799	11,839,860.72	102.313689	11,732,515.12	-107,345.60	0.41
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053			
		4,887,634.670	Local	96.429151	4,713,104.64	92.603553	4,526,123.36	-186,981.28	0.16
Original Face:		4,949,005.000	Base	96.429151	4,713,104.64	92.603553	4,526,123.36	-186,981.28	0.16
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031			
		997,809.360	Local	100.469821	1,002,497.28	94.362926	941,562.11	-60,935.17	0.03
Original Face:		6,000,000.000	Base	100.469821	1,002,497.28	94.362926	941,562.11	-60,935.17	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039			
		355,501.970	Local	104.059072	369,932.05	101.485620	360,783.38	-9,148.67	0.01
Original Face:		9,100,000.000	Base	104.059072	369,932.05	101.485620	360,783.38	-9,148.67	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026			
		84,750.990	Local	100.384680	85,077.01	98.338104	83,342.52	-1,734.49	0.00
Original Face:		7,060,000.000	Base	100.384680	85,077.01	98.338104	83,342.52	-1,734.49	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026			
		116,146.080	Local	100.983331	117,288.18	98.357703	114,238.62	-3,049.56	0.00
Original Face:		6,000,000.000	Base	100.983331	117,288.18	98.357703	114,238.62	-3,049.56	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042			
		683,448.200	Local	103.420268	706,823.96	94.137277	643,379.53	-63,444.43	0.02
Original Face:		5,000,000.000	Base	103.420268	706,823.96	94.137277	643,379.53	-63,444.43	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043			
		1,664,330.150	Local	102.923056	1,712,979.46	88.822901	1,478,306.32	-234,673.14	0.05
Original Face:		7,000,000.000	Base	102.923056	1,712,979.46	88.822901	1,478,306.32	-234,673.14	0.05

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	18,784.850	Local		100.177590	18,818.21	98.872557	18,573.06	-245.15	0.00
Original Face:	7,000,000.000	Base		100.177590	18,818.21	98.872557	18,573.06	-245.15	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	399,702.810	Local		103.713507	414,545.80	96.922091	387,400.32	-27,145.48	0.01
Original Face:	6,100,000.000	Base		103.713507	414,545.80	96.922091	387,400.32	-27,145.48	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	929,622.600	Local		100.976223	938,697.79	96.162336	893,946.81	-44,750.98	0.03
Original Face:	9,500,000.000	Base		100.976223	938,697.79	96.162336	893,946.81	-44,750.98	0.03
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	639,003.650	Local		102.021463	651,920.87	94.856877	606,138.91	-45,781.96	0.02
Original Face:	5,000,000.000	Base		102.021463	651,920.87	94.856877	606,138.91	-45,781.96	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,045,834.350	Local		102.859201	1,075,736.86	96.662302	1,010,927.56	-64,809.30	0.04
Original Face:	7,899,440.000	Base		102.859201	1,075,736.86	96.662302	1,010,927.56	-64,809.30	0.04
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	1,170,245.360	Local		104.357214	1,221,235.46	98.394050	1,151,451.80	-69,783.66	0.04
Original Face:	8,000,000.000	Base		104.357214	1,221,235.46	98.394050	1,151,451.80	-69,783.66	0.04
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	1,203,053.280	Local		101.519982	1,221,339.47	94.825178	1,140,797.41	-80,542.06	0.04
Original Face:	6,000,000.000	Base		101.519982	1,221,339.47	94.825178	1,140,797.41	-80,542.06	0.04
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	870,757.150	Local		101.630292	884,953.03	94.375130	821,778.19	-63,174.84	0.03
Original Face:	5,000,000.000	Base		101.630292	884,953.03	94.375130	821,778.19	-63,174.84	0.03
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	587,012.950	Local		102.311877	600,583.97	97.436013	571,962.01	-28,621.96	0.02
Original Face:	5,000,000.000	Base		102.311877	600,583.97	97.436013	571,962.01	-28,621.96	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					5.913000	01 Feb 2037		
	184,520.200	Local		102.333994	188,826.89	102.354116	188,864.02	37.13	0.01
Original Face:	5,000,000.000	Base		102.333994	188,826.89	102.354116	188,864.02	37.13	0.01

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		176,378.470	Local 104.030203	183,486.88	99.550646	175,585.91	-7,900.97	0.01
Original Face:		3,262,241.000	Base 104.030203	183,486.88	99.550646	175,585.91	-7,900.97	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				5.557000	01 Jan 2037		
		286,178.480	Local 102.324088	292,829.52	102.204297	292,486.70	-342.82	0.01
Original Face:		6,271,091.000	Base 102.324088	292,829.52	102.204297	292,486.70	-342.82	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		114,047.040	Local 100.836260	115,000.77	98.235716	112,034.93	-2,965.84	0.00
Original Face:		12,000,000.000	Base 100.836260	115,000.77	98.235716	112,034.93	-2,965.84	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
		10,000,000.000	Local 99.173038	9,917,303.77	94.142260	9,414,226.00	-503,077.77	0.33
			Base 99.173038	9,917,303.77	94.142260	9,414,226.00	-503,077.77	0.33
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
		4,000,000.000	Local 103.003477	4,120,139.07	97.746560	3,909,862.40	-210,276.67	0.14
			Base 103.003477	4,120,139.07	97.746560	3,909,862.40	-210,276.67	0.14
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
		5,000,000.000	Local 99.747944	4,987,397.20	106.345308	5,317,265.40	329,868.20	0.19
			Base 99.747944	4,987,397.20	106.345308	5,317,265.40	329,868.20	0.19
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
		5,000,000.000	Local 99.508930	4,975,446.49	98.728802	4,936,440.10	-39,006.39	0.17
			Base 99.508930	4,975,446.49	98.728802	4,936,440.10	-39,006.39	0.17
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
		4,000,000.000	Local 97.626035	3,905,041.41	93.741730	3,749,669.20	-155,372.21	0.13
Original Face:		4,000,000.000	Base 97.626035	3,905,041.41	93.741730	3,749,669.20	-155,372.21	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		13,750,000.000	Local 99.924977	13,739,684.33	93.408170	12,843,623.38	-896,060.95	0.45
Original Face:		13,750,000.000	Base 99.924977	13,739,684.33	93.408170	12,843,623.38	-896,060.95	0.45
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 102.429172	6,237,936.55	98.058570	5,971,766.91	-266,169.64	0.21
Original Face:		6,090,000.000	Base 102.429172	6,237,936.55	98.058570	5,971,766.91	-266,169.64	0.21

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STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 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
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6						6.000000	20 Aug 2046		
	974,928.410	Local		109.225665	1,064,872.04	103.659987	1,010,610.66	-54,261.38	0.04	
Original Face:	8,707,929.000	Base		109.225665	1,064,872.04	103.659987	1,010,610.66	-54,261.38	0.04	
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4						4.000000	20 Sep 2047		
	4,338,617.480	Local		104.949539	4,553,359.05	93.550298	4,058,789.58	-494,569.47	0.14	
Original Face:	11,805,572.000	Base		104.949539	4,553,359.05	93.550298	4,058,789.58	-494,569.47	0.14	
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
	750,435.800	Local		100.000000	750,435.80	89.212419	669,481.93	-80,953.87	0.02	
Original Face:	10,000,000.000	Base		100.000000	750,435.80	89.212419	669,481.93	-80,953.87	0.02	
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4						4.000000	20 Jul 2050		
	6,630,539.470	Local		110.915054	7,354,266.42	93.364294	6,190,556.36	-1,163,710.06	0.22	
Original Face:	9,821,806.000	Base		110.915054	7,354,266.42	93.364294	6,190,556.36	-1,163,710.06	0.22	
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3						3.000000	20 Jun 2051		
	11,791,016.930	Local		106.219613	12,524,372.57	87.733507	10,344,672.66	-2,179,699.91	0.36	
Original Face:	12,889,444.000	Base		106.219613	12,524,372.57	87.733507	10,344,672.66	-2,179,699.91	0.36	
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5						3.500000	20 Jul 2051		
	8,863,465.900	Local		108.537126	9,620,151.18	90.467660	8,018,570.19	-1,601,580.99	0.28	
Original Face:	10,000,000.000	Base		108.537126	9,620,151.18	90.467660	8,018,570.19	-1,601,580.99	0.28	
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3						3.000000	20 May 2051		
	8,615,522.740	Local		105.897280	9,123,604.27	89.699366	7,728,069.28	-1,395,534.99	0.27	
Original Face:	10,204,176.000	Base		105.897280	9,123,604.27	89.699366	7,728,069.28	-1,395,534.99	0.27	
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5						3.500000	20 Jun 2051		
	10,593,322.360	Local		108.336175	11,476,400.26	91.022946	9,642,354.09	-1,834,046.17	0.34	
Original Face:	12,373,645.000	Base		108.336175	11,476,400.26	91.022946	9,642,354.09	-1,834,046.17	0.34	
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5						5.500000	20 Jun 2040		
	817,580.820	Local		107.401227	878,091.83	101.444255	829,388.77	-48,703.06	0.03	
Original Face:	6,000,000.000	Base		107.401227	878,091.83	101.444255	829,388.77	-48,703.06	0.03	
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6						6.000000	20 Aug 2053		
	10,364,920.440	Local		100.367137	10,402,973.91	100.746424	10,442,286.69	39,312.78	0.37	
Original Face:	10,422,298.000	Base		100.367137	10,402,973.91	100.746424	10,442,286.69	39,312.78	0.37	

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
		4,506,176.100	Local 97.894848	4,411,314.23	96.782532	4,361,191.33	-50,122.90	0.15
Original Face:		5,000,000.000	Base 97.894848	4,411,314.23	96.782532	4,361,191.33	-50,122.90	0.15
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		1,706,365.730	Local 104.884555	1,789,714.11	93.428062	1,594,224.43	-195,489.68	0.06
Original Face:		5,682,660.000	Base 104.884555	1,789,714.11	93.428062	1,594,224.43	-195,489.68	0.06
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		525,616.070	Local 105.110649	552,478.46	95.729869	503,171.58	-49,306.88	0.02
Original Face:		5,271,946.000	Base 105.110649	552,478.46	95.729869	503,171.58	-49,306.88	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		3,396,801.710	Local 104.924860	3,564,089.45	93.427670	3,173,552.69	-390,536.76	0.11
Original Face:		8,934,236.000	Base 104.924860	3,564,089.45	93.427670	3,173,552.69	-390,536.76	0.11
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		81,447.660	Local 100.647790	81,975.27	101.940064	83,027.80	1,052.53	0.00
Original Face:		7,000,000.000	Base 100.647790	81,975.27	101.940064	83,027.80	1,052.53	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		363,228.090	Local 101.575054	368,949.13	98.443198	357,573.35	-11,375.78	0.01
Original Face:		22,821,698.000	Base 101.575054	368,949.13	98.443198	357,573.35	-11,375.78	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		86,469.600	Local 102.208198	88,379.02	89.719133	77,579.78	-10,799.24	0.00
Original Face:		5,000,000.000	Base 102.208198	88,379.02	89.719133	77,579.78	-10,799.24	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		971,923.300	Local 100.580473	977,565.05	95.869672	931,779.68	-45,785.37	0.03
Original Face:		13,640,889.000	Base 100.580473	977,565.05	95.869672	931,779.68	-45,785.37	0.03
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		567,135.150	Local 106.691761	605,086.48	98.149000	556,637.48	-48,449.00	0.02
Original Face:		5,000,000.000	Base 106.691761	605,086.48	98.149000	556,637.48	-48,449.00	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		1,364,882.200	Local 105.377516	1,438,278.96	94.645576	1,291,800.62	-146,478.34	0.05
Original Face:		10,000,000.000	Base 105.377516	1,438,278.96	94.645576	1,291,800.62	-146,478.34	0.05

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.374000	20 Mar 2070			
		4,598,750.980	Local 106.035288	4,876,298.86	102.659150	4,721,038.67	-155,260.19		0.17
Original Face:		6,631,731.000	Base 106.035288	4,876,298.86	102.659150	4,721,038.67	-155,260.19		0.17
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				6.064000	20 Apr 2070			
		5,205,763.210	Local 111.354185	5,796,835.21	104.797790	5,455,524.80	-341,310.41		0.19
Original Face:		10,005,856.000	Base 111.354185	5,796,835.21	104.797790	5,455,524.80	-341,310.41		0.19
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050			
		3,730,178.520	Local 106.260115	3,963,692.00	89.229304	3,328,412.33	-635,279.67		0.12
Original Face:		7,538,423.000	Base 106.260115	3,963,692.00	89.229304	3,328,412.33	-635,279.67		0.12
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				6.476000	20 May 2070			
		4,965,280.800	Local 110.019353	5,462,769.80	103.410200	5,134,606.81	-328,162.99		0.18
Original Face:		10,000,000.000	Base 110.019353	5,462,769.80	103.410200	5,134,606.81	-328,162.99		0.18
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				7.596000	20 Oct 2070			
		4,903,938.200	Local 108.177015	5,304,933.94	102.348268	5,019,095.81	-285,838.13		0.18
Original Face:		10,000,000.000	Base 108.177015	5,304,933.94	102.348268	5,019,095.81	-285,838.13		0.18
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.559000	20 Jan 2071			
		2,975,604.720	Local 111.943525	3,330,996.80	97.855320	2,911,787.52	-419,209.28		0.10
Original Face:		6,168,892.000	Base 111.943525	3,330,996.80	97.855320	2,911,787.52	-419,209.28		0.10
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.547000	20 Aug 2071			
		5,264,410.700	Local 109.240854	5,750,887.22	98.307769	5,175,324.71	-575,562.51		0.18
Original Face:		10,000,000.000	Base 109.240854	5,750,887.22	98.307769	5,175,324.71	-575,562.51		0.18
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				6.545000	20 Feb 2072			
		9,969,409.900	Local 107.560866	10,723,183.65	104.509852	10,419,015.53	-304,168.12		0.36
Original Face:		10,000,000.000	Base 107.560866	10,723,183.65	104.509852	10,419,015.53	-304,168.12		0.36
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.574000	20 Oct 2067			
		10,481,168.330	Local 102.217156	10,713,552.16	98.227220	10,295,360.27	-418,191.89		0.36
Original Face:		18,000,000.000	Base 102.217156	10,713,552.16	98.227220	10,295,360.27	-418,191.89		0.36
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE				4.493000	20 Nov 2073			
		5,673,993.280	Local 96.490363	5,474,856.71	98.147801	5,568,899.63	94,042.92		0.19
Original Face:		5,709,398.000	Base 96.490363	5,474,856.71	98.147801	5,568,899.63	94,042.92		0.19

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STATE OF ARIZONA

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As of: February 29, 2024

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36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		72,426.390	Local 100.618449	72,874.31	101.940992	73,832.18	957.87	0.00
Original Face:		7,322,535.000	Base 100.618449	72,874.31	101.940992	73,832.18	957.87	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		376,072.220	Local 104.138410	391,635.63	100.349916	377,388.16	-14,247.47	0.01
Original Face:		8,800,000.000	Base 104.138410	391,635.63	100.349916	377,388.16	-14,247.47	0.01
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028		
		5,000,000.000	Local 99.892721	4,994,636.04	98.507089	4,925,354.45	-69,281.59	0.17
			Base 99.892721	4,994,636.04	98.507089	4,925,354.45	-69,281.59	0.17
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.171902	10 Sep 2027		
		10,000,000.000	Local 99.717647	9,971,764.67	99.886000	9,988,600.00	16,835.33	0.35
			Base 99.717647	9,971,764.67	99.886000	9,988,600.00	16,835.33	0.35
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	90.661631	9,066,163.10	-933,836.90	0.32
			Base 100.000000	10,000,000.00	90.661631	9,066,163.10	-933,836.90	0.32
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	89.643377	8,964,337.70	-1,035,662.30	0.31
			Base 100.000000	10,000,000.00	89.643377	8,964,337.70	-1,035,662.30	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	95.943907	9,594,390.70	-405,609.30	0.34
			Base 100.000000	10,000,000.00	95.943907	9,594,390.70	-405,609.30	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	99.430597	24,857,649.25	-142,350.75	0.87
			Base 100.000000	25,000,000.00	99.430597	24,857,649.25	-142,350.75	0.87
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		352,168.680	Local 105.313335	370,880.58	93.668680	329,871.75	-41,008.83	0.01
Original Face:		2,500,000.000	Base 105.313335	370,880.58	93.668680	329,871.75	-41,008.83	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		2,222,868.240	Local 105.144766	2,337,229.61	92.167240	2,048,756.31	-288,473.30	0.07
Original Face:		8,000,000.000	Base 105.144766	2,337,229.61	92.167240	2,048,756.31	-288,473.30	0.07

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STATE OF ARIZONA

FUND: ATZ6



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38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				4.127910	20 Apr 2067		
		5,036,550.600	Local 103.270252	5,201,258.51	100.191430	5,046,192.07	-155,066.44	0.18
Original Face:		10,000,000.000	Base 103.270252	5,201,258.51	100.191430	5,046,192.07	-155,066.44	0.18
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		180,747.160	Local 102.834003	185,869.54	93.460450	168,927.11	-16,942.43	0.01
Original Face:		10,000,000.000	Base 102.834003	185,869.54	93.460450	168,927.11	-16,942.43	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				6.508820	20 Dec 2066		
		5,092,959.400	Local 100.943398	5,141,006.28	99.696250	5,077,489.54	-63,516.74	0.18
Original Face:		10,000,000.000	Base 100.943398	5,141,006.28	99.696250	5,077,489.54	-63,516.74	0.18
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.673210	20 Aug 2034		
		363,338.550	Local 105.195562	382,216.03	101.459360	368,640.97	-13,575.06	0.01
Original Face:		5,000,000.000	Base 105.195562	382,216.03	101.459360	368,640.97	-13,575.06	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.894960	20 Apr 2037		
		710,725.100	Local 106.362172	755,942.65	102.090730	725,584.44	-30,358.21	0.03
Original Face:		10,000,000.000	Base 106.362172	755,942.65	102.090730	725,584.44	-30,358.21	0.03
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		89,852.900	Local 100.976184	90,730.03	97.539220	87,641.82	-3,088.21	0.00
Original Face:		6,500,000.000	Base 100.976184	90,730.03	97.539220	87,641.82	-3,088.21	0.00
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		37,747.320	Local 100.232467	37,835.07	99.482100	37,551.83	-283.24	0.00
Original Face:		12,000,000.000	Base 100.232467	37,835.07	99.482100	37,551.83	-283.24	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
		4,345,605.860	Local 96.746565	4,204,224.39	92.495070	4,019,471.18	-184,753.21	0.14
Original Face:		5,429,000.000	Base 96.746565	4,204,224.39	92.495070	4,019,471.18	-184,753.21	0.14
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		1,308,190.920	Local 101.448454	1,327,139.46	94.652180	1,238,231.22	-88,908.24	0.04
Original Face:		3,000,000.000	Base 101.448454	1,327,139.46	94.652180	1,238,231.22	-88,908.24	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
		1,333,021.490	Local 95.631118	1,274,783.35	87.085000	1,160,861.76	-113,921.59	0.04
Original Face:		2,000,000.000	Base 95.631118	1,274,783.35	87.085000	1,160,861.76	-113,921.59	0.04

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.058310	20 Nov 2042		
		1,182,567.350	Local 111.409844	1,317,496.44	98.108140	1,160,194.83	-157,301.61	0.04
Original Face:		5,010,613.000	Base 111.409844	1,317,496.44	98.108140	1,160,194.83	-157,301.61	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		3,259,257.460	Local 101.250737	3,300,022.19	93.877493	3,059,709.19	-240,313.00	0.11
Original Face:		6,068,715.000	Base 101.250737	3,300,022.19	93.877493	3,059,709.19	-240,313.00	0.11
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		5,530,569.350	Local 101.763987	5,628,127.90	97.022072	5,365,872.98	-262,254.92	0.19
Original Face:		23,575,000.000	Base 101.763987	5,628,127.90	97.022072	5,365,872.98	-262,254.92	0.19
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
		3,984,618.700	Local 102.239166	4,073,840.91	97.273390	3,875,973.69	-197,867.22	0.14
Original Face:		19,739,472.000	Base 102.239166	4,073,840.91	97.273390	3,875,973.69	-197,867.22	0.14
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				6.462920	20 Aug 2069		
		5,117,394.300	Local 102.549969	5,247,886.28	99.159820	5,074,398.98	-173,487.30	0.18
Original Face:		10,000,000.000	Base 102.549969	5,247,886.28	99.159820	5,074,398.98	-173,487.30	0.18
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
		2,179,381.900	Local 101.870492	2,220,147.07	97.060630	2,115,321.80	-104,825.27	0.07
Original Face:		10,000,000.000	Base 101.870492	2,220,147.07	97.060630	2,115,321.80	-104,825.27	0.07
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
		3,929,018.720	Local 100.248467	3,938,781.03	96.323480	3,784,567.56	-154,213.47	0.13
Original Face:		11,000,000.000	Base 100.248467	3,938,781.03	96.323480	3,784,567.56	-154,213.47	0.13
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.414420	20 Jul 2070		
		13,743,623.830	Local 116.478181	16,008,323.09	88.397065	12,148,960.09	-3,859,363.00	0.42
Original Face:		13,083,197.000	Base 116.478181	16,008,323.09	88.397065	12,148,960.09	-3,859,363.00	0.42
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.462920	20 Aug 2070		
		3,037,316.250	Local 103.557154	3,145,358.28	100.722820	3,059,270.58	-86,087.70	0.11
Original Face:		5,000,000.000	Base 103.557154	3,145,358.28	100.722820	3,059,270.58	-86,087.70	0.11
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.612920	20 Aug 2070		
		3,038,089.500	Local 104.544496	3,176,155.35	101.279600	3,076,964.89	-99,190.46	0.11
Original Face:		5,000,000.000	Base 104.544496	3,176,155.35	101.279600	3,076,964.89	-99,190.46	0.11

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38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				6.512920	20 Sep 2070			
	6,582,278.400	Local	104.338432	6,867,846.10	99.572490	6,554,138.50	-313,707.60		0.23
Original Face:	10,000,000.000	Base	104.338432	6,867,846.10	99.572490	6,554,138.50	-313,707.60		0.23
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.625430	20 Jun 2048			
	2,383,454.100	Local	105.653486	2,518,202.35	99.555860	2,372,868.23	-145,334.12		0.08
Original Face:	10,000,000.000	Base	105.653486	2,518,202.35	99.555860	2,372,868.23	-145,334.12		0.08
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.488270	20 Feb 2049			
	2,226,786.100	Local	104.071949	2,317,459.69	94.601340	2,106,569.49	-210,890.20		0.07
Original Face:	10,000,000.000	Base	104.071949	2,317,459.69	94.601340	2,106,569.49	-210,890.20		0.07
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049			
	758,422.300	Local	101.629786	770,782.96	87.858100	666,335.42	-104,447.54		0.02
Original Face:	10,000,000.000	Base	101.629786	770,782.96	87.858100	666,335.42	-104,447.54		0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.660710	20 Jun 2034			
	518,482.420	Local	103.503162	536,645.70	101.275450	525,095.40	-11,550.30		0.02
Original Face:	6,317,173.000	Base	103.503162	536,645.70	101.275450	525,095.40	-11,550.30		0.02
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.714010	20 Dec 2041			
	1,341,733.800	Local	104.121166	1,397,028.88	98.374180	1,319,919.62	-77,109.26		0.05
Original Face:	11,457,930.000	Base	104.121166	1,397,028.88	98.374180	1,319,919.62	-77,109.26		0.05
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.491740	20 Jan 2050			
	3,453,737.850	Local	112.015936	3,868,736.79	99.745900	3,444,961.90	-423,774.89		0.12
Original Face:	8,141,884.000	Base	112.015936	3,868,736.79	99.745900	3,444,961.90	-423,774.89		0.12
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051			
	5,035,836.700	Local	100.300608	5,050,974.83	77.893560	3,922,592.48	-1,128,382.35		0.14
Original Face:	10,000,000.000	Base	100.300608	5,050,974.83	77.893560	3,922,592.48	-1,128,382.35		0.14
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051			
	5,593,949.200	Local	102.440080	5,730,446.06	80.916260	4,526,414.48	-1,204,031.58		0.16
Original Face:	10,000,000.000	Base	102.440080	5,730,446.06	80.916260	4,526,414.48	-1,204,031.58		0.16
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT				7.000000	20 Dec 2062			
	7,528,598.100	Local	104.720197	7,883,962.78	103.685840	7,806,090.18	-77,872.60		0.27
Original Face:	10,000,000.000	Base	104.720197	7,883,962.78	103.685840	7,806,090.18	-77,872.60		0.27

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38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ				5.000000	20 Jun 2048			
	9,410,752.700	Local	99.094030	9,325,494.07	99.020930	9,318,614.84	-6,879.23		0.33
Original Face:	10,000,000.000	Base	99.094030	9,325,494.07	99.020930	9,318,614.84	-6,879.23		0.33
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT				5.500000	20 Apr 2063			
	8,764,034.560	Local	100.683355	8,823,924.00	98.232120	8,609,096.95	-214,827.05		0.30
Original Face:	9,550,638.000	Base	100.683355	8,823,924.00	98.232120	8,609,096.95	-214,827.05		0.30
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
	17,256,749.600	Local	102.763436	17,733,628.75	100.831250	17,400,196.33	-333,432.42		0.61
Original Face:	20,000,000.000	Base	102.763436	17,733,628.75	100.831250	17,400,196.33	-333,432.42		0.61
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB				4.500000	20 Dec 2047			
	5,363,828.520	Local	97.896357	5,250,992.73	97.035870	5,204,837.67	-46,155.06		0.18
Original Face:	6,000,000.000	Base	97.896357	5,250,992.73	97.035870	5,204,837.67	-46,155.06		0.18
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048			
	4,386,248.950	Local	98.240253	4,309,062.08	97.430820	4,273,558.32	-35,503.76		0.15
Original Face:	5,000,000.000	Base	98.240253	4,309,062.08	97.430820	4,273,558.32	-35,503.76		0.15
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B				6.000000	20 Dec 2049			
	9,136,020.200	Local	101.419925	9,265,744.83	101.700420	9,291,370.91	25,626.08		0.32
Original Face:	10,000,000.000	Base	101.419925	9,265,744.83	101.700420	9,291,370.91	25,626.08		0.32
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050			
	9,163,052.100	Local	100.610628	9,219,004.22	101.641050	9,313,422.37	94,418.15		0.33
Original Face:	10,000,000.000	Base	100.610628	9,219,004.22	101.641050	9,313,422.37	94,418.15		0.33
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA				5.500000	20 Jun 2042			
	9,318,917.900	Local	99.877334	9,307,486.74	99.488720	9,271,272.14	-36,214.60		0.32
Original Face:	10,000,000.000	Base	99.877334	9,307,486.74	99.488720	9,271,272.14	-36,214.60		0.32
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC				5.500000	20 Jul 2048			
	9,818,623.500	Local	99.830319	9,801,963.14	100.212820	9,839,519.49	37,556.35		0.34
Original Face:	10,000,000.000	Base	99.830319	9,801,963.14	100.212820	9,839,519.49	37,556.35		0.34
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
	9,206,018.600	Local	99.603419	9,169,509.24	100.385100	9,241,470.98	71,961.74		0.32
Original Face:	10,000,000.000	Base	99.603419	9,169,509.24	100.385100	9,241,470.98	71,961.74		0.32

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
	10,812,661.680	Local	93.770706	10,139,109.16	92.045710	9,952,591.21		-186,517.95	0.35
Original Face:	10,966,749.000	Base	93.770706	10,139,109.16	92.045710	9,952,591.21		-186,517.95	0.35
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
	18,837,319.800	Local	99.852926	18,809,615.02	101.302910	19,082,753.12		273,138.10	0.67
Original Face:	20,000,000.000	Base	99.852926	18,809,615.02	101.302910	19,082,753.12		273,138.10	0.67
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
	4,804,203.650	Local	101.690259	4,885,407.12	101.119210	4,857,972.78		-27,434.34	0.17
Original Face:	5,000,000.000	Base	101.690259	4,885,407.12	101.119210	4,857,972.78		-27,434.34	0.17
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
	9,445,690.500	Local	99.976754	9,443,494.80	100.455750	9,488,739.23		45,244.43	0.33
Original Face:	10,000,000.000	Base	99.976754	9,443,494.80	100.455750	9,488,739.23		45,244.43	0.33
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC					6.000000	20 Sep 2049		
	9,653,557.200	Local	99.483360	9,603,683.06	101.694230	9,817,110.66		213,427.60	0.34
Original Face:	10,000,000.000	Base	99.483360	9,603,683.06	101.694230	9,817,110.66		213,427.60	0.34
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
	10,260,765.650	Local	99.813437	10,241,622.82	101.181320	10,381,978.13		140,355.31	0.36
Original Face:	10,394,000.000	Base	99.813437	10,241,622.82	101.181320	10,381,978.13		140,355.31	0.36
38384DZ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB					6.500000	20 Dec 2049		
	4,180,008.220	Local	101.073956	4,224,899.68	102.158080	4,270,216.14		45,316.46	0.15
Original Face:	4,199,126.000	Base	101.073956	4,224,899.68	102.158080	4,270,216.14		45,316.46	0.15
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
	9,895,300.440	Local	101.483305	10,042,077.95	103.158330	10,207,826.68		165,748.73	0.36
Original Face:	10,000,000.000	Base	101.483305	10,042,077.95	103.158330	10,207,826.68		165,748.73	0.36
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
	9,812,263.600	Local	99.833628	9,795,938.70	99.955070	9,807,854.95		11,916.25	0.34
Original Face:	10,000,000.000	Base	99.833628	9,795,938.70	99.955070	9,807,854.95		11,916.25	0.34
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA					6.500000	20 Apr 2050		
	9,805,804.600	Local	100.931673	9,897,162.66	102.800480	10,080,414.20		183,251.54	0.35
Original Face:	10,000,000.000	Base	100.931673	9,897,162.66	102.800480	10,080,414.20		183,251.54	0.35

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STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053			
		3,075,980.300	Local	99.969592	3,075,044.95	102.193630	3,143,455.93	68,410.98	0.11
Original Face:		3,000,221.000	Base	99.969592	3,075,044.95	102.193630	3,143,455.93	68,410.98	0.11
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044			
		9,878,773.100	Local	98.724982	9,752,817.01	99.267400	9,806,401.21	53,584.20	0.34
Original Face:		10,000,000.000	Base	98.724982	9,752,817.01	99.267400	9,806,401.21	53,584.20	0.34
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD				4.500000	20 Dec 2053			
		9,983,432.840	Local	97.162202	9,700,123.23	96.052140	9,589,300.89	-110,822.34	0.34
Original Face:		10,000,000.000	Base	97.162202	9,700,123.23	96.052140	9,589,300.89	-110,822.34	0.34
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH				5.500000	20 Oct 2048			
		9,976,411.010	Local	99.968787	9,973,297.03	99.373540	9,913,912.79	-59,384.24	0.35
Original Face:		10,000,000.000	Base	99.968787	9,973,297.03	99.373540	9,913,912.79	-59,384.24	0.35
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5				6.500000	10 Mar 2028			
		20,000,000.000	Local	99.735419	19,947,083.78	102.395015	20,479,003.00	531,919.22	0.72
			Base	99.735419	19,947,083.78	102.395015	20,479,003.00	531,919.22	0.72
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
		5,000,000.000	Local	99.956259	4,997,812.94	97.603021	4,880,151.05	-117,661.89	0.17
			Base	99.956259	4,997,812.94	97.603021	4,880,151.05	-117,661.89	0.17
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		4,000,000.000	Local	99.987908	3,999,516.30	97.757088	3,910,283.52	-89,232.78	0.14
			Base	99.987908	3,999,516.30	97.757088	3,910,283.52	-89,232.78	0.14
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029			
		15,000,000.000	Local	99.800659	14,970,098.87	97.756403	14,663,460.45	-306,638.42	0.51
			Base	99.800659	14,970,098.87	97.756403	14,663,460.45	-306,638.42	0.51
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034			
		10,000,000.000	Local	99.172615	9,917,261.48	96.115726	9,611,572.60	-305,688.88	0.34
			Base	99.172615	9,917,261.48	96.115726	9,611,572.60	-305,688.88	0.34
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031			
		5,000,000.000	Local	99.634096	4,981,704.82	99.318231	4,965,911.55	-15,793.27	0.17
			Base	99.634096	4,981,704.82	99.318231	4,965,911.55	-15,793.27	0.17

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STATE OF ARIZONA

FUND: ATZ6



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028			
		10,000,000.000	Local	108.175072	10,817,507.17	105.685151	10,568,515.10	-248,992.07	0.37
			Base	108.175072	10,817,507.17	105.685151	10,568,515.10	-248,992.07	0.37
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038			
		5,000,000.000	Local	99.453253	4,972,662.65	111.482888	5,574,144.40	601,481.75	0.19
			Base	99.453253	4,972,662.65	111.482888	5,574,144.40	601,481.75	0.19
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.951900	10 Dec 2025			
		10,000,000.000	Local	100.039114	10,003,911.42	100.084000	10,008,400.00	4,488.58	0.35
			Base	100.039114	10,003,911.42	100.084000	10,008,400.00	4,488.58	0.35
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.878869	4,943,943.46	103.729271	5,186,463.55	242,520.09	0.18
			Base	98.878869	4,943,943.46	103.729271	5,186,463.55	242,520.09	0.18
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		10,000,000.000	Local	99.966066	9,996,606.63	88.450867	8,845,086.70	-1,151,519.93	0.31
			Base	99.966066	9,996,606.63	88.450867	8,845,086.70	-1,151,519.93	0.31
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		7,500,000.000	Local	99.451775	7,458,883.13	67.917925	5,093,844.38	-2,365,038.75	0.18
			Base	99.451775	7,458,883.13	67.917925	5,093,844.38	-2,365,038.75	0.18
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.978476	4,998,923.78	96.155854	4,807,792.70	-191,131.08	0.17
			Base	99.978476	4,998,923.78	96.155854	4,807,792.70	-191,131.08	0.17
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033			
		1,000,000.000	Local	99.836848	998,368.48	99.287154	992,871.54	-5,496.94	0.03
			Base	99.836848	998,368.48	99.287154	992,871.54	-5,496.94	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.831333	9,983,133.30	89.283576	8,928,357.60	-1,054,775.70	0.31
			Base	99.831333	9,983,133.30	89.283576	8,928,357.60	-1,054,775.70	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027			
		10,000,000.000	Local	99.871738	9,987,173.84	98.631638	9,863,163.80	-124,010.04	0.34
			Base	99.871738	9,987,173.84	98.631638	9,863,163.80	-124,010.04	0.34

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49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033			
		5,000,000.000	Local	99.559899	4,977,994.97	91.231807	4,561,590.35	-416,404.62	0.16
			Base	99.559899	4,977,994.97	91.231807	4,561,590.35	-416,404.62	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.723336	3,988,933.45	68.220741	2,728,829.64	-1,260,103.81	0.10
			Base	99.723336	3,988,933.45	68.220741	2,728,829.64	-1,260,103.81	0.10
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034			
		15,000,000.000	Local	99.688909	14,953,336.42	98.215654	14,732,348.10	-220,988.32	0.52
			Base	99.688909	14,953,336.42	98.215654	14,732,348.10	-220,988.32	0.52
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		15,000,000.000	Local	98.921664	14,838,249.65	60.390137	9,058,520.55	-5,779,729.10	0.32
			Base	98.921664	14,838,249.65	60.390137	9,058,520.55	-5,779,729.10	0.32
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034			
		10,000,000.000	Local	99.692282	9,969,228.19	97.649944	9,764,994.40	-204,233.79	0.34
			Base	99.692282	9,969,228.19	97.649944	9,764,994.40	-204,233.79	0.34
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		5,000,000.000	Local	99.960862	4,998,043.08	86.690478	4,334,523.90	-663,519.18	0.15
			Base	99.960862	4,998,043.08	86.690478	4,334,523.90	-663,519.18	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033			
		5,000,000.000	Local	99.940566	4,997,028.30	97.548601	4,877,430.05	-119,598.25	0.17
			Base	99.940566	4,997,028.30	97.548601	4,877,430.05	-119,598.25	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.781675	4,989,083.74	109.015362	5,450,768.10	461,684.36	0.19
			Base	99.781675	4,989,083.74	109.015362	5,450,768.10	461,684.36	0.19
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	106.754190	5,337,709.51	95.728377	4,786,418.85	-551,290.66	0.17
			Base	106.754190	5,337,709.51	95.728377	4,786,418.85	-551,290.66	0.17
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3				0.460000	15 Jun 2026			
		8,552,687.560	Local	97.678627	8,354,147.80	97.347980	8,325,868.58	-28,279.22	0.29
		Original Face: 18,150,000.000	Base	97.678627	8,354,147.80	97.347980	8,325,868.58	-28,279.22	0.29

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	108.758503	10,875,850.28	104.623805	10,462,380.50	-413,469.78	0.37
			Base	108.758503	10,875,850.28	104.623805	10,462,380.50	-413,469.78	0.37
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.831109	16,472,132.95	78.635332	12,974,829.78	-3,497,303.17	0.45
			Base	99.831109	16,472,132.95	78.635332	12,974,829.78	-3,497,303.17	0.45
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024			
		7,155,000.000	Local	100.125448	7,163,975.82	98.783974	7,067,993.34	-95,982.48	0.25
			Base	100.125448	7,163,975.82	98.783974	7,067,993.34	-95,982.48	0.25
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.935446	9,993,544.63	95.001791	9,500,179.10	-493,365.53	0.33
			Base	99.935446	9,993,544.63	95.001791	9,500,179.10	-493,365.53	0.33
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028			
		15,000,000.000	Local	99.989980	14,998,496.98	100.232950	15,034,942.50	36,445.52	0.53
			Base	99.989980	14,998,496.98	100.232950	15,034,942.50	36,445.52	0.53
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.773326	4,988,666.29	88.150485	4,407,524.25	-581,142.04	0.15
			Base	99.773326	4,988,666.29	88.150485	4,407,524.25	-581,142.04	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.773573	6,984,150.08	91.451380	6,401,596.60	-582,553.48	0.22
			Base	99.773573	6,984,150.08	91.451380	6,401,596.60	-582,553.48	0.22
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033			
		5,000,000.000	Local	99.647823	4,982,391.15	99.942168	4,997,108.40	14,717.25	0.17
			Base	99.647823	4,982,391.15	99.942168	4,997,108.40	14,717.25	0.17
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.950284	4,997,514.20	94.706339	4,735,316.95	-262,197.25	0.17
			Base	99.950284	4,997,514.20	94.706339	4,735,316.95	-262,197.25	0.17
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.766290	4,988,314.50	84.422859	4,221,142.95	-767,171.55	0.15
			Base	99.766290	4,988,314.50	84.422859	4,221,142.95	-767,171.55	0.15

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STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.892907	4,994,645.36	97.118938	4,855,946.90	-138,698.46	0.17
			Base	99.892907	4,994,645.36	97.118938	4,855,946.90	-138,698.46	0.17
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032			
		10,000,000.000	Local	99.681671	9,968,167.06	105.234067	10,523,406.70	555,239.64	0.37
			Base	99.681671	9,968,167.06	105.234067	10,523,406.70	555,239.64	0.37
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033			
		5,000,000.000	Local	99.557893	4,977,894.64	98.120440	4,906,022.00	-71,872.64	0.17
			Base	99.557893	4,977,894.64	98.120440	4,906,022.00	-71,872.64	0.17
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		10,000,000.000	Local	99.980190	9,998,019.04	92.862051	9,286,205.10	-711,813.94	0.32
			Base	99.980190	9,998,019.04	92.862051	9,286,205.10	-711,813.94	0.32
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR				6.144469	30 Mar 2025			
		15,000,000.000	Local	100.010596	15,001,589.47	100.239468	15,035,920.20	34,330.73	0.53
			Base	100.010596	15,001,589.47	100.239468	15,035,920.20	34,330.73	0.53
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		20,000,000.000	Local	99.989730	19,997,945.94	99.429322	19,885,864.40	-112,081.54	0.70
			Base	99.989730	19,997,945.94	99.429322	19,885,864.40	-112,081.54	0.70
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024			
		5,000,000.000	Local	99.999999	4,999,999.97	100.000000	5,000,000.00	0.03	0.17
			Base	99.999999	4,999,999.97	100.000000	5,000,000.00	0.03	0.17
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	106.710876	5,335,543.80	89.295667	4,464,783.35	-870,760.45	0.16
			Base	106.710876	5,335,543.80	89.295667	4,464,783.35	-870,760.45	0.16
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027			
		3,000,000.000	Local	108.009076	3,240,272.28	106.434241	3,193,027.23	-47,245.05	0.11
			Base	108.009076	3,240,272.28	106.434241	3,193,027.23	-47,245.05	0.11
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		20,000,000.000	Local	99.806896	19,961,379.16	82.990223	16,598,044.60	-3,363,334.56	0.58
			Base	99.806896	19,961,379.16	82.990223	16,598,044.60	-3,363,334.56	0.58

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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
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.779023	12 Apr 2024		
		7,500,000.000	Local 100.000000	7,500,000.00	100.044375	7,503,328.13	3,328.13	0.26
			Base 100.000000	7,500,000.00	100.044375	7,503,328.13	3,328.13	0.26
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
		7,500,000.000	Local 99.983277	7,498,745.74	92.543806	6,940,785.45	-557,960.29	0.24
			Base 99.983277	7,498,745.74	92.543806	6,940,785.45	-557,960.29	0.24
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
		5,000,000.000	Local 99.307015	4,965,350.76	94.631639	4,731,581.95	-233,768.81	0.17
			Base 99.307015	4,965,350.76	94.631639	4,731,581.95	-233,768.81	0.17
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		15,000,000.000	Local 99.919896	14,987,984.41	84.572517	12,685,877.55	-2,302,106.86	0.44
			Base 99.919896	14,987,984.41	84.572517	12,685,877.55	-2,302,106.86	0.44
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
		5,000,000.000	Local 100.033690	5,001,684.50	98.837302	4,941,865.10	-59,819.40	0.17
			Base 100.033690	5,001,684.50	98.837302	4,941,865.10	-59,819.40	0.17
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.306208	18 Nov 2027		
		7,500,000.000	Local 100.000000	7,500,000.00	98.894000	7,417,050.00	-82,950.00	0.26
			Base 100.000000	7,500,000.00	98.894000	7,417,050.00	-82,950.00	0.26
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	97.946267	14,691,940.05	-308,059.95	0.51
			Base 100.000000	15,000,000.00	97.946267	14,691,940.05	-308,059.95	0.51
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				5.346000	14 Feb 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.595422	9,959,542.20	-40,457.80	0.35
			Base 100.000000	10,000,000.00	99.595422	9,959,542.20	-40,457.80	0.35
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
		8,000,000.000	Local 99.993689	7,999,495.10	98.261041	7,860,883.28	-138,611.82	0.27
			Base 99.993689	7,999,495.10	98.261041	7,860,883.28	-138,611.82	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
		10,000,000.000	Local 99.942245	9,994,224.51	93.613079	9,361,307.90	-632,916.61	0.33
			Base 99.942245	9,994,224.51	93.613079	9,361,307.90	-632,916.61	0.33

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808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.407837	03 Mar 2027			
		5,000,000.000	Local 100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50		0.18
			Base 100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50		0.18
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026			
		12,000,000.000	Local 99.929443	11,991,533.21	101.526642	12,183,197.04	191,663.83		0.43
			Base 99.929443	11,991,533.21	101.526642	12,183,197.04	191,663.83		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	103.542335	15,531,350.25	531,350.25		0.54
			Base 100.000000	15,000,000.00	103.542335	15,531,350.25	531,350.25		0.54
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25				4.250000	08 Aug 2025			
		7,000,000.000	Local 99.994540	6,999,617.77	98.555985	6,898,918.95	-100,698.82		0.24
			Base 99.994540	6,999,617.77	98.555985	6,898,918.95	-100,698.82		0.24
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				7.075000	25 Mar 2046			
		3,272,954.630	Local 103.285881	3,380,500.03	106.212738	3,476,294.73	95,794.70		0.12
Original Face:		6,137,472.000	Base 103.285881	3,380,500.03	106.212738	3,476,294.73	95,794.70		0.12
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				7.075000	25 Apr 2046			
		5,292,006.750	Local 103.285990	5,465,901.54	105.198951	5,567,135.59	101,234.05		0.19
Original Face:		8,000,000.000	Base 103.285990	5,465,901.54	105.198951	5,567,135.59	101,234.05		0.19
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				8.825000	25 Feb 2032			
		6,910,801.710	Local 105.933537	7,320,856.69	105.786460	7,310,692.49	-10,164.20		0.26
Original Face:		12,000,000.000	Base 105.933537	7,320,856.69	105.786460	7,310,692.49	-10,164.20		0.26
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				8.625000	25 Dec 2041			
		6,828,369.710	Local 111.759987	7,631,385.11	110.863498	7,570,169.52	-61,215.59		0.26
Original Face:		10,000,000.000	Base 111.759987	7,631,385.11	110.863498	7,570,169.52	-61,215.59		0.26
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				9.375000	25 Feb 2032			
		5,130,877.640	Local 110.047259	5,646,390.22	108.257689	5,554,569.56	-91,820.66		0.19
Original Face:		10,000,000.000	Base 110.047259	5,646,390.22	108.257689	5,554,569.56	-91,820.66		0.19
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				8.625000	25 Jan 2032			
		6,985,832.170	Local 107.698976	7,523,669.73	105.248201	7,352,462.68	-171,207.05		0.26
Original Face:		10,000,000.000	Base 107.698976	7,523,669.73	105.248201	7,352,462.68	-171,207.05		0.26

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8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				6.750000	25 Mar 2047			
		7,026,690.510	Local 102.574123	7,207,566.18	103.563542	7,277,089.58	69,523.40		0.25
Original Face:		10,000,000.000	Base 102.574123	7,207,566.18	103.563542	7,277,089.58	69,523.40		0.25
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047			
		3,791,707.040	Local 100.000000	3,791,707.04	98.608024	3,738,927.39	-52,779.65		0.13
Original Face:		5,000,000.000	Base 100.000000	3,791,707.04	98.608024	3,738,927.39	-52,779.65		0.13
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				6.000000	25 Oct 2032			
		7,748,248.650	Local 99.766769	7,730,177.33	99.503577	7,709,784.56	-20,392.77		0.27
Original Face:		10,000,000.000	Base 99.766769	7,730,177.33	99.503577	7,709,784.56	-20,392.77		0.27
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				6.100000	25 Dec 2032			
		8,134,770.720	Local 99.967289	8,132,109.78	98.189454	7,987,486.95	-144,622.83		0.28
Original Face:		10,000,000.000	Base 99.967289	8,132,109.78	98.189454	7,987,486.95	-144,622.83		0.28
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR				6.850000	25 Sep 2048			
		3,193,490.490	Local 102.418373	3,270,721.00	102.682663	3,279,161.08	8,440.08		0.11
Original Face:		3,250,000.000	Base 102.418373	3,270,721.00	102.682663	3,279,161.08	8,440.08		0.11
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR				6.050000	25 Oct 2033			
		14,508,088.220	Local 100.000000	14,508,088.22	99.716373	14,466,939.36	-41,148.86		0.51
Original Face:		15,000,000.000	Base 100.000000	14,508,088.22	99.716373	14,466,939.36	-41,148.86		0.51
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024			
		5,000,000.000	Local 100.088597	5,004,429.85	99.422556	4,971,127.80	-33,302.05		0.17
			Base 100.088597	5,004,429.85	99.422556	4,971,127.80	-33,302.05		0.17
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032			
		10,000,000.000	Local 99.903704	9,990,370.44	102.335804	10,233,580.40	243,209.96		0.36
			Base 99.903704	9,990,370.44	102.335804	10,233,580.40	243,209.96		0.36
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local 99.920988	4,996,049.38	83.451556	4,172,577.80	-823,471.58		0.15
			Base 99.920988	4,996,049.38	83.451556	4,172,577.80	-823,471.58		0.15
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local 105.083832	5,254,191.61	109.191963	5,459,598.15	205,406.54		0.19
			Base 105.083832	5,254,191.61	109.191963	5,459,598.15	205,406.54		0.19

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89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR				5.452000	10 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.967278	9,996,727.80	-3,272.20	0.35
			Base	100.000000	10,000,000.00	99.967278	9,996,727.80	-3,272.20	0.35
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		5,000,000.000	Local	99.981106	4,999,055.31	91.480247	4,574,012.35	-425,042.96	0.16
			Base	99.981106	4,999,055.31	91.480247	4,574,012.35	-425,042.96	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	91.616680	4,122,750.60	-377,249.40	0.14
			Base	100.000000	4,500,000.00	91.616680	4,122,750.60	-377,249.40	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028			
		2,375,000.000	Local	100.069622	2,376,653.52	87.625000	2,081,093.75	-295,559.77	0.07
			Base	100.069622	2,376,653.52	87.625000	2,081,093.75	-295,559.77	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029			
		7,000,000.000	Local	99.994284	6,999,599.88	99.368570	6,955,799.90	-43,799.98	0.24
		Original Face: 7,000,000.000	Base	99.994284	6,999,599.88	99.368570	6,955,799.90	-43,799.98	0.24
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		10,000,000.000	Local	99.865925	9,986,592.45	97.640084	9,764,008.40	-222,584.05	0.34
			Base	99.865925	9,986,592.45	97.640084	9,764,008.40	-222,584.05	0.34
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.762732	4,988,136.58	109.361728	5,468,086.40	479,949.82	0.19
			Base	99.762732	4,988,136.58	109.361728	5,468,086.40	479,949.82	0.19
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	103.481026	5,174,051.28	101.976562	5,098,828.10	-75,223.18	0.18
			Base	103.481026	5,174,051.28	101.976562	5,098,828.10	-75,223.18	0.18
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	105.243618	13,155,452.22	103.085938	12,885,742.25	-269,709.97	0.45
			Base	105.243618	13,155,452.22	103.085938	12,885,742.25	-269,709.97	0.45
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	104.653940	13,081,742.50	102.566406	12,820,800.75	-260,941.75	0.45
			Base	104.653940	13,081,742.50	102.566406	12,820,800.75	-260,941.75	0.45

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

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	109.593767	21,918,753.37	6.750000	15 Aug 2026	
			Base	109.593767	21,918,753.37	104.992188	20,998,437.60	-920,315.77
								0.73
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	111.175209	13,896,901.17	6.500000	15 Nov 2026	
			Base	111.175209	13,896,901.17	105.167969	13,145,996.13	-750,905.04
								0.46
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	108.243684	16,236,552.65	6.375000	15 Aug 2027	
			Base	108.243684	16,236,552.65	106.304688	15,945,703.20	-290,849.45
								0.56
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	113.895849	17,084,377.37	6.125000	15 Nov 2027	
			Base	113.895849	17,084,377.37	105.968750	15,895,312.50	-1,189,064.87
								0.56
912810FE3	US TREASURY N/B 08/28 5.5	22,500,000.000	Local	112.321270	25,272,285.75	5.500000	15 Aug 2028	
			Base	112.321270	25,272,285.75	104.812500	23,582,812.50	-1,689,473.25
								0.82
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	112.292030	19,651,105.17	5.250000	15 Nov 2028	
			Base	112.292030	19,651,105.17	103.953125	18,191,796.88	-1,459,308.29
								0.64
912810RJ9	US TREASURY N/B 11/44 3	5,000,000.000	Local	85.149141	4,257,457.04	3.000000	15 Nov 2044	
			Base	85.149141	4,257,457.04	79.250000	3,962,500.00	-294,957.04
								0.14
912810RM2	US TREASURY N/B 05/45 3	5,000,000.000	Local	84.066593	4,203,329.63	3.000000	15 May 2045	
			Base	84.066593	4,203,329.63	79.015625	3,950,781.25	-252,548.38
								0.14
912810TF5	US TREASURY N/B 02/42 2.375	25,000,000.000	Local	87.135414	21,783,853.43	2.375000	15 Feb 2042	
			Base	87.135414	21,783,853.43	73.449219	18,362,304.75	-3,421,548.68
								0.64
912810TK4	US TREASURY N/B 08/42 3.375	10,000,000.000	Local	89.371168	8,937,116.81	3.375000	15 Aug 2042	
			Base	89.371168	8,937,116.81	85.464844	8,546,484.40	-390,632.41
								0.30

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810TQ1	US TREASURY N/B 02/43 3.875	15,000,000.000	Local	98.352132	14,752,819.85	91.484375	13,722,656.25	-1,030,163.60	0.48
			Base	98.352132	14,752,819.85	91.484375	13,722,656.25	-1,030,163.60	0.48
9128283F5	US TREASURY N/B 11/27 2.25	10,000,000.000	Local	98.069080	9,806,907.95	92.828125	9,282,812.50	-524,095.45	0.32
			Base	98.069080	9,806,907.95	92.828125	9,282,812.50	-524,095.45	0.32
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	100.364038	2,509,100.95	97.976562	2,449,414.05	-59,686.90	0.09
			Base	100.364038	2,509,100.95	97.976562	2,449,414.05	-59,686.90	0.09
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	98.633098	9,863,309.75	93.757812	9,375,781.20	-487,528.55	0.33
			Base	98.633098	9,863,309.75	93.757812	9,375,781.20	-487,528.55	0.33
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.946198	9,994,619.77	93.984375	9,398,437.50	-596,182.27	0.33
			Base	99.946198	9,994,619.77	93.984375	9,398,437.50	-596,182.27	0.33
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.963310	4,998,165.50	94.097656	4,704,882.80	-293,282.70	0.16
			Base	99.963310	4,998,165.50	94.097656	4,704,882.80	-293,282.70	0.16
91282CAT8	US TREASURY N/B 10/25 0.25	5,000,000.000	Local	99.748966	4,987,448.30	92.828125	4,641,406.25	-346,042.05	0.16
			Base	99.748966	4,987,448.30	92.828125	4,641,406.25	-346,042.05	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5	10,000,000.000	Local	99.885009	9,988,500.88	96.648438	9,664,843.80	-323,657.08	0.34
			Base	99.885009	9,988,500.88	96.648438	9,664,843.80	-323,657.08	0.34
91282CEM9	US TREASURY N/B 04/29 2.875	10,000,000.000	Local	99.166689	9,916,668.92	93.507812	9,350,781.20	-565,887.72	0.33
			Base	99.166689	9,916,668.92	93.507812	9,350,781.20	-565,887.72	0.33
91282CEN7	US TREASURY N/B 04/27 2.75	10,000,000.000	Local	99.172574	9,917,257.44	95.105469	9,510,546.90	-406,710.54	0.33
			Base	99.172574	9,917,257.44	95.105469	9,510,546.90	-406,710.54	0.33

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEV9	US TREASURY N/B 06/29 3.25	25,000,000.000	Local	97.231332	24,307,832.94	3.250000	30 Jun 2029	-543,184.44	0.83
			Base	97.231332	24,307,832.94	95.058594	23,764,648.50		
91282CEX5	US TREASURY N/B 06/24 3	5,000,000.000	Local	99.793700	4,989,685.02	3.000000	30 Jun 2024	-28,552.22	0.17
			Base	99.793700	4,989,685.02	99.222656	4,961,132.80		
91282CFL0	US TREASURY N/B 09/29 3.875	30,000,000.000	Local	97.837051	29,351,115.36	3.875000	30 Sep 2029	34,822.14	1.03
			Base	97.837051	29,351,115.36	97.953125	29,385,937.50		
91282CFM8	US TREASURY N/B 09/27 4.125	5,000,000.000	Local	99.257873	4,962,893.65	4.125000	30 Sep 2027	-5,471.75	0.17
			Base	99.257873	4,962,893.65	99.148438	4,957,421.90		
91282CFP1	US TREASURY N/B 10/25 4.25	5,000,000.000	Local	98.816750	4,940,837.48	4.250000	15 Oct 2025	17,560.97	0.17
			Base	98.816750	4,940,837.48	99.167969	4,958,398.45		
91282CFV8	US TREASURY N/B 11/32 4.125	5,000,000.000	Local	99.905784	4,995,289.18	4.125000	15 Nov 2032	-51,539.18	0.17
			Base	99.905784	4,995,289.18	98.875000	4,943,750.00		
91282CFW6	US TREASURY N/B 11/25 4.5	10,000,000.000	Local	99.866237	9,986,623.66	4.500000	15 Nov 2025	-27,248.66	0.35
			Base	99.866237	9,986,623.66	99.593750	9,959,375.00		
91282CGG0	US TREASURY N/B 01/25 4.125	5,000,000.000	Local	99.997888	4,999,894.39	4.125000	31 Jan 2025	-43,449.09	0.17
			Base	99.997888	4,999,894.39	99.128906	4,956,445.30		
91282CGV7	US TREASURY N/B 04/26 3.75	10,000,000.000	Local	100.057378	10,005,737.82	3.750000	15 Apr 2026	-179,175.32	0.34
			Base	100.057378	10,005,737.82	98.265625	9,826,562.50		
91282CHF1	US TREASURY N/B 05/30 3.75	5,000,000.000	Local	99.907940	4,995,397.02	3.750000	31 May 2030	-143,443.92	0.17
			Base	99.907940	4,995,397.02	97.039062	4,851,953.10		

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Books Open

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# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030			
		10,000,000.000	Local	98.051677	9,805,167.72	97.007812	9,700,781.20	-104,386.52	0.34
			Base	98.051677	9,805,167.72	97.007812	9,700,781.20	-104,386.52	0.34
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033			
		10,000,000.000	Local	103.798397	10,379,839.74	101.812500	10,181,250.00	-198,589.74	0.36
			Base	103.798397	10,379,839.74	101.812500	10,181,250.00	-198,589.74	0.36
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		20,000,000.000	Local	99.875973	19,975,194.68	101.957451	20,391,490.20	416,295.52	0.71
			Base	99.875973	19,975,194.68	101.957451	20,391,490.20	416,295.52	0.71
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033			
		20,000,000.000	Local	99.670214	19,934,042.82	101.981998	20,396,399.60	462,356.78	0.71
			Base	99.670214	19,934,042.82	101.981998	20,396,399.60	462,356.78	0.71
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		5,000,000.000	Local	99.927297	4,996,364.83	80.253642	4,012,682.10	-983,682.73	0.14
			Base	99.927297	4,996,364.83	80.253642	4,012,682.10	-983,682.73	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.137960	20 Mar 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	100.505417	15,075,812.55	75,812.55	0.53
			Base	100.000000	15,000,000.00	100.505417	15,075,812.55	75,812.55	0.53
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		5,000,000.000	Local	99.999885	4,999,994.25	99.756162	4,987,808.10	-12,186.15	0.17
			Base	99.999885	4,999,994.25	99.756162	4,987,808.10	-12,186.15	0.17
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033			
		15,000,000.000	Local	99.847406	14,977,110.91	98.971751	14,845,762.65	-131,348.26	0.52
			Base	99.847406	14,977,110.91	98.971751	14,845,762.65	-131,348.26	0.52
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A				4.490000	22 Jan 2029			
		10,000,000.000	Local	99.982520	9,998,252.00	98.864030	9,886,403.00	-111,849.00	0.35
		Original Face:	10,000,000.000	Base	99.982520	9,998,252.00	98.864030	9,886,403.00	-111,849.00
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035			
		6,853,000.000	Local	90.829947	6,224,576.25	93.933501	6,437,262.82	212,686.57	0.23
			Base	90.829947	6,224,576.25	93.933501	6,437,262.82	212,686.57	0.23

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
	5,000,000.000	Local	103.110234	5,155,511.68	85.731749	4,286,587.45	-868,924.23		0.15
		Base	103.110234	5,155,511.68	85.731749	4,286,587.45	-868,924.23		0.15
929160BA6	VULCAN MATERIALS CO SR UNSECURED 03/26 5.8				5.800000	01 Mar 2026			
	25,000,000.000	Local	99.978024	24,994,506.10	100.000000	25,000,000.00	5,493.90		0.87
		Base	99.978024	24,994,506.10	100.000000	25,000,000.00	5,493.90		0.87
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027			
	5,000,000.000	Local	99.971073	4,998,553.67	103.833987	5,191,699.35	193,145.68		0.18
		Base	99.971073	4,998,553.67	103.833987	5,191,699.35	193,145.68		0.18
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028			
	5,000,000.000	Local	99.845538	4,992,276.92	97.528544	4,876,427.20	-115,849.72		0.17
		Base	99.845538	4,992,276.92	97.528544	4,876,427.20	-115,849.72		0.17
931142FC2	WALMART INC SR UNSECURED 04/30 4				4.000000	15 Apr 2030			
	5,000,000.000	Local	99.828182	4,991,409.09	96.873556	4,843,677.80	-147,731.29		0.17
		Base	99.828182	4,991,409.09	96.873556	4,843,677.80	-147,731.29		0.17
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
	15,000,000.000	Local	97.801282	14,670,192.29	97.308947	14,596,342.05	-73,850.24		0.51
		Base	97.801282	14,670,192.29	97.308947	14,596,342.05	-73,850.24		0.51
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR				4.897000	25 Jul 2033			
	5,000,000.000	Local	92.193429	4,609,671.47	95.549026	4,777,451.30	167,779.83		0.17
		Base	92.193429	4,609,671.47	95.549026	4,777,451.30	167,779.83		0.17
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026			
	7,000,000.000	Local	99.914687	6,994,028.07	95.496612	6,684,762.84	-309,265.23		0.23
		Base	99.914687	6,994,028.07	95.496612	6,684,762.84	-309,265.23		0.23
<b>US DOLLAR Total</b>									
	2,799,143,756.440	Local		2,817,990,197.02		2,700,317,923.43	-117,672,273.59		94.44
Original Face:	2,310,631,359.000	Base		2,817,990,197.02		2,700,317,923.43	-117,672,273.59		94.44
<b>FIXED INCOME Total</b>									
	2,799,143,756.440	Base		2,817,990,197.02		2,700,317,923.43	-117,672,273.59		94.44

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Books Open

Prepared by State Street

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		2,310,631,359.000						

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,907,758,698.960	Base	2,984,525,761.63		2,859,425,922.95	-125,099,838.68	100.00
Original Face:		2,310,631,359.000						

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-19,580.000	Local	1.000000	-19,580.00	1.000000	-19,580.00	0.00
			Base	1.000000	-19,580.00	1.000000	-19,580.00	0.00
<b>US DOLLAR Total</b>								
		-19,580.000	Local		-19,580.00		-19,580.00	0.00
			Base		-19,580.00		-19,580.00	0.00
<b>CASH Total</b>								
		-19,580.000	Base		-19,580.00		-19,580.00	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
02665JCM0	AMERICAN HONDA FINAN				5.590000	21 Mar 2024		
		5,000,000.000	Local	99.689444	4,984,472.22	99.689444	4,984,472.20	-0.02
			Base	99.689444	4,984,472.22	99.689444	4,984,472.20	-0.02
06417M4Q5	BANK OF NOVA SCOTIA				5.980000	03 Oct 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	100.277245	5,013,862.25	13,862.25
			Base	100.000000	5,000,000.00	100.277245	5,013,862.25	13,862.25
12665JD14	CVS CORPORATION				5.560000	01 Apr 2024		
		5,000,000.000	Local	99.521222	4,976,061.11	99.521222	4,976,061.11	0.00
			Base	99.521222	4,976,061.11	99.521222	4,976,061.11	0.00
26244HC43	DUKE ENERGY CORP				5.600000	04 Mar 2024		
		5,000,000.000	Local	99.953333	4,997,666.67	99.953333	4,997,666.65	-0.02
			Base	99.953333	4,997,666.67	99.953333	4,997,666.65	-0.02
26244HDK6	DUKE ENERGY CORP				5.430000	19 Apr 2024		
		5,000,000.000	Local	99.260917	4,963,045.83	99.260917	4,963,045.85	0.02
			Base	99.260917	4,963,045.83	99.260917	4,963,045.85	0.02

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26244HE33	DUKE ENERGY CORP	5,000,000.000	Local	99.042750	4,952,137.50	99.005985	4,950,299.25	-1,838.25	0.72
			Base	99.042750	4,952,137.50	99.005985	4,950,299.25	-1,838.25	0.72
30601VD32	FAIRWAY FINANCE CORP	2,000,000.000	Local	99.483917	1,989,678.33	99.483917	1,989,678.33	0.00	0.29
			Base	99.483917	1,989,678.33	99.483917	1,989,678.33	0.00	0.29
40060WD17	GTA FDG LLC DISC	1,500,000.000	Local	99.516055	1,492,740.83	99.516055	1,492,740.83	0.00	0.22
			Base	99.516055	1,492,740.83	99.516055	1,492,740.83	0.00	0.22
41282JCM1	HARLEY DAVIDSON FND CP	1,500,000.000	Local	99.665005	1,494,975.08	99.665005	1,494,975.08	0.00	0.22
			Base	99.665005	1,494,975.08	99.665005	1,494,975.08	0.00	0.22
41282JDG3	HARLEY DAVIDSON FND CP	2,500,000.000	Local	99.223111	2,480,577.78	99.223111	2,480,577.78	0.00	0.36
			Base	99.223111	2,480,577.78	99.223111	2,480,577.78	0.00	0.36
41282JE23	HARLEY DAVIDSON FND CP	5,000,000.000	Local	98.954611	4,947,730.55	98.988675	4,949,433.75	1,703.20	0.72
			Base	98.954611	4,947,730.55	98.988675	4,949,433.75	1,703.20	0.72
41282JEW7	HARLEY DAVIDSON FND CP	5,000,000.000	Local	98.490000	4,924,500.00	98.496023	4,924,801.15	301.15	0.72
			Base	98.490000	4,924,500.00	98.496023	4,924,801.15	301.15	0.72
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	5,000,000.000	Local	100.000000	5,000,000.00	99.911541	4,995,577.05	-4,422.95	0.73
			Base	100.000000	5,000,000.00	99.911541	4,995,577.05	-4,422.95	0.73
46651VDT0	J.P. MORGAN SECURITIES	5,000,000.000	Local	100.000000	5,000,000.00	100.113700	5,005,685.00	5,685.00	0.73
			Base	100.000000	5,000,000.00	100.113700	5,005,685.00	5,685.00	0.73
49271JC13	KEURIG DR PEPPER	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
49271JDQ7	KEURIG DR PEPPER	5,000,000.000	Local	99.172000	4,958,600.00	99.172000	4,958,600.00	0.00	0.72
			Base	99.172000	4,958,600.00	99.172000	4,958,600.00	0.00	0.72
6840C2C45	ORACLE CORPORATION	5,000,000.000	Local	99.952417	4,997,620.83	99.952417	4,997,620.85	0.02	0.73
			Base	99.952417	4,997,620.83	99.952417	4,997,620.85	0.02	0.73
88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
89233GCR5	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.625333	4,981,266.67	99.625333	4,981,266.65	-0.02	0.73
			Base	99.625333	4,981,266.67	99.625333	4,981,266.65	-0.02	0.73
89233GFU5	TOYOTA MOTOR CREDIT	2,000,000.000	Local	98.138972	1,962,779.44	98.229000	1,964,580.00	1,800.56	0.29
			Base	98.138972	1,962,779.44	98.229000	1,964,580.00	1,800.56	0.29
91842JDB2	VW CR INC	5,000,000.000	Local	99.361083	4,968,054.17	99.361083	4,968,054.15	-0.02	0.73
			Base	99.361083	4,968,054.17	99.361083	4,968,054.15	-0.02	0.73
91842JE70	VW CR INC	5,000,000.000	Local	98.920556	4,946,027.78	98.943607	4,947,180.35	1,152.57	0.72
			Base	98.920556	4,946,027.78	98.943607	4,947,180.35	1,152.57	0.72
979QHR003	SOUTH STREET REPO	21,079,605.950	Local	100.000000	21,079,605.95	100.000000	21,079,605.95	0.00	3.08
			Base	100.000000	21,079,605.95	100.000000	21,079,605.95	0.00	3.08
<b>US DOLLAR Total</b>		115,579,605.950	Local		115,097,540.74		115,115,784.23	18,243.49	16.83
			Base		115,097,540.74		115,115,784.23	18,243.49	16.83
<b>CASH EQUIVALENT Total</b>		115,579,605.950	Base		115,097,540.74		115,115,784.23	18,243.49	16.83

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.960628	2,499,015.70	92.276363	2,306,909.08	-192,106.62	0.34
		Base	99.960628	2,499,015.70	92.276363	2,306,909.08	-192,106.62	0.34
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.997923	2,999,937.70	99.707534	2,991,226.02	-8,711.68	0.44
		Base	99.997923	2,999,937.70	99.707534	2,991,226.02	-8,711.68	0.44
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.931117	2,997,933.51	93.004532	2,790,135.96	-207,797.55	0.41
		Base	99.931117	2,997,933.51	93.004532	2,790,135.96	-207,797.55	0.41
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.971313	2,999,139.40	94.068002	2,822,040.06	-177,099.34	0.41
		Base	99.971313	2,999,139.40	94.068002	2,822,040.06	-177,099.34	0.41
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.990409	3,999,616.34	99.067050	3,962,682.00	-36,934.34	0.58
		Base	99.990409	3,999,616.34	99.067050	3,962,682.00	-36,934.34	0.58
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.867608	2,996,028.24	95.838474	2,875,154.22	-120,874.02	0.42
		Base	99.867608	2,996,028.24	95.838474	2,875,154.22	-120,874.02	0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	3,000,000.000	Local	99.996402	2,999,892.07	99.537310	2,986,119.30	-13,772.77	0.44
		Base	99.996402	2,999,892.07	99.537310	2,986,119.30	-13,772.77	0.44
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.973387	4,998,669.35	98.710510	4,935,525.50	-63,143.85	0.72
		Base	99.973387	4,998,669.35	98.710510	4,935,525.50	-63,143.85	0.72
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.240000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.564204	3,016,926.12	16,926.12	0.44
		Base	100.000000	3,000,000.00	100.564204	3,016,926.12	16,926.12	0.44

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Books Closed

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025			
		2,000,000.000	Local	99.951119	1,999,022.37	98.229527	1,964,590.54	-34,431.83	0.29
			Base	99.951119	1,999,022.37	98.229527	1,964,590.54	-34,431.83	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	100.244369	5,012,218.45	12,218.45	0.73
			Base	100.000000	5,000,000.00	100.244369	5,012,218.45	12,218.45	0.73
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	99.561845	1,991,236.90	-8,763.10	0.29
			Base	100.000000	2,000,000.00	99.561845	1,991,236.90	-8,763.10	0.29
02582JXX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027			
		2,500,000.000	Local	99.997208	2,499,930.20	99.758110	2,493,952.75	-5,977.45	0.36
		Original Face: 2,500,000.000	Base	99.997208	2,499,930.20	99.758110	2,493,952.75	-5,977.45	0.36
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024			
		2,000,000.000	Local	99.989892	1,999,797.84	97.970098	1,959,401.96	-40,395.88	0.29
			Base	99.989892	1,999,797.84	97.970098	1,959,401.96	-40,395.88	0.29
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025			
		3,000,000.000	Local	99.976776	2,999,303.28	96.813185	2,904,395.55	-94,907.73	0.42
			Base	99.976776	2,999,303.28	96.813185	2,904,395.55	-94,907.73	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.230000	12 Jan 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.656686	3,019,700.58	19,700.58	0.44
			Base	100.000000	3,000,000.00	100.656686	3,019,700.58	19,700.58	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	99.845381	1,996,907.62	-3,092.38	0.29
			Base	100.000000	2,000,000.00	99.845381	1,996,907.62	-3,092.38	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028			
		2,000,000.000	Local	99.857241	1,997,144.81	100.163684	2,003,273.68	6,128.87	0.29
			Base	99.857241	1,997,144.81	100.163684	2,003,273.68	6,128.87	0.29
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.975790	1,999,515.79	98.233694	1,964,673.88	-34,841.91	0.29
			Base	99.975790	1,999,515.79	98.233694	1,964,673.88	-34,841.91	0.29

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local		99.957259	4,997,862.97	95.466497	4,773,324.85	-224,538.12	0.70
		Base		99.957259	4,997,862.97	95.466497	4,773,324.85	-224,538.12	0.70
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local		99.912637	4,995,631.84	92.430079	4,621,503.95	-374,127.89	0.68
		Base		99.912637	4,995,631.84	92.430079	4,621,503.95	-374,127.89	0.68
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
	3,000,000.000	Local		99.921553	2,997,646.60	97.927992	2,937,839.76	-59,806.84	0.43
		Base		99.921553	2,997,646.60	97.927992	2,937,839.76	-59,806.84	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
	3,000,000.000	Local		99.901531	2,997,045.92	99.758840	2,992,765.20	-4,280.72	0.44
		Base		99.901531	2,997,045.92	99.758840	2,992,765.20	-4,280.72	0.44
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
	3,000,000.000	Local		99.881786	2,996,453.57	91.578143	2,747,344.29	-249,109.28	0.40
		Base		99.881786	2,996,453.57	91.578143	2,747,344.29	-249,109.28	0.40
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
	3,000,000.000	Local		98.608197	2,958,245.91	90.712657	2,721,379.71	-236,866.20	0.40
		Base		98.608197	2,958,245.91	90.712657	2,721,379.71	-236,866.20	0.40
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
	2,000,000.000	Local		100.000000	2,000,000.00	98.341437	1,966,828.74	-33,171.26	0.29
		Base		100.000000	2,000,000.00	98.341437	1,966,828.74	-33,171.26	0.29
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6					6.000000	20 Oct 2027		
	3,000,000.000	Local		100.000000	3,000,000.00	99.783684	2,993,510.52	-6,489.48	0.44
		Base		100.000000	3,000,000.00	99.783684	2,993,510.52	-6,489.48	0.44
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	97.352113	3,894,084.52	-105,915.48	0.57
		Base		100.000000	4,000,000.00	97.352113	3,894,084.52	-105,915.48	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	85.056000	2,551,680.00	-448,320.00	0.37
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

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06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					6.000000	13 Feb 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.73
		Base		100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.73
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	93.743756	3,964,423.44	-264,576.56	0.58
		Base		100.000000	4,229,000.00	93.743756	3,964,423.44	-264,576.56	0.58
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
	3,000,000.000	Local		88.226695	2,646,800.84	85.225797	2,556,773.91	-90,026.93	0.37
		Base		88.226695	2,646,800.84	85.225797	2,556,773.91	-90,026.93	0.37
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	1,000,000.000	Local		99.982613	999,826.13	99.242715	992,427.15	-7,398.98	0.15
		Base		99.982613	999,826.13	99.242715	992,427.15	-7,398.98	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	1,000,000.000	Local		99.967847	999,678.47	98.986872	989,868.72	-9,809.75	0.14
		Base		99.967847	999,678.47	98.986872	989,868.72	-9,809.75	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
	2,000,000.000	Local		100.000000	2,000,000.00	97.760747	1,955,214.94	-44,785.06	0.29
		Base		100.000000	2,000,000.00	97.760747	1,955,214.94	-44,785.06	0.29
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.977299	2,999,318.96	97.832506	2,934,975.18	-64,343.78	0.43
		Base		99.977299	2,999,318.96	97.832506	2,934,975.18	-64,343.78	0.43
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local		99.994533	2,999,835.98	99.185154	2,975,554.62	-24,281.36	0.43
		Base		99.994533	2,999,835.98	99.185154	2,975,554.62	-24,281.36	0.43
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.930000	25 Apr 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.207331	3,006,219.93	6,219.93	0.44
		Base		100.000000	3,000,000.00	100.207331	3,006,219.93	6,219.93	0.44
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.236666	2,977,099.98	-22,900.02	0.44
		Base		100.000000	3,000,000.00	99.236666	2,977,099.98	-22,900.02	0.44

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

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064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025			
		2,420,000.000	Local	99.289410	2,402,803.73	91.996318	2,226,310.90	-176,492.83	0.33
			Base	99.289410	2,402,803.73	91.996318	2,226,310.90	-176,492.83	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.083653	3,002,509.59	2,509.59	0.44
			Base	100.000000	3,000,000.00	100.083653	3,002,509.59	2,509.59	0.44
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.546000	18 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.862701	2,995,881.03	-4,118.97	0.44
			Base	100.000000	3,000,000.00	99.862701	2,995,881.03	-4,118.97	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	99.936173	1,998,723.46	-1,276.54	0.29
			Base	100.000000	2,000,000.00	99.936173	1,998,723.46	-1,276.54	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	99.615305	1,992,306.10	-7,693.90	0.29
			Base	100.000000	2,000,000.00	99.615305	1,992,306.10	-7,693.90	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local	99.973946	4,998,697.31	97.411257	4,870,562.85	-128,134.46	0.71
			Base	99.973946	4,998,697.31	97.411257	4,870,562.85	-128,134.46	0.71
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026			
		3,000,000.000	Local	99.948552	2,998,456.56	99.855724	2,995,671.72	-2,784.84	0.44
			Base	99.948552	2,998,456.56	99.855724	2,995,671.72	-2,784.84	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		3,000,000.000	Local	99.770529	2,993,115.87	99.523353	2,985,700.59	-7,415.28	0.44
			Base	99.770529	2,993,115.87	99.523353	2,985,700.59	-7,415.28	0.44
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		5,000,000.000	Local	99.997655	4,999,882.75	100.273670	5,013,683.50	13,800.75	0.73
		Original Face:	5,000,000.000	Base	99.997655	4,999,882.75	100.273670	5,013,683.50	13,800.75
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

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	91.154000	2,734,620.00	-265,380.00	0.40
			Base	100.000000	3,000,000.00	91.154000	2,734,620.00	-265,380.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.347000	09 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.706301	2,961,189.03	-38,810.97	0.43
			Base	100.000000	3,000,000.00	98.706301	2,961,189.03	-38,810.97	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	97.459877	2,923,796.31	-76,203.69	0.43
			Base	100.000000	3,000,000.00	97.459877	2,923,796.31	-76,203.69	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.032000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.965687	2,998,970.61	-1,029.39	0.44
			Base	100.000000	3,000,000.00	99.965687	2,998,970.61	-1,029.39	0.44
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		2,000,000.000	Local	99.851976	1,997,039.52	98.726399	1,974,527.98	-22,511.54	0.29
			Base	99.851976	1,997,039.52	98.726399	1,974,527.98	-22,511.54	0.29
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		3,000,000.000	Local	99.975626	2,999,268.78	97.495877	2,924,876.31	-74,392.47	0.43
			Base	99.975626	2,999,268.78	97.495877	2,924,876.31	-74,392.47	0.43
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		3,000,000.000	Local	99.947653	2,998,429.60	97.877538	2,936,326.14	-62,103.46	0.43
			Base	99.947653	2,998,429.60	97.877538	2,936,326.14	-62,103.46	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		3,000,000.000	Local	99.984184	2,999,525.51	99.696549	2,990,896.47	-8,629.04	0.44
			Base	99.984184	2,999,525.51	99.696549	2,990,896.47	-8,629.04	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	94.025296	4,701,264.80	-298,735.20	0.69
			Base	100.000000	5,000,000.00	94.025296	4,701,264.80	-298,735.20	0.69
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028			
		3,000,000.000	Local	100.000000	3,000,000.00	99.851432	2,995,542.96	-4,457.04	0.44
			Base	100.000000	3,000,000.00	99.851432	2,995,542.96	-4,457.04	0.44

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	90.904897	2,727,146.91	-272,853.09	0.40
		Base		100.000000	3,000,000.00	90.904897	2,727,146.91	-272,853.09	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	92.343080	4,617,154.00	-382,846.00	0.67
		Base		100.000000	5,000,000.00	92.343080	4,617,154.00	-382,846.00	0.67
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	99.007615	4,950,380.75	-49,619.25	0.72
		Base		100.000000	5,000,000.00	99.007615	4,950,380.75	-49,619.25	0.72
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.535000	21 Feb 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	99.715045	2,991,451.35	-8,548.65	0.44
		Base		100.000000	3,000,000.00	99.715045	2,991,451.35	-8,548.65	0.44
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
	1,000,000.000	Local		99.812923	998,129.23	99.632737	996,327.37	-1,801.86	0.15
		Base		99.812923	998,129.23	99.632737	996,327.37	-1,801.86	0.15
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
	2,000,000.000	Local		99.988545	1,999,770.89	97.551904	1,951,038.08	-48,732.81	0.29
		Base		99.988545	1,999,770.89	97.551904	1,951,038.08	-48,732.81	0.29
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
	2,000,000.000	Local		99.894090	1,997,881.79	99.190439	1,983,808.78	-14,073.01	0.29
		Base		99.894090	1,997,881.79	99.190439	1,983,808.78	-14,073.01	0.29
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.959200	4,997,960.00	98.190710	4,909,535.50	-88,424.50	0.72
		Base		99.959200	4,997,960.00	98.190710	4,909,535.50	-88,424.50	0.72
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
	2,000,000.000	Local		99.943045	1,998,860.89	92.203807	1,844,076.14	-154,784.75	0.27
		Base		99.943045	1,998,860.89	92.203807	1,844,076.14	-154,784.75	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	98.492695	4,924,634.75	-75,365.25	0.72
		Base		100.000000	5,000,000.00	98.492695	4,924,634.75	-75,365.25	0.72

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		264,950.060	Local 102.697429	272,096.90	94.741985	251,018.95	-21,077.95	0.04
Original Face:		2,090,000.000	Base 102.697429	272,096.90	94.741985	251,018.95	-21,077.95	0.04
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		472.380	Local 100.008468	472.42	99.344181	469.28	-3.14	0.00
Original Face:		1,000,000.000	Base 100.008468	472.42	99.344181	469.28	-3.14	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		118,358.400	Local 100.480295	118,926.87	97.285537	115,145.61	-3,781.26	0.02
Original Face:		5,000,000.000	Base 100.480295	118,926.87	97.285537	115,145.61	-3,781.26	0.02
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		435,207.950	Local 100.914999	439,190.10	95.651148	416,281.40	-22,908.70	0.06
Original Face:		5,000,000.000	Base 100.914999	439,190.10	95.651148	416,281.40	-22,908.70	0.06
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		316.150	Local 100.056935	316.33	99.435415	314.37	-1.96	0.00
Original Face:		1,000,000.000	Base 100.056935	316.33	99.435415	314.37	-1.96	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		28,408.500	Local 100.262809	28,483.16	98.877672	28,089.66	-393.50	0.00
Original Face:		6,000,000.000	Base 100.262809	28,483.16	98.877672	28,089.66	-393.50	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		27,881.500	Local 100.378782	27,987.11	98.547944	27,476.65	-510.46	0.00
Original Face:		5,000,000.000	Base 100.378782	27,987.11	98.547944	27,476.65	-510.46	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		510,305.000	Local 103.011479	525,672.73	91.677548	467,835.11	-57,837.62	0.07
Original Face:		5,000,000.000	Base 103.011479	525,672.73	91.677548	467,835.11	-57,837.62	0.07
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		473,739.940	Local 102.840691	487,197.43	94.418724	447,299.21	-39,898.22	0.07
Original Face:		5,700,000.000	Base 102.840691	487,197.43	94.418724	447,299.21	-39,898.22	0.07
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		187,970.560	Local 102.679994	193,008.16	94.194803	177,058.50	-15,949.66	0.03
Original Face:		2,000,000.000	Base 102.679994	193,008.16	94.194803	177,058.50	-15,949.66	0.03

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3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	92.216521	2,766,495.63	-233,504.37	0.40
			Base	100.000000	3,000,000.00	92.216521	2,766,495.63	-233,504.37	0.40
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026			
		2,925,000.000	Local	100.000000	2,925,000.00	92.812099	2,714,753.90	-210,246.10	0.40
		Original Face: 3,000,000.000	Base	100.000000	2,925,000.00	92.812099	2,714,753.90	-210,246.10	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	94.726384	2,841,791.52	-158,208.48	0.42
			Base	100.000000	3,000,000.00	94.726384	2,841,791.52	-158,208.48	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	99.021209	2,970,636.27	-29,363.73	0.43
			Base	100.000000	3,000,000.00	99.021209	2,970,636.27	-29,363.73	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	94.810462	4,266,470.79	-233,529.21	0.62
			Base	100.000000	4,500,000.00	94.810462	4,266,470.79	-233,529.21	0.62
3130ASP37	FEDERAL HOME LOAN BANK BONDS 07/24 3.4				3.400000	26 Jul 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	99.222197	2,480,554.93	-19,445.07	0.36
			Base	100.000000	2,500,000.00	99.222197	2,480,554.93	-19,445.07	0.36
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125				4.125000	18 Aug 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	98.378344	2,459,458.60	-40,541.40	0.36
			Base	100.000000	2,500,000.00	98.378344	2,459,458.60	-40,541.40	0.36
3130AUSF2	FEDERAL HOME LOAN BANK BONDS 08/25 5				5.000000	21 Aug 2025			
		2,745,000.000	Local	99.953529	2,743,724.37	99.686553	2,736,395.88	-7,328.49	0.40
			Base	99.953529	2,743,724.37	99.686553	2,736,395.88	-7,328.49	0.40
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	99.986320	4,999,316.00	-684.00	0.73
			Base	100.000000	5,000,000.00	99.986320	4,999,316.00	-684.00	0.73
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.985044	2,999,551.32	94.047924	2,821,437.72	-178,113.60	0.41
			Base	99.985044	2,999,551.32	94.047924	2,821,437.72	-178,113.60	0.41

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3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.986082	2,999,582.46	94.146788	2,824,403.64	-175,178.82	0.41
			Base	99.986082	2,999,582.46	94.146788	2,824,403.64	-175,178.82	0.41
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	93.893132	2,816,793.96	-183,206.04	0.41
			Base	100.000000	3,000,000.00	93.893132	2,816,793.96	-183,206.04	0.41
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	0.73
			Base	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	0.73
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	100.000979	3,000,029.37	29.37	0.44
			Base	100.000000	3,000,000.00	100.000979	3,000,029.37	29.37	0.44
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		1,338,547.000	Local	101.892597	1,363,880.30	86.454619	1,157,235.71	-206,644.59	0.17
		Original Face: 2,000,000.000	Base	101.892597	1,363,880.30	86.454619	1,157,235.71	-206,644.59	0.17
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.079298	2,852,378.94	-147,621.06	0.42
			Base	100.000000	3,000,000.00	95.079298	2,852,378.94	-147,621.06	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	93.474797	4,673,739.85	-326,260.15	0.68
			Base	100.000000	5,000,000.00	93.474797	4,673,739.85	-326,260.15	0.68
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	92.978511	2,789,355.33	-210,644.67	0.41
			Base	100.000000	3,000,000.00	92.978511	2,789,355.33	-210,644.67	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	98.671758	1,973,435.16	-26,564.84	0.29
			Base	100.000000	2,000,000.00	98.671758	1,973,435.16	-26,564.84	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	99.787049	2,993,611.47	-6,388.53	0.44
			Base	100.000000	3,000,000.00	99.787049	2,993,611.47	-6,388.53	0.44

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135GAFB2	FANNIE MAE NOTES 03/24 5.33				5.330000	01 Mar 2024			
		1,940,000.000	Local	100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.28
			Base	100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.28
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		1,352,519.010	Local	102.284530	1,383,417.71	90.189850	1,219,834.87	-163,582.84	0.18
		Original Face: 3,000,000.000	Base	102.284530	1,383,417.71	90.189850	1,219,834.87	-163,582.84	0.18
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050			
		2,377,178.100	Local	101.654880	2,416,517.55	81.570740	1,939,081.77	-477,435.78	0.28
		Original Face: 3,000,000.000	Base	101.654880	2,416,517.55	81.570740	1,939,081.77	-477,435.78	0.28
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	94.153033	2,824,590.99	-175,409.01	0.41
			Base	100.000000	3,000,000.00	94.153033	2,824,590.99	-175,409.01	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		690,615.540	Local	99.892829	689,875.40	95.304380	658,186.86	-31,688.54	0.10
		Original Face: 8,190,000.000	Base	99.892829	689,875.40	95.304380	658,186.86	-31,688.54	0.10
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		1,205,135.340	Local	102.330185	1,233,217.22	89.148750	1,074,363.09	-158,854.13	0.16
		Original Face: 3,000,000.000	Base	102.330185	1,233,217.22	89.148750	1,074,363.09	-158,854.13	0.16
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		106,130.190	Local	100.559445	106,723.93	95.975001	101,858.45	-4,865.48	0.01
		Original Face: 1,500,000.000	Base	100.559445	106,723.93	95.975001	101,858.45	-4,865.48	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.391000	01 May 2053			
		1,784,068.720	Local	100.225153	1,788,085.61	100.010241	1,784,251.43	-3,834.18	0.26
		Original Face: 2,000,000.000	Base	100.225153	1,788,085.61	100.010241	1,784,251.43	-3,834.18	0.26
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		21,416.740	Local	101.152510	21,663.57	97.434653	20,867.33	-796.24	0.00
		Original Face: 983,845.000	Base	101.152510	21,663.57	97.434653	20,867.33	-796.24	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		547,382.320	Local	102.958081	563,574.33	94.138547	515,297.76	-48,276.57	0.08
		Original Face: 5,200,000.000	Base	102.958081	563,574.33	94.138547	515,297.76	-48,276.57	0.08

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	110,533.690	Local	100.541373	111,132.09	96.278290	106,419.95		-4,712.14	0.02
Original Face:	2,680,283.000	Base	100.541373	111,132.09	96.278290	106,419.95		-4,712.14	0.02
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	967,358.100	Local	100.902580	976,089.28	96.043664	929,086.16		-47,003.12	0.14
Original Face:	15,000,000.000	Base	100.902580	976,089.28	96.043664	929,086.16		-47,003.12	0.14
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	397,966.340	Local	100.557236	400,183.95	95.521295	380,142.60		-20,041.35	0.06
Original Face:	4,200,000.000	Base	100.557236	400,183.95	95.521295	380,142.60		-20,041.35	0.06
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	1,013.240	Local	100.240812	1,015.68	99.169749	1,004.83		-10.85	0.00
Original Face:	1,500,000.000	Base	100.240812	1,015.68	99.169749	1,004.83		-10.85	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	8,587.360	Local	100.178169	8,602.66	98.872557	8,490.54		-112.12	0.00
Original Face:	3,200,000.000	Base	100.178169	8,602.66	98.872557	8,490.54		-112.12	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	19,496.960	Local	101.071911	19,705.95	97.722065	19,052.83		-653.12	0.00
Original Face:	765,534.000	Base	101.071911	19,705.95	97.722065	19,052.83		-653.12	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	246,580.400	Local	100.900931	248,801.92	96.114969	237,000.68		-11,801.24	0.03
Original Face:	5,157,070.000	Base	100.900931	248,801.92	96.114969	237,000.68		-11,801.24	0.03
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	9,831.150	Local	100.244529	9,855.19	99.446761	9,776.76		-78.43	0.00
Original Face:	5,000,000.000	Base	100.244529	9,855.19	99.446761	9,776.76		-78.43	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	33,215.550	Local	100.448164	33,364.41	98.782610	32,811.19		-553.22	0.00
Original Face:	5,000,000.000	Base	100.448164	33,364.41	98.782610	32,811.19		-553.22	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	123,614.700	Local	102.793640	127,068.05	94.141728	116,373.01		-10,695.04	0.02
Original Face:	2,000,000.000	Base	102.793640	127,068.05	94.141728	116,373.01		-10,695.04	0.02

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FUND: ATZ7



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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040			
		49,077.150	Local	102.644897	50,375.19	97.434566	47,818.11	-2,557.08	0.01
Original Face:		5,000,000.000	Base	102.644897	50,375.19	97.434566	47,818.11	-2,557.08	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040			
		746,709.310	Local	105.245969	785,881.45	97.433363	727,543.99	-58,337.46	0.11
Original Face:		14,750,000.000	Base	105.245969	785,881.45	97.433363	727,543.99	-58,337.46	0.11
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025			
		18,831.880	Local	100.287173	18,885.96	97.766894	18,411.34	-474.62	0.00
Original Face:		2,000,000.000	Base	100.287173	18,885.96	97.766894	18,411.34	-474.62	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	92.793241	1,855,864.82	-144,135.18	0.27
			Base	100.000000	2,000,000.00	92.793241	1,855,864.82	-144,135.18	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.574000	20 Oct 2067			
		1,746,861.450	Local	102.217156	1,785,592.09	98.227220	1,715,893.44	-69,698.65	0.25
Original Face:		3,000,000.000	Base	102.217156	1,785,592.09	98.227220	1,715,893.44	-69,698.65	0.25
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	92.813523	2,784,405.69	-215,594.31	0.41
			Base	100.000000	3,000,000.00	92.813523	2,784,405.69	-215,594.31	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	92.178831	2,765,364.93	-234,635.07	0.40
			Base	100.000000	3,000,000.00	92.178831	2,765,364.93	-234,635.07	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	90.661631	2,719,848.93	-280,151.07	0.40
			Base	100.000000	3,000,000.00	90.661631	2,719,848.93	-280,151.07	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024			
		3,000,000.000	Local	99.979721	2,999,391.64	96.508009	2,895,240.27	-104,151.37	0.42
			Base	99.979721	2,999,391.64	96.508009	2,895,240.27	-104,151.37	0.42
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.291512	2,918,745.36	-81,254.64	0.43
			Base	100.000000	3,000,000.00	97.291512	2,918,745.36	-81,254.64	0.43

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ST OF AZ POOL 500 LGIP MED

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FUND: ATZ7



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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	96.359379	4,817,968.95	-182,031.05	0.70
			Base	100.000000	5,000,000.00	96.359379	4,817,968.95	-182,031.05	0.70
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048			
		119,850.940	Local	99.416567	119,151.69	98.062580	117,528.92	-1,622.77	0.02
		Original Face: 3,000,000.000	Base	99.416567	119,151.69	98.062580	117,528.92	-1,622.77	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		632,041.220	Local	102.694144	649,069.32	95.371730	602,788.65	-46,280.67	0.09
		Original Face: 3,000,000.000	Base	102.694144	649,069.32	95.371730	602,788.65	-46,280.67	0.09
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		234,594.670	Local	100.386019	235,500.25	97.022072	227,608.61	-7,891.64	0.03
		Original Face: 1,000,000.000	Base	100.386019	235,500.25	97.022072	227,608.61	-7,891.64	0.03
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		2,588,512.440	Local	103.092110	2,668,552.08	100.831250	2,610,029.45	-58,522.63	0.38
		Original Face: 3,000,000.000	Base	103.092110	2,668,552.08	100.831250	2,610,029.45	-58,522.63	0.38
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,761,805.600	Local	99.645775	2,752,022.59	100.385100	2,772,441.31	20,418.72	0.41
		Original Face: 3,000,000.000	Base	99.645775	2,752,022.59	100.385100	2,772,441.31	20,418.72	0.41
41285JAB4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A				5.320000	15 Jun 2026			
		2,481,131.100	Local	99.998898	2,481,103.76	99.906040	2,478,799.83	-2,303.93	0.36
		Original Face: 4,500,000.000	Base	99.998898	2,481,103.76	99.906040	2,478,799.83	-2,303.93	0.36
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
		2,000,000.000	Local	99.945907	1,998,918.13	100.033555	2,000,671.10	1,752.97	0.29
			Base	99.945907	1,998,918.13	100.033555	2,000,671.10	1,752.97	0.29
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				5.610000	06 Aug 2024			
		3,000,000.000	Local	100.008407	3,000,252.22	100.113809	3,003,414.27	3,162.05	0.44
			Base	100.008407	3,000,252.22	100.113809	3,003,414.27	3,162.05	0.44
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.991577	1,999,831.54	92.496091	1,849,921.82	-149,909.72	0.27
			Base	99.991577	1,999,831.54	92.496091	1,849,921.82	-149,909.72	0.27

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459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.453011	2,953,590.33	-46,409.67	0.43
			Base	100.000000	3,000,000.00	98.453011	2,953,590.33	-46,409.67	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		2,000,000.000	Local	99.870001	1,997,400.01	99.089535	1,981,790.70	-15,609.31	0.29
			Base	99.870001	1,997,400.01	99.089535	1,981,790.70	-15,609.31	0.29
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
		5,000,000.000	Local	99.994297	4,999,714.85	100.126440	5,006,322.00	6,607.15	0.73
		Original Face: 5,000,000.000	Base	99.994297	4,999,714.85	100.126440	5,006,322.00	6,607.15	0.73
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026			
		1,461,690.470	Local	99.987318	1,461,505.10	97.818510	1,429,803.84	-31,701.26	0.21
		Original Face: 2,000,000.000	Base	99.987318	1,461,505.10	97.818510	1,429,803.84	-31,701.26	0.21
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026			
		4,000,000.000	Local	99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.58
		Original Face: 4,000,000.000	Base	99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.58
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.967353	1,999,347.06	93.799547	1,875,990.94	-123,356.12	0.27
			Base	99.967353	1,999,347.06	93.799547	1,875,990.94	-123,356.12	0.27
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	92.159202	1,843,184.04	-156,815.96	0.27
			Base	100.000000	2,000,000.00	92.159202	1,843,184.04	-156,815.96	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	98.177295	2,945,318.85	-54,681.15	0.43
			Base	100.000000	3,000,000.00	98.177295	2,945,318.85	-54,681.15	0.43
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	98.727599	2,961,827.97	-38,172.03	0.43
			Base	100.000000	3,000,000.00	98.727599	2,961,827.97	-38,172.03	0.43
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026			
		3,000,000.000	Local	99.987825	2,999,634.75	99.367488	2,981,024.64	-18,610.11	0.44
			Base	99.987825	2,999,634.75	99.367488	2,981,024.64	-18,610.11	0.44

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58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028			
		2,000,000.000	Local	99.968421	1,999,368.41	99.708301	1,994,166.02	-5,202.39	0.29
			Base	99.968421	1,999,368.41	99.708301	1,994,166.02	-5,202.39	0.29
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025			
		3,000,000.000	Local	99.980092	2,999,402.77	98.294640	2,948,839.20	-50,563.57	0.43
			Base	99.980092	2,999,402.77	98.294640	2,948,839.20	-50,563.57	0.43
63305LPP4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.696838	1,973,936.76	-26,063.24	0.29
			Base	100.000000	2,000,000.00	98.696838	1,973,936.76	-26,063.24	0.29
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		2,000,000.000	Local	99.980511	1,999,610.21	97.139182	1,942,783.64	-56,826.57	0.28
			Base	99.980511	1,999,610.21	97.139182	1,942,783.64	-56,826.57	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		3,000,000.000	Local	99.922997	2,997,689.92	100.306231	3,009,186.93	11,497.01	0.44
			Base	99.922997	2,997,689.92	100.306231	3,009,186.93	11,497.01	0.44
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		2,000,000.000	Local	99.867861	1,997,357.21	99.491133	1,989,822.66	-7,534.55	0.29
			Base	99.867861	1,997,357.21	99.491133	1,989,822.66	-7,534.55	0.29
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026			
		2,000,000.000	Local	99.968548	1,999,370.96	101.270156	2,025,403.12	26,032.16	0.30
			Base	99.968548	1,999,370.96	101.270156	2,025,403.12	26,032.16	0.30
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.954903	2,998,647.10	96.007103	2,880,213.09	-118,434.01	0.42
			Base	99.954903	2,998,647.10	96.007103	2,880,213.09	-118,434.01	0.42
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.935745	4,996,787.26	97.131582	4,856,579.10	-140,208.16	0.71
			Base	99.935745	4,996,787.26	97.131582	4,856,579.10	-140,208.16	0.71
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025			
		2,000,000.000	Local	100.128642	2,002,572.84	100.371457	2,007,429.14	4,856.30	0.29
			Base	100.128642	2,002,572.84	100.371457	2,007,429.14	4,856.30	0.29

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				6.330000	21 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.038000	3,001,140.00	1,140.00	0.44
			Base	100.000000	3,000,000.00	100.038000	3,001,140.00	1,140.00	0.44
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		1,000,000.000	Local	99.892910	998,929.10	97.118938	971,189.38	-27,739.72	0.14
			Base	99.892910	998,929.10	97.118938	971,189.38	-27,739.72	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		2,000,000.000	Local	99.980191	1,999,603.81	92.862051	1,857,241.02	-142,362.79	0.27
			Base	99.980191	1,999,603.81	92.862051	1,857,241.02	-142,362.79	0.27
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		2,000,000.000	Local	99.952632	1,999,052.63	99.090248	1,981,804.96	-17,247.67	0.29
			Base	99.952632	1,999,052.63	99.090248	1,981,804.96	-17,247.67	0.29
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		3,000,000.000	Local	99.989729	2,999,691.88	99.429322	2,982,879.66	-16,812.22	0.44
			Base	99.989729	2,999,691.88	99.429322	2,982,879.66	-16,812.22	0.44
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.293848	2,005,876.96	5,876.96	0.29
			Base	100.000000	2,000,000.00	100.293848	2,005,876.96	5,876.96	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		3,000,000.000	Local	99.997418	2,999,922.53	94.929926	2,847,897.78	-152,024.75	0.42
			Base	99.997418	2,999,922.53	94.929926	2,847,897.78	-152,024.75	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.760000	12 Apr 2024			
		2,500,000.000	Local	100.000000	2,500,000.00	100.044375	2,501,109.38	1,109.38	0.37
			Base	100.000000	2,500,000.00	100.044375	2,501,109.38	1,109.38	0.37
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
		2,000,000.000	Local	99.983277	1,999,665.53	92.543806	1,850,876.12	-148,789.41	0.27
			Base	99.983277	1,999,665.53	92.543806	1,850,876.12	-148,789.41	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
		3,000,000.000	Local	99.918739	2,997,562.17	101.398707	3,041,961.21	44,399.04	0.44
			Base	99.918739	2,997,562.17	101.398707	3,041,961.21	44,399.04	0.44

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.550000	05 Mar 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	99.999988	2,999,999.64	-0.36	0.44
			Base	100.000000	3,000,000.00	99.999988	2,999,999.64	-0.36	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.870000	10 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.321599	3,009,647.97	9,647.97	0.44
			Base	100.000000	3,000,000.00	100.321599	3,009,647.97	9,647.97	0.44
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				5.087000	27 Mar 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	98.670000	2,960,100.00	-39,900.00	0.43
			Base	100.000000	3,000,000.00	98.670000	2,960,100.00	-39,900.00	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	94.235000	2,827,050.00	-172,950.00	0.41
			Base	100.000000	3,000,000.00	94.235000	2,827,050.00	-172,950.00	0.41
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.946267	4,897,313.35	-102,686.65	0.72
			Base	100.000000	5,000,000.00	97.946267	4,897,313.35	-102,686.65	0.72
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.473928	1,989,478.56	-10,521.44	0.29
			Base	100.000000	2,000,000.00	99.473928	1,989,478.56	-10,521.44	0.29
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	98.002991	4,900,149.55	-99,850.45	0.72
			Base	100.000000	5,000,000.00	98.002991	4,900,149.55	-99,850.45	0.72
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	99.408939	4,970,446.95	-29,553.05	0.73
			Base	100.000000	5,000,000.00	99.408939	4,970,446.95	-29,553.05	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	99.971930	4,998,596.50	-1,403.50	0.73
			Base	100.000000	5,000,000.00	99.971930	4,998,596.50	-1,403.50	0.73
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		2,000,000.000	Local	99.973105	1,999,462.09	97.218797	1,944,375.94	-55,086.15	0.28
			Base	99.973105	1,999,462.09	97.218797	1,944,375.94	-55,086.15	0.28

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# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	2,000,000.000	Local	99.993689	1,999,873.77	98.261041	1,965,220.82	-34,652.95	0.29	
		Base	99.993689	1,999,873.77	98.261041	1,965,220.82	-34,652.95	0.29	
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					6.360000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.327110	3,009,813.30	9,813.30	0.44	
		Base	100.000000	3,000,000.00	100.327110	3,009,813.30	9,813.30	0.44	
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.900000	25 Jul 2032		
	1,857,977.040	Local	100.000000	1,857,977.04	99.634486	1,851,185.87	-6,791.17	0.27	
	Original Face: 2,000,000.000	Base	100.000000	1,857,977.04	99.634486	1,851,185.87	-6,791.17	0.27	
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
	2,000,000.000	Local	99.881940	1,997,638.80	99.846435	1,996,928.70	-710.10	0.29	
		Base	99.881940	1,997,638.80	99.846435	1,996,928.70	-710.10	0.29	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	2,000,000.000	Local	99.954698	1,999,093.95	96.915355	1,938,307.10	-60,786.85	0.28	
		Base	99.954698	1,999,093.95	96.915355	1,938,307.10	-60,786.85	0.28	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.335910	3,010,077.30	10,077.30	0.44	
		Base	100.000000	3,000,000.00	100.335910	3,010,077.30	10,077.30	0.44	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.344405	2,950,332.15	-49,667.85	0.43	
		Base	100.000000	3,000,000.00	98.344405	2,950,332.15	-49,667.85	0.43	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					5.665000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.44	
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local	99.963173	2,998,895.20	98.792478	2,963,774.34	-35,120.86	0.43	
		Base	99.963173	2,998,895.20	98.792478	2,963,774.34	-35,120.86	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	89.747425	2,692,422.75	-307,577.25	0.39	
		Base	100.000000	3,000,000.00	89.747425	2,692,422.75	-307,577.25	0.39	

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FUND: ATZ7



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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	99.877517	1,997,550.34	-2,449.66	0.29
			Base	100.000000	2,000,000.00	99.877517	1,997,550.34	-2,449.66	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	98.191826	1,963,836.52	-36,163.48	0.29
			Base	100.000000	2,000,000.00	98.191826	1,963,836.52	-36,163.48	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.660171	3,019,805.13	19,805.13	0.44
			Base	100.000000	3,000,000.00	100.660171	3,019,805.13	19,805.13	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	99.303917	1,986,078.34	-13,921.66	0.29
			Base	100.000000	2,000,000.00	99.303917	1,986,078.34	-13,921.66	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	100.360075	3,010,802.25	10,802.25	0.44
			Base	100.000000	3,000,000.00	100.360075	3,010,802.25	10,802.25	0.44
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025			
		1,367,175.490	Local	99.999070	1,367,162.78	99.734370	1,363,543.86	-3,618.92	0.20
		Original Face: 5,000,000.000	Base	99.999070	1,367,162.78	99.734370	1,363,543.86	-3,618.92	0.20
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.987201	4,999,360.06	96.741767	4,837,088.35	-162,271.71	0.71
			Base	99.987201	4,999,360.06	96.741767	4,837,088.35	-162,271.71	0.71
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		3,000,000.000	Local	99.994337	2,999,830.11	94.825842	2,844,775.26	-155,054.85	0.42
			Base	99.994337	2,999,830.11	94.825842	2,844,775.26	-155,054.85	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		3,000,000.000	Local	99.954768	2,998,643.03	97.980032	2,939,400.96	-59,242.07	0.43
			Base	99.954768	2,998,643.03	97.980032	2,939,400.96	-59,242.07	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		3,000,000.000	Local	99.931170	2,997,935.10	100.557210	3,016,716.30	18,781.20	0.44
			Base	99.931170	2,997,935.10	100.557210	3,016,716.30	18,781.20	0.44

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89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		2,000,000.000	Local 99.980989	1,999,619.77	99.635266	1,992,705.32	-6,914.45		0.29
			Base 99.980989	1,999,619.77	99.635266	1,992,705.32	-6,914.45		0.29
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		3,333,462.700	Local 100.000000	3,333,462.70	100.065880	3,335,658.79	2,196.09		0.49
Original Face:		5,000,000.000	Base 100.000000	3,333,462.70	100.065880	3,335,658.79	2,196.09		0.49
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.830000	09 Mar 2026			
		2,000,000.000	Local 100.000000	2,000,000.00	100.035666	2,000,713.32	713.32		0.29
			Base 100.000000	2,000,000.00	100.035666	2,000,713.32	713.32		0.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local 99.957830	2,998,734.90	96.079971	2,882,399.13	-116,335.77		0.42
			Base 99.957830	2,998,734.90	96.079971	2,882,399.13	-116,335.77		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	100.410258	3,012,307.74	12,307.74		0.44
			Base 100.000000	3,000,000.00	100.410258	3,012,307.74	12,307.74		0.44
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		2,750,000.000	Local 99.995235	2,749,868.96	100.133130	2,753,661.08	3,792.12		0.40
Original Face:		2,750,000.000	Base 99.995235	2,749,868.96	100.133130	2,753,661.08	3,792.12		0.40
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		2,000,000.000	Local 99.865925	1,997,318.49	97.640084	1,952,801.68	-44,516.81		0.29
			Base 99.865925	1,997,318.49	97.640084	1,952,801.68	-44,516.81		0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local 99.991905	4,999,595.23	98.676259	4,933,812.95	-65,782.28		0.72
			Base 99.991905	4,999,595.23	98.676259	4,933,812.95	-65,782.28		0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local 99.972478	2,999,174.33	95.672565	2,870,176.95	-128,997.38		0.42
			Base 99.972478	2,999,174.33	95.672565	2,870,176.95	-128,997.38		0.42
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025			
		3,000,000.000	Local 96.722954	2,901,688.63	94.097656	2,822,929.68	-78,758.95		0.41
			Base 96.722954	2,901,688.63	94.097656	2,822,929.68	-78,758.95		0.41

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		2,000,000.000	Local	99.789537	1,995,790.73	92.171875	1,843,437.50	-152,353.23	0.27
			Base	99.789537	1,995,790.73	92.171875	1,843,437.50	-152,353.23	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026			
		3,000,000.000	Local	95.155346	2,854,660.39	91.984375	2,759,531.25	-95,129.14	0.40
			Base	95.155346	2,854,660.39	91.984375	2,759,531.25	-95,129.14	0.40
91282CEX5	US TREASURY N/B 06/24 3				3.000000	30 Jun 2024			
		2,000,000.000	Local	99.487556	1,989,751.11	99.222656	1,984,453.12	-5,297.99	0.29
			Base	99.487556	1,989,751.11	99.222656	1,984,453.12	-5,297.99	0.29
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029			
		2,000,000.000	Local	98.818182	1,976,363.63	98.789062	1,975,781.24	-582.39	0.29
			Base	98.818182	1,976,363.63	98.789062	1,975,781.24	-582.39	0.29
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.997741	2,999,932.22	98.654222	2,959,626.66	-40,305.56	0.43
			Base	99.997741	2,999,932.22	98.654222	2,959,626.66	-40,305.56	0.43
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025			
		2,000,000.000	Local	99.994909	1,999,898.18	100.197674	2,003,953.48	4,055.30	0.29
			Base	99.994909	1,999,898.18	100.197674	2,003,953.48	4,055.30	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.100000	20 Mar 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	100.505417	3,015,162.51	15,162.51	0.44
			Base	100.000000	3,000,000.00	100.505417	3,015,162.51	15,162.51	0.44
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		2,000,000.000	Local	99.999885	1,999,997.69	99.756162	1,995,123.24	-4,874.45	0.29
			Base	99.999885	1,999,997.69	99.756162	1,995,123.24	-4,874.45	0.29
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		2,000,000.000	Local	99.919105	1,998,382.09	92.694512	1,853,890.24	-144,491.85	0.27
			Base	99.919105	1,998,382.09	92.694512	1,853,890.24	-144,491.85	0.27
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		3,000,000.000	Local	99.999085	2,999,972.55	99.467970	2,984,039.10	-15,933.45	0.44
		Original Face: 3,000,000.000	Base	99.999085	2,999,972.55	99.467970	2,984,039.10	-15,933.45	0.44

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		5,000,000.000	Local	99.889909	4,994,495.43	101.729614	5,086,480.70	91,985.27	0.74
			Base	99.889909	4,994,495.43	101.729614	5,086,480.70	91,985.27	0.74
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local	99.991730	1,999,834.59	99.108578	1,982,171.56	-17,663.03	0.29
			Base	99.991730	1,999,834.59	99.108578	1,982,171.56	-17,663.03	0.29
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
		2,000,000.000	Local	99.968259	1,999,365.18	98.446040	1,968,920.80	-30,444.38	0.29
			Base	99.968259	1,999,365.18	98.446040	1,968,920.80	-30,444.38	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	0.71
			Base	97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	0.71
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
		3,000,000.000	Local	99.993396	2,999,801.88	100.824082	3,024,722.46	24,920.58	0.44
			Base	99.993396	2,999,801.88	100.824082	3,024,722.46	24,920.58	0.44
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.370000	07 Aug 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	101.094837	3,032,845.11	32,845.11	0.44
			Base	100.000000	3,000,000.00	101.094837	3,032,845.11	32,845.11	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	100.335460	3,010,063.80	10,063.80	0.44
			Base	100.000000	3,000,000.00	100.335460	3,010,063.80	10,063.80	0.44
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		3,000,000.000	Local	100.000000	3,000,000.00	98.748638	2,962,459.14	-37,540.86	0.43
			Base	100.000000	3,000,000.00	98.748638	2,962,459.14	-37,540.86	0.43
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.225100	5,011,255.00	11,255.00	0.73
			Base	100.000000	5,000,000.00	100.225100	5,011,255.00	11,255.00	0.73
<b>US DOLLAR Total</b>									
	583,797,522.350	Local		583,251,659.29		568,912,919.20	-14,338,740.09	83.17	
Original Face:	192,666,732.000	Base		583,251,659.29		568,912,919.20	-14,338,740.09	83.17	

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

	583,797,522.350	Base		583,251,659.29		568,912,919.20	-14,338,740.09	83.17
Original Face:	192,666,732.000							

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		699,357,548.300	Base	698,329,620.03		684,009,123.43	-14,320,496.60	100.00
Original Face:		192,666,732.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
USD	US DOLLAR								
		50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02
			Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02
<b>US DOLLAR Total</b>									
		50,000.010	Local		50,000.01		50,000.01	0.00	0.02
			Base		50,000.01		50,000.01	0.00	0.02
<b>CASH Total</b>									
		50,000.010	Base		50,000.01		50,000.01	0.00	0.02
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.450000	21 Mar 2024			
		2,134,422.770	Local	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85
979QHR003	SOUTH STREET REPO				5.390000	01 Mar 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	39.92
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	39.92
985FHY004	mitsubishi ufj REPO				5.300000	01 Mar 2024			
		6,718,333.550	Local	100.000000	6,718,333.55	100.000000	6,718,333.55	0.00	2.68
			Base	100.000000	6,718,333.55	100.000000	6,718,333.55	0.00	2.68
<b>US DOLLAR Total</b>									
		108,852,756.320	Local		108,852,756.32		108,852,756.32	0.00	43.46
			Base		108,852,756.32		108,852,756.32	0.00	43.46
<b>CASH EQUIVALENT Total</b>									
		108,852,756.320	Base		108,852,756.32		108,852,756.32	0.00	43.46

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	242,668.850	Local	101.602830	246,558.42	96.850170	235,025.19	-11,533.23	0.09
Original Face:	5,000,000.000	Base	101.602830	246,558.42	96.850170	235,025.19	-11,533.23	0.09
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	172,707.170	Local	101.174178	174,735.06	96.344903	166,394.56	-8,340.50	0.07
Original Face:	4,372,786.000	Base	101.174178	174,735.06	96.344903	166,394.56	-8,340.50	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	230,001.590	Local	101.047362	232,410.54	96.324870	221,548.73	-10,861.81	0.09
Original Face:	5,000,000.000	Base	101.047362	232,410.54	96.324870	221,548.73	-10,861.81	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	142,691.890	Local	101.751487	145,191.12	97.507247	139,134.93	-6,056.19	0.06
Original Face:	4,169,641.000	Base	101.751487	145,191.12	97.507247	139,134.93	-6,056.19	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	157,258.700	Local	100.973670	158,789.88	87.138792	137,033.33	-21,756.55	0.05
Original Face:	2,000,000.000	Base	100.973670	158,789.88	87.138792	137,033.33	-21,756.55	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	77,486.750	Local	101.086199	78,328.41	96.419151	74,712.07	-3,616.34	0.03
Original Face:	2,910,888.000	Base	101.086199	78,328.41	96.419151	74,712.07	-3,616.34	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	305,194.210	Local	102.541185	312,949.76	99.652512	304,133.70	-8,816.06	0.12
Original Face:	9,450,000.000	Base	102.541185	312,949.76	99.652512	304,133.70	-8,816.06	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	109,158.710	Local	100.571361	109,782.40	96.062367	104,860.44	-4,921.96	0.04
Original Face:	2,500,000.000	Base	100.571361	109,782.40	96.062367	104,860.44	-4,921.96	0.04
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	106,876.090	Local	100.580476	107,496.48	95.869672	102,461.76	-5,034.72	0.04
Original Face:	1,500,000.000	Base	100.580476	107,496.48	95.869672	102,461.76	-5,034.72	0.04

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.574000	20 Oct 2067		
		1,746,861.450	Local 102.066079	1,782,952.99	98.227220	1,715,893.44	-67,059.55	0.69
Original Face:		3,000,000.000	Base 102.066079	1,782,952.99	98.227220	1,715,893.44	-67,059.55	0.69
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		275,825.410	Local 104.457704	288,120.89	94.432844	260,469.78	-27,651.11	0.10
Original Face:		5,872,458.000	Base 104.457704	288,120.89	94.432844	260,469.78	-27,651.11	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		16,878.240	Local 103.564708	17,479.90	100.115417	16,897.72	-582.18	0.01
Original Face:		1,000,000.000	Base 103.564708	17,479.90	100.115417	16,897.72	-582.18	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		37,952.380	Local 102.621021	38,947.12	100.300760	38,066.53	-880.59	0.02
Original Face:		2,000,000.000	Base 102.621021	38,947.12	100.300760	38,066.53	-880.59	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.160000	20 Sep 2063		
		139,399.580	Local 100.394126	139,948.99	99.924540	139,294.39	-654.60	0.06
Original Face:		1,500,000.000	Base 100.394126	139,948.99	99.924540	139,294.39	-654.60	0.06
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.110000	20 Feb 2064		
		160,187.110	Local 100.347843	160,744.31	99.867190	159,974.37	-769.94	0.06
Original Face:		1,530,000.000	Base 100.347843	160,744.31	99.867190	159,974.37	-769.94	0.06
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.280000	20 Jun 2067		
		489,916.820	Local 101.878074	499,117.82	100.120590	490,507.61	-8,610.21	0.20
Original Face:		1,200,000.000	Base 101.878074	499,117.82	100.120590	490,507.61	-8,610.21	0.20
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		774,273.810	Local 101.735128	787,708.45	92.707120	717,806.95	-69,901.50	0.29
Original Face:		4,400,000.000	Base 101.735128	787,708.45	92.707120	717,806.95	-69,901.50	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		130,878.880	Local 100.526456	131,567.90	89.658360	117,343.86	-14,224.04	0.05
Original Face:		1,000,000.000	Base 100.526456	131,567.90	89.658360	117,343.86	-14,224.04	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		47,899.550	Local 101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.02
Original Face:		1,000,000.000	Base 101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.02

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
	199,502.870	Local	100.642557	200,784.79	87.228120	174,022.60		-26,762.19	0.07
Original Face:	1,000,000.000	Base	100.642557	200,784.79	87.228120	174,022.60		-26,762.19	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	30,554.340	Local	100.713156	30,772.24	96.292130	29,421.42		-1,350.82	0.01
Original Face:	1,000,000.000	Base	100.713156	30,772.24	96.292130	29,421.42		-1,350.82	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
	953,926.840	Local	100.772750	961,298.31	96.323570	918,856.39		-42,441.92	0.37
Original Face:	4,000,000.000	Base	100.772750	961,298.31	96.323570	918,856.39		-42,441.92	0.37
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	632,041.220	Local	102.694144	649,069.32	95.371730	602,788.65		-46,280.67	0.24
Original Face:	3,000,000.000	Base	102.694144	649,069.32	95.371730	602,788.65		-46,280.67	0.24
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	469,189.360	Local	100.325212	470,715.22	97.022072	455,217.24		-15,497.98	0.18
Original Face:	2,000,000.000	Base	100.325212	470,715.22	97.022072	455,217.24		-15,497.98	0.18
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	287,691.550	Local	100.063384	287,873.90	97.423740	280,279.87		-7,594.03	0.11
Original Face:	2,000,000.000	Base	100.063384	287,873.90	97.423740	280,279.87		-7,594.03	0.11
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.730000	20 Apr 2071		
	752,224.510	Local	107.380378	807,741.52	97.879580	736,274.19		-71,467.33	0.29
Original Face:	1,978,780.000	Base	107.380378	807,741.52	97.879580	736,274.19		-71,467.33	0.29
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	815,408.100	Local	102.008242	831,783.47	76.885810	626,933.12		-204,850.35	0.25
Original Face:	2,000,000.000	Base	102.008242	831,783.47	76.885810	626,933.12		-204,850.35	0.25
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,299,052.010	Local	101.289875	2,328,706.91	78.097010	1,795,490.88		-533,216.03	0.72
Original Face:	3,185,000.000	Base	101.289875	2,328,706.91	78.097010	1,795,490.88		-533,216.03	0.72
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,057,639.540	Local	102.135483	1,080,225.25	78.079660	825,801.36		-254,423.89	0.33
Original Face:	2,000,000.000	Base	102.135483	1,080,225.25	78.079660	825,801.36		-254,423.89	0.33

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 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	
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036			
		1,104,562.640	Local	103.646394	1,144,839.35	90.034560	994,488.11	-150,351.24	0.40
Original Face:		2,000,000.000	Base	103.646394	1,144,839.35	90.034560	994,488.11	-150,351.24	0.40
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051			
		2,429,109.750	Local	102.628507	2,492,959.07	86.253410	2,095,189.99	-397,769.08	0.84
Original Face:		3,000,000.000	Base	102.628507	2,492,959.07	86.253410	2,095,189.99	-397,769.08	0.84
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.560000	20 Dec 2071			
		1,680,694.610	Local	100.948633	1,696,638.24	98.305490	1,652,215.07	-44,423.17	0.66
Original Face:		3,000,000.000	Base	100.948633	1,696,638.24	98.305490	1,652,215.07	-44,423.17	0.66
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
		3,451,349.930	Local	103.092109	3,558,069.43	100.831250	3,480,039.28	-78,030.15	1.39
Original Face:		4,000,000.000	Base	103.092109	3,558,069.43	100.831250	3,480,039.28	-78,030.15	1.39
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
		2,596,850.320	Local	99.645774	2,587,651.61	100.385100	2,606,850.79	19,199.18	1.04
Original Face:		2,820,818.000	Base	99.645774	2,587,651.61	100.385100	2,606,850.79	19,199.18	1.04
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.500000	20 Jan 2027			
		2,499,999.990	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.00
Original Face:		5,000,000.000	Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.00
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.500000	15 Sep 2026			
		2,520,833.330	Local	100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	1.01
Original Face:		5,500,000.000	Base	100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	1.01
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local	99.981228	1,999,624.55	97.518122	1,950,362.44	-49,262.11	0.78
			Base	99.981228	1,999,624.55	97.518122	1,950,362.44	-49,262.11	0.78
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
		3,133,696.590	Local	100.000000	3,133,696.59	99.634486	3,122,242.49	-11,454.10	1.25
Original Face:		3,373,235.000	Base	100.000000	3,133,696.59	99.634486	3,122,242.49	-11,454.10	1.25
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
		3,000,000.000	Local	102.261139	3,067,834.17	97.907200	2,937,216.00	-130,618.17	1.17
			Base	102.261139	3,067,834.17	97.907200	2,937,216.00	-130,618.17	1.17

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 2024

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,900,000.000	Local	102.365758	3,992,264.57	96.146797	3,749,725.08	-242,539.49	1.50
			Base	102.365758	3,992,264.57	96.146797	3,749,725.08	-242,539.49	1.50
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	102.407556	1,870,161.65	96.738478	1,766,633.23	-103,528.42	0.71
		Original Face: 2,000,000.000	Base	102.407556	1,870,161.65	96.738478	1,766,633.23	-103,528.42	0.71
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	102.083630	2,858,341.65	98.188954	2,749,290.71	-109,050.94	1.10
			Base	102.083630	2,858,341.65	98.188954	2,749,290.71	-109,050.94	1.10
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	102.643447	3,079,303.42	94.769848	2,843,095.44	-236,207.98	1.14
			Base	102.643447	3,079,303.42	94.769848	2,843,095.44	-236,207.98	1.14
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	101.909807	2,547,745.17	97.970212	2,449,255.30	-98,489.87	0.98
			Base	101.909807	2,547,745.17	97.970212	2,449,255.30	-98,489.87	0.98
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	106.285351	1,806,850.96	106.022598	1,802,384.17	-4,466.79	0.72
			Base	106.285351	1,806,850.96	106.022598	1,802,384.17	-4,466.79	0.72
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024			
		5,000,000.000	Local	99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	1.98
			Base	99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	1.98
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		2,000,000.000	Local	98.576861	1,971,537.22	98.492000	1,969,840.00	-1,697.22	0.79
			Base	98.576861	1,971,537.22	98.492000	1,969,840.00	-1,697.22	0.79
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024			
		5,000,000.000	Local	99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	1.99
			Base	99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	1.99
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024			
		5,000,000.000	Local	99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	1.99
			Base	99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	1.99

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 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	
9128282U3	US TREASURY N/B 08/24 1.875	2,000,000.000	Local	99.320705	1,986,414.10	98.328125	1,966,562.50	-19,851.60	0.79
			Base	99.320705	1,986,414.10	98.328125	1,966,562.50	-19,851.60	0.79
9128283D0	US TREASURY N/B 10/24 2.25	2,000,000.000	Local	99.358976	1,987,179.51	98.070312	1,961,406.24	-25,773.27	0.78
			Base	99.358976	1,987,179.51	98.070312	1,961,406.24	-25,773.27	0.78
9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	100.434302	2,008,686.03	98.816406	1,976,328.12	-32,357.91	0.79
			Base	100.434302	2,008,686.03	98.816406	1,976,328.12	-32,357.91	0.79
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	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	1.98
			Base	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	1.98
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	97.948134	1,958,962.68	98.027344	1,960,546.88	1,584.20	0.78
			Base	97.948134	1,958,962.68	98.027344	1,960,546.88	1,584.20	0.78
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	98.705143	1,974,102.86	97.277344	1,945,546.88	-28,555.98	0.78
			Base	98.705143	1,974,102.86	97.277344	1,945,546.88	-28,555.98	0.78
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.961014	1,999,220.27	94.867188	1,897,343.76	-101,876.51	0.76
			Base	99.961014	1,999,220.27	94.867188	1,897,343.76	-101,876.51	0.76
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.801588	1,996,031.75	94.382812	1,887,656.24	-108,375.51	0.75
			Base	99.801588	1,996,031.75	94.382812	1,887,656.24	-108,375.51	0.75
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.326560	3,933,062.38	94.097656	3,763,906.24	-169,156.14	1.50
			Base	98.326560	3,933,062.38	94.097656	3,763,906.24	-169,156.14	1.50

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91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local	99.775570	1,995,511.39	93.453125	1,869,062.50	-126,448.89	0.75	
		Base	99.775570	1,995,511.39	93.453125	1,869,062.50	-126,448.89	0.75	
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local	99.921845	1,998,436.90	93.140625	1,862,812.50	-135,624.40	0.74	
		Base	99.921845	1,998,436.90	93.140625	1,862,812.50	-135,624.40	0.74	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local	99.665958	1,993,319.15	92.828125	1,856,562.50	-136,756.65	0.74	
		Base	99.665958	1,993,319.15	92.828125	1,856,562.50	-136,756.65	0.74	
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	99.913786	1,998,275.72	92.753906	1,855,078.12	-143,197.60	0.74	
		Base	99.913786	1,998,275.72	92.753906	1,855,078.12	-143,197.60	0.74	
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local	99.828405	1,996,568.09	92.484375	1,849,687.50	-146,880.59	0.74	
		Base	99.828405	1,996,568.09	92.484375	1,849,687.50	-146,880.59	0.74	
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local	99.846452	1,996,929.03	92.183594	1,843,671.88	-153,257.15	0.74	
		Base	99.846452	1,996,929.03	92.183594	1,843,671.88	-153,257.15	0.74	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.839880	1,996,797.60	92.171875	1,843,437.50	-153,360.10	0.74	
		Base	99.839880	1,996,797.60	92.171875	1,843,437.50	-153,360.10	0.74	
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local	99.996255	1,999,925.09	99.802715	1,996,054.30	-3,870.79	0.80	
		Base	99.996255	1,999,925.09	99.802715	1,996,054.30	-3,870.79	0.80	
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local	99.645377	1,992,907.53	92.433594	1,848,671.88	-144,235.65	0.74	
		Base	99.645377	1,992,907.53	92.433594	1,848,671.88	-144,235.65	0.74	

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91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.894985	1,977,899.70	98.539062	1,970,781.24	-7,118.46	0.79
			Base	98.894985	1,977,899.70	98.539062	1,970,781.24	-7,118.46	0.79
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.959714	1,999,194.27	97.414062	1,948,281.24	-50,913.03	0.78
			Base	99.959714	1,999,194.27	97.414062	1,948,281.24	-50,913.03	0.78
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.494886	1,949,897.72	96.648438	1,932,968.76	-16,928.96	0.77
			Base	97.494886	1,949,897.72	96.648438	1,932,968.76	-16,928.96	0.77
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.989953	1,999,799.05	99.739379	1,994,787.58	-5,011.47	0.80
			Base	99.989953	1,999,799.05	99.739379	1,994,787.58	-5,011.47	0.80
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.719148	3,988,765.91	99.531250	3,981,250.00	-7,515.91	1.59
			Base	99.719148	3,988,765.91	99.531250	3,981,250.00	-7,515.91	1.59
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.997491	1,999,949.82	99.980004	1,999,600.08	-349.74	0.80
			Base	99.997491	1,999,949.82	99.980004	1,999,600.08	-349.74	0.80
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.728628	4,986,431.41	99.296875	4,964,843.75	-21,587.66	1.98
			Base	99.728628	4,986,431.41	99.296875	4,964,843.75	-21,587.66	1.98
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.820872	2,994,626.17	99.222656	2,976,679.68	-17,946.49	1.19
			Base	99.820872	2,994,626.17	99.222656	2,976,679.68	-17,946.49	1.19
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.425736	1,988,514.71	99.062500	1,981,250.00	-7,264.71	0.79
			Base	99.425736	1,988,514.71	99.062500	1,981,250.00	-7,264.71	0.79
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.001673	3,000,050.18	99.993731	2,999,811.93	-238.25	1.20
			Base	100.001673	3,000,050.18	99.993731	2,999,811.93	-238.25	1.20

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91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	2,000,000.000	Local		99.962543	1,999,250.86	98.984375	1,979,687.50	-19,563.36	0.79
		Base		99.962543	1,999,250.86	98.984375	1,979,687.50	-19,563.36	0.79
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
	2,000,000.000	Local		99.361790	1,987,235.79	99.230469	1,984,609.38	-2,626.41	0.79
		Base		99.361790	1,987,235.79	99.230469	1,984,609.38	-2,626.41	0.79
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
	2,000,000.000	Local		98.833682	1,976,673.64	98.789062	1,975,781.24	-892.40	0.79
		Base		98.833682	1,976,673.64	98.789062	1,975,781.24	-892.40	0.79
91282CKA8	US TREASURY N/B 02/27 4.125					4.125000	15 Feb 2027		
	2,000,000.000	Local		99.221194	1,984,423.88	99.140625	1,982,812.50	-1,611.38	0.79
		Base		99.221194	1,984,423.88	99.140625	1,982,812.50	-1,611.38	0.79
<b>US DOLLAR Total</b>									
	146,004,639.670	Local			146,488,122.53		141,585,236.76	-4,902,885.77	56.52
Original Face:	112,263,606.000	Base			146,488,122.53		141,585,236.76	-4,902,885.77	56.52
<b>FIXED INCOME Total</b>									
	146,004,639.670	Base			146,488,122.53		141,585,236.76	-4,902,885.77	56.52
Original Face:	112,263,606.000								

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

Books Closed

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		254,907,396.000	Base	255,390,878.86		250,487,993.09	-4,902,885.77	100.00
Original Face:		112,263,606.000						

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
	22,030,332.880	Local	100.000000	22,030,332.88	100.000000	22,030,332.88	0.00	0.70
		Base	100.000000	22,030,332.88	100.000000	22,030,332.88	0.00	0.70

<b>US DOLLAR Total</b>	22,030,332.880	Local		22,030,332.88		22,030,332.88	0.00	0.70
		Base		22,030,332.88		22,030,332.88	0.00	0.70

<b>CASH EQUIVALENT Total</b>	22,030,332.880	Base		22,030,332.88		22,030,332.88	0.00	0.70
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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	80.740000	3,101,546.36	2,213,532.92	0.10
		Base	23.116922	888,013.44	80.740000	3,101,546.36	2,213,532.92	0.10

00130H105	AES CORP COMMON STOCK USD.01							
	48,371.000	Local	19.798856	957,690.47	15.200000	735,239.20	-222,451.27	0.02
		Base	19.798856	957,690.47	15.200000	735,239.20	-222,451.27	0.02

00206R102	AT+T INC COMMON STOCK USD1.0							
	516,485.000	Local	25.534445	13,188,157.91	16.930000	8,744,091.05	-4,444,066.86	0.28
		Base	25.534445	13,188,157.91	16.930000	8,744,091.05	-4,444,066.86	0.28

002824100	ABBOTT LABORATORIES COMMON STOCK							
	125,354.000	Local	38.896174	4,875,791.03	118.640000	14,871,998.56	9,996,207.53	0.47
		Base	38.896174	4,875,791.03	118.640000	14,871,998.56	9,996,207.53	0.47

00287Y109	ABBVIE INC COMMON STOCK USD.01							
	127,534.000	Local	52.233973	6,661,607.52	176.050000	22,452,360.70	15,790,753.18	0.71
		Base	52.233973	6,661,607.52	176.050000	22,452,360.70	15,790,753.18	0.71

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724F101	ADOBE INC COMMON STOCK USD.0001	32,889.000	Local 86.464555	2,843,732.74	560.280000	18,427,048.92	15,583,316.18	0.59
			Base 86.464555	2,843,732.74	560.280000	18,427,048.92	15,583,316.18	0.59
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01	116,709.000	Local 29.667515	3,462,466.04	192.530000	22,469,983.77	19,007,517.73	0.71
			Base 29.667515	3,462,466.04	192.530000	22,469,983.77	19,007,517.73	0.71
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	21,136.000	Local 41.141535	869,567.48	137.360000	2,903,240.96	2,033,673.48	0.09
			Base 41.141535	869,567.48	137.360000	2,903,240.96	2,033,673.48	0.09
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001	31,403.000	Local 132.956006	4,175,217.45	157.470000	4,945,030.41	769,812.96	0.16
			Base 132.956006	4,175,217.45	157.470000	4,945,030.41	769,812.96	0.16
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	16,048.000	Local 100.841436	1,618,303.36	234.040000	3,755,873.92	2,137,570.56	0.12
			Base 100.841436	1,618,303.36	234.040000	3,755,873.92	2,137,570.56	0.12
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	10,896.000	Local 51.559388	561,791.09	110.920000	1,208,584.32	646,793.23	0.04
			Base 51.559388	561,791.09	110.920000	1,208,584.32	646,793.23	0.04
012653101	ALBEMARLE CORP COMMON STOCK USD.01	8,478.000	Local 102.542481	869,355.15	137.850000	1,168,692.30	299,337.15	0.04
			Base 102.542481	869,355.15	137.850000	1,168,692.30	299,337.15	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	11,297.000	Local 136.481052	1,541,826.45	124.730000	1,409,074.81	-132,751.64	0.04
			Base 136.481052	1,541,826.45	124.730000	1,409,074.81	-132,751.64	0.04
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	5,145.000	Local 187.666793	965,545.65	302.420000	1,555,950.90	590,405.25	0.05
			Base 187.666793	965,545.65	302.420000	1,555,950.90	590,405.25	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	18,432.000	Local 42.935179	791,381.22	47.750000	880,128.00	88,746.78	0.03
			Base 42.935179	791,381.22	47.750000	880,128.00	88,746.78	0.03

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Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		18,903.000	Local 48.293590	912,893.73	159.520000	3,015,406.56	2,102,512.83	0.10
			Base 48.293590	912,893.73	159.520000	3,015,406.56	2,102,512.83	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
		85,000.000	Local 24.154129	2,053,101.00	32.740000	2,782,900.00	729,799.00	0.09
			Base 24.154129	2,053,101.00	32.740000	2,782,900.00	729,799.00	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		359,787.000	Local 26.218309	9,433,006.90	139.780000	50,291,026.86	40,858,019.96	1.60
			Base 26.218309	9,433,006.90	139.780000	50,291,026.86	40,858,019.96	1.60
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		427,489.000	Local 27.147376	11,605,204.79	138.460000	59,190,126.94	47,584,922.15	1.88
			Base 27.147376	11,605,204.79	138.460000	59,190,126.94	47,584,922.15	1.88
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		127,759.000	Local 22.441143	2,867,058.04	40.910000	5,226,620.69	2,359,562.65	0.17
			Base 22.441143	2,867,058.04	40.910000	5,226,620.69	2,359,562.65	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		656,904.000	Local 34.542299	22,690,974.23	176.760000	116,114,351.04	93,423,376.81	3.69
			Base 34.542299	22,690,974.23	176.760000	116,114,351.04	93,423,376.81	3.69
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,993.000	Local 48.927711	929,284.01	71.190000	1,352,111.67	422,827.66	0.04
			Base 48.927711	929,284.01	71.190000	1,352,111.67	422,827.66	0.04
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		47,208.000	Local 20.143403	950,929.77	15.680000	740,221.44	-210,708.33	0.02
			Base 20.143403	950,929.77	15.680000	740,221.44	-210,708.33	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,986.000	Local 48.930254	1,858,664.63	85.190000	3,236,027.34	1,377,362.71	0.10
			Base 48.930254	1,858,664.63	85.190000	3,236,027.34	1,377,362.71	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		41,587.000	Local 55.143099	2,293,236.05	219.420000	9,125,019.54	6,831,783.49	0.29
			Base 55.143099	2,293,236.05	219.420000	9,125,019.54	6,831,783.49	0.29

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		50,713.000	Local 99.084318	5,024,863.00	72.890000	3,696,470.57	-1,328,392.43	0.12
			Base 99.084318	5,024,863.00	72.890000	3,696,470.57	-1,328,392.43	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,674.000	Local 93.180701	3,137,766.93	198.860000	6,696,411.64	3,558,644.71	0.21
			Base 93.180701	3,137,766.93	198.860000	6,696,411.64	3,558,644.71	0.21
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,064.000	Local 84.535573	1,188,908.30	118.540000	1,667,146.56	478,238.26	0.05
			Base 84.535573	1,188,908.30	118.540000	1,667,146.56	478,238.26	0.05
03073E105	CENCORA INC COMMON STOCK USD.01							
		12,043.000	Local 55.241066	665,268.16	235.600000	2,837,330.80	2,172,062.64	0.09
			Base 55.241066	665,268.16	235.600000	2,837,330.80	2,172,062.64	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		7,310.000	Local 58.108268	424,771.44	407.360000	2,977,801.60	2,553,030.16	0.09
			Base 58.108268	424,771.44	407.360000	2,977,801.60	2,553,030.16	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
		16,671.000	Local 56.928229	949,050.51	180.180000	3,003,780.78	2,054,730.27	0.10
			Base 56.928229	949,050.51	180.180000	3,003,780.78	2,054,730.27	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
		38,658.000	Local 87.728541	3,391,409.95	273.830000	10,585,720.14	7,194,310.19	0.34
			Base 87.728541	3,391,409.95	273.830000	10,585,720.14	7,194,310.19	0.34
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		43,219.000	Local 19.077968	824,530.70	109.240000	4,721,243.56	3,896,712.86	0.15
			Base 19.077968	824,530.70	109.240000	4,721,243.56	3,896,712.86	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		35,996.000	Local 70.785229	2,547,985.12	191.820000	6,904,752.72	4,356,767.60	0.22
			Base 70.785229	2,547,985.12	191.820000	6,904,752.72	4,356,767.60	0.22
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,270.000	Local 151.463952	949,678.98	334.170000	2,095,245.90	1,145,566.92	0.07
			Base 151.463952	949,678.98	334.170000	2,095,245.90	1,145,566.92	0.07

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Books Open

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	16,973.000	Local 102.966153	1,747,644.52	501.250000	8,507,716.25	6,760,071.73	0.27
			Base 102.966153	1,747,644.52	501.250000	8,507,716.25	6,760,071.73	0.27
03743Q108	APA CORP COMMON STOCK USD.625	22,156.000	Local 61.216018	1,356,302.09	29.790000	660,027.24	-696,274.85	0.02
			Base 61.216018	1,356,302.09	29.790000	660,027.24	-696,274.85	0.02
037833100	APPLE INC COMMON STOCK USD.00001	1,056,052.000	Local 18.726444	19,776,098.19	180.750000	190,881,399.00	171,105,300.81	6.06
			Base 18.726444	19,776,098.19	180.750000	190,881,399.00	171,105,300.81	6.06
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	60,428.000	Local 29.992310	1,812,375.28	201.620000	12,183,493.36	10,371,118.08	0.39
			Base 29.992310	1,812,375.28	201.620000	12,183,493.36	10,371,118.08	0.39
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	38,529.000	Local 29.927404	1,153,072.95	53.110000	2,046,275.19	893,202.24	0.06
			Base 29.927404	1,153,072.95	53.110000	2,046,275.19	893,202.24	0.06
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	18,202.000	Local 81.030896	1,474,924.36	277.540000	5,051,783.08	3,576,858.72	0.16
			Base 81.030896	1,474,924.36	277.540000	5,051,783.08	3,576,858.72	0.16
04621X108	ASSURANT INC COMMON STOCK USD.01	3,799.000	Local 75.515794	286,884.50	181.450000	689,328.55	402,444.05	0.02
			Base 75.515794	286,884.50	181.450000	689,328.55	402,444.05	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK	10,726.000	Local 100.267854	1,075,473.00	112.910000	1,211,072.66	135,599.66	0.04
			Base 100.267854	1,075,473.00	112.910000	1,211,072.66	135,599.66	0.04
052769106	AUTODESK INC COMMON STOCK USD.01	15,441.000	Local 65.941629	1,018,204.70	258.170000	3,986,402.97	2,968,198.27	0.13
			Base 65.941629	1,018,204.70	258.170000	3,986,402.97	2,968,198.27	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	29,711.000	Local 57.812231	1,717,659.20	251.130000	7,461,323.43	5,743,664.23	0.24
			Base 57.812231	1,717,659.20	251.130000	7,461,323.43	5,743,664.23	0.24

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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,274.000	Local 354.193815	451,242.92	3,006.020000	3,829,669.48	3,378,426.56	0.12
			Base 354.193815	451,242.92	3,006.020000	3,829,669.48	3,378,426.56	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,259.000	Local 143.479243	1,471,953.55	177.030000	1,816,150.77	344,197.22	0.06
			Base 143.479243	1,471,953.55	177.030000	1,816,150.77	344,197.22	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		5,818.000	Local 63.333860	368,476.40	216.530000	1,259,771.54	891,295.14	0.04
			Base 63.333860	368,476.40	216.530000	1,259,771.54	891,295.14	0.04
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		5,088.000	Local 219.374349	1,116,176.69	307.370000	1,563,898.56	447,721.87	0.05
			Base 219.374349	1,116,176.69	307.370000	1,563,898.56	447,721.87	0.05
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		72,686.000	Local 35.945055	2,612,702.28	29.590000	2,150,778.74	-461,923.54	0.07
			Base 35.945055	2,612,702.28	29.590000	2,150,778.74	-461,923.54	0.07
058498106	BALL CORP COMMON STOCK							
		22,775.000	Local 23.797132	541,979.69	64.020000	1,458,055.50	916,075.81	0.05
			Base 23.797132	541,979.69	64.020000	1,458,055.50	916,075.81	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		497,337.000	Local 24.810438	12,339,148.81	34.520000	17,168,073.24	4,828,924.43	0.55
			Base 24.810438	12,339,148.81	34.520000	17,168,073.24	4,828,924.43	0.55
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		55,555.000	Local 37.114933	2,061,920.11	56.090000	3,116,079.95	1,054,159.84	0.10
			Base 37.114933	2,061,920.11	56.090000	3,116,079.95	1,054,159.84	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
		16,425.000	Local 30.221445	496,387.24	45.700000	750,622.50	254,235.26	0.02
			Base 30.221445	496,387.24	45.700000	750,622.50	254,235.26	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		36,646.000	Local 38.873522	1,424,559.10	40.920000	1,499,554.32	74,995.22	0.05
			Base 38.873522	1,424,559.10	40.920000	1,499,554.32	74,995.22	0.05

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Books Open

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

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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
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		20,957.000	Local 150.005091	3,143,656.69	235.550000	4,936,421.35	1,792,764.66	0.16
			Base 150.005091	3,143,656.69	235.550000	4,936,421.35	1,792,764.66	0.16
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		14,715.000	Local 47.503710	699,017.09	83.600000	1,230,174.00	531,156.91	0.04
			Base 47.503710	699,017.09	83.600000	1,230,174.00	531,156.91	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		131,429.000	Local 116.164235	15,267,349.21	409.400000	53,807,032.60	38,539,683.39	1.71
			Base 116.164235	15,267,349.21	409.400000	53,807,032.60	38,539,683.39	1.71
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		13,992.000	Local 38.472496	538,307.16	80.880000	1,131,672.96	593,365.80	0.04
			Base 38.472496	538,307.16	80.880000	1,131,672.96	593,365.80	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,511.000	Local 466.154626	704,359.64	325.880000	492,404.68	-211,954.96	0.02
			Base 466.154626	704,359.64	325.880000	492,404.68	-211,954.96	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		10,466.000	Local 117.317179	1,227,841.60	216.990000	2,271,017.34	1,043,175.74	0.07
			Base 117.317179	1,227,841.60	216.990000	2,271,017.34	1,043,175.74	0.07
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		11,424.000	Local 124.356610	1,420,649.91	73.570000	840,463.68	-580,186.23	0.03
			Base 124.356610	1,420,649.91	73.570000	840,463.68	-580,186.23	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,102.000	Local 349.292592	3,528,553.76	811.340000	8,196,156.68	4,667,602.92	0.26
			Base 349.292592	3,528,553.76	811.340000	8,196,156.68	4,667,602.92	0.26
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		51,326.000	Local 111.137994	5,704,268.68	127.820000	6,560,489.32	856,220.64	0.21
			Base 111.137994	5,704,268.68	127.820000	6,560,489.32	856,220.64	0.21
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		41,078.000	Local 97.167151	3,991,432.22	203.720000	8,368,410.16	4,376,977.94	0.27
			Base 97.167151	3,991,432.22	203.720000	8,368,410.16	4,376,977.94	0.27

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FUND: ATZ9



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008		2,521.000	Local	559.532606	1,410,581.70	3,468.830000	8,744,920.43	7,334,338.73	0.28
				Base	559.532606	1,410,581.70	3,468.830000	8,744,920.43	7,334,338.73	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01		16,980.000	Local	32.576835	553,154.66	31.130000	528,587.40	-24,567.26	0.02
				Base	32.576835	553,154.66	31.130000	528,587.40	-24,567.26	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01		10,429.000	Local	93.739368	977,607.87	64.720000	674,964.88	-302,642.99	0.02
				Base	93.739368	977,607.87	64.720000	674,964.88	-302,642.99	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		105,769.000	Local	22.241227	2,352,432.35	66.210000	7,002,965.49	4,650,533.14	0.22
				Base	22.241227	2,352,432.35	66.210000	7,002,965.49	4,650,533.14	0.22
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		146,982.000	Local	48.818015	7,175,369.52	50.750000	7,459,336.50	283,966.98	0.24
				Base	48.818015	7,175,369.52	50.750000	7,459,336.50	283,966.98	0.24
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		8,499.000	Local	119.141261	1,012,581.58	203.580000	1,730,226.42	717,644.84	0.05
				Base	119.141261	1,012,581.58	203.580000	1,730,226.42	717,644.84	0.05
11135F101	BROADCOM INC COMMON STOCK		31,707.000	Local	279.199181	8,852,568.44	1,300.490000	41,234,636.43	32,382,067.99	1.31
				Base	279.199181	8,852,568.44	1,300.490000	41,234,636.43	32,382,067.99	1.31
115236101	BROWN + BROWN INC COMMON STOCK USD.1		17,063.000	Local	57.714913	984,789.56	84.210000	1,436,875.23	452,085.67	0.05
				Base	57.714913	984,789.56	84.210000	1,436,875.23	452,085.67	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		13,218.000	Local	30.824065	407,432.49	60.230000	796,120.14	388,687.65	0.03
				Base	30.824065	407,432.49	60.230000	796,120.14	388,687.65	0.03
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		8,913.000	Local	164.905200	1,469,800.05	195.180000	1,739,639.34	269,839.29	0.06
				Base	164.905200	1,469,800.05	195.180000	1,739,639.34	269,839.29	0.06

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12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK	7,624.000	Local 87.819199	669,533.57	192.000000	1,463,808.00	794,274.43	0.05
			Base 87.819199	669,533.57	192.000000	1,463,808.00	794,274.43	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	22,017.000	Local 32.507239	715,711.89	91.890000	2,023,142.13	1,307,430.24	0.06
			Base 32.507239	715,711.89	91.890000	2,023,142.13	1,307,430.24	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01	9,677.000	Local 124.925653	1,208,905.54	246.210000	2,382,574.17	1,173,668.63	0.08
			Base 124.925653	1,208,905.54	246.210000	2,382,574.17	1,173,668.63	0.08
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	13,802.000	Local 31.619099	436,406.80	80.720000	1,114,097.44	677,690.64	0.04
			Base 31.619099	436,406.80	80.720000	1,114,097.44	677,690.64	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	8,426.000	Local 58.568734	493,500.15	74.080000	624,198.08	130,697.93	0.02
			Base 58.568734	493,500.15	74.080000	624,198.08	130,697.93	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01	21,138.000	Local 86.140629	1,820,840.61	336.140000	7,105,327.32	5,284,486.71	0.23
			Base 86.140629	1,820,840.61	336.140000	7,105,327.32	5,284,486.71	0.23
12572Q105	CME GROUP INC COMMON STOCK USD.01	26,004.000	Local 109.769137	2,854,436.64	220.350000	5,729,981.40	2,875,544.76	0.18
			Base 109.769137	2,854,436.64	220.350000	5,729,981.40	2,875,544.76	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01	21,076.000	Local 28.361975	597,756.98	57.370000	1,209,130.12	611,373.14	0.04
			Base 28.361975	597,756.98	57.370000	1,209,130.12	611,373.14	0.04
126408103	CSX CORP COMMON STOCK USD1.0	142,747.000	Local 7.532253	1,075,206.47	37.940000	5,415,821.18	4,340,614.71	0.17
			Base 7.532253	1,075,206.47	37.940000	5,415,821.18	4,340,614.71	0.17
126650100	CVS HEALTH CORP COMMON STOCK USD.01	92,780.000	Local 51.087178	4,739,868.40	74.370000	6,900,048.60	2,160,180.20	0.22
			Base 51.087178	4,739,868.40	74.370000	6,900,048.60	2,160,180.20	0.22

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127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		54,335.000	Local 20.324198	1,104,315.31	25.780000	1,400,756.30	296,440.99	0.04
			Base 20.324198	1,104,315.31	25.780000	1,400,756.30	296,440.99	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		19,652.000	Local 49.909920	980,829.74	304.380000	5,981,675.76	5,000,846.02	0.19
			Base 49.909920	980,829.74	304.380000	5,981,675.76	5,000,846.02	0.19
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		15,581.000	Local 85.363051	1,330,041.70	43.470000	677,306.07	-652,735.63	0.02
			Base 85.363051	1,330,041.70	43.470000	677,306.07	-652,735.63	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		7,713.000	Local 163.716851	1,262,748.07	94.480000	728,724.24	-534,023.83	0.02
			Base 163.716851	1,262,748.07	94.480000	728,724.24	-534,023.83	0.02
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		14,190.000	Local 39.923011	566,507.52	42.640000	605,061.60	38,554.08	0.02
			Base 39.923011	566,507.52	42.640000	605,061.60	38,554.08	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		27,511.000	Local 62.275206	1,713,253.19	137.610000	3,785,788.71	2,072,535.52	0.12
			Base 62.275206	1,713,253.19	137.610000	3,785,788.71	2,072,535.52	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		17,804.000	Local 44.355563	789,706.44	111.980000	1,993,691.92	1,203,985.48	0.06
			Base 44.355563	789,706.44	111.980000	1,993,691.92	1,203,985.48	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		11,461.000	Local 32.729464	375,112.39	79.000000	905,419.00	530,306.61	0.03
			Base 32.729464	375,112.39	79.000000	905,419.00	530,306.61	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		72,777.000	Local 24.490101	1,782,316.07	15.860000	1,154,243.22	-628,072.85	0.04
			Base 24.490101	1,782,316.07	15.860000	1,154,243.22	-628,072.85	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		60,608.000	Local 15.559716	943,043.27	55.580000	3,368,592.64	2,425,549.37	0.11
			Base 15.559716	943,043.27	55.580000	3,368,592.64	2,425,549.37	0.11

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148806102	CATALENT INC COMMON STOCK USD.01							
		13,023.000	Local 86.642929	1,128,350.86	57.340000	746,738.82	-381,612.04	0.02
			Base 86.642929	1,128,350.86	57.340000	746,738.82	-381,612.04	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		36,851.000	Local 76.277302	2,810,894.84	333.960000	12,306,759.96	9,495,865.12	0.39
			Base 76.277302	2,810,894.84	333.960000	12,306,759.96	9,495,865.12	0.39
150870103	CELANESE CORP COMMON STOCK USD.0001							
		7,234.000	Local 89.280640	645,856.15	151.970000	1,099,350.98	453,494.83	0.03
			Base 89.280640	645,856.15	151.970000	1,099,350.98	453,494.83	0.03
15135B101	CENTENE CORP COMMON STOCK USD.001							
		38,590.000	Local 53.769115	2,074,950.16	78.430000	3,026,613.70	951,663.54	0.10
			Base 53.769115	2,074,950.16	78.430000	3,026,613.70	951,663.54	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		45,597.000	Local 21.530596	981,730.58	27.500000	1,253,917.50	272,186.92	0.04
			Base 21.530596	981,730.58	27.500000	1,253,917.50	272,186.92	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01							
		11,267.000	Local 105.872549	1,192,866.01	69.760000	785,985.92	-406,880.09	0.02
			Base 105.872549	1,192,866.01	69.760000	785,985.92	-406,880.09	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		3,705.000	Local 356.083028	1,319,287.62	254.190000	941,773.95	-377,513.67	0.03
			Base 356.083028	1,319,287.62	254.190000	941,773.95	-377,513.67	0.03
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		7,266.000	Local 297.005740	2,158,043.71	293.930000	2,135,695.38	-22,348.33	0.07
			Base 297.005740	2,158,043.71	293.930000	2,135,695.38	-22,348.33	0.07
166764100	CHEVRON CORP COMMON STOCK USD.75							
		126,817.000	Local 83.965595	10,648,264.85	152.010000	19,277,452.17	8,629,187.32	0.61
			Base 83.965595	10,648,264.85	152.010000	19,277,452.17	8,629,187.32	0.61
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,983.000	Local 495.835073	983,240.95	2,688.770000	5,331,830.91	4,348,589.96	0.17
			Base 495.835073	983,240.95	2,688.770000	5,331,830.91	4,348,589.96	0.17

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		17,797.000	Local	50.194864	893,317.99	100.120000	1,781,835.64	888,517.65	0.06
				Base	50.194864	893,317.99	100.120000	1,781,835.64	888,517.65	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		11,334.000	Local	54.564745	618,436.82	114.000000	1,292,076.00	673,639.18	0.04
				Base	54.564745	618,436.82	114.000000	1,292,076.00	673,639.18	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001		292,593.000	Local	30.579826	8,947,443.03	48.370000	14,152,723.41	5,205,280.38	0.45
				Base	30.579826	8,947,443.03	48.370000	14,152,723.41	5,205,280.38	0.45
172908105	CINTAS CORP COMMON STOCK		6,253.000	Local	95.245007	595,567.03	628.610000	3,930,698.33	3,335,131.30	0.12
				Base	95.245007	595,567.03	628.610000	3,930,698.33	3,335,131.30	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01		138,250.000	Local	78.036492	10,788,544.96	55.490000	7,671,492.50	-3,117,052.46	0.24
				Base	78.036492	10,788,544.96	55.490000	7,671,492.50	-3,117,052.46	0.24
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		33,678.000	Local	24.917671	839,177.32	31.390000	1,057,152.42	217,975.10	0.03
				Base	24.917671	839,177.32	31.390000	1,057,152.42	217,975.10	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0		8,957.000	Local	76.378045	684,118.15	153.310000	1,373,197.67	689,079.52	0.04
				Base	76.378045	684,118.15	153.310000	1,373,197.67	689,079.52	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25		281,074.000	Local	33.289298	9,356,756.13	60.020000	16,870,061.48	7,513,305.35	0.54
				Base	33.289298	9,356,756.13	60.020000	16,870,061.48	7,513,305.35	0.54
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		36,220.000	Local	29.993447	1,086,362.66	79.020000	2,862,104.40	1,775,741.74	0.09
				Base	29.993447	1,086,362.66	79.020000	2,862,104.40	1,775,741.74	0.09
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		59,477.000	Local	40.731298	2,422,575.41	86.520000	5,145,950.04	2,723,374.63	0.16
				Base	40.731298	2,422,575.41	86.520000	5,145,950.04	2,723,374.63	0.16

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20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		290,071.000	Local 18.636952	5,406,039.43	42.850000	12,429,542.35	7,023,502.92	0.39
			Base 18.636952	5,406,039.43	42.850000	12,429,542.35	7,023,502.92	0.39
200340107	COMERICA INC COMMON STOCK USD5.0							
		9,525.000	Local 47.731907	454,646.41	49.380000	470,344.50	15,698.09	0.01
			Base 47.731907	454,646.41	49.380000	470,344.50	15,698.09	0.01
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		34,526.000	Local 23.664002	817,023.34	28.080000	969,490.08	152,466.74	0.03
			Base 23.664002	817,023.34	28.080000	969,490.08	152,466.74	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		85,773.000	Local 50.227580	4,308,170.20	112.540000	9,652,893.42	5,344,723.22	0.31
			Base 50.227580	4,308,170.20	112.540000	9,652,893.42	5,344,723.22	0.31
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		24,937.000	Local 58.416858	1,456,741.18	87.210000	2,174,755.77	718,014.59	0.07
			Base 58.416858	1,456,741.18	87.210000	2,174,755.77	718,014.59	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		11,674.000	Local 70.330051	821,033.01	248.520000	2,901,222.48	2,080,189.47	0.09
			Base 70.330051	821,033.01	248.520000	2,901,222.48	2,080,189.47	0.09
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		23,072.000	Local 38.048853	877,863.13	168.450000	3,886,478.40	3,008,615.27	0.12
			Base 38.048853	877,863.13	168.450000	3,886,478.40	3,008,615.27	0.12
216648501	COOPER COS INC/THE COMMON STOCK USD.1							
		14,308.000	Local 52.672929	753,644.27	93.600000	1,339,228.80	585,584.53	0.04
			Base 52.672929	753,644.27	93.600000	1,339,228.80	585,584.53	0.04
217204106	COPART INC COMMON STOCK							
		63,116.000	Local 20.960291	1,322,929.71	53.150000	3,354,615.40	2,031,685.69	0.11
			Base 20.960291	1,322,929.71	53.150000	3,354,615.40	2,031,685.69	0.11
219350105	CORNING INC COMMON STOCK USD.5							
		55,466.000	Local 23.880029	1,324,529.71	32.240000	1,788,223.84	463,694.13	0.06
			Base 23.880029	1,324,529.71	32.240000	1,788,223.84	463,694.13	0.06

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FUND: ATZ9



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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
22052L104	CORTEVA INC COMMON STOCK USD.01								
	50,907.000	Local	23.945270	1,218,981.87	53.520000	2,724,542.64	1,505,560.77	0.09	
		Base	23.945270	1,218,981.87	53.520000	2,724,542.64	1,505,560.77	0.09	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	31,982.000	Local	117.323912	3,752,253.34	743.890000	23,791,089.98	20,038,836.64	0.76	
		Base	117.323912	3,752,253.34	743.890000	23,791,089.98	20,038,836.64	0.76	
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
	29,499.000	Local	70.585301	2,082,195.80	87.030000	2,567,297.97	485,102.17	0.08	
		Base	70.585301	2,082,195.80	87.030000	2,567,297.97	485,102.17	0.08	
22822V101	CROWN CASTLE INC REIT USD.01								
	31,350.000	Local	85.330199	2,675,101.75	109.940000	3,446,619.00	771,517.25	0.11	
		Base	85.330199	2,675,101.75	109.940000	3,446,619.00	771,517.25	0.11	
231021106	CUMMINS INC COMMON STOCK USD2.5								
	10,239.000	Local	73.242313	749,928.04	268.610000	2,750,297.79	2,000,369.75	0.09	
		Base	73.242313	749,928.04	268.610000	2,750,297.79	2,000,369.75	0.09	
23331A109	DR HORTON INC COMMON STOCK USD.01								
	21,770.000	Local	33.509508	729,501.99	149.440000	3,253,308.80	2,523,806.81	0.10	
		Base	33.509508	729,501.99	149.440000	3,253,308.80	2,523,806.81	0.10	
233331107	DTE ENERGY COMPANY COMMON STOCK								
	14,894.000	Local	59.754141	889,978.18	108.350000	1,613,764.90	723,786.72	0.05	
		Base	59.754141	889,978.18	108.350000	1,613,764.90	723,786.72	0.05	
235851102	DANAHER CORP COMMON STOCK USD.01								
	47,505.000	Local	64.948964	3,085,400.53	253.140000	12,025,415.70	8,940,015.17	0.38	
		Base	64.948964	3,085,400.53	253.140000	12,025,415.70	8,940,015.17	0.38	
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
	8,691.000	Local	45.211293	392,931.35	170.710000	1,483,640.61	1,090,709.26	0.05	
		Base	45.211293	392,931.35	170.710000	1,483,640.61	1,090,709.26	0.05	
23918K108	DAVITA INC COMMON STOCK USD.001								
	3,891.000	Local	42.541737	165,529.90	126.970000	494,040.27	328,510.37	0.02	
		Base	42.541737	165,529.90	126.970000	494,040.27	328,510.37	0.02	

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244199105	DEERE + CO COMMON STOCK USD1.0								
	19,348.000	Local	85.619027	1,656,556.94	365.050000	7,062,987.40	5,406,430.46	0.22	
		Base	85.619027	1,656,556.94	365.050000	7,062,987.40	5,406,430.46	0.22	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	46,481.000	Local	25.830039	1,200,606.05	42.270000	1,964,751.87	764,145.82	0.06	
		Base	25.830039	1,200,606.05	42.270000	1,964,751.87	764,145.82	0.06	
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
	15,303.000	Local	45.537968	696,867.53	32.680000	500,102.04	-196,765.49	0.02	
		Base	45.537968	696,867.53	32.680000	500,102.04	-196,765.49	0.02	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	46,282.000	Local	38.742245	1,793,068.57	44.060000	2,039,184.92	246,116.35	0.06	
		Base	38.742245	1,793,068.57	44.060000	2,039,184.92	246,116.35	0.06	
252131107	DEXCOM INC COMMON STOCK USD.001								
	27,910.000	Local	99.850262	2,786,820.80	115.070000	3,211,603.70	424,782.90	0.10	
		Base	99.850262	2,786,820.80	115.070000	3,211,603.70	424,782.90	0.10	
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	12,929.000	Local	108.933750	1,408,404.46	182.520000	2,359,801.08	951,396.62	0.07	
		Base	108.933750	1,408,404.46	182.520000	2,359,801.08	951,396.62	0.07	
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	21,876.000	Local	109.523161	2,395,928.67	146.810000	3,211,615.56	815,686.89	0.10	
		Base	109.523161	2,395,928.67	146.810000	3,211,615.56	815,686.89	0.10	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	178,772.000	Local	59.010854	10,549,488.43	111.580000	19,947,379.76	9,397,891.33	0.63	
		Base	59.010854	10,549,488.43	111.580000	19,947,379.76	9,397,891.33	0.63	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	18,063.000	Local	29.444702	531,859.66	120.700000	2,180,204.10	1,648,344.44	0.07	
		Base	29.444702	531,859.66	120.700000	2,180,204.10	1,648,344.44	0.07	
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
	15,853.000	Local	69.563252	1,102,786.23	145.310000	2,303,599.43	1,200,813.20	0.07	
		Base	69.563252	1,102,786.23	145.310000	2,303,599.43	1,200,813.20	0.07	

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256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		15,098.000	Local 57.891774	874,050.00	146.680000	2,214,574.64	1,340,524.64	0.07
			Base 57.891774	874,050.00	146.680000	2,214,574.64	1,340,524.64	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
		60,485.000	Local 54.866438	3,318,596.53	47.830000	2,892,997.55	-425,598.98	0.09
			Base 54.866438	3,318,596.53	47.830000	2,892,997.55	-425,598.98	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,520.000	Local 378.367052	953,484.97	448.350000	1,129,842.00	176,357.03	0.04
			Base 378.367052	953,484.97	448.350000	1,129,842.00	176,357.03	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,105.000	Local 45.478222	459,557.43	165.380000	1,671,164.90	1,211,607.47	0.05
			Base 45.478222	459,557.43	165.380000	1,671,164.90	1,211,607.47	0.05
260557103	DOW INC COMMON STOCK USD.01							
		50,666.000	Local 37.988422	1,924,721.38	55.880000	2,831,216.08	906,494.70	0.09
			Base 37.988422	1,924,721.38	55.880000	2,831,216.08	906,494.70	0.09
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		55,673.000	Local 63.529315	3,536,867.55	91.830000	5,112,451.59	1,575,584.04	0.16
			Base 63.529315	3,536,867.55	91.830000	5,112,451.59	1,575,584.04	0.16
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		31,065.000	Local 53.653250	1,666,738.20	69.190000	2,149,387.35	482,649.15	0.07
			Base 53.653250	1,666,738.20	69.190000	2,149,387.35	482,649.15	0.07
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		42,124.000	Local 50.159530	2,112,920.06	114.460000	4,821,513.04	2,708,592.98	0.15
			Base 50.159530	2,112,920.06	114.460000	4,821,513.04	2,708,592.98	0.15
26884L109	EQT CORP COMMON STOCK							
		29,712.000	Local 41.426313	1,230,858.60	37.150000	1,103,800.80	-127,057.80	0.04
			Base 41.426313	1,230,858.60	37.150000	1,103,800.80	-127,057.80	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		8,565.000	Local 41.718194	357,316.33	87.740000	751,493.10	394,176.77	0.02
			Base 41.718194	357,316.33	87.740000	751,493.10	394,176.77	0.02

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278642103	EBAY INC COMMON STOCK USD.001							
		37,491.000	Local 19.462664	729,674.72	47.280000	1,772,574.48	1,042,899.76	0.06
			Base 19.462664	729,674.72	47.280000	1,772,574.48	1,042,899.76	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,331.000	Local 71.484304	1,310,378.78	224.840000	4,121,542.04	2,811,163.26	0.13
			Base 71.484304	1,310,378.78	224.840000	4,121,542.04	2,811,163.26	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		27,688.000	Local 44.164124	1,222,816.27	68.020000	1,883,337.76	660,521.49	0.06
			Base 44.164124	1,222,816.27	68.020000	1,883,337.76	660,521.49	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		43,811.000	Local 26.824768	1,175,219.90	84.870000	3,718,239.57	2,543,019.67	0.12
			Base 26.824768	1,175,219.90	84.870000	3,718,239.57	2,543,019.67	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		17,681.000	Local 48.405521	855,858.02	139.480000	2,466,145.88	1,610,287.86	0.08
			Base 48.405521	855,858.02	139.480000	2,466,145.88	1,610,287.86	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		41,182.000	Local 44.128367	1,817,294.42	106.850000	4,400,296.70	2,583,002.28	0.14
			Base 44.128367	1,817,294.42	106.850000	4,400,296.70	2,583,002.28	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		9,863.000	Local 196.301554	1,936,122.23	127.010000	1,252,699.63	-683,422.60	0.04
			Base 196.301554	1,936,122.23	127.010000	1,252,699.63	-683,422.60	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,276.000	Local 73.788612	1,127,194.84	101.570000	1,551,583.32	424,388.48	0.05
			Base 73.788612	1,127,194.84	101.570000	1,551,583.32	424,388.48	0.05
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
		4,168.000	Local 638.775449	2,662,416.07	304.400000	1,268,739.20	-1,393,676.87	0.04
			Base 638.775449	2,662,416.07	304.400000	1,268,739.20	-1,393,676.87	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		8,900.000	Local 120.260175	1,070,315.56	273.590000	2,434,951.00	1,364,635.44	0.08
			Base 120.260175	1,070,315.56	273.590000	2,434,951.00	1,364,635.44	0.08

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29444U700	EQUINIX INC REIT USD.001								
	6,781.000	Local	363.335599	2,463,778.70	888.820000	6,027,088.42	3,563,309.72	0.19	
		Base	363.335599	2,463,778.70	888.820000	6,027,088.42	3,563,309.72	0.19	
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	24,960.000	Local	49.674675	1,239,879.88	60.210000	1,502,841.60	262,961.72	0.05	
		Base	49.674675	1,239,879.88	60.210000	1,502,841.60	262,961.72	0.05	
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	4,637.000	Local	195.062463	904,504.64	231.400000	1,073,001.80	168,497.16	0.03	
		Base	195.062463	904,504.64	231.400000	1,073,001.80	168,497.16	0.03	
29786A106	ETSY INC COMMON STOCK USD.001								
	8,650.000	Local	122.000338	1,055,302.92	71.690000	620,118.50	-435,184.42	0.02	
		Base	122.000338	1,055,302.92	71.690000	620,118.50	-435,184.42	0.02	
30034W106	EVERGY INC COMMON STOCK								
	16,594.000	Local	55.260227	916,988.21	49.540000	822,066.76	-94,921.45	0.03	
		Base	55.260227	916,988.21	49.540000	822,066.76	-94,921.45	0.03	
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
	25,233.000	Local	43.213675	1,090,410.67	58.700000	1,481,177.10	390,766.43	0.05	
		Base	43.213675	1,090,410.67	58.700000	1,481,177.10	390,766.43	0.05	
30161N101	EXELON CORP COMMON STOCK								
	71,905.000	Local	30.647292	2,203,693.50	35.840000	2,577,075.20	373,381.70	0.08	
		Base	30.647292	2,203,693.50	35.840000	2,577,075.20	373,381.70	0.08	
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
	9,631.000	Local	84.618612	814,961.85	136.820000	1,317,713.42	502,751.57	0.04	
		Base	84.618612	814,961.85	136.820000	1,317,713.42	502,751.57	0.04	
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
	10,503.000	Local	50.689615	532,393.03	119.600000	1,256,158.80	723,765.77	0.04	
		Base	50.689615	532,393.03	119.600000	1,256,158.80	723,765.77	0.04	
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
	15,262.000	Local	108.681945	1,658,703.84	140.970000	2,151,484.14	492,780.30	0.07	
		Base	108.681945	1,658,703.84	140.970000	2,151,484.14	492,780.30	0.07	



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30231G102	EXXON MOBIL CORP COMMON STOCK	289,352.000	Local	61.318559	17,742,647.77	104.520000	30,243,071.04	12,500,423.27	0.96
			Base	61.318559	17,742,647.77	104.520000	30,243,071.04	12,500,423.27	0.96
302491303	FMC CORP COMMON STOCK USD.1	9,012.000	Local	37.421305	337,240.80	56.390000	508,186.68	170,945.88	0.02
			Base	37.421305	337,240.80	56.390000	508,186.68	170,945.88	0.02
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	160,335.000	Local	115.845450	18,574,080.24	490.130000	78,584,993.55	60,010,913.31	2.50
			Base	115.845450	18,574,080.24	490.130000	78,584,993.55	60,010,913.31	2.50
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	2,745.000	Local	477.130146	1,309,722.25	462.580000	1,269,782.10	-39,940.15	0.04
			Base	477.130146	1,309,722.25	462.580000	1,269,782.10	-39,940.15	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	1,786.000	Local	681.858583	1,217,799.43	1,269.910000	2,268,059.26	1,050,259.83	0.07
			Base	681.858583	1,217,799.43	1,269.910000	2,268,059.26	1,050,259.83	0.07
311900104	FASTENAL CO COMMON STOCK USD.01	41,277.000	Local	19.976899	824,586.45	73.010000	3,013,633.77	2,189,047.32	0.10
			Base	19.976899	824,586.45	73.010000	3,013,633.77	2,189,047.32	0.10
313745101	FEDERAL REALTY INVS TRUST REIT USD.01	5,306.000	Local	139.732527	741,420.79	100.850000	535,110.10	-206,310.69	0.02
			Base	139.732527	741,420.79	100.850000	535,110.10	-206,310.69	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1	16,709.000	Local	99.622504	1,664,592.42	248.970000	4,160,039.73	2,495,447.31	0.13
			Base	99.622504	1,664,592.42	248.970000	4,160,039.73	2,495,447.31	0.13
315616102	F5 INC COMMON STOCK	4,312.000	Local	132.892630	573,033.02	187.220000	807,292.64	234,259.62	0.03
			Base	132.892630	573,033.02	187.220000	807,292.64	234,259.62	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	42,799.000	Local	86.701943	3,710,756.44	69.190000	2,961,262.81	-749,493.63	0.09
			Base	86.701943	3,710,756.44	69.190000	2,961,262.81	-749,493.63	0.09

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
		49,193.000	Local 25.302660	1,244,713.77	34.340000	1,689,287.62	444,573.85	0.05
			Base 25.302660	1,244,713.77	34.340000	1,689,287.62	444,573.85	0.05
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		7,718.000	Local 159.147376	1,228,299.45	153.890000	1,187,723.02	-40,576.43	0.04
			Base 159.147376	1,228,299.45	153.890000	1,187,723.02	-40,576.43	0.04
337738108	FISERV INC COMMON STOCK USD.01							
		43,355.000	Local 57.359068	2,486,802.39	149.270000	6,471,600.85	3,984,798.46	0.21
			Base 57.359068	2,486,802.39	149.270000	6,471,600.85	3,984,798.46	0.21
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		37,304.000	Local 43.500542	1,622,744.22	36.610000	1,365,699.44	-257,044.78	0.04
			Base 43.500542	1,622,744.22	36.610000	1,365,699.44	-257,044.78	0.04
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		5,216.000	Local 214.819189	1,120,496.89	279.270000	1,456,672.32	336,175.43	0.05
			Base 214.819189	1,120,496.89	279.270000	1,456,672.32	336,175.43	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		284,036.000	Local 12.126427	3,444,341.82	12.440000	3,533,407.84	89,066.02	0.11
			Base 12.126427	3,444,341.82	12.440000	3,533,407.84	89,066.02	0.11
34959E109	FORTINET INC COMMON STOCK USD.001							
		46,041.000	Local 20.261522	932,860.75	69.110000	3,181,893.51	2,249,032.76	0.10
			Base 20.261522	932,860.75	69.110000	3,181,893.51	2,249,032.76	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,386.000	Local 30.279711	768,680.74	85.130000	2,161,110.18	1,392,429.44	0.07
			Base 30.279711	768,680.74	85.130000	2,161,110.18	1,392,429.44	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		17,859.000	Local 40.268757	719,159.73	29.790000	532,019.61	-187,140.12	0.02
			Base 40.268757	719,159.73	29.790000	532,019.61	-187,140.12	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		9,530.000	Local 39.975376	380,965.33	27.380000	260,931.40	-120,033.93	0.01
			Base 39.975376	380,965.33	27.380000	260,931.40	-120,033.93	0.01

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FUND: ATZ9



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
	20,365.000	Local	25.657228	522,509.44	27.450000	559,019.25	36,509.81	0.02	
		Base	25.657228	522,509.44	27.450000	559,019.25	36,509.81	0.02	
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	103,583.000	Local	24.477867	2,535,490.91	37.810000	3,916,473.23	1,380,982.32	0.12	
		Base	24.477867	2,535,490.91	37.810000	3,916,473.23	1,380,982.32	0.12	
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK								
	28,280.000	Local	148.226532	4,191,846.33	91.280000	2,581,398.40	-1,610,447.93	0.08	
		Base	148.226532	4,191,846.33	91.280000	2,581,398.40	-1,610,447.93	0.08	
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
	15,595.000	Local	73.358453	1,144,025.07	243.930000	3,804,088.35	2,660,063.28	0.12	
		Base	73.358453	1,144,025.07	243.930000	3,804,088.35	2,660,063.28	0.12	
366651107	GARTNER INC COMMON STOCK USD.0005								
	5,631.000	Local	125.331147	705,739.69	465.560000	2,621,568.36	1,915,828.67	0.08	
		Base	125.331147	705,739.69	465.560000	2,621,568.36	1,915,828.67	0.08	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	4,438.000	Local	296.840671	1,317,378.90	112.510000	499,319.38	-818,059.52	0.02	
		Base	296.840671	1,317,378.90	112.510000	499,319.38	-818,059.52	0.02	
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
	16,362.000	Local	81.399577	1,331,859.88	273.250000	4,470,916.50	3,139,056.62	0.14	
		Base	81.399577	1,331,859.88	273.250000	4,470,916.50	3,139,056.62	0.14	
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
	78,620.000	Local	171.426744	13,477,570.65	156.890000	12,334,691.80	-1,142,878.85	0.39	
		Base	171.426744	13,477,570.65	156.890000	12,334,691.80	-1,142,878.85	0.39	
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
	41,989.000	Local	34.361051	1,442,786.19	64.180000	2,694,854.02	1,252,067.83	0.09	
		Base	34.361051	1,442,786.19	64.180000	2,694,854.02	1,252,067.83	0.09	
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	98,925.000	Local	38.074088	3,766,479.17	40.980000	4,053,946.50	287,467.33	0.13	
		Base	38.074088	3,766,479.17	40.980000	4,053,946.50	287,467.33	0.13	

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372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
	10,128.000	Local	52.025097	526,910.18	149.260000	1,511,705.28	984,795.10	0.05	
		Base	52.025097	526,910.18	149.260000	1,511,705.28	984,795.10	0.05	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	90,009.000	Local	29.271005	2,634,653.92	72.100000	6,489,648.90	3,854,994.98	0.21	
		Base	29.271005	2,634,653.92	72.100000	6,489,648.90	3,854,994.98	0.21	
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
	18,809.000	Local	110.312286	2,074,863.79	129.700000	2,439,527.30	364,663.51	0.08	
		Base	110.312286	2,074,863.79	129.700000	2,439,527.30	364,663.51	0.08	
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
	6,187.000	Local	29.907521	185,037.83	126.930000	785,315.91	600,278.08	0.02	
		Base	29.907521	185,037.83	126.930000	785,315.91	600,278.08	0.02	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	23,557.000	Local	146.474973	3,450,510.95	389.050000	9,164,850.85	5,714,339.90	0.29	
		Base	146.474973	3,450,510.95	389.050000	9,164,850.85	5,714,339.90	0.29	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	3,191.000	Local	165.858442	529,254.29	973.460000	3,106,310.86	2,577,056.57	0.10	
		Base	165.858442	529,254.29	973.460000	3,106,310.86	2,577,056.57	0.10	
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	14,308.000	Local	85.273497	1,220,093.19	311.700000	4,459,803.60	3,239,710.41	0.14	
		Base	85.273497	1,220,093.19	311.700000	4,459,803.60	3,239,710.41	0.14	
40434L105	HP INC COMMON STOCK USD.01								
	62,821.000	Local	16.782058	1,054,265.67	28.330000	1,779,718.93	725,453.26	0.06	
		Base	16.782058	1,054,265.67	28.330000	1,779,718.93	725,453.26	0.06	
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	64,655.000	Local	31.055173	2,007,872.19	35.070000	2,267,450.85	259,578.66	0.07	
		Base	31.055173	2,007,872.19	35.070000	2,267,450.85	259,578.66	0.07	
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
	21,727.000	Local	45.968674	998,761.39	95.840000	2,082,315.68	1,083,554.29	0.07	
		Base	45.968674	998,761.39	95.840000	2,082,315.68	1,083,554.29	0.07	

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418056107	HASBRO INC COMMON STOCK USD.5		9,421.000	Local	47.358049	446,160.18	50.290000	473,782.09	27,621.91	0.02
				Base	47.358049	446,160.18	50.290000	473,782.09	27,621.91	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0		39,519.000	Local	33.735510	1,333,193.61	16.750000	661,943.25	-671,250.36	0.02
				Base	33.735510	1,333,193.61	16.750000	661,943.25	-671,250.36	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01		5,261.000	Local	130.570259	686,930.13	173.770000	914,203.97	227,273.84	0.03
				Base	130.570259	686,930.13	173.770000	914,203.97	227,273.84	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0		10,826.000	Local	78.706616	852,077.82	187.920000	2,034,421.92	1,182,344.10	0.06
				Base	78.706616	852,077.82	187.920000	2,034,421.92	1,182,344.10	0.06
42809H107	HESS CORP COMMON STOCK USD1.0		19,968.000	Local	57.191263	1,141,995.13	145.750000	2,910,336.00	1,768,340.87	0.09
				Base	57.191263	1,141,995.13	145.750000	2,910,336.00	1,768,340.87	0.09
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		92,669.000	Local	11.265646	1,043,976.19	15.230000	1,411,348.87	367,372.68	0.04
				Base	11.265646	1,043,976.19	15.230000	1,411,348.87	367,372.68	0.04
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		18,525.000	Local	75.648610	1,401,390.50	204.320000	3,785,028.00	2,383,637.50	0.12
				Base	75.648610	1,401,390.50	204.320000	3,785,028.00	2,383,637.50	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01		17,694.000	Local	41.341072	731,488.93	73.800000	1,305,817.20	574,328.27	0.04
				Base	41.341072	731,488.93	73.800000	1,305,817.20	574,328.27	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05		72,241.000	Local	70.191192	5,070,681.91	380.610000	27,495,647.01	22,424,965.10	0.87
				Base	70.191192	5,070,681.91	380.610000	27,495,647.01	22,424,965.10	0.87
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		47,622.000	Local	61.471990	2,927,419.09	198.730000	9,463,920.06	6,536,500.97	0.30
				Base	61.471990	2,927,419.09	198.730000	9,463,920.06	6,536,500.97	0.30

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440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		20,921.000	Local 18.476106	386,538.62	35.320000	738,929.72	352,391.10	0.02
			Base 18.476106	386,538.62	35.320000	738,929.72	352,391.10	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		50,958.000	Local 18.346648	934,908.48	20.740000	1,056,868.92	121,960.44	0.03
			Base 18.346648	934,908.48	20.740000	1,056,868.92	121,960.44	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		28,256.000	Local 34.281415	968,655.65	66.550000	1,880,436.80	911,781.15	0.06
			Base 34.281415	968,655.65	66.550000	1,880,436.80	911,781.15	0.06
443510607	HUBBELL INC COMMON STOCK USD.01							
		3,875.000	Local 283.355267	1,098,001.66	380.670000	1,475,096.25	377,094.59	0.05
			Base 283.355267	1,098,001.66	380.670000	1,475,096.25	377,094.59	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666							
		8,893.000	Local 100.907816	897,373.21	350.320000	3,115,395.76	2,218,022.55	0.10
			Base 100.907816	897,373.21	350.320000	3,115,395.76	2,218,022.55	0.10
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		5,886.000	Local 91.931419	541,108.33	206.310000	1,214,340.66	673,232.33	0.04
			Base 91.931419	541,108.33	206.310000	1,214,340.66	673,232.33	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		104,603.000	Local 11.720400	1,225,989.00	13.040000	1,364,023.12	138,034.12	0.04
			Base 11.720400	1,225,989.00	13.040000	1,364,023.12	138,034.12	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		2,870.000	Local 224.261937	643,631.76	291.620000	836,949.40	193,317.64	0.03
			Base 224.261937	643,631.76	291.620000	836,949.40	193,317.64	0.03
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,462.000	Local 163.122777	890,976.61	235.900000	1,288,485.80	397,509.19	0.04
			Base 163.122777	890,976.61	235.900000	1,288,485.80	397,509.19	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,002.000	Local 156.599147	939,908.08	575.230000	3,452,530.46	2,512,622.38	0.11
			Base 156.599147	939,908.08	575.230000	3,452,530.46	2,512,622.38	0.11

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452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	19,779.000	Local 63.795571	1,261,812.60	262.150000	5,185,064.85	3,923,252.25	0.16
			Base 63.795571	1,261,812.60	262.150000	5,185,064.85	3,923,252.25	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01	11,470.000	Local 209.712874	2,405,406.66	139.830000	1,603,850.10	-801,556.56	0.05
			Base 209.712874	2,405,406.66	139.830000	1,603,850.10	-801,556.56	0.05
45337C102	INCYTE CORP COMMON STOCK USD.001	13,437.000	Local 121.407736	1,631,355.75	58.360000	784,183.32	-847,172.43	0.02
			Base 121.407736	1,631,355.75	58.360000	784,183.32	-847,172.43	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01	29,240.000	Local 23.704022	693,105.60	91.330000	2,670,489.20	1,977,383.60	0.08
			Base 23.704022	693,105.60	91.330000	2,670,489.20	1,977,383.60	0.08
45784P101	INSULET CORP COMMON STOCK USD.001	5,044.000	Local 309.468247	1,560,957.84	164.000000	827,216.00	-733,741.84	0.03
			Base 309.468247	1,560,957.84	164.000000	827,216.00	-733,741.84	0.03
458140100	INTEL CORP COMMON STOCK USD.001	304,544.000	Local 31.444734	9,576,305.03	43.050000	13,110,619.20	3,534,314.17	0.42
			Base 31.444734	9,576,305.03	43.050000	13,110,619.20	3,534,314.17	0.42
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	41,345.000	Local 42.647296	1,763,252.47	138.420000	5,722,974.90	3,959,722.43	0.18
			Base 42.647296	1,763,252.47	138.420000	5,722,974.90	3,959,722.43	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	65,959.000	Local 116.385941	7,676,700.31	185.030000	12,204,393.77	4,527,693.46	0.39
			Base 116.385941	7,676,700.31	185.030000	12,204,393.77	4,527,693.46	0.39
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	18,441.000	Local 107.885383	1,989,514.35	75.500000	1,392,295.50	-597,218.85	0.04
			Base 107.885383	1,989,514.35	75.500000	1,392,295.50	-597,218.85	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	24,995.000	Local 33.894242	847,186.57	35.360000	883,823.20	36,636.63	0.03
			Base 33.894242	847,186.57	35.360000	883,823.20	36,636.63	0.03

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	27,667.000	Local	19.219093	531,734.64	31.400000	868,743.80	337,009.16	0.03
			Base	19.219093	531,734.64	31.400000	868,743.80	337,009.16	0.03
461202103	INTUIT INC COMMON STOCK USD.01	20,244.000	Local	130.028082	2,632,288.49	662.890000	13,419,545.16	10,787,256.67	0.43
			Base	130.028082	2,632,288.49	662.890000	13,419,545.16	10,787,256.67	0.43
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	25,432.000	Local	76.591758	1,947,881.58	385.600000	9,806,579.20	7,858,697.62	0.31
			Base	76.591758	1,947,881.58	385.600000	9,806,579.20	7,858,697.62	0.31
46187W107	INVITATION HOMES INC REIT USD.01	41,553.000	Local	35.694607	1,483,218.00	34.070000	1,415,710.71	-67,507.29	0.04
			Base	35.694607	1,483,218.00	34.070000	1,415,710.71	-67,507.29	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	13,228.000	Local	116.650694	1,543,055.38	247.160000	3,269,432.48	1,726,377.10	0.10
			Base	116.650694	1,543,055.38	247.160000	3,269,432.48	1,726,377.10	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01	21,092.000	Local	32.649301	688,639.05	78.640000	1,658,674.88	970,035.83	0.05
			Base	32.649301	688,639.05	78.640000	1,658,674.88	970,035.83	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	208,834.000	Local	73.052378	15,255,820.29	186.060000	38,855,654.04	23,599,833.75	1.23
			Base	73.052378	15,255,820.29	186.060000	38,855,654.04	23,599,833.75	1.23
466313103	JABIL INC COMMON STOCK USD.001	9,242.000	Local	131.277901	1,213,270.36	144.090000	1,331,679.78	118,409.42	0.04
			Base	131.277901	1,213,270.36	144.090000	1,331,679.78	118,409.42	0.04
46982L108	JACOBS SOLUTIONS INC COMMON STOCK	9,096.000	Local	81.956224	745,473.81	146.650000	1,333,928.40	588,454.59	0.04
			Base	81.956224	745,473.81	146.650000	1,333,928.40	588,454.59	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	173,891.000	Local	75.745914	13,171,532.71	161.380000	28,062,529.58	14,890,996.87	0.89
			Base	75.745914	13,171,532.71	161.380000	28,062,529.58	14,890,996.87	0.89

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		23,034.000	Local 21.408593	493,125.54	37.030000	852,949.02	359,823.48	0.03
			Base 21.408593	493,125.54	37.030000	852,949.02	359,823.48	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		9,820.000	Local 75.556773	741,967.51	682.300000	6,700,186.00	5,958,218.49	0.21
			Base 75.556773	741,967.51	682.300000	6,700,186.00	5,958,218.49	0.21
487836108	KELLANOVA COMMON STOCK USD.25							
		19,051.000	Local 46.499672	885,865.26	55.150000	1,050,662.65	164,797.39	0.03
			Base 46.499672	885,865.26	55.150000	1,050,662.65	164,797.39	0.03
49177J102	KENVUE INC COMMON STOCK							
		124,498.000	Local 23.035924	2,867,926.46	19.000000	2,365,462.00	-502,464.46	0.08
			Base 23.035924	2,867,926.46	19.000000	2,365,462.00	-502,464.46	0.08
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		72,726.000	Local 35.127844	2,554,707.55	29.910000	2,175,234.66	-379,472.89	0.07
			Base 35.127844	2,554,707.55	29.910000	2,175,234.66	-379,472.89	0.07
493267108	KEYCORP COMMON STOCK USD1.0							
		67,631.000	Local 14.009332	947,465.15	14.270000	965,094.37	17,629.22	0.03
			Base 14.009332	947,465.15	14.270000	965,094.37	17,629.22	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		12,828.000	Local 68.436405	877,902.20	154.300000	1,979,360.40	1,101,458.20	0.06
			Base 68.436405	877,902.20	154.300000	1,979,360.40	1,101,458.20	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		24,412.000	Local 72.436480	1,768,319.36	121.170000	2,958,002.04	1,189,682.68	0.09
			Base 72.436480	1,768,319.36	121.170000	2,958,002.04	1,189,682.68	0.09
49446R109	KIMCO REALTY CORP REIT USD.01							
		48,036.000	Local 22.380497	1,075,069.53	19.760000	949,191.36	-125,878.17	0.03
			Base 22.380497	1,075,069.53	19.760000	949,191.36	-125,878.17	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		139,690.000	Local 32.014540	4,472,111.12	17.390000	2,429,209.10	-2,042,902.02	0.08
			Base 32.014540	4,472,111.12	17.390000	2,429,209.10	-2,042,902.02	0.08

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500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		57,590.000	Local 33.418303	1,924,560.06	35.280000	2,031,775.20	107,215.14	0.06
			Base 33.418303	1,924,560.06	35.280000	2,031,775.20	107,215.14	0.06
501044101	KROGER CO COMMON STOCK USD1.0							
		47,803.000	Local 17.710018	846,592.01	49.610000	2,371,506.83	1,524,914.82	0.08
			Base 17.710018	846,592.01	49.610000	2,371,506.83	1,524,914.82	0.08
501889208	LKQ CORP COMMON STOCK USD.01							
		19,330.000	Local 33.558084	648,677.76	52.290000	1,010,765.70	362,087.94	0.03
			Base 33.558084	648,677.76	52.290000	1,010,765.70	362,087.94	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		13,726.000	Local 80.179721	1,100,546.85	211.660000	2,905,245.16	1,804,698.31	0.09
			Base 80.179721	1,100,546.85	211.660000	2,905,245.16	1,804,698.31	0.09
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		6,133.000	Local 78.659221	482,417.00	215.830000	1,323,685.39	841,268.39	0.04
			Base 78.659221	482,417.00	215.830000	1,323,685.39	841,268.39	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		9,521.000	Local 84.342847	803,028.25	938.250000	8,933,078.25	8,130,050.00	0.28
			Base 84.342847	803,028.25	938.250000	8,933,078.25	8,130,050.00	0.28
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		10,469.000	Local 76.176165	797,488.27	102.210000	1,070,036.49	272,548.22	0.03
			Base 76.176165	797,488.27	102.210000	1,070,036.49	272,548.22	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		26,666.000	Local 52.730184	1,406,103.08	54.520000	1,453,830.32	47,727.24	0.05
			Base 52.730184	1,406,103.08	54.520000	1,453,830.32	47,727.24	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		16,780.000	Local 73.792455	1,238,237.39	148.580000	2,493,172.40	1,254,935.01	0.08
			Base 73.792455	1,238,237.39	148.580000	2,493,172.40	1,254,935.01	0.08
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		9,932.000	Local 86.451048	858,631.81	127.860000	1,269,905.52	411,273.71	0.04
			Base 86.451048	858,631.81	127.860000	1,269,905.52	411,273.71	0.04

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526057104	LENNAR CORP A COMMON STOCK USD.1								
	18,070.000	Local	55.783686	1,008,011.21	158.510000	2,864,275.70	1,856,264.49	0.09	
		Base	55.783686	1,008,011.21	158.510000	2,864,275.70	1,856,264.49	0.09	
532457108	ELI LILLY + CO COMMON STOCK								
	57,602.000	Local	88.591761	5,103,062.62	753.680000	43,413,475.36	38,310,412.74	1.38	
		Base	88.591761	5,103,062.62	753.680000	43,413,475.36	38,310,412.74	1.38	
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	10,249.000	Local	73.900566	757,406.90	96.980000	993,948.02	236,541.12	0.03	
		Base	73.900566	757,406.90	96.980000	993,948.02	236,541.12	0.03	
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	15,951.000	Local	117.558993	1,875,183.50	428.240000	6,830,856.24	4,955,672.74	0.22	
		Base	117.558993	1,875,183.50	428.240000	6,830,856.24	4,955,672.74	0.22	
540424108	LOEWS CORP COMMON STOCK USD.01								
	13,224.000	Local	33.082536	437,483.46	75.130000	993,519.12	556,035.66	0.03	
		Base	33.082536	437,483.46	75.130000	993,519.12	556,035.66	0.03	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	41,689.000	Local	39.386922	1,642,001.40	240.670000	10,033,291.63	8,391,290.23	0.32	
		Base	39.386922	1,642,001.40	240.670000	10,033,291.63	8,391,290.23	0.32	
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
	8,319.000	Local	399.697383	3,325,082.53	467.090000	3,885,721.71	560,639.18	0.12	
		Base	399.697383	3,325,082.53	467.090000	3,885,721.71	560,639.18	0.12	
55261F104	M + T BANK CORP COMMON STOCK USD.5								
	11,988.000	Local	115.508352	1,384,714.12	139.740000	1,675,203.12	290,489.00	0.05	
		Base	115.508352	1,384,714.12	139.740000	1,675,203.12	290,489.00	0.05	
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
	19,740.000	Local	32.364119	638,867.70	43.280000	854,347.20	215,479.50	0.03	
		Base	32.364119	638,867.70	43.280000	854,347.20	215,479.50	0.03	
55354G100	MSCI INC COMMON STOCK USD.01								
	5,714.000	Local	189.229326	1,081,256.37	560.970000	3,205,382.58	2,124,126.21	0.10	
		Base	189.229326	1,081,256.37	560.970000	3,205,382.58	2,124,126.21	0.10	

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565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		42,276.000	Local 17.451304	737,771.31	24.250000	1,025,193.00	287,421.69	0.03
			Base 17.451304	737,771.31	24.250000	1,025,193.00	287,421.69	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		47,937.000	Local 35.073290	1,681,308.28	169.230000	8,112,378.51	6,431,070.23	0.26
			Base 35.073290	1,681,308.28	169.230000	8,112,378.51	6,431,070.23	0.26
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,738.000	Local 327.100581	895,601.39	213.410000	584,316.58	-311,284.81	0.02
			Base 327.100581	895,601.39	213.410000	584,316.58	-311,284.81	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		35,618.000	Local 51.049300	1,818,273.97	202.270000	7,204,452.86	5,386,178.89	0.23
			Base 51.049300	1,818,273.97	202.270000	7,204,452.86	5,386,178.89	0.23
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		17,821.000	Local 54.131292	964,673.75	249.870000	4,452,933.27	3,488,259.52	0.14
			Base 54.131292	964,673.75	249.870000	4,452,933.27	3,488,259.52	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,465.000	Local 157.899200	705,019.93	577.710000	2,579,475.15	1,874,455.22	0.08
			Base 157.899200	705,019.93	577.710000	2,579,475.15	1,874,455.22	0.08
574599106	MASCO CORP COMMON STOCK USD1.0							
		16,217.000	Local 23.130008	375,099.34	76.760000	1,244,816.92	869,717.58	0.04
			Base 23.130008	375,099.34	76.760000	1,244,816.92	869,717.58	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		59,818.000	Local 69.476031	4,155,917.23	474.760000	28,399,193.68	24,243,276.45	0.90
			Base 69.476031	4,155,917.23	474.760000	28,399,193.68	24,243,276.45	0.90
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		19,635.000	Local 145.349358	2,853,934.65	36.040000	707,645.40	-2,146,289.25	0.02
			Base 145.349358	2,853,934.65	36.040000	707,645.40	-2,146,289.25	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,152.000	Local 32.033277	581,468.05	68.860000	1,249,946.72	668,478.67	0.04
			Base 32.033277	581,468.05	68.860000	1,249,946.72	668,478.67	0.04

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580135101	MCDONALD S CORP COMMON STOCK USD.01	52,396.000	Local 72.660611	3,807,125.40	292.280000	15,314,302.88	11,507,177.48	0.49
			Base 72.660611	3,807,125.40	292.280000	15,314,302.88	11,507,177.48	0.49
58155Q103	MCKESSON CORP COMMON STOCK USD.01	9,612.000	Local 80.554254	774,287.49	521.410000	5,011,792.92	4,237,505.43	0.16
			Base 80.554254	774,287.49	521.410000	5,011,792.92	4,237,505.43	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	183,047.000	Local 51.138845	9,360,812.09	127.150000	23,274,426.05	13,913,613.96	0.74
			Base 51.138845	9,360,812.09	127.150000	23,274,426.05	13,913,613.96	0.74
59156R108	METLIFE INC COMMON STOCK USD.01	44,914.000	Local 37.732434	1,694,714.53	69.740000	3,132,302.36	1,437,587.83	0.10
			Base 37.732434	1,694,714.53	69.740000	3,132,302.36	1,437,587.83	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,567.000	Local 477.771698	748,668.25	1,247.220000	1,954,393.74	1,205,725.49	0.06
			Base 477.771698	748,668.25	1,247.220000	1,954,393.74	1,205,725.49	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	536,872.000	Local 62.585667	33,600,492.20	413.640000	222,071,734.08	188,471,241.88	7.05
			Base 62.585667	33,600,492.20	413.640000	222,071,734.08	188,471,241.88	7.05
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	39,083.000	Local 30.246231	1,182,113.46	84.140000	3,288,443.62	2,106,330.16	0.10
			Base 30.246231	1,182,113.46	84.140000	3,288,443.62	2,106,330.16	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	79,316.000	Local 26.421703	2,095,663.76	90.610000	7,186,822.76	5,091,159.00	0.23
			Base 26.421703	2,095,663.76	90.610000	7,186,822.76	5,091,159.00	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	8,429.000	Local 99.883357	841,916.82	125.680000	1,059,356.72	217,439.90	0.03
			Base 99.883357	841,916.82	125.680000	1,059,356.72	217,439.90	0.03
60770K107	MODERNA INC COMMON STOCK USD.0001	23,961.000	Local 298.834545	7,160,374.54	92.240000	2,210,162.64	-4,950,211.90	0.07
			Base 298.834545	7,160,374.54	92.240000	2,210,162.64	-4,950,211.90	0.07

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		3,819.000	Local	87.547300	334,343.14	118.620000	453,009.78	118,666.64	0.01
				Base	87.547300	334,343.14	118.620000	453,009.78	118,666.64	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001		4,212.000	Local	311.990981	1,314,106.01	393.910000	1,659,148.92	345,042.91	0.05
				Base	311.990981	1,314,106.01	393.910000	1,659,148.92	345,042.91	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		13,376.000	Local	51.856678	693,634.92	62.420000	834,929.92	141,295.00	0.03
				Base	51.856678	693,634.92	62.420000	834,929.92	141,295.00	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK		98,271.000	Local	22.484126	2,209,537.56	73.070000	7,180,661.97	4,971,124.41	0.23
				Base	22.484126	2,209,537.56	73.070000	7,180,661.97	4,971,124.41	0.23
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001		3,460.000	Local	375.054769	1,297,689.50	720.040000	2,491,338.40	1,193,648.90	0.08
				Base	375.054769	1,297,689.50	720.040000	2,491,338.40	1,193,648.90	0.08
61174X109	MONSTER BEVERAGE CORP COMMON STOCK		53,362.000	Local	18.729677	999,453.00	59.100000	3,153,694.20	2,154,241.20	0.10
				Base	18.729677	999,453.00	59.100000	3,153,694.20	2,154,241.20	0.10
615369105	MOODY S CORP COMMON STOCK USD.01		11,369.000	Local	71.777099	816,033.84	379.420000	4,313,625.98	3,497,592.14	0.14
				Base	71.777099	816,033.84	379.420000	4,313,625.98	3,497,592.14	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01		91,292.000	Local	40.300078	3,679,074.74	86.040000	7,854,763.68	4,175,688.94	0.25
				Base	40.300078	3,679,074.74	86.040000	7,854,763.68	4,175,688.94	0.25
61945C103	MOSAIC CO/THE COMMON STOCK USD.01		23,610.000	Local	46.330513	1,093,863.42	31.160000	735,687.60	-358,175.82	0.02
				Base	46.330513	1,093,863.42	31.160000	735,687.60	-358,175.82	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		11,989.000	Local	94.414525	1,131,935.74	330.390000	3,961,045.71	2,829,109.97	0.13
				Base	94.414525	1,131,935.74	330.390000	3,961,045.71	2,829,109.97	0.13

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		16,309.000	Local 25.960692	423,392.92	55.320000	902,213.88	478,820.96	0.03
			Base 25.960692	423,392.92	55.320000	902,213.88	478,820.96	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		230.000	Local 3,861.132565	888,060.49	7,625.570000	1,753,881.10	865,820.61	0.06
			Base 3,861.132565	888,060.49	7,625.570000	1,753,881.10	865,820.61	0.06
631103108	NASDAQ INC COMMON STOCK USD.01							
		24,589.000	Local 16.544127	406,803.55	56.200000	1,381,901.80	975,098.25	0.04
			Base 16.544127	406,803.55	56.200000	1,381,901.80	975,098.25	0.04
64110D104	NETAPP INC COMMON STOCK USD.001							
		15,083.000	Local 38.796068	585,161.10	89.120000	1,344,196.96	759,035.86	0.04
			Base 38.796068	585,161.10	89.120000	1,344,196.96	759,035.86	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		31,616.000	Local 90.016392	2,845,958.26	602.920000	19,061,918.72	16,215,960.46	0.61
			Base 90.016392	2,845,958.26	602.920000	19,061,918.72	16,215,960.46	0.61
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		83,250.000	Local 38.487831	3,204,111.97	31.250000	2,601,562.50	-602,549.47	0.08
			Base 38.487831	3,204,111.97	31.250000	2,601,562.50	-602,549.47	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		27,492.000	Local 12.922065	355,253.40	26.880000	738,984.96	383,731.56	0.02
			Base 12.922065	355,253.40	26.880000	738,984.96	383,731.56	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		8,294.000	Local 14.009420	116,194.13	27.990000	232,149.06	115,954.93	0.01
			Base 14.009420	116,194.13	27.990000	232,149.06	115,954.93	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		148,205.000	Local 26.137114	3,873,651.01	55.190000	8,179,433.95	4,305,782.94	0.26
			Base 26.137114	3,873,651.01	55.190000	8,179,433.95	4,305,782.94	0.26
654106103	NIKE INC CL B COMMON STOCK							
		88,418.000	Local 30.193106	2,669,614.03	103.930000	9,189,282.74	6,519,668.71	0.29
			Base 30.193106	2,669,614.03	103.930000	9,189,282.74	6,519,668.71	0.29

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ST OF AZ POOL 201 LARGE CAP

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FUND: ATZ9



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65473P105	NISOURCE INC COMMON STOCK USD.01							
		29,852.000	Local 14.881121	444,231.21	26.060000	777,943.12	333,711.91	0.02
			Base 14.881121	444,231.21	26.060000	777,943.12	333,711.91	0.02
655663102	NORDSON CORP COMMON STOCK							
		3,912.000	Local 232.465266	909,404.12	265.650000	1,039,222.80	129,818.68	0.03
			Base 232.465266	909,404.12	265.650000	1,039,222.80	129,818.68	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		16,336.000	Local 63.876320	1,043,483.57	253.380000	4,139,215.68	3,095,732.11	0.13
			Base 63.876320	1,043,483.57	253.380000	4,139,215.68	3,095,732.11	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		14,955.000	Local 65.329297	976,999.64	82.130000	1,228,254.15	251,254.51	0.04
			Base 65.329297	976,999.64	82.130000	1,228,254.15	251,254.51	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		10,240.000	Local 94.718844	969,920.96	461.020000	4,720,844.80	3,750,923.84	0.15
			Base 94.718844	969,920.96	461.020000	4,720,844.80	3,750,923.84	0.15
668771108	GEN DIGITAL INC COMMON STOCK USD.01							
		40,728.000	Local 26.959551	1,098,008.59	21.490000	875,244.72	-222,763.87	0.03
			Base 26.959551	1,098,008.59	21.490000	875,244.72	-222,763.87	0.03
670346105	NUCOR CORP COMMON STOCK USD.4							
		17,759.000	Local 41.302903	733,498.25	192.300000	3,415,055.70	2,681,557.45	0.11
			Base 41.302903	733,498.25	192.300000	3,415,055.70	2,681,557.45	0.11
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		178,422.000	Local 33.432913	5,965,167.12	791.120000	141,153,212.64	135,188,045.52	4.48
			Base 33.432913	5,965,167.12	791.120000	141,153,212.64	135,188,045.52	4.48
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		4,274.000	Local 113.397620	484,661.43	1,087.420000	4,647,633.08	4,162,971.65	0.15
			Base 113.397620	484,661.43	1,087.420000	4,647,633.08	4,162,971.65	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		47,696.000	Local 43.869214	2,092,386.02	60.610000	2,890,854.56	798,468.54	0.09
			Base 43.869214	2,092,386.02	60.610000	2,890,854.56	798,468.54	0.09

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674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	38.600000	354,193.60	308,772.40	0.01
			Base 4.950000	45,421.20	38.600000	354,193.60	308,772.40	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		6,464.000	Local 134.960582	872,385.20	442.480000	2,860,190.72	1,987,805.52	0.09
			Base 134.960582	872,385.20	442.480000	2,860,190.72	1,987,805.52	0.09
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		14,297.000	Local 46.593724	666,150.47	88.390000	1,263,711.83	597,561.36	0.04
			Base 46.593724	666,150.47	88.390000	1,263,711.83	597,561.36	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
		31,112.000	Local 51.528199	1,603,145.32	78.920000	2,455,359.04	852,213.72	0.08
			Base 51.528199	1,603,145.32	78.920000	2,455,359.04	852,213.72	0.08
682680103	ONEOK INC COMMON STOCK USD.01							
		42,081.000	Local 46.456323	1,954,928.53	75.120000	3,161,124.72	1,206,196.19	0.10
			Base 46.456323	1,954,928.53	75.120000	3,161,124.72	1,206,196.19	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01							
		114,770.000	Local 30.468096	3,496,823.40	111.680000	12,817,513.60	9,320,690.20	0.41
			Base 30.468096	3,496,823.40	111.680000	12,817,513.60	9,320,690.20	0.41
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		29,563.000	Local 39.291378	1,161,571.02	95.300000	2,817,353.90	1,655,782.88	0.09
			Base 39.291378	1,161,571.02	95.300000	2,817,353.90	1,655,782.88	0.09
69331C108	P G + E CORP COMMON STOCK							
		154,114.000	Local 15.518962	2,391,689.27	16.690000	2,572,162.66	180,473.39	0.08
			Base 15.518962	2,391,689.27	16.690000	2,572,162.66	180,473.39	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		28,774.000	Local 89.029100	2,561,723.32	147.200000	4,235,532.80	1,673,809.48	0.13
			Base 89.029100	2,561,723.32	147.200000	4,235,532.80	1,673,809.48	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		17,033.000	Local 49.050811	835,482.46	141.600000	2,411,872.80	1,576,390.34	0.08
			Base 49.050811	835,482.46	141.600000	2,411,872.80	1,576,390.34	0.08

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69351T106	PPL CORP COMMON STOCK USD.01	53,247.000	Local	26.857316	1,430,071.53	26.370000	1,404,123.39	-25,948.14	0.04
			Base	26.857316	1,430,071.53	26.370000	1,404,123.39	-25,948.14	0.04
69370C100	PTC INC COMMON STOCK USD.01	8,584.000	Local	130.801721	1,122,801.97	183.010000	1,570,957.84	448,155.87	0.05
			Base	130.801721	1,122,801.97	183.010000	1,570,957.84	448,155.87	0.05
693718108	PACCAR INC COMMON STOCK USD1.0	37,784.000	Local	25.848613	976,664.00	110.890000	4,189,867.76	3,213,203.76	0.13
			Base	25.848613	976,664.00	110.890000	4,189,867.76	3,213,203.76	0.13
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	6,475.000	Local	112.110559	725,915.87	181.190000	1,173,205.25	447,289.38	0.04
			Base	112.110559	725,915.87	181.190000	1,173,205.25	447,289.38	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	22,451.000	Local	242.885500	5,453,022.35	310.550000	6,972,158.05	1,519,135.70	0.22
			Base	242.885500	5,453,022.35	310.550000	6,972,158.05	1,519,135.70	0.22
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	9,280.000	Local	83.581691	775,638.09	535.450000	4,968,976.00	4,193,337.91	0.16
			Base	83.581691	775,638.09	535.450000	4,968,976.00	4,193,337.91	0.16
704326107	PAYCHEX INC COMMON STOCK USD.01	23,223.000	Local	43.888833	1,019,230.36	122.620000	2,847,604.26	1,828,373.90	0.09
			Base	43.888833	1,019,230.36	122.620000	2,847,604.26	1,828,373.90	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01	3,543.000	Local	314.655679	1,114,825.07	182.390000	646,207.77	-468,617.30	0.02
			Base	314.655679	1,114,825.07	182.390000	646,207.77	-468,617.30	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK	77,880.000	Local	38.438835	2,993,616.45	60.340000	4,699,279.20	1,705,662.75	0.15
			Base	38.438835	2,993,616.45	60.340000	4,699,279.20	1,705,662.75	0.15
713448108	PEPSICO INC COMMON STOCK USD.017	99,314.000	Local	68.799093	6,832,713.17	165.340000	16,420,576.76	9,587,863.59	0.52
			Base	68.799093	6,832,713.17	165.340000	16,420,576.76	9,587,863.59	0.52

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714046109	REVVITY INC COMMON STOCK USD1.0							
		8,915.000	Local 61.851841	551,409.16	109.590000	976,994.85	425,585.69	0.03
			Base 61.851841	551,409.16	109.590000	976,994.85	425,585.69	0.03
717081103	PFIZER INC COMMON STOCK USD.05							
		407,871.000	Local 29.359641	11,974,946.06	26.560000	10,833,053.76	-1,141,892.30	0.34
			Base 29.359641	11,974,946.06	26.560000	10,833,053.76	-1,141,892.30	0.34
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		112,139.000	Local 48.540602	5,443,294.61	89.960000	10,088,024.44	4,644,729.83	0.32
			Base 48.540602	5,443,294.61	89.960000	10,088,024.44	4,644,729.83	0.32
718546104	PHILLIPS 66 COMMON STOCK							
		31,781.000	Local 45.439473	1,444,111.89	142.510000	4,529,110.31	3,084,998.42	0.14
			Base 45.439473	1,444,111.89	142.510000	4,529,110.31	3,084,998.42	0.14
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,191.000	Local 49.719745	407,254.43	68.330000	559,691.03	152,436.60	0.02
			Base 49.719745	407,254.43	68.330000	559,691.03	152,436.60	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		16,853.000	Local 126.046458	2,124,260.96	235.190000	3,963,657.07	1,839,396.11	0.13
			Base 126.046458	2,124,260.96	235.190000	3,963,657.07	1,839,396.11	0.13
73278L105	POOL CORP COMMON STOCK USD.001							
		2,794.000	Local 346.057001	966,883.26	398.120000	1,112,347.28	145,464.02	0.04
			Base 346.057001	966,883.26	398.120000	1,112,347.28	145,464.02	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		16,143.000	Local 55.032750	888,393.69	113.350000	1,829,809.05	941,415.36	0.06
			Base 55.032750	888,393.69	113.350000	1,829,809.05	941,415.36	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		15,845.000	Local 35.674204	565,257.77	80.860000	1,281,226.70	715,968.93	0.04
			Base 35.674204	565,257.77	80.860000	1,281,226.70	715,968.93	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		170,251.000	Local 66.398698	11,304,444.70	158.940000	27,059,693.94	15,755,249.24	0.86
			Base 66.398698	11,304,444.70	158.940000	27,059,693.94	15,755,249.24	0.86

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		42,261.000	Local 31.515989	1,331,897.23	189.560000	8,010,995.16	6,679,097.93	0.25
			Base 31.515989	1,331,897.23	189.560000	8,010,995.16	6,679,097.93	0.25
74340W103	PROLOGIS INC REIT USD.01							
		66,744.000	Local 62.567265	4,175,989.56	133.270000	8,894,972.88	4,718,983.32	0.28
			Base 62.567265	4,175,989.56	133.270000	8,894,972.88	4,718,983.32	0.28
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		26,077.000	Local 54.253893	1,414,778.77	108.990000	2,842,132.23	1,427,353.46	0.09
			Base 54.253893	1,414,778.77	108.990000	2,842,132.23	1,427,353.46	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		35,996.000	Local 34.370964	1,237,217.23	62.400000	2,246,150.40	1,008,933.17	0.07
			Base 34.370964	1,237,217.23	62.400000	2,246,150.40	1,008,933.17	0.07
74460D109	PUBLIC STORAGE REIT USD.1							
		11,432.000	Local 137.437428	1,571,184.68	283.870000	3,245,201.84	1,674,017.16	0.10
			Base 137.437428	1,571,184.68	283.870000	3,245,201.84	1,674,017.16	0.10
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		15,574.000	Local 22.121741	344,524.00	108.380000	1,687,910.12	1,343,386.12	0.05
			Base 22.121741	344,524.00	108.380000	1,687,910.12	1,343,386.12	0.05
74736K101	QORVO INC COMMON STOCK USD.0001							
		7,032.000	Local 83.671520	588,378.13	114.550000	805,515.60	217,137.47	0.03
			Base 83.671520	588,378.13	114.550000	805,515.60	217,137.47	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		80,398.000	Local 56.345885	4,530,096.49	157.790000	12,686,000.42	8,155,903.93	0.40
			Base 56.345885	4,530,096.49	157.790000	12,686,000.42	8,155,903.93	0.40
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		10,494.000	Local 38.273569	401,642.83	241.510000	2,534,405.94	2,132,763.11	0.08
			Base 38.273569	401,642.83	241.510000	2,534,405.94	2,132,763.11	0.08
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		8,121.000	Local 57.620665	467,937.42	124.890000	1,014,231.69	546,294.27	0.03
			Base 57.620665	467,937.42	124.890000	1,014,231.69	546,294.27	0.03

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		2,872.000	Local 96.503001	277,156.62	185.920000	533,962.24	256,805.62	0.02
			Base 96.503001	277,156.62	185.920000	533,962.24	256,805.62	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		13,575.000	Local 57.241246	777,049.92	120.320000	1,633,344.00	856,294.08	0.05
			Base 57.241246	777,049.92	120.320000	1,633,344.00	856,294.08	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
		103,868.000	Local 37.391671	3,883,798.06	89.670000	9,313,843.56	5,430,045.50	0.30
			Base 37.391671	3,883,798.06	89.670000	9,313,843.56	5,430,045.50	0.30
756109104	REALTY INCOME CORP REIT USD1.0							
		60,063.000	Local 60.156140	3,613,158.23	52.110000	3,129,882.93	-483,275.30	0.10
			Base 60.156140	3,613,158.23	52.110000	3,129,882.93	-483,275.30	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,867.000	Local 65.924904	782,330.84	61.950000	735,160.65	-47,170.19	0.02
			Base 65.924904	782,330.84	61.950000	735,160.65	-47,170.19	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,738.000	Local 386.234360	2,988,681.48	966.090000	7,475,604.42	4,486,922.94	0.24
			Base 386.234360	2,988,681.48	966.090000	7,475,604.42	4,486,922.94	0.24
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		67,184.000	Local 13.414583	901,245.36	18.630000	1,251,637.92	350,392.56	0.04
			Base 13.414583	901,245.36	18.630000	1,251,637.92	350,392.56	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		14,774.000	Local 35.523903	524,830.14	183.600000	2,712,506.40	2,187,676.26	0.09
			Base 35.523903	524,830.14	183.600000	2,712,506.40	2,187,676.26	0.09
761152107	RESMED INC COMMON STOCK USD.004							
		10,625.000	Local 97.939085	1,040,602.78	173.720000	1,845,775.00	805,172.22	0.06
			Base 97.939085	1,040,602.78	173.720000	1,845,775.00	805,172.22	0.06
770323103	ROBERT HALF INC COMMON STOCK USD.001							
		7,650.000	Local 35.502607	271,594.94	80.400000	615,060.00	343,465.06	0.02
			Base 35.502607	271,594.94	80.400000	615,060.00	343,465.06	0.02

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

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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
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,284.000	Local 69.271283	573,843.31	285.080000	2,361,602.72	1,787,759.41	0.08
			Base 69.271283	573,843.31	285.080000	2,361,602.72	1,787,759.41	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0							
		20,280.000	Local 29.703621	602,389.44	44.070000	893,739.60	291,350.16	0.03
			Base 29.703621	602,389.44	44.070000	893,739.60	291,350.16	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,716.000	Local 133.553704	1,030,500.38	544.730000	4,203,136.68	3,172,636.30	0.13
			Base 133.553704	1,030,500.38	544.730000	4,203,136.68	3,172,636.30	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
		24,462.000	Local 24.637958	602,693.73	148.960000	3,643,859.52	3,041,165.79	0.12
			Base 24.637958	602,693.73	148.960000	3,643,859.52	3,041,165.79	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		23,405.000	Local 123.048840	2,879,958.10	428.380000	10,026,233.90	7,146,275.80	0.32
			Base 123.048840	2,879,958.10	428.380000	10,026,233.90	7,146,275.80	0.32
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		7,794.000	Local 171.706613	1,338,281.34	209.230000	1,630,738.62	292,457.28	0.05
			Base 171.706613	1,338,281.34	209.230000	1,630,738.62	292,457.28	0.05
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		24,957.000	Local 406.708068	10,150,213.25	508.080000	12,680,152.56	2,529,939.31	0.40
			Base 406.708068	10,150,213.25	508.080000	12,680,152.56	2,529,939.31	0.40
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		70,286.000	Local 94.049974	6,610,396.45	308.820000	21,705,722.52	15,095,326.07	0.69
			Base 94.049974	6,610,396.45	308.820000	21,705,722.52	15,095,326.07	0.69
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		9,433.000	Local 56.284450	530,931.22	76.470000	721,341.51	190,410.29	0.02
			Base 56.284450	530,931.22	76.470000	721,341.51	190,410.29	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		103,185.000	Local 76.083972	7,850,724.69	48.330000	4,986,931.05	-2,863,793.64	0.16
			Base 76.083972	7,850,724.69	48.330000	4,986,931.05	-2,863,793.64	0.16

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		107,501.000	Local	31.464969	3,382,515.62	66.780000	7,178,916.78	3,796,401.16	0.23
				Base	31.464969	3,382,515.62	66.780000	7,178,916.78	3,796,401.16	0.23
816851109	SEMPRA COMMON STOCK		45,460.000	Local	40.247930	1,829,670.88	70.600000	3,209,476.00	1,379,805.12	0.10
				Base	40.247930	1,829,670.88	70.600000	3,209,476.00	1,379,805.12	0.10
81762P102	SERVICENOW INC COMMON STOCK USD.001		14,808.000	Local	330.595202	4,895,453.75	771.340000	11,422,002.72	6,526,548.97	0.36
				Base	330.595202	4,895,453.75	771.340000	11,422,002.72	6,526,548.97	0.36
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		17,011.000	Local	54.617385	929,096.33	332.030000	5,648,162.33	4,719,066.00	0.18
				Base	54.617385	929,096.33	332.030000	5,648,162.33	4,719,066.00	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001		23,566.000	Local	88.401186	2,083,262.36	148.140000	3,491,067.24	1,407,804.88	0.11
				Base	88.401186	2,083,262.36	148.140000	3,491,067.24	1,407,804.88	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		11,514.000	Local	94.532166	1,088,443.36	104.920000	1,208,048.88	119,605.52	0.04
				Base	94.532166	1,088,443.36	104.920000	1,208,048.88	119,605.52	0.04
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0		8,873.000	Local	54.058520	479,661.25	82.900000	735,571.70	255,910.45	0.02
				Base	54.058520	479,661.25	82.900000	735,571.70	255,910.45	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK		7,666.000	Local	74.344249	569,923.01	120.170000	921,223.22	351,300.21	0.03
				Base	74.344249	569,923.01	120.170000	921,223.22	351,300.21	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0		3,813.000	Local	65.908676	251,309.78	275.660000	1,051,091.58	799,781.80	0.03
				Base	65.908676	251,309.78	275.660000	1,051,091.58	799,781.80	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0		78,782.000	Local	40.448582	3,186,620.22	67.250000	5,298,089.50	2,111,469.28	0.17
				Base	40.448582	3,186,620.22	67.250000	5,298,089.50	2,111,469.28	0.17

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		43,060.000	Local	20.921529	900,881.05	34.270000	1,475,666.20	574,785.15	0.05
				Base	20.921529	900,881.05	34.270000	1,475,666.20	574,785.15	0.05
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		11,074.000	Local	71.327607	789,881.92	89.290000	988,797.46	198,915.54	0.03
				Base	71.327607	789,881.92	89.290000	988,797.46	198,915.54	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001		82,537.000	Local	25.059587	2,068,343.11	94.900000	7,832,761.30	5,764,418.19	0.25
				Base	25.059587	2,068,343.11	94.900000	7,832,761.30	5,764,418.19	0.25
857477103	STATE STREET CORP COMMON STOCK USD1.0		22,291.000	Local	57.110243	1,273,044.43	73.730000	1,643,515.43	370,471.00	0.05
				Base	57.110243	1,273,044.43	73.730000	1,643,515.43	370,471.00	0.05
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005		10,988.000	Local	101.873239	1,119,383.15	133.820000	1,470,414.16	351,031.01	0.05
				Base	101.873239	1,119,383.15	133.820000	1,470,414.16	351,031.01	0.05
863667101	STRYKER CORP COMMON STOCK USD.1		24,423.000	Local	91.379796	2,231,768.76	349.070000	8,525,336.61	6,293,567.85	0.27
				Base	91.379796	2,231,768.76	349.070000	8,525,336.61	6,293,567.85	0.27
871607107	SYNOPSIS INC COMMON STOCK USD.01		10,986.000	Local	97.033261	1,066,007.40	573.730000	6,302,997.78	5,236,990.38	0.20
				Base	97.033261	1,066,007.40	573.730000	6,302,997.78	5,236,990.38	0.20
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001		29,892.000	Local	32.659452	976,256.34	41.300000	1,234,539.60	258,283.26	0.04
				Base	32.659452	976,256.34	41.300000	1,234,539.60	258,283.26	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0		36,422.000	Local	38.238986	1,392,740.36	80.970000	2,949,089.34	1,556,348.98	0.09
				Base	38.238986	1,392,740.36	80.970000	2,949,089.34	1,556,348.98	0.09
872540109	TJX COMPANIES INC COMMON STOCK USD1.0		82,644.000	Local	16.183484	1,337,467.85	99.140000	8,193,326.16	6,855,858.31	0.26
				Base	16.183484	1,337,467.85	99.140000	8,193,326.16	6,855,858.31	0.26

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872590104	T MOBILE US INC COMMON STOCK USD.0001								
	36,757.000	Local	93.989489	3,454,771.65	163.300000	6,002,418.10	2,547,646.45	0.19	
		Base	93.989489	3,454,771.65	163.300000	6,002,418.10	2,547,646.45	0.19	
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01								
	11,424.000	Local	114.915266	1,312,792.00	146.930000	1,678,528.32	365,736.32	0.05	
		Base	114.915266	1,312,792.00	146.930000	1,678,528.32	365,736.32	0.05	
876030107	TAPESTRY INC COMMON STOCK USD.01								
	16,556.000	Local	32.345914	535,518.95	47.530000	786,906.68	251,387.73	0.02	
		Base	32.345914	535,518.95	47.530000	786,906.68	251,387.73	0.02	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	33,345.000	Local	58.405132	1,947,519.12	152.920000	5,099,117.40	3,151,598.28	0.16	
		Base	58.405132	1,947,519.12	152.920000	5,099,117.40	3,151,598.28	0.16	
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
	16,107.000	Local	68.479711	1,103,002.71	98.240000	1,582,351.68	479,348.97	0.05	
		Base	68.479711	1,103,002.71	98.240000	1,582,351.68	479,348.97	0.05	
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
	3,408.000	Local	345.204255	1,176,456.10	427.270000	1,456,136.16	279,680.06	0.05	
		Base	345.204255	1,176,456.10	427.270000	1,456,136.16	279,680.06	0.05	
879369106	TELEFLEX INC COMMON STOCK USD1.0								
	3,395.000	Local	276.135897	937,481.37	222.790000	756,372.05	-181,109.32	0.02	
		Base	276.135897	937,481.37	222.790000	756,372.05	-181,109.32	0.02	
880770102	TERADYNE INC COMMON STOCK USD.125								
	11,044.000	Local	82.531872	911,481.99	103.590000	1,144,047.96	232,565.97	0.04	
		Base	82.531872	911,481.99	103.590000	1,144,047.96	232,565.97	0.04	
88160R101	TESLA INC COMMON STOCK USD.001								
	199,778.000	Local	230.204517	45,989,797.95	201.880000	40,331,182.64	-5,658,615.31	1.28	
		Base	230.204517	45,989,797.95	201.880000	40,331,182.64	-5,658,615.31	1.28	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	65,604.000	Local	52.897441	3,470,283.73	167.330000	10,977,517.32	7,507,233.59	0.35	
		Base	52.897441	3,470,283.73	167.330000	10,977,517.32	7,507,233.59	0.35	

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883203101	TEXTRON INC COMMON STOCK USD.125								
	14,159.000	Local	34.729245	491,731.38	89.070000	1,261,142.13	769,410.75	0.04	
		Base	34.729245	491,731.38	89.070000	1,261,142.13	769,410.75	0.04	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	27,909.000	Local	134.233905	3,746,334.06	570.180000	15,913,153.62	12,166,819.56	0.51	
		Base	134.233905	3,746,334.06	570.180000	15,913,153.62	12,166,819.56	0.51	
88579Y101	3M CO COMMON STOCK USD.01								
	39,896.000	Local	85.040352	3,392,769.88	92.120000	3,675,219.52	282,449.64	0.12	
		Base	85.040352	3,392,769.88	92.120000	3,675,219.52	282,449.64	0.12	
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
	7,810.000	Local	81.225370	634,370.14	254.320000	1,986,239.20	1,351,869.06	0.06	
		Base	81.225370	634,370.14	254.320000	1,986,239.20	1,351,869.06	0.06	
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
	3,995.000	Local	361.796748	1,445,378.01	1,177.740000	4,705,071.30	3,259,693.29	0.15	
		Base	361.796748	1,445,378.01	1,177.740000	4,705,071.30	3,259,693.29	0.15	
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
	16,499.000	Local	56.845829	937,899.34	220.960000	3,645,619.04	2,707,719.70	0.12	
		Base	56.845829	937,899.34	220.960000	3,645,619.04	2,707,719.70	0.12	
896239100	TRIMBLE INC COMMON STOCK USD.001								
	17,969.000	Local	68.022544	1,222,297.10	61.190000	1,099,523.11	-122,773.99	0.03	
		Base	68.022544	1,222,297.10	61.190000	1,099,523.11	-122,773.99	0.03	
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
	96,338.000	Local	34.644456	3,337,577.58	34.980000	3,369,903.24	32,325.66	0.11	
		Base	34.644456	3,337,577.58	34.980000	3,369,903.24	32,325.66	0.11	
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
	3,040.000	Local	342.292967	1,040,570.62	437.140000	1,328,905.60	288,334.98	0.04	
		Base	342.292967	1,040,570.62	437.140000	1,328,905.60	288,334.98	0.04	
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	20,604.000	Local	30.528083	629,000.62	54.240000	1,117,560.96	488,560.34	0.04	
		Base	30.528083	629,000.62	54.240000	1,117,560.96	488,560.34	0.04	

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902653104	UDR INC REIT USD.01								
	21,860.000	Local	39.337253	859,912.34	35.500000	776,030.00	-83,882.34	0.02	
		Base	39.337253	859,912.34	35.500000	776,030.00	-83,882.34	0.02	
902973304	US BANCORP COMMON STOCK USD.01								
	112,471.000	Local	29.680064	3,338,146.53	41.960000	4,719,283.16	1,381,136.63	0.15	
		Base	29.680064	3,338,146.53	41.960000	4,719,283.16	1,381,136.63	0.15	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	148,650.000	Local	61.773048	9,182,563.63	79.500000	11,817,675.00	2,635,111.37	0.38	
		Base	61.773048	9,182,563.63	79.500000	11,817,675.00	2,635,111.37	0.38	
90384S303	ULTA BEAUTY INC COMMON STOCK								
	3,557.000	Local	221.226916	786,904.14	548.560000	1,951,227.92	1,164,323.78	0.06	
		Base	221.226916	786,904.14	548.560000	1,951,227.92	1,164,323.78	0.06	
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	44,034.000	Local	47.736246	2,102,017.86	253.690000	11,170,985.46	9,068,967.60	0.35	
		Base	47.736246	2,102,017.86	253.690000	11,170,985.46	9,068,967.60	0.35	
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
	23,692.000	Local	51.091360	1,210,456.51	45.490000	1,077,749.08	-132,707.43	0.03	
		Base	51.091360	1,210,456.51	45.490000	1,077,749.08	-132,707.43	0.03	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	52,245.000	Local	86.900152	4,540,098.44	148.260000	7,745,843.70	3,205,745.26	0.25	
		Base	86.900152	4,540,098.44	148.260000	7,745,843.70	3,205,745.26	0.25	
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	4,897.000	Local	128.942589	631,431.86	693.270000	3,394,943.19	2,763,511.33	0.11	
		Base	128.942589	631,431.86	693.270000	3,394,943.19	2,763,511.33	0.11	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	66,813.000	Local	93.224669	6,228,619.84	493.600000	32,978,896.80	26,750,276.96	1.05	
		Base	93.224669	6,228,619.84	493.600000	32,978,896.80	26,750,276.96	1.05	
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
	4,407.000	Local	114.930324	506,497.94	167.060000	736,233.42	229,735.48	0.02	
		Base	114.930324	506,497.94	167.060000	736,233.42	229,735.48	0.02	

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# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
918204108	VF CORP COMMON STOCK	23,878.000	Local	30.777308	734,900.55	16.340000	390,166.52	-344,734.03	0.01
			Base	30.777308	734,900.55	16.340000	390,166.52	-344,734.03	0.01
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	24,593.000	Local	38.189856	939,203.12	141.460000	3,478,925.78	2,539,722.66	0.11
			Base	38.189856	939,203.12	141.460000	3,478,925.78	2,539,722.66	0.11
92276F100	VENTAS INC REIT USD.25	29,067.000	Local	45.642638	1,326,694.57	42.290000	1,229,243.43	-97,451.14	0.04
			Base	45.642638	1,326,694.57	42.290000	1,229,243.43	-97,451.14	0.04
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF	22,000.000	Local	370.388168	8,148,539.70	466.930000	10,272,460.00	2,123,920.30	0.33
			Base	370.388168	8,148,539.70	466.930000	10,272,460.00	2,123,920.30	0.33
92338C103	VERALTO CORP COMMON STOCK USD.01	15,835.000	Local	24.637336	390,132.22	86.420000	1,368,460.70	978,328.48	0.04
			Base	24.637336	390,132.22	86.420000	1,368,460.70	978,328.48	0.04
92343E102	VERISIGN INC COMMON STOCK USD.001	6,417.000	Local	73.532627	471,858.87	195.290000	1,253,175.93	781,317.06	0.04
			Base	73.532627	471,858.87	195.290000	1,253,175.93	781,317.06	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	303,685.000	Local	44.205324	13,424,493.95	40.020000	12,153,473.70	-1,271,020.25	0.39
			Base	44.205324	13,424,493.95	40.020000	12,153,473.70	-1,271,020.25	0.39
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001	10,477.000	Local	95.106753	996,433.45	241.900000	2,534,386.30	1,537,952.85	0.08
			Base	95.106753	996,433.45	241.900000	2,534,386.30	1,537,952.85	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	18,614.000	Local	113.471121	2,112,151.44	420.740000	7,831,654.36	5,719,502.92	0.25
			Base	113.471121	2,112,151.44	420.740000	7,831,654.36	5,719,502.92	0.25
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	34,850.000	Local	47.648810	1,660,561.02	11.040000	384,744.00	-1,275,817.02	0.01
			Base	47.648810	1,660,561.02	11.040000	384,744.00	-1,275,817.02	0.01

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92556V106	VIATRIS INC COMMON STOCK	125,710.000	Local	14.852504	1,867,108.28	12.370000	1,555,032.70	-312,075.58	0.05
			Base	14.852504	1,867,108.28	12.370000	1,555,032.70	-312,075.58	0.05
925652109	VICI PROPERTIES INC REIT USD.01	74,729.000	Local	30.094839	2,248,957.19	29.930000	2,236,638.97	-12,318.22	0.07
			Base	30.094839	2,248,957.19	29.930000	2,236,638.97	-12,318.22	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	115,144.000	Local	48.529573	5,587,889.11	282.640000	32,544,300.16	26,956,411.05	1.03
			Base	48.529573	5,587,889.11	282.640000	32,544,300.16	26,956,411.05	1.03
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	9,599.000	Local	73.181142	702,465.78	265.850000	2,551,894.15	1,849,428.37	0.08
			Base	73.181142	702,465.78	265.850000	2,551,894.15	1,849,428.37	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	22,786.000	Local	45.305753	1,032,336.88	78.490000	1,788,473.14	756,136.26	0.06
			Base	45.305753	1,032,336.88	78.490000	1,788,473.14	756,136.26	0.06
929740108	WABTEC CORP COMMON STOCK USD.01	12,941.000	Local	74.299035	961,503.81	141.290000	1,828,433.89	866,930.08	0.06
			Base	74.299035	961,503.81	141.290000	1,828,433.89	866,930.08	0.06
931142103	WALMART INC COMMON STOCK USD.1	309,138.000	Local	23.286067	7,198,608.20	58.610000	18,118,578.18	10,919,969.98	0.58
			Base	23.286067	7,198,608.20	58.610000	18,118,578.18	10,919,969.98	0.58
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	51,796.000	Local	41.531102	2,151,144.97	21.260000	1,101,182.96	-1,049,962.01	0.03
			Base	41.531102	2,151,144.97	21.260000	1,101,182.96	-1,049,962.01	0.03
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	160,297.000	Local	29.612266	4,746,757.38	8.790000	1,409,010.63	-3,337,746.75	0.04
			Base	29.612266	4,746,757.38	8.790000	1,409,010.63	-3,337,746.75	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	26,477.000	Local	43.981630	1,164,501.62	205.650000	5,444,995.05	4,280,493.43	0.17
			Base	43.981630	1,164,501.62	205.650000	5,444,995.05	4,280,493.43	0.17

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941848103	WATERS CORP COMMON STOCK USD.01							
		4,271.000	Local 79.695659	340,380.16	337.420000	1,441,120.82	1,100,740.66	0.05
			Base 79.695659	340,380.16	337.420000	1,441,120.82	1,100,740.66	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		262,333.000	Local 37.691136	9,887,628.78	55.590000	14,583,091.47	4,695,462.69	0.46
			Base 37.691136	9,887,628.78	55.590000	14,583,091.47	4,695,462.69	0.46
95040Q104	WELLTOWER INC REIT USD1.0							
		39,980.000	Local 64.674997	2,585,706.37	92.160000	3,684,556.80	1,098,850.43	0.12
			Base 64.674997	2,585,706.37	92.160000	3,684,556.80	1,098,850.43	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,344.000	Local 219.292464	1,171,898.93	358.360000	1,915,075.84	743,176.91	0.06
			Base 219.292464	1,171,898.93	358.360000	1,915,075.84	743,176.91	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		23,421.000	Local 42.675475	999,502.31	59.470000	1,392,846.87	393,344.56	0.04
			Base 42.675475	999,502.31	59.470000	1,392,846.87	393,344.56	0.04
96145D105	WESTROCK CO COMMON STOCK							
		18,520.000	Local 43.332362	802,515.35	45.290000	838,770.80	36,255.45	0.03
			Base 43.332362	802,515.35	45.290000	838,770.80	36,255.45	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		52,732.000	Local 28.297749	1,492,196.90	34.380000	1,812,926.16	320,729.26	0.06
			Base 28.297749	1,492,196.90	34.380000	1,812,926.16	320,729.26	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		3,962.000	Local 100.459500	398,020.54	107.390000	425,479.18	27,458.64	0.01
			Base 100.459500	398,020.54	107.390000	425,479.18	27,458.64	0.01
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		87,875.000	Local 28.313082	2,488,012.05	35.940000	3,158,227.50	670,215.45	0.10
			Base 28.313082	2,488,012.05	35.940000	3,158,227.50	670,215.45	0.10
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		6,935.000	Local 90.360711	626,651.53	105.200000	729,562.00	102,910.47	0.02
			Base 90.360711	626,651.53	105.200000	729,562.00	102,910.47	0.02

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98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,860.000	Local 32.983947	1,314,740.14	52.690000	2,100,223.40	785,483.26	0.07
			Base 32.983947	1,314,740.14	52.690000	2,100,223.40	785,483.26	0.07
98419M100	XYLEM INC COMMON STOCK							
		17,414.000	Local 52.335526	911,370.85	127.050000	2,212,448.70	1,301,077.85	0.07
			Base 52.335526	911,370.85	127.050000	2,212,448.70	1,301,077.85	0.07
988498101	YUM BRANDS INC COMMON STOCK							
		20,248.000	Local 33.718344	682,729.02	138.420000	2,802,728.16	2,119,999.14	0.09
			Base 33.718344	682,729.02	138.420000	2,802,728.16	2,119,999.14	0.09
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		3,710.000	Local 260.111609	965,014.07	279.480000	1,036,870.80	71,856.73	0.03
			Base 260.111609	965,014.07	279.480000	1,036,870.80	71,856.73	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,096.000	Local 78.008842	1,177,621.48	124.360000	1,877,338.56	699,717.08	0.06
			Base 78.008842	1,177,621.48	124.360000	1,877,338.56	699,717.08	0.06
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		10,702.000	Local 38.065848	407,380.70	39.430000	421,979.86	14,599.16	0.01
			Base 38.065848	407,380.70	39.430000	421,979.86	14,599.16	0.01
98978V103	ZOETIS INC COMMON STOCK USD.01							
		33,165.000	Local 50.814998	1,685,279.42	198.330000	6,577,614.45	4,892,335.03	0.21
			Base 50.814998	1,685,279.42	198.330000	6,577,614.45	4,892,335.03	0.21
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,342.000	Local 40.672135	257,942.68	127.870000	810,951.54	553,008.86	0.03
			Base 40.672135	257,942.68	127.870000	810,951.54	553,008.86	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		104,405.000	Local 11.092194	1,158,080.53	9.060000	945,909.30	-212,171.23	0.03
			Base 11.092194	1,158,080.53	9.060000	945,909.30	-212,171.23	0.03
G0403H108	AON PLC CLASS A COMMON STOCK							
		14,463.000	Local 63.630121	920,282.44	315.990000	4,570,163.37	3,649,880.93	0.15
			Base 63.630121	920,282.44	315.990000	4,570,163.37	3,649,880.93	0.15

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G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		26,956.000	Local 57.258693	1,543,465.33	87.590000	2,361,076.04	817,610.71		0.07
			Base 57.258693	1,543,465.33	87.590000	2,361,076.04	817,610.71		0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		45,336.000	Local 95.873829	4,346,535.90	374.780000	16,991,026.08	12,644,490.18		0.54
			Base 95.873829	4,346,535.90	374.780000	16,991,026.08	12,644,490.18		0.54
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		28,843.000	Local 49.200857	1,419,100.31	289.000000	8,335,627.00	6,916,526.69		0.26
			Base 49.200857	1,419,100.31	289.000000	8,335,627.00	6,916,526.69		0.26
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		3,136.000	Local 264.670922	830,008.01	368.880000	1,156,807.68	326,799.67		0.04
			Base 264.670922	830,008.01	368.880000	1,156,807.68	326,799.67		0.04
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		32,473.000	Local 20.706118	672,389.76	15.410000	500,408.93	-171,980.83		0.02
			Base 20.706118	672,389.76	15.410000	500,408.93	-171,980.83		0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		35,733.000	Local 38.509938	1,376,075.63	59.270000	2,117,894.91	741,819.28		0.07
			Base 38.509938	1,376,075.63	59.270000	2,117,894.91	741,819.28		0.07
G54950103	LINDE PLC COMMON STOCK								
		35,027.000	Local 171.282988	5,999,529.21	448.820000	15,720,818.14	9,721,288.93		0.50
			Base 171.282988	5,999,529.21	448.820000	15,720,818.14	9,721,288.93		0.50
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		96,112.000	Local 78.591092	7,553,547.01	83.360000	8,011,896.32	458,349.31		0.25
			Base 78.591092	7,553,547.01	83.360000	8,011,896.32	458,349.31		0.25
G6095L109	APTIV PLC COMMON STOCK USD.01								
		20,433.000	Local 47.865516	978,036.09	79.490000	1,624,219.17	646,183.08		0.05
			Base 47.865516	978,036.09	79.490000	1,624,219.17	646,183.08		0.05
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		30,731.000	Local 37.047681	1,138,512.30	19.390000	595,874.09	-542,638.21		0.02
			Base 37.047681	1,138,512.30	19.390000	595,874.09	-542,638.21		0.02

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G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
		14,052.000	Local 36.579759	514,018.78	93.050000	1,307,538.60	793,519.82	0.04
			Base 36.579759	514,018.78	93.050000	1,307,538.60	793,519.82	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		11,940.000	Local 30.015658	358,386.96	77.790000	928,812.60	570,425.64	0.03
			Base 30.015658	358,386.96	77.790000	928,812.60	570,425.64	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		7,136.000	Local 162.810029	1,161,812.37	232.910000	1,662,045.76	500,233.39	0.05
			Base 162.810029	1,161,812.37	232.910000	1,662,045.76	500,233.39	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		16,499.000	Local 41.418634	683,366.05	281.970000	4,652,223.03	3,968,856.98	0.15
			Base 41.418634	683,366.05	281.970000	4,652,223.03	3,968,856.98	0.15
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		7,460.000	Local 136.501958	1,018,304.61	272.610000	2,033,670.60	1,015,365.99	0.06
			Base 136.501958	1,018,304.61	272.610000	2,033,670.60	1,015,365.99	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01							
		21,380.000	Local 100.646329	2,151,818.51	94.370000	2,017,630.60	-134,187.91	0.06
			Base 100.646329	2,151,818.51	94.370000	2,017,630.60	-134,187.91	0.06
H1467J104	CHUBB LTD COMMON STOCK							
		29,471.000	Local 90.070625	2,654,471.38	251.670000	7,416,966.57	4,762,495.19	0.24
			Base 90.070625	2,654,471.38	251.670000	7,416,966.57	4,762,495.19	0.24
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,057.000	Local 60.801292	672,279.89	137.350000	1,518,678.95	846,399.06	0.05
			Base 60.801292	672,279.89	137.350000	1,518,678.95	846,399.06	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		22,450.000	Local 45.469462	1,020,789.42	143.560000	3,222,922.00	2,202,132.58	0.10
			Base 45.469462	1,020,789.42	143.560000	3,222,922.00	2,202,132.58	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		18,510.000	Local 60.275310	1,115,695.98	100.280000	1,856,182.80	740,486.82	0.06
			Base 60.275310	1,115,695.98	100.280000	1,856,182.80	740,486.82	0.06

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N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		18,620.000	Local 194.324570	3,618,323.50	249.730000	4,649,972.60	1,031,649.10	0.15
			Base 194.324570	3,618,323.50	249.730000	4,649,972.60	1,031,649.10	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		17,028.000	Local 80.271311	1,366,859.88	123.350000	2,100,403.80	733,543.92	0.07
			Base 80.271311	1,366,859.88	123.350000	2,100,403.80	733,543.92	0.07
<b>US DOLLAR Total</b>		23,527,083.000	Local	1,189,524,121.08		3,126,170,663.74	1,936,646,542.66	99.30
			Base	1,189,524,121.08		3,126,170,663.74	1,936,646,542.66	99.30
<b>EQUITY Total</b>		23,527,083.000	Base	1,189,524,121.08		3,126,170,663.74	1,936,646,542.66	99.30

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<b>FUND Total</b>								
		45,557,415.880	Base	1,211,554,453.96		3,148,200,996.62	1,936,646,542.66	100.00

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		218,750.010	Local	1.000000	218,750.01	1.000000	218,750.01	0.01
			Base	1.000000	218,750.01	1.000000	218,750.01	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	218,750.010	Local	218,750.01		218,750.01	0.00	0.01
		Base	218,750.01		218,750.01	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	218,750.010	Base	218,750.01		218,750.01	0.00	0.01

## 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
		65,000,000.000	Local	98.333628	63,916,858.34	98.295719	63,892,217.35	2.41
			Base	98.333628	63,916,858.34	98.295719	63,892,217.35	2.41

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	98.926500	39,570,600.00	98.894517	39,557,806.80	1.49
			Base	98.926500	39,570,600.00	98.894517	39,557,806.80	1.49

912797FS1	TREASURY BILL 06/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	98.520600	24,630,150.00	98.492000	24,623,000.00	0.93
			Base	98.520600	24,630,150.00	98.492000	24,623,000.00	0.93

912797GZ4	TREASURY BILL 04/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		35,000,000.000	Local	99.505347	34,826,871.53	99.505347	34,826,871.45	1.31
			Base	99.505347	34,826,871.53	99.505347	34,826,871.45	1.31

912797HP5	TREASURY BILL 11/24 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000,000.000	Local	96.421176	86,779,058.80	96.285494	86,656,944.60	3.27
			Base	96.421176	86,779,058.80	96.285494	86,656,944.60	3.27

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797HQ3	TREASURY BILL 05/24 0.00000				5.121000	09 May 2024		
	40,000,000.000	Local	99.018475	39,607,390.00	98.992792	39,597,116.80	-10,273.20	1.49
		Base	99.018475	39,607,390.00	98.992792	39,597,116.80	-10,273.20	1.49
912797HR1	TREASURY BILL 05/24 0.00000				5.135000	23 May 2024		
	25,000,000.000	Local	98.816097	24,704,024.30	98.791889	24,697,972.25	-6,052.05	0.93
		Base	98.816097	24,704,024.30	98.791889	24,697,972.25	-6,052.05	0.93
912797JU2	TREASURY BILL 08/24 0.00000				4.981000	01 Aug 2024		
	75,000,000.000	Local	97.882622	73,411,966.25	97.819750	73,364,812.50	-47,153.75	2.77
		Base	97.882622	73,411,966.25	97.819750	73,364,812.50	-47,153.75	2.77
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	28 Mar 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.66
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.66
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.77
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	01 Mar 2024		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	7.55
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	7.55
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	01 Mar 2024		
	297,600,031.580	Local	100.000000	297,600,031.58	100.000000	297,600,031.58	0.00	11.23
		Base	100.000000	297,600,031.58	100.000000	297,600,031.58	0.00	11.23
985FHY004	MITSUBISHI UFJ REPO				5.320000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.77
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.77
<b>US DOLLAR Total</b>	1,242,600,031.580	Local		1,235,046,950.80		1,234,816,773.33	-230,177.47	46.60
		Base		1,235,046,950.80		1,234,816,773.33	-230,177.47	46.60
<b>CASH EQUIVALENT Total</b>	1,242,600,031.580	Base		1,235,046,950.80		1,234,816,773.33	-230,177.47	46.60

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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## EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	55,189,852.350	Local	1.000000	55,189,852.35	1.000000	55,189,852.35	0.00	2.08
		Base	1.000000	55,189,852.35	1.000000	55,189,852.35	0.00	2.08

4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN							
	106,952,945.360	Local	1.000000	106,952,945.36	1.000000	106,952,945.36	0.00	4.04
		Base	1.000000	106,952,945.36	1.000000	106,952,945.36	0.00	4.04

<b>US DOLLAR Total</b>	162,142,797.710	Local		162,142,797.71		162,142,797.71	0.00	6.12
		Base		162,142,797.71		162,142,797.71	0.00	6.12

## EQUITY Total

162,142,797.710	Base			162,142,797.71		162,142,797.71	0.00	6.12
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	396,879.160	Local	102.243970	405,785.01	99.927106	396,589.86	-9,195.15	0.01
Original Face:	15,000,000.000	Base	102.243970	405,785.01	99.927106	396,589.86	-9,195.15	0.01

36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				3.625000	20 Jul 2047		
	378,091.880	Local	100.318452	379,295.92	99.062876	374,548.69	-4,747.23	0.01
Original Face:	5,000,000.000	Base	100.318452	379,295.92	99.062876	374,548.69	-4,747.23	0.01

3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	1,435,363.050	Local	99.908934	1,434,055.92	96.882921	1,390,621.65	-43,434.27	0.05
Original Face:	10,000,000.000	Base	99.908934	1,434,055.92	96.882921	1,390,621.65	-43,434.27	0.05

38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	223,974.110	Local	104.224653	233,436.24	97.078810	217,431.40	-16,004.84	0.01
Original Face:	17,600,000.000	Base	104.224653	233,436.24	97.078810	217,431.40	-16,004.84	0.01

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ST OF AZ POOL 2 ST AGCY FF&C

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		866,827.070	Local 104.179658	903,057.48	96.310270	834,843.49	-68,213.99	0.03
Original Face:		50,000,000.000	Base 104.179658	903,057.48	96.310270	834,843.49	-68,213.99	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				5.830000	20 Jun 2042		
		430,133.080	Local 100.050480	430,350.21	98.194630	422,367.59	-7,982.62	0.02
Original Face:		10,000,000.000	Base 100.050480	430,350.21	98.194630	422,367.59	-7,982.62	0.02
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		4,111,909.330	Local 101.892174	4,189,713.80	90.763280	3,732,103.78	-457,610.02	0.14
Original Face:		41,570,000.000	Base 101.892174	4,189,713.80	90.763280	3,732,103.78	-457,610.02	0.14
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				5.740000	16 Jun 2037		
		695,776.740	Local 100.136410	696,725.85	99.087010	689,424.37	-7,301.48	0.03
Original Face:		32,313,742.000	Base 100.136410	696,725.85	99.087010	689,424.37	-7,301.48	0.03
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		22,049.920	Local 99.819727	22,010.17	93.949870	20,715.87	-1,294.30	0.00
Original Face:		8,021,011.000	Base 99.819727	22,010.17	93.949870	20,715.87	-1,294.30	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		7,856.690	Local 99.715656	7,834.35	94.071220	7,390.88	-443.47	0.00
Original Face:		2,750,000.000	Base 99.715656	7,834.35	94.071220	7,390.88	-443.47	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		344,635.370	Local 104.928615	361,621.12	98.239880	338,569.37	-23,051.75	0.01
Original Face:		10,300,000.000	Base 104.928615	361,621.12	98.239880	338,569.37	-23,051.75	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		187,431.170	Local 104.253786	195,404.09	96.343900	180,578.50	-14,825.59	0.01
Original Face:		7,350,000.000	Base 104.253786	195,404.09	96.343900	180,578.50	-14,825.59	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		18,149.340	Local 100.632144	18,264.07	98.930890	17,955.30	-308.77	0.00
Original Face:		5,000,000.000	Base 100.632144	18,264.07	98.930890	17,955.30	-308.77	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		342,481.050	Local 99.859329	341,999.28	95.473860	326,979.88	-15,019.40	0.01
Original Face:		10,815,142.000	Base 99.859329	341,999.28	95.473860	326,979.88	-15,019.40	0.01

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

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38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		177,196.920	Local 101.825669	180,431.95	96.617550	171,203.32	-9,228.63	0.01
Original Face:		5,648,629.000	Base 101.825669	180,431.95	96.617550	171,203.32	-9,228.63	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.730000	20 Nov 2042		
		4,598,353.510	Local 100.000000	4,598,353.51	97.120960	4,465,965.07	-132,388.44	0.17
Original Face:		25,333,333.000	Base 100.000000	4,598,353.51	97.120960	4,465,965.07	-132,388.44	0.17
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.790000	16 Nov 2041		
		1,182,362.560	Local 100.113442	1,183,703.86	98.370160	1,163,091.94	-20,611.92	0.04
Original Face:		10,000,000.000	Base 100.113442	1,183,703.86	98.370160	1,163,091.94	-20,611.92	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		332,428.920	Local 103.543284	344,207.82	96.188260	319,757.59	-24,450.23	0.01
Original Face:		10,359,452.000	Base 103.543284	344,207.82	96.188260	319,757.59	-24,450.23	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.790000	16 Dec 2041		
		2,240,582.110	Local 100.113653	2,243,128.59	98.102740	2,198,072.44	-45,056.15	0.08
Original Face:		12,911,372.000	Base 100.113653	2,243,128.59	98.102740	2,198,072.44	-45,056.15	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		1,236,817.410	Local 95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.04
Original Face:		10,000,000.000	Base 95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		233,466.600	Local 100.767724	235,258.98	98.562670	230,110.91	-5,148.07	0.01
Original Face:		25,000,000.000	Base 100.767724	235,258.98	98.562670	230,110.91	-5,148.07	0.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		1,046,097.460	Local 100.139259	1,047,554.25	89.638070	937,701.57	-109,852.68	0.04
Original Face:		10,000,000.000	Base 100.139259	1,047,554.25	89.638070	937,701.57	-109,852.68	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		1,046,097.460	Local 100.666986	1,053,074.78	90.832820	950,199.82	-102,874.96	0.04
Original Face:		10,000,000.000	Base 100.666986	1,053,074.78	90.832820	950,199.82	-102,874.96	0.04
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		1,032,628.050	Local 101.439176	1,047,489.38	90.421160	933,714.26	-113,775.12	0.04
Original Face:		18,249,312.000	Base 101.439176	1,047,489.38	90.421160	933,714.26	-113,775.12	0.04

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38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
	1,152,564.460	Local	99.999998	1,152,564.44	83.320380	960,321.09	-192,243.35	0.04	
Original Face:	10,000,000.000	Base	99.999998	1,152,564.44	83.320380	960,321.09	-192,243.35	0.04	
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
	1,152,564.460	Local	101.303330	1,167,586.18	85.121920	981,085.00	-186,501.18	0.04	
Original Face:	10,000,000.000	Base	101.303330	1,167,586.18	85.121920	981,085.00	-186,501.18	0.04	
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
	1,211,378.030	Local	101.421508	1,228,597.86	90.083240	1,091,248.58	-137,349.28	0.04	
Original Face:	10,000,000.000	Base	101.421508	1,228,597.86	90.083240	1,091,248.58	-137,349.28	0.04	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	2,682,036.170	Local	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.08	
Original Face:	10,000,000.000	Base	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.08	
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
	3,088,790.870	Local	99.452528	3,071,880.62	87.335180	2,697,601.07	-374,279.55	0.10	
Original Face:	15,000,000.000	Base	99.452528	3,071,880.62	87.335180	2,697,601.07	-374,279.55	0.10	
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	47,899.550	Local	101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.00	
Original Face:	1,000,000.000	Base	101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.00	
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
	399,005.720	Local	100.642557	401,569.56	87.228120	348,045.19	-53,524.37	0.01	
Original Face:	2,000,000.000	Base	100.642557	401,569.56	87.228120	348,045.19	-53,524.37	0.01	
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	30,554.340	Local	100.713156	30,772.24	96.292130	29,421.42	-1,350.82	0.00	
Original Face:	1,000,000.000	Base	100.713156	30,772.24	96.292130	29,421.42	-1,350.82	0.00	
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
	180,711.400	Local	100.908437	182,353.05	86.214160	155,798.82	-26,554.23	0.01	
Original Face:	5,000,000.000	Base	100.908437	182,353.05	86.214160	155,798.82	-26,554.23	0.01	
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	698,026.000	Local	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.02	
Original Face:	5,000,000.000	Base	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.02	

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
	1,021,345.320	Local	100.698953	1,028,484.04	84.773340	865,828.54	-162,655.50		0.03
Original Face:	20,000,000.000	Base	100.698953	1,028,484.04	84.773340	865,828.54	-162,655.50		0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045			
	485,752.640	Local	100.192816	486,689.25	83.892720	407,511.10	-79,178.15		0.02
Original Face:	10,000,000.000	Base	100.192816	486,689.25	83.892720	407,511.10	-79,178.15		0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056			
	1,454,400.890	Local	96.294212	1,400,503.87	83.806910	1,218,888.44	-181,615.43		0.05
Original Face:	4,000,000.000	Base	96.294212	1,400,503.87	83.806910	1,218,888.44	-181,615.43		0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
	1,939,794.630	Local	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10		0.06
Original Face:	5,000,000.000	Base	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10		0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
	127,192.200	Local	99.914900	127,083.96	96.589230	122,853.97	-4,229.99		0.00
Original Face:	10,000,000.000	Base	99.914900	127,083.96	96.589230	122,853.97	-4,229.99		0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069			
	719,228.860	Local	100.077469	719,786.04	97.423740	700,699.65	-19,086.39		0.03
Original Face:	5,000,000.000	Base	100.077469	719,786.04	97.423740	700,699.65	-19,086.39		0.03
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049			
	305,688.850	Local	100.000000	305,688.85	92.685100	283,328.02	-22,360.83		0.01
Original Face:	10,000,000.000	Base	100.000000	305,688.85	92.685100	283,328.02	-22,360.83		0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036			
	4,418,250.490	Local	103.646394	4,579,357.30	90.034560	3,977,952.39	-601,404.91		0.15
Original Face:	8,000,000.000	Base	103.646394	4,579,357.30	90.034560	3,977,952.39	-601,404.91		0.15
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				5.500000	15 Mar 2030			
	15,625,000.000	Local	100.000000	15,625,000.00	100.000000	15,625,000.00	0.00		0.59
Original Face:	25,000,000.000	Base	100.000000	15,625,000.00	100.000000	15,625,000.00	0.00		0.59
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.500000	20 Jan 2027			
	7,499,999.850	Local	100.000000	7,499,999.86	100.000000	7,499,999.86	0.00		0.28
Original Face:	15,000,000.000	Base	100.000000	7,499,999.86	100.000000	7,499,999.86	0.00		0.28

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.500000	15 Sep 2026		
		916,666.670	Local	100.000000	916,666.67	100.000000	916,666.67	0.00
Original Face:		2,000,000.000	Base	100.000000	916,666.67	100.000000	916,666.67	0.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local	99.981227	2,999,436.82	97.518122	2,925,543.66	-73,893.16
			Base	99.981227	2,999,436.82	97.518122	2,925,543.66	-73,893.16
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		480,236.860	Local	103.118397	495,212.55	98.077070	471,002.24	-24,210.31
Original Face:		28,600,000.000	Base	103.118397	495,212.55	98.077070	471,002.24	-24,210.31
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				9.575000	25 Jan 2025		
		13,780.290	Local	97.121904	13,383.68	98.956397	13,636.48	252.80
Original Face:		10,243,765.000	Base	97.121904	13,383.68	98.956397	13,636.48	252.80
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				9.889000	25 Jan 2029		
		634,714.420	Local	105.564216	670,031.30	102.728239	652,030.95	-18,000.35
Original Face:		5,000,000.000	Base	105.564216	670,031.30	102.728239	652,030.95	-18,000.35
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
		2,000,000.000	Local	98.841128	1,976,822.55	98.683455	1,973,669.10	-3,153.45
			Base	98.841128	1,976,822.55	98.683455	1,973,669.10	-3,153.45
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
		4,000,000.000	Local	95.001901	3,800,076.03	95.105137	3,804,205.48	4,129.45
			Base	95.001901	3,800,076.03	95.105137	3,804,205.48	4,129.45
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
		2,700,000.000	Local	102.261139	2,761,050.76	97.907200	2,643,494.40	-117,556.36
			Base	102.261139	2,761,050.76	97.907200	2,643,494.40	-117,556.36
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,000,000.000	Local	102.365829	3,070,974.88	96.146797	2,884,403.91	-186,570.97
			Base	102.365829	3,070,974.88	96.146797	2,884,403.91	-186,570.97
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		3,104,531.470	Local	102.407583	3,179,275.65	96.738478	3,003,276.49	-175,999.16
Original Face:		3,400,000.000	Base	102.407583	3,179,275.65	96.738478	3,003,276.49	-175,999.16

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		7,000,000.000	Local	102.643447	7,185,041.32	94.769848	6,633,889.36	-551,151.96	0.25
			Base	102.643447	7,185,041.32	94.769848	6,633,889.36	-551,151.96	0.25
912828XT2	US TREASURY N/B 05/24 2				2.000000	31 May 2024			
		25,000,000.000	Local	99.313957	24,828,489.35	99.175781	24,793,945.25	-34,544.10	0.94
			Base	99.313957	24,828,489.35	99.175781	24,793,945.25	-34,544.10	0.94
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025			
		25,000,000.000	Local	97.194836	24,298,708.88	96.199219	24,049,804.75	-248,904.13	0.91
			Base	97.194836	24,298,708.88	96.199219	24,049,804.75	-248,904.13	0.91
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		20,000,000.000	Local	99.062184	19,812,436.77	94.382812	18,876,562.40	-935,874.37	0.71
			Base	99.062184	19,812,436.77	94.382812	18,876,562.40	-935,874.37	0.71
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025			
		15,000,000.000	Local	96.183768	14,427,565.18	93.761719	14,064,257.85	-363,307.33	0.53
			Base	96.183768	14,427,565.18	93.761719	14,064,257.85	-363,307.33	0.53
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025			
		10,000,000.000	Local	98.883888	9,888,388.77	93.453125	9,345,312.50	-543,076.27	0.35
			Base	98.883888	9,888,388.77	93.453125	9,345,312.50	-543,076.27	0.35
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		20,000,000.000	Local	99.341764	19,868,352.70	92.171875	18,434,375.00	-1,433,977.70	0.70
			Base	99.341764	19,868,352.70	92.171875	18,434,375.00	-1,433,977.70	0.70
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024			
		10,000,000.000	Local	99.962352	9,996,235.21	96.964844	9,696,484.40	-299,750.81	0.37
			Base	99.962352	9,996,235.21	96.964844	9,696,484.40	-299,750.81	0.37
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025			
		25,000,000.000	Local	97.332818	24,333,204.60	96.652344	24,163,086.00	-170,118.60	0.91
			Base	97.332818	24,333,204.60	96.652344	24,163,086.00	-170,118.60	0.91
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025			
		20,000,000.000	Local	99.882424	19,976,484.87	96.648438	19,329,687.60	-646,797.27	0.73
			Base	99.882424	19,976,484.87	96.648438	19,329,687.60	-646,797.27	0.73

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CED9	US TREASURY N/B 03/25 1.75					1.750000	15 Mar 2025		
	10,000,000.000	Local		99.739473	9,973,947.28	96.679688	9,667,968.80	-305,978.48	0.36
		Base		99.739473	9,973,947.28	96.679688	9,667,968.80	-305,978.48	0.36
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	75,000,000.000	Local		99.985784	74,989,338.34	99.739379	74,804,534.25	-184,804.09	2.82
		Base		99.985784	74,989,338.34	99.739379	74,804,534.25	-184,804.09	2.82
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local		98.330837	24,582,709.26	97.429688	24,357,422.00	-225,287.26	0.92
		Base		98.330837	24,582,709.26	97.429688	24,357,422.00	-225,287.26	0.92
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
	45,000,000.000	Local		99.973442	44,988,048.71	99.531250	44,789,062.50	-198,986.21	1.69
		Base		99.973442	44,988,048.71	99.531250	44,789,062.50	-198,986.21	1.69
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
	90,000,000.000	Local		100.101926	90,091,733.59	97.460938	87,714,844.20	-2,376,889.39	3.31
		Base		100.101926	90,091,733.59	97.460938	87,714,844.20	-2,376,889.39	3.31
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	20,000,000.000	Local		99.828694	19,965,738.72	99.296875	19,859,375.00	-106,363.72	0.75
		Base		99.828694	19,965,738.72	99.296875	19,859,375.00	-106,363.72	0.75
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
	25,000,000.000	Local		99.278410	24,819,602.39	97.468750	24,367,187.50	-452,414.89	0.92
		Base		99.278410	24,819,602.39	97.468750	24,367,187.50	-452,414.89	0.92
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	50,000,000.000	Local		99.949254	49,974,627.05	99.222656	49,611,328.00	-363,299.05	1.87
		Base		99.949254	49,974,627.05	99.222656	49,611,328.00	-363,299.05	1.87
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	225,000,000.000	Local		99.626075	224,158,669.15	99.062500	222,890,625.00	-1,268,044.15	8.41
		Base		99.626075	224,158,669.15	99.062500	222,890,625.00	-1,268,044.15	8.41
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	70,000,000.000	Local		99.770101	69,839,070.52	98.984375	69,289,062.50	-550,008.02	2.61
		Base		99.770101	69,839,070.52	98.984375	69,289,062.50	-550,008.02	2.61

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CFQ9	US TREASURY N/B 10/24 4.375					4.375000	31 Oct 2024		
	50,000,000.000	Local		99.952109	49,976,054.26	99.437500	49,718,750.00	-257,304.26	1.88
		Base		99.952109	49,976,054.26	99.437500	49,718,750.00	-257,304.26	1.88
91282CFX4	US TREASURY N/B 11/24 4.5					4.500000	30 Nov 2024		
	25,000,000.000	Local		100.187024	25,046,756.04	99.460938	24,865,234.50	-181,521.54	0.94
		Base		100.187024	25,046,756.04	99.460938	24,865,234.50	-181,521.54	0.94
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
	25,000,000.000	Local		99.953964	24,988,491.11	99.128906	24,782,226.50	-206,264.61	0.94
		Base		99.953964	24,988,491.11	99.128906	24,782,226.50	-206,264.61	0.94
91282CGN5	US TREASURY N/B 02/25 4.625					4.625000	28 Feb 2025		
	25,000,000.000	Local		100.581161	25,145,290.37	99.585938	24,896,484.50	-248,805.87	0.94
		Base		100.581161	25,145,290.37	99.585938	24,896,484.50	-248,805.87	0.94
91282CGU9	US TREASURY N/B 03/25 3.875					3.875000	31 Mar 2025		
	25,000,000.000	Local		99.821914	24,955,478.48	98.808594	24,702,148.50	-253,329.98	0.93
		Base		99.821914	24,955,478.48	98.808594	24,702,148.50	-253,329.98	0.93
91282CGX3	US TREASURY N/B 04/25 3.875					3.875000	30 Apr 2025		
	20,000,000.000	Local		99.753891	19,950,778.15	98.777344	19,755,468.80	-195,309.35	0.75
		Base		99.753891	19,950,778.15	98.777344	19,755,468.80	-195,309.35	0.75
91282CHL8	US TREASURY N/B 06/25 4.625					4.625000	30 Jun 2025		
	25,000,000.000	Local		99.407971	24,851,992.70	99.664062	24,916,015.50	64,022.80	0.94
		Base		99.407971	24,851,992.70	99.664062	24,916,015.50	64,022.80	0.94
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
	25,000,000.000	Local		99.624041	24,906,010.17	99.859375	24,964,843.75	58,833.58	0.94
		Base		99.624041	24,906,010.17	99.859375	24,964,843.75	58,833.58	0.94
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
	50,000,000.000	Local		99.849242	49,924,620.78	100.234375	50,117,187.50	192,566.72	1.89
		Base		99.849242	49,924,620.78	100.234375	50,117,187.50	192,566.72	1.89
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
	60,000,000.000	Local		99.813706	59,888,223.33	100.292969	60,175,781.40	287,558.07	2.27
		Base		99.813706	59,888,223.33	100.292969	60,175,781.40	287,558.07	2.27

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# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026		
	20,000,000.000	Local	99.039808	19,807,961.62	100.292969	20,058,593.80	250,632.18	0.76
		Base	99.039808	19,807,961.62	100.292969	20,058,593.80	250,632.18	0.76
91282CJS1	US TREASURY N/B 12/25 4.25				4.250000	31 Dec 2025		
	25,000,000.000	Local	99.862144	24,965,536.07	99.199219	24,799,804.75	-165,731.32	0.94
		Base	99.862144	24,965,536.07	99.199219	24,799,804.75	-165,731.32	0.94
<b>US DOLLAR Total</b>								
	1,273,677,703.400	Local		1,269,196,542.93		1,252,699,326.46	-16,497,216.47	47.27
Original Face:	593,465,758.000	Base		1,269,196,542.93		1,252,699,326.46	-16,497,216.47	47.27
<b>FIXED INCOME Total</b>								
	1,273,677,703.400	Base		1,269,196,542.93		1,252,699,326.46	-16,497,216.47	47.27
Original Face:	593,465,758.000							

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,678,639,282.700	Base	2,666,605,041.45		2,649,877,647.51	-16,727,393.94	100.00
Original Face:		593,465,758.000						



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-78,099.990	Local	1.000000	-78,099.99	1.000000	-78,099.99	0.00
			Base	1.000000	-78,099.99	1.000000	-78,099.99	0.00
<b>US DOLLAR Total</b>								
		-78,099.990	Local		-78,099.99		-78,099.99	0.00
			Base		-78,099.99		-78,099.99	0.00
<b>CASH Total</b>								
		-78,099.990	Base		-78,099.99		-78,099.99	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0020A2C18	AT+T INC				5.440000	01 Mar 2024		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.41
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.41
02665JC57	AMERICAN HONDA FINAN				5.670000	05 Mar 2024		
		25,000,000.000	Local	99.937000	24,984,250.00	99.937000	24,984,250.00	0.41
			Base	99.937000	24,984,250.00	99.937000	24,984,250.00	0.41
07010JC82	BASIN ELEC PWR COOP				5.390000	08 Mar 2024		
		15,000,000.000	Local	99.895194	14,984,279.17	99.895194	14,984,279.10	-0.07
			Base	99.895194	14,984,279.17	99.895194	14,984,279.10	-0.07
07010JCE9	BASIN ELEC PWR COOP				5.390000	14 Mar 2024		
		10,000,000.000	Local	99.805361	9,980,536.11	99.805361	9,980,536.11	0.00
			Base	99.805361	9,980,536.11	99.805361	9,980,536.11	0.00
12665JCB3	CVS CORPORATION				5.490000	11 Mar 2024		
		25,000,000.000	Local	99.847500	24,961,875.00	99.847500	24,961,875.00	0.41
			Base	99.847500	24,961,875.00	99.847500	24,961,875.00	0.41

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO				5.300000	01 Mar 2024		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.93
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.93
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Mar 2024		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.57
138994009	CANTOR FITZGERALD REPO REPO				5.400000	21 Mar 2024		
	95,000,000.000	Local	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	1.56
		Base	100.000000	95,000,000.00	100.000000	95,000,000.00	0.00	1.56
19121AGB1	COCA COLA COMPANY				5.250000	11 Jul 2024		
	10,000,000.000	Local	98.075000	9,807,500.00	98.092435	9,809,243.50	1,743.50	0.16
		Base	98.075000	9,807,500.00	98.092435	9,809,243.50	1,743.50	0.16
19121AGH8	COCA COLA COMPANY 07/24 ZCP				5.250000	17 Jul 2024		
	15,000,000.000	Local	97.987500	14,698,125.00	97.998657	14,699,798.55	1,673.55	0.24
		Base	97.987500	14,698,125.00	97.998657	14,699,798.55	1,673.55	0.24
22599G006	CREDIT AGRICOLE REPO REPO				5.290000	01 Mar 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.11
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.11
23102UCB6	CUMMINS INC				5.370000	11 Mar 2024		
	18,750,000.000	Local	99.850833	18,722,031.25	99.850833	18,722,031.19	-0.06	0.31
		Base	99.850833	18,722,031.25	99.850833	18,722,031.19	-0.06	0.31
24422LC19	JOHN DEERE CAPITAL C				5.420000	01 Mar 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.41
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.41
24422LCJ0	JOHN DEERE CAPITAL C				5.300000	18 Mar 2024		
	10,000,000.000	Local	99.749722	9,974,972.22	99.749722	9,974,972.20	-0.02	0.16
		Base	99.749722	9,974,972.22	99.749722	9,974,972.20	-0.02	0.16
2546R2C53	WALT DISNEY CO				5.560000	05 Mar 2024		
	25,000,000.000	Local	99.938222	24,984,555.56	99.938222	24,984,555.50	-0.06	0.41
		Base	99.938222	24,984,555.56	99.938222	24,984,555.50	-0.06	0.41

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R2CM6	WALT DISNEY CO	5,750,000.000	Local	99.688889	5,732,111.11	99.688889	5,732,111.11	0.00	0.09
			Base	99.688889	5,732,111.11	99.688889	5,732,111.11	0.00	0.09
26244HDG5	DUKE ENERGY CORP	20,000,000.000	Local	99.303611	19,860,722.22	99.303611	19,860,722.20	-0.02	0.33
			Base	99.303611	19,860,722.22	99.303611	19,860,722.20	-0.02	0.33
30601VD32	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.483917	9,948,391.67	99.483917	9,948,391.70	0.03	0.16
			Base	99.483917	9,948,391.67	99.483917	9,948,391.70	0.03	0.16
46514TZN1	ISRAEL ST 05/26 0	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46593LUH0	JPMORGAN CHASE BK N A INSTL CT	15,000,000.000	Local	100.000000	15,000,000.00	99.911541	14,986,731.15	-13,268.85	0.25
			Base	100.000000	15,000,000.00	99.911541	14,986,731.15	-13,268.85	0.25
46651VDT0	J.P. MORGAN SECURITIES	25,000,000.000	Local	100.000000	25,000,000.00	100.113700	25,028,425.00	28,425.00	0.41
			Base	100.000000	25,000,000.00	100.113700	25,028,425.00	28,425.00	0.41
46651VED4	J.P. MORGAN SECURITIES	50,000,000.000	Local	100.000000	50,000,000.00	100.212858	50,106,429.00	106,429.00	0.82
			Base	100.000000	50,000,000.00	100.212858	50,106,429.00	106,429.00	0.82
46651VEY8	J.P. MORGAN SECURITIES	45,000,000.000	Local	100.000000	45,000,000.00	99.832300	44,924,535.00	-75,465.00	0.74
			Base	100.000000	45,000,000.00	99.832300	44,924,535.00	-75,465.00	0.74
47816FFE6	JOHNSON + JOHNSON	25,000,000.000	Local	98.500833	24,625,208.34	98.459074	24,614,768.50	-10,439.84	0.40
			Base	98.500833	24,625,208.34	98.459074	24,614,768.50	-10,439.84	0.40
49271JCK1	KEURIG DR PEPPER	25,000,000.000	Local	99.725500	24,931,375.00	99.725500	24,931,375.00	0.00	0.41
			Base	99.725500	24,931,375.00	99.725500	24,931,375.00	0.00	0.41

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63743CC84	NATL RURAL UTIL COOP	10,000,000.000	Local	99.894222	9,989,422.22	99.894222	9,989,422.20	-0.02	0.16
			Base	99.894222	9,989,422.22	99.894222	9,989,422.20	-0.02	0.16
64105GCM4	NESTLE CAP CORP	25,000,000.000	Local	99.708889	24,927,222.22	99.708889	24,927,222.25	0.03	0.41
			Base	99.708889	24,927,222.22	99.708889	24,927,222.25	0.03	0.41
6840C2C60	ORACLE CORPORATION	20,000,000.000	Local	99.921806	19,984,361.11	99.921806	19,984,361.20	0.09	0.33
			Base	99.921806	19,984,361.11	99.921806	19,984,361.20	0.09	0.33
6840C2DJ1	ORACLE CORPORATION	19,000,000.000	Local	99.269333	18,861,173.33	99.269333	18,861,173.27	-0.06	0.31
			Base	99.269333	18,861,173.33	99.269333	18,861,173.27	-0.06	0.31
71708EEW1	PFIZER INC	20,000,000.000	Local	98.655000	19,731,000.00	98.653116	19,730,623.20	-376.80	0.32
			Base	98.655000	19,731,000.00	98.653116	19,730,623.20	-376.80	0.32
77119LDB2	ROCHE HOLDING INC	25,000,000.000	Local	99.402083	24,850,520.83	99.402083	24,850,520.75	-0.08	0.41
			Base	99.402083	24,850,520.83	99.402083	24,850,520.75	-0.08	0.41
82434TCL2	SHERWIN WILLIAMS CO	25,000,000.000	Local	99.714472	24,928,618.06	99.714472	24,928,618.00	-0.06	0.41
			Base	99.714472	24,928,618.06	99.714472	24,928,618.00	-0.06	0.41
912796Y45	TREASURY BILL 06/24 0.00000	40,000,000.000	Local	98.367404	39,346,961.78	98.295719	39,318,287.60	-28,674.18	0.65
			Base	98.367404	39,346,961.78	98.295719	39,318,287.60	-28,674.18	0.65
912797GB7	TREASURY BILL 07/24 0.00000	40,000,000.000	Local	98.148333	39,259,333.33	98.111850	39,244,740.00	-14,593.33	0.64
			Base	98.148333	39,259,333.33	98.111850	39,244,740.00	-14,593.33	0.64
912797GK7	TREASURY BILL 08/24 0.00000	40,000,000.000	Local	97.755111	39,102,044.44	97.720889	39,088,355.60	-13,688.84	0.64
			Base	97.755111	39,102,044.44	97.720889	39,088,355.60	-13,688.84	0.64

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91842JCN7	VW CR INC				5.490000	22 Mar 2024			
	25,000,000.000	Local	99.679750	24,919,937.50	99.679750	24,919,937.50	0.00		0.41
		Base	99.679750	24,919,937.50	99.679750	24,919,937.50	0.00		0.41
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.280000	01 Mar 2024			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		1.64
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		1.64
926NKW009	AMHERST PIERPONT 04/15 VAR				5.290000	01 Mar 2024			
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00		4.11
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00		4.11
926NKW009	AMHERST PIERPONT 04/15 VAR				5.350000	21 Mar 2024			
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00		0.66
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00		0.66
94107MC53	WASTE MANAGEMENT INC				5.440000	05 Mar 2024			
	20,000,000.000	Local	99.939556	19,987,911.11	99.939556	19,987,911.20	0.09		0.33
		Base	99.939556	19,987,911.11	99.939556	19,987,911.20	0.09		0.33
979QHR003	SOUTH STREET REPO				5.370000	01 Mar 2024			
	135,936,497.410	Local	100.000000	135,936,497.41	100.000000	135,936,497.41	0.00		2.23
		Base	100.000000	135,936,497.41	100.000000	135,936,497.41	0.00		2.23
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				5.480000	01 Mar 2024			
	91,336.290	Local	100.000000	91,336.29	100.000000	91,336.29	0.00		0.00
		Base	100.000000	91,336.29	100.000000	91,336.29	0.00		0.00
985FHY004	MITSUBISHI UFJ REPO				5.320000	21 Mar 2024			
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		0.82
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		0.82
<b>US DOLLAR Total</b>									
	1,991,027,833.700	Local		1,986,612,272.28		1,986,594,036.28	-18,236.00		32.62
		Base		1,986,612,272.28		1,986,594,036.28	-18,236.00		32.62
<b>CASH EQUIVALENT Total</b>									
	1,991,027,833.700	Base		1,986,612,272.28		1,986,594,036.28	-18,236.00		32.62

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	75,316,846.680	Local	1.000000	75,316,846.68	1.000000	75,316,846.68	0.00	1.24
		Base	1.000000	75,316,846.68	1.000000	75,316,846.68	0.00	1.24
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	140,668,821.990	Local	1.000000	140,668,821.99	1.000000	140,668,821.99	0.00	2.31
		Base	1.000000	140,668,821.99	1.000000	140,668,821.99	0.00	2.31
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	22,234,718.260	Local	1.000000	22,234,718.26	1.000000	22,234,718.26	0.00	0.37
		Base	1.000000	22,234,718.26	1.000000	22,234,718.26	0.00	0.37
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	201,861,166.250	Local	1.000000	201,861,166.25	1.000000	201,861,166.25	0.00	3.32
		Base	1.000000	201,861,166.25	1.000000	201,861,166.25	0.00	3.32
<b>US DOLLAR Total</b>	440,081,553.180	Local		440,081,553.18		440,081,553.18	0.00	7.23
		Base		440,081,553.18		440,081,553.18	0.00	7.23
<b>EQUITY Total</b>	440,081,553.180	Base		440,081,553.18		440,081,553.18	0.00	7.23

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.997923	6,999,854.64	99.707534	6,979,527.38	-20,327.26	0.11
		Base	99.997923	6,999,854.64	99.707534	6,979,527.38	-20,327.26	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.931117	6,995,178.19	93.004532	6,510,317.24	-484,860.95	0.11
		Base	99.931117	6,995,178.19	93.004532	6,510,317.24	-484,860.95	0.11

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.990409	9,999,040.87	99.067050	9,906,705.00	-92,335.87	0.16
		Base	99.990409	9,999,040.87	99.067050	9,906,705.00	-92,335.87	0.16
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.867608	6,990,732.59	95.838474	6,708,693.18	-282,039.41	0.11
		Base	99.867608	6,990,732.59	95.838474	6,708,693.18	-282,039.41	0.11
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.996402	19,999,280.43	99.537310	19,907,462.00	-91,818.43	0.33
		Base	99.996402	19,999,280.43	99.537310	19,907,462.00	-91,818.43	0.33
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.922020	2,997,660.59	92.926182	2,787,785.46	-209,875.13	0.05
		Base	99.922020	2,997,660.59	92.926182	2,787,785.46	-209,875.13	0.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.973387	9,997,338.70	98.710510	9,871,051.00	-126,287.70	0.16
		Base	99.973387	9,997,338.70	98.710510	9,871,051.00	-126,287.70	0.16
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.240000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.564204	2,011,284.08	11,284.08	0.03
		Base	100.000000	2,000,000.00	100.564204	2,011,284.08	11,284.08	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR				6.030000	03 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.088928	10,008,892.80	8,892.80	0.16
		Base	100.000000	10,000,000.00	100.088928	10,008,892.80	8,892.80	0.16
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	10,000,000.000	Local	99.951119	9,995,111.87	98.229527	9,822,952.70	-172,159.17	0.16
		Base	99.951119	9,995,111.87	98.229527	9,822,952.70	-172,159.17	0.16
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.244369	20,048,873.80	48,873.80	0.33
		Base	100.000000	20,000,000.00	100.244369	20,048,873.80	48,873.80	0.33
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.561845	2,986,855.35	-13,144.65	0.05
		Base	100.000000	3,000,000.00	99.561845	2,986,855.35	-13,144.65	0.05

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A				0.900000	15 Nov 2026		
	21,525,000.000	Local	97.010840	20,881,583.36	96.871760	20,851,646.34	-29,937.02	0.34
Original Face:	21,525,000.000	Base	97.010840	20,881,583.36	96.871760	20,851,646.34	-29,937.02	0.34
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.997208	5,999,832.48	99.758110	5,985,486.60	-14,345.88	0.10
Original Face:	6,000,000.000	Base	99.997208	5,999,832.48	99.758110	5,985,486.60	-14,345.88	0.10
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	8,000,000.000	Local	99.989892	7,999,191.39	97.970098	7,837,607.84	-161,583.55	0.13
		Base	99.989892	7,999,191.39	97.970098	7,837,607.84	-161,583.55	0.13
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	15,000,000.000	Local	99.976776	14,996,516.41	96.813185	14,521,977.75	-474,538.66	0.24
		Base	99.976776	14,996,516.41	96.813185	14,521,977.75	-474,538.66	0.24
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.230000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.656686	15,098,502.90	98,502.90	0.25
		Base	100.000000	15,000,000.00	100.656686	15,098,502.90	98,502.90	0.25
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
	15,000,000.000	Local	99.925145	14,988,771.71	100.928152	15,139,222.80	150,451.09	0.25
		Base	99.925145	14,988,771.71	100.928152	15,139,222.80	150,451.09	0.25
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.729769	2,991,893.07	90.923147	2,727,694.41	-264,198.66	0.04
		Base	99.729769	2,991,893.07	90.923147	2,727,694.41	-264,198.66	0.04
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.750331	9,975,033.09	99.568356	9,956,835.60	-18,197.49	0.16
		Base	99.750331	9,975,033.09	99.568356	9,956,835.60	-18,197.49	0.16
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	98.394306	8,900,748.88	98.021593	8,867,033.30	-33,715.58	0.15
		Base	98.394306	8,900,748.88	98.021593	8,867,033.30	-33,715.58	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	99.845381	12,979,899.53	-20,100.47	0.21
		Base	100.000000	13,000,000.00	99.845381	12,979,899.53	-20,100.47	0.21

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028			
		3,000,000.000	Local	99.857241	2,995,717.22	100.163684	3,004,910.52	9,193.30	0.05
			Base	99.857241	2,995,717.22	100.163684	3,004,910.52	9,193.30	0.05
037833DF4	APPLE INC SR UNSECURED 01/25 2.75				2.750000	13 Jan 2025			
		20,000,000.000	Local	98.134913	19,626,982.58	97.914157	19,582,831.40	-44,151.18	0.32
			Base	98.134913	19,626,982.58	97.914157	19,582,831.40	-44,151.18	0.32
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025			
		10,000,000.000	Local	99.930596	9,993,059.58	93.998656	9,399,865.60	-593,193.98	0.15
			Base	99.930596	9,993,059.58	93.998656	9,399,865.60	-593,193.98	0.15
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026			
		5,000,000.000	Local	99.912637	4,995,631.84	92.430079	4,621,503.95	-374,127.89	0.08
			Base	99.912637	4,995,631.84	92.430079	4,621,503.95	-374,127.89	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	99.529811	11,943,577.32	-56,422.68	0.20
			Base	100.000000	12,000,000.00	99.529811	11,943,577.32	-56,422.68	0.20
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025			
		5,000,000.000	Local	102.244201	5,112,210.05	97.186288	4,859,314.40	-252,895.65	0.08
			Base	102.244201	5,112,210.05	97.186288	4,859,314.40	-252,895.65	0.08
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028			
		12,000,000.000	Local	99.921553	11,990,586.39	97.927992	11,751,359.04	-239,227.35	0.19
			Base	99.921553	11,990,586.39	97.927992	11,751,359.04	-239,227.35	0.19
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026			
		7,000,000.000	Local	99.901531	6,993,107.17	99.758840	6,983,118.80	-9,988.37	0.11
			Base	99.901531	6,993,107.17	99.758840	6,983,118.80	-9,988.37	0.11
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028			
		5,000,000.000	Local	99.910769	4,995,538.44	103.995485	5,199,774.25	204,235.81	0.09
			Base	99.910769	4,995,538.44	103.995485	5,199,774.25	204,235.81	0.09
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025			
		5,000,000.000	Local	99.889972	4,994,498.60	91.578143	4,578,907.15	-415,591.45	0.08
			Base	99.889972	4,994,498.60	91.578143	4,578,907.15	-415,591.45	0.08

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026			
		5,371,000.000	Local	98.610416	5,296,365.47	91.122743	4,894,202.53	-402,162.94	0.08
			Base	98.610416	5,296,365.47	91.122743	4,894,202.53	-402,162.94	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75				0.750000	26 Sep 2024			
		15,000,000.000	Local	99.959180	14,993,876.95	96.860217	14,529,032.55	-464,844.40	0.24
			Base	99.959180	14,993,876.95	96.860217	14,529,032.55	-464,844.40	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	98.819077	9,881,907.70	-118,092.30	0.16
			Base	100.000000	10,000,000.00	98.819077	9,881,907.70	-118,092.30	0.16
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024			
		16,000,000.000	Local	100.000000	16,000,000.00	98.341437	15,734,629.92	-265,370.08	0.26
			Base	100.000000	16,000,000.00	98.341437	15,734,629.92	-265,370.08	0.26
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025			
		25,000,000.000	Local	99.924074	24,981,018.46	97.318950	24,329,737.50	-651,280.96	0.40
			Base	99.924074	24,981,018.46	97.318950	24,329,737.50	-651,280.96	0.40
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027			
		20,000,000.000	Local	99.896666	19,979,333.27	97.681808	19,536,361.60	-442,971.67	0.32
			Base	99.896666	19,979,333.27	97.681808	19,536,361.60	-442,971.67	0.32
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR				4.150000	01 Sep 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	98.055118	19,611,023.60	-388,976.40	0.32
			Base	100.000000	20,000,000.00	98.055118	19,611,023.60	-388,976.40	0.32
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	99.783684	9,978,368.40	-21,631.60	0.16
			Base	100.000000	10,000,000.00	99.783684	9,978,368.40	-21,631.60	0.16
06048WZ86	BANK OF AMERICA CORP SR UNSECURED 10/27 6.35				6.350000	28 Oct 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	99.200242	19,840,048.40	-159,951.60	0.33
			Base	100.000000	20,000,000.00	99.200242	19,840,048.40	-159,951.60	0.33
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	99.211577	19,842,315.40	-157,684.60	0.33
			Base	100.000000	20,000,000.00	99.211577	19,842,315.40	-157,684.60	0.33

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STATE OF ARIZONA

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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	96.625731	9,662,573.10	-337,426.90	0.16
		Base		100.000000	10,000,000.00	96.625731	9,662,573.10	-337,426.90	0.16
06055JBR9	BANK OF AMERICA CORP SR UNSECURED 07/28 6					6.000000	21 Jul 2028		
	10,000,000.000	Local		100.000000	10,000,000.00	100.004211	10,000,421.10	421.10	0.16
		Base		100.000000	10,000,000.00	100.004211	10,000,421.10	421.10	0.16
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	10,000,000.000	Local		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.14
		Base		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.14
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					6.000000	13 Feb 2026		
	5,000,000.000	Local		100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.08
		Base		100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.08
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	93.743756	9,374,375.60	-625,624.40	0.15
		Base		100.000000	10,000,000.00	93.743756	9,374,375.60	-625,624.40	0.15
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
	20,000,000.000	Local		100.000000	20,000,000.00	90.019012	18,003,802.40	-1,996,197.60	0.30
		Base		100.000000	20,000,000.00	90.019012	18,003,802.40	-1,996,197.60	0.30
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR					4.000000	10 May 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.532818	9,953,281.80	-46,718.20	0.16
		Base		100.000000	10,000,000.00	99.532818	9,953,281.80	-46,718.20	0.16
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
	16,000,000.000	Local		100.000000	16,000,000.00	94.930460	15,188,873.60	-811,126.40	0.25
		Base		100.000000	16,000,000.00	94.930460	15,188,873.60	-811,126.40	0.25
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25					4.250000	14 Sep 2024		
	9,000,000.000	Local		99.982612	8,998,435.07	99.242715	8,931,844.35	-66,590.72	0.15
		Base		99.982612	8,998,435.07	99.242715	8,931,844.35	-66,590.72	0.15
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
	14,000,000.000	Local		99.967847	13,995,498.62	98.986872	13,858,162.08	-137,336.54	0.23
		Base		99.967847	13,995,498.62	98.986872	13,858,162.08	-137,336.54	0.23

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STATE OF ARIZONA

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06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028			
		10,000,000.000	Local	99.996810	9,999,681.04	100.352716	10,035,271.60	35,590.56	0.16
			Base	99.996810	9,999,681.04	100.352716	10,035,271.60	35,590.56	0.16
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.760747	19,552,149.40	-447,850.60	0.32
			Base	100.000000	20,000,000.00	97.760747	19,552,149.40	-447,850.60	0.32
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	99.291065	19,858,213.00	-141,787.00	0.33
			Base	100.000000	20,000,000.00	99.291065	19,858,213.00	-141,787.00	0.33
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	99.749619	11,969,954.28	-30,045.72	0.20
			Base	100.000000	12,000,000.00	99.749619	11,969,954.28	-30,045.72	0.20
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.977299	6,998,410.92	97.832506	6,848,275.42	-150,135.50	0.11
			Base	99.977299	6,998,410.92	97.832506	6,848,275.42	-150,135.50	0.11
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026			
		7,000,000.000	Local	99.917815	6,994,247.03	92.244410	6,457,108.70	-537,138.33	0.11
			Base	99.917815	6,994,247.03	92.244410	6,457,108.70	-537,138.33	0.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		10,000,000.000	Local	99.994533	9,999,453.28	99.185154	9,918,515.40	-80,937.88	0.16
			Base	99.994533	9,999,453.28	99.185154	9,918,515.40	-80,937.88	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	100.003000	8,000,240.00	240.00	0.13
			Base	100.000000	8,000,000.00	100.003000	8,000,240.00	240.00	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.930000	25 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.207331	10,020,733.10	20,733.10	0.16
			Base	100.000000	10,000,000.00	100.207331	10,020,733.10	20,733.10	0.16
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.236666	14,885,499.90	-114,500.10	0.24
			Base	100.000000	15,000,000.00	99.236666	14,885,499.90	-114,500.10	0.24

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06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	100.083653	15,012,547.95	12,547.95	0.25
			Base	100.000000	15,000,000.00	100.083653	15,012,547.95	12,547.95	0.25
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		5,000,000.000	Local	99.980501	4,999,025.04	96.590367	4,829,518.35	-169,506.69	0.08
			Base	99.980501	4,999,025.04	96.590367	4,829,518.35	-169,506.69	0.08
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026			
		10,000,000.000	Local	99.942187	9,994,218.72	99.199895	9,919,989.50	-74,229.22	0.16
			Base	99.942187	9,994,218.72	99.199895	9,919,989.50	-74,229.22	0.16
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	99.936173	7,994,893.84	-5,106.16	0.13
			Base	100.000000	8,000,000.00	99.936173	7,994,893.84	-5,106.16	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	99.615305	14,942,295.75	-57,704.25	0.25
			Base	100.000000	15,000,000.00	99.615305	14,942,295.75	-57,704.25	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	96.817861	24,204,465.25	-795,534.75	0.40
			Base	100.000000	25,000,000.00	96.817861	24,204,465.25	-795,534.75	0.40
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		2,000,000.000	Local	99.973946	1,999,478.92	97.411257	1,948,225.14	-51,253.78	0.03
			Base	99.973946	1,999,478.92	97.411257	1,948,225.14	-51,253.78	0.03
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026			
		7,000,000.000	Local	99.948552	6,996,398.65	99.855724	6,989,900.68	-6,497.97	0.11
			Base	99.948552	6,996,398.65	99.855724	6,989,900.68	-6,497.97	0.11
12189LAT8	BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4				3.400000	01 Sep 2024			
		20,000,000.000	Local	98.872699	19,774,539.78	98.867570	19,773,514.00	-1,025.78	0.32
			Base	98.872699	19,774,539.78	98.867570	19,773,514.00	-1,025.78	0.32
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		2,000,000.000	Local	99.952925	1,999,058.50	98.667569	1,973,351.38	-25,707.12	0.03
			Base	99.952925	1,999,058.50	98.667569	1,973,351.38	-25,707.12	0.03

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026			
		12,000,000.000	Local	99.770529	11,972,463.49	99.523353	11,942,802.36	-29,661.13	0.20
			Base	99.770529	11,972,463.49	99.523353	11,942,802.36	-29,661.13	0.20
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		15,000,000.000	Local	99.997655	14,999,648.25	100.273670	15,041,050.50	41,402.25	0.25
		Original Face: 15,000,000.000	Base	99.997655	14,999,648.25	100.273670	15,041,050.50	41,402.25	0.25
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
			Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.16
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	91.154000	4,557,700.00	-442,300.00	0.07
			Base	100.000000	5,000,000.00	91.154000	4,557,700.00	-442,300.00	0.07
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	91.930835	13,789,625.25	-1,210,374.75	0.23
			Base	100.000000	15,000,000.00	91.930835	13,789,625.25	-1,210,374.75	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	99.492012	14,923,801.80	-76,198.20	0.25
			Base	100.000000	15,000,000.00	99.492012	14,923,801.80	-76,198.20	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	92.676766	9,267,676.60	-732,323.40	0.15
			Base	100.000000	10,000,000.00	92.676766	9,267,676.60	-732,323.40	0.15
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	95.579390	9,557,939.00	-442,061.00	0.16
			Base	100.000000	10,000,000.00	95.579390	9,557,939.00	-442,061.00	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	90.920556	9,092,055.60	-907,944.40	0.15
			Base	100.000000	10,000,000.00	90.920556	9,092,055.60	-907,944.40	0.15
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.347000	09 May 2025			
		40,000,000.000	Local	100.000000	40,000,000.00	98.706301	39,482,520.40	-517,479.60	0.65
			Base	100.000000	40,000,000.00	98.706301	39,482,520.40	-517,479.60	0.65

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	98.684500	19,736,900.00	-263,100.00	0.32
			Base	100.000000	20,000,000.00	98.684500	19,736,900.00	-263,100.00	0.32
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				7.000000	06 Oct 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	100.953657	10,095,365.70	95,365.70	0.17
			Base	100.000000	10,000,000.00	100.953657	10,095,365.70	95,365.70	0.17
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025			
		2,000,000.000	Local	99.890341	1,997,806.81	98.074249	1,961,484.98	-36,321.83	0.03
			Base	99.890341	1,997,806.81	98.074249	1,961,484.98	-36,321.83	0.03
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025			
		3,000,000.000	Local	99.951196	2,998,535.89	99.578079	2,987,342.37	-11,193.52	0.05
			Base	99.951196	2,998,535.89	99.578079	2,987,342.37	-11,193.52	0.05
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026			
		8,000,000.000	Local	99.851978	7,988,158.22	98.726399	7,898,111.92	-90,046.30	0.13
			Base	99.851978	7,988,158.22	98.726399	7,898,111.92	-90,046.30	0.13
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		10,000,000.000	Local	99.975626	9,997,562.61	97.495877	9,749,587.70	-247,974.91	0.16
			Base	99.975626	9,997,562.61	97.495877	9,749,587.70	-247,974.91	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		10,000,000.000	Local	99.947654	9,994,765.35	97.877538	9,787,753.80	-207,011.55	0.16
			Base	99.947654	9,994,765.35	97.877538	9,787,753.80	-207,011.55	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		10,000,000.000	Local	99.984184	9,998,418.40	99.696549	9,969,654.90	-28,763.50	0.16
			Base	99.984184	9,998,418.40	99.696549	9,969,654.90	-28,763.50	0.16
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A				3.970000	15 Sep 2027			
		7,500,000.000	Local	99.991226	7,499,341.95	98.256440	7,369,233.00	-130,108.95	0.12
		Original Face:	7,500,000.000	Base	99.991226	7,499,341.95	98.256440	7,369,233.00	-130,108.95
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.080000	02 Jun 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	95.773776	9,577,377.60	-422,622.40	0.16
			Base	100.000000	10,000,000.00	95.773776	9,577,377.60	-422,622.40	0.16

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.750000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	96.903962	9,690,396.20	-309,603.80	0.16	
		Base	100.000000	10,000,000.00	96.903962	9,690,396.20	-309,603.80	0.16	
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.707536	4,685,376.80	-314,623.20	0.08	
		Base	100.000000	5,000,000.00	93.707536	4,685,376.80	-314,623.20	0.08	
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.500000	30 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.065421	9,506,542.10	-493,457.90	0.16	
		Base	100.000000	10,000,000.00	95.065421	9,506,542.10	-493,457.90	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	91.444708	13,716,706.20	-1,283,293.80	0.23	
		Base	100.000000	15,000,000.00	91.444708	13,716,706.20	-1,283,293.80	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	90.904897	4,545,244.85	-454,755.15	0.07	
		Base	100.000000	5,000,000.00	90.904897	4,545,244.85	-454,755.15	0.07	
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5					6.070000	22 Apr 2026		
	20,000,000.000	Local	100.035953	20,007,190.50	100.070490	20,014,098.00	6,907.50	0.33	
Original Face:	20,000,000.000	Base	100.035953	20,007,190.50	100.070490	20,014,098.00	6,907.50	0.33	
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.250000	31 Jul 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	92.343080	13,851,462.00	-1,148,538.00	0.23	
		Base	100.000000	15,000,000.00	92.343080	13,851,462.00	-1,148,538.00	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	99.666247	9,966,624.70	-33,375.30	0.16	
		Base	100.000000	10,000,000.00	99.666247	9,966,624.70	-33,375.30	0.16	
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.535000	21 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.715045	19,943,009.00	-56,991.00	0.33	
		Base	100.000000	20,000,000.00	99.715045	19,943,009.00	-56,991.00	0.33	
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	97.966219	9,796,621.90	-203,378.10	0.16	
		Base	100.000000	10,000,000.00	97.966219	9,796,621.90	-203,378.10	0.16	



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		13,456,058.360	Local	100.000000	13,456,058.36	100.009980	13,457,401.27	1,342.91	0.22
Original Face:		15,000,000.000	Base	100.000000	13,456,058.36	100.009980	13,457,401.27	1,342.91	0.22
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	100.316614	10,031,661.35	98.236679	9,823,667.90	-207,993.45	0.16
			Base	100.316614	10,031,661.35	98.236679	9,823,667.90	-207,993.45	0.16
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1				3.100000	15 Aug 2025			
		5,000,000.000	Local	99.954441	4,997,722.06	97.477116	4,873,855.80	-123,866.26	0.08
			Base	99.954441	4,997,722.06	97.477116	4,873,855.80	-123,866.26	0.08
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		20,700,000.000	Local	99.992243	20,698,394.28	99.771287	20,652,656.41	-45,737.87	0.34
			Base	99.992243	20,698,394.28	99.771287	20,652,656.41	-45,737.87	0.34
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026			
		4,000,000.000	Local	99.887502	3,995,500.09	99.336171	3,973,446.84	-22,053.25	0.07
			Base	99.887502	3,995,500.09	99.336171	3,973,446.84	-22,053.25	0.07
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029			
		10,000,000.000	Local	99.891725	9,989,172.49	98.506312	9,850,631.20	-138,541.29	0.16
			Base	99.891725	9,989,172.49	98.506312	9,850,631.20	-138,541.29	0.16
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025			
		15,000,000.000	Local	99.993316	14,998,997.46	99.673045	14,950,956.75	-48,040.71	0.25
			Base	99.993316	14,998,997.46	99.673045	14,950,956.75	-48,040.71	0.25
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
		2,000,000.000	Local	99.812923	1,996,258.46	99.632737	1,992,654.74	-3,603.72	0.03
			Base	99.812923	1,996,258.46	99.632737	1,992,654.74	-3,603.72	0.03
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025			
		10,000,000.000	Local	99.986353	9,998,635.31	96.697603	9,669,760.30	-328,875.01	0.16
			Base	99.986353	9,998,635.31	96.697603	9,669,760.30	-328,875.01	0.16
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95				4.950000	06 Jun 2025			
		7,000,000.000	Local	99.963893	6,997,472.48	99.846182	6,989,232.74	-8,239.74	0.11
			Base	99.963893	6,997,472.48	99.846182	6,989,232.74	-8,239.74	0.11

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027			
		10,000,000.000	Local	99.894090	9,989,408.95	99.190439	9,919,043.90	-70,365.05	0.16
			Base	99.894090	9,989,408.95	99.190439	9,919,043.90	-70,365.05	0.16
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025			
		7,000,000.000	Local	102.502938	7,175,205.66	97.985528	6,858,986.96	-316,218.70	0.11
			Base	102.502938	7,175,205.66	97.985528	6,858,986.96	-316,218.70	0.11
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027			
		7,000,000.000	Local	99.989531	6,999,267.16	99.262693	6,948,388.51	-50,878.65	0.11
			Base	99.989531	6,999,267.16	99.262693	6,948,388.51	-50,878.65	0.11
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	100.699709	2,013,994.18	96.525669	1,930,513.38	-83,480.80	0.03
			Base	100.699709	2,013,994.18	96.525669	1,930,513.38	-83,480.80	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		5,000,000.000	Local	99.943045	4,997,152.24	92.203807	4,610,190.35	-386,961.89	0.08
			Base	99.943045	4,997,152.24	92.203807	4,610,190.35	-386,961.89	0.08
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	91.841226	9,184,122.60	-815,877.40	0.15
			Base	100.000000	10,000,000.00	91.841226	9,184,122.60	-815,877.40	0.15
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026			
		7,000,000.000	Local	100.000000	7,000,000.00	91.079342	6,375,553.94	-624,446.06	0.10
			Base	100.000000	7,000,000.00	91.079342	6,375,553.94	-624,446.06	0.10
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	95.793195	9,579,319.50	-420,680.50	0.16
			Base	100.000000	10,000,000.00	95.793195	9,579,319.50	-420,680.50	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	95.478819	7,160,911.43	-339,088.57	0.12
			Base	100.000000	7,500,000.00	95.478819	7,160,911.43	-339,088.57	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	97.099267	970,992.67	-29,007.33	0.02
			Base	100.000000	1,000,000.00	97.099267	970,992.67	-29,007.33	0.02

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.123717	4,956,185.85	-43,814.15	0.08
			Base	100.000000	5,000,000.00	99.123717	4,956,185.85	-43,814.15	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	99.215205	19,843,041.00	-156,959.00	0.33
			Base	100.000000	20,000,000.00	99.215205	19,843,041.00	-156,959.00	0.33
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027			
		16,985,000.000	Local	100.000000	16,985,000.00	98.774061	16,776,774.26	-208,225.74	0.28
			Base	100.000000	16,985,000.00	98.774061	16,776,774.26	-208,225.74	0.28
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024			
		5,000,000.000	Local	100.191717	5,009,585.84	99.435960	4,971,798.00	-37,787.84	0.08
			Base	100.191717	5,009,585.84	99.435960	4,971,798.00	-37,787.84	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	99.673658	9,967,365.80	-32,634.20	0.16
			Base	100.000000	10,000,000.00	99.673658	9,967,365.80	-32,634.20	0.16
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	99.723646	9,972,364.60	-27,635.40	0.16
			Base	100.000000	10,000,000.00	99.723646	9,972,364.60	-27,635.40	0.16
3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.980268	9,998,026.80	-1,973.20	0.16
			Base	100.000000	10,000,000.00	99.980268	9,998,026.80	-1,973.20	0.16
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.952601	14,992,890.19	93.573912	14,036,086.80	-956,803.39	0.23
			Base	99.952601	14,992,890.19	93.573912	14,036,086.80	-956,803.39	0.23
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.098198	4,654,909.90	-345,090.10	0.08
			Base	100.000000	5,000,000.00	93.098198	4,654,909.90	-345,090.10	0.08
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025			
		5,000,000.000	Local	99.985744	4,999,287.18	95.539494	4,776,974.70	-222,312.48	0.08
			Base	99.985744	4,999,287.18	95.539494	4,776,974.70	-222,312.48	0.08

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	93.893132	9,389,313.20	-610,686.80	0.15
			Base	100.000000	10,000,000.00	93.893132	9,389,313.20	-610,686.80	0.15
3133ENX88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.2				5.200000	03 Nov 2025			
		25,000,000.000	Local	100.000000	25,000,000.00	99.955070	24,988,767.50	-11,232.50	0.41
			Base	100.000000	25,000,000.00	99.955070	24,988,767.50	-11,232.50	0.41
3133ENZU7	FEDERAL FARM CREDIT BANK BONDS 07/24 3.64				3.640000	05 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.393244	9,939,324.40	-60,675.60	0.16
			Base	100.000000	10,000,000.00	99.393244	9,939,324.40	-60,675.60	0.16
3133EPA88	FEDERAL FARM CREDIT BANK BONDS 11/25 5.49				5.490000	06 Nov 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.346341	10,034,634.10	34,634.10	0.16
			Base	100.000000	10,000,000.00	100.346341	10,034,634.10	34,634.10	0.16
3133EPA83	FEDERAL FARM CREDIT BANK BONDS 02/28 5				5.000000	01 Feb 2028			
		10,000,000.000	Local	99.911515	9,991,151.48	99.165131	9,916,513.10	-74,638.38	0.16
			Base	99.911515	9,991,151.48	99.165131	9,916,513.10	-74,638.38	0.16
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	0.08
			Base	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	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	100.000979	10,000,097.90	97.90	0.16
			Base	100.000000	10,000,000.00	100.000979	10,000,097.90	97.90	0.16
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		6,692,735.000	Local	101.892595	6,819,401.38	86.454619	5,786,178.54	-1,033,222.84	0.10
		Original Face: 10,000,000.000	Base	101.892595	6,819,401.38	86.454619	5,786,178.54	-1,033,222.84	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	95.079298	9,507,929.80	-492,070.20	0.16
			Base	100.000000	10,000,000.00	95.079298	9,507,929.80	-492,070.20	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	93.905991	4,695,299.55	-304,700.45	0.08
			Base	100.000000	5,000,000.00	93.905991	4,695,299.55	-304,700.45	0.08

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	93.316109	4,665,805.45	-334,194.55	0.08
			Base	100.000000	5,000,000.00	93.316109	4,665,805.45	-334,194.55	0.08
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.533432	9,853,343.20	-146,656.80	0.16
			Base	100.000000	10,000,000.00	98.533432	9,853,343.20	-146,656.80	0.16
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	98.671758	14,800,763.70	-199,236.30	0.24
			Base	100.000000	15,000,000.00	98.671758	14,800,763.70	-199,236.30	0.24
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.860530	19,772,106.00	-227,894.00	0.32
			Base	100.000000	20,000,000.00	98.860530	19,772,106.00	-227,894.00	0.32
3134GY4B5	FREDDIE MAC NOTES 08/24 5				5.000000	26 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.708023	9,970,802.30	-29,197.70	0.16
			Base	100.000000	10,000,000.00	99.708023	9,970,802.30	-29,197.70	0.16
3134GYB27	FREDDIE MAC NOTES 01/28 5.35				5.350000	06 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	99.213244	19,842,648.80	-157,351.20	0.33
			Base	100.000000	20,000,000.00	99.213244	19,842,648.80	-157,351.20	0.33
3134GYP71	FREDDIE MAC NOTES 11/24 5.25				5.250000	04 Nov 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	99.787049	6,985,093.43	-14,906.57	0.11
			Base	100.000000	7,000,000.00	99.787049	6,985,093.43	-14,906.57	0.11
3134H1DE0	FREDDIE MAC NOTES 09/28 6				6.000000	28 Sep 2028			
		10,000,000.000	Local	100.000000	10,000,000.00	99.993082	9,999,308.20	-691.80	0.16
			Base	100.000000	10,000,000.00	99.993082	9,999,308.20	-691.80	0.16
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		311,458.580	Local	101.229843	315,289.03	89.340150	278,257.56	-37,031.47	0.00
		Original Face: 5,677,376.000	Base	101.229843	315,289.03	89.340150	278,257.56	-37,031.47	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		406,700.870	Local	101.139941	411,337.02	86.895080	353,403.05	-57,933.97	0.01
		Original Face: 5,677,376.000	Base	101.139941	411,337.02	86.895080	353,403.05	-57,933.97	0.01

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		422,466.010	Local	100.654798	425,232.31	92.639060	391,368.54	-33,863.77	0.01
Original Face:		6,713,909.000	Base	100.654798	425,232.31	92.639060	391,368.54	-33,863.77	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		383,027.290	Local	99.872142	382,537.56	93.751230	359,092.80	-23,444.76	0.01
Original Face:		5,677,376.000	Base	99.872142	382,537.56	93.751230	359,092.80	-23,444.76	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		685,017.770	Local	101.250211	693,581.94	91.143810	624,351.29	-69,230.65	0.01
Original Face:		6,995,663.000	Base	101.250211	693,581.94	91.143810	624,351.29	-69,230.65	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		383,027.290	Local	100.123735	383,501.23	94.125150	360,525.01	-22,976.22	0.01
Original Face:		5,677,376.000	Base	100.123735	383,501.23	94.125150	360,525.01	-22,976.22	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		628,698.140	Local	100.570654	632,285.83	87.100880	547,601.61	-84,684.22	0.01
Original Face:		11,354,753.000	Base	100.570654	632,285.83	87.100880	547,601.61	-84,684.22	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		242,839.160	Local	98.852179	240,051.80	92.716930	225,153.01	-14,898.79	0.00
Original Face:		2,000,000.000	Base	98.852179	240,051.80	92.716930	225,153.01	-14,898.79	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		744,752.540	Local	101.293185	754,383.57	86.895080	647,153.32	-107,230.25	0.01
Original Face:		8,516,065.000	Base	101.293185	754,383.57	86.895080	647,153.32	-107,230.25	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		277,521.320	Local	99.937356	277,347.47	95.046970	263,775.61	-13,571.86	0.00
Original Face:		5,677,376.000	Base	99.937356	277,347.47	95.046970	263,775.61	-13,571.86	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		627,941.460	Local	99.109043	622,346.77	93.006860	584,028.63	-38,318.14	0.01
Original Face:		6,060,416.000	Base	99.109043	622,346.77	93.006860	584,028.63	-38,318.14	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050			
		4,305,694.820	Local	99.768311	4,295,718.99	74.134600	3,192,009.63	-1,103,709.36	0.05
Original Face:		7,000,000.000	Base	99.768311	4,295,718.99	74.134600	3,192,009.63	-1,103,709.36	0.05

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	94.382085	9,438,208.50	-561,791.50	0.15
			Base	100.000000	10,000,000.00	94.382085	9,438,208.50	-561,791.50	0.15
3136G4X40	FANNIE MAE NOTES 08/25 0.6				0.600000	26 Aug 2025			
		10,000,000.000	Local	99.991035	9,999,103.46	93.954557	9,395,455.70	-603,647.76	0.15
			Base	99.991035	9,999,103.46	93.954557	9,395,455.70	-603,647.76	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		58,842.410	Local	98.596438	58,016.52	96.282580	56,654.99	-1,361.53	0.00
		Original Face: 2,838,688.000	Base	98.596438	58,016.52	96.282580	56,654.99	-1,361.53	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		15,281.530	Local	101.119129	15,452.55	98.307660	15,022.91	-429.64	0.00
		Original Face: 500,000.000	Base	101.119129	15,452.55	98.307660	15,022.91	-429.64	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		111,047.900	Local	99.981657	111,027.53	95.394260	105,933.32	-5,094.21	0.00
		Original Face: 2,838,688.000	Base	99.981657	111,027.53	95.394260	105,933.32	-5,094.21	0.00
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		87,376.740	Local	99.963514	87,344.86	96.285490	84,131.12	-3,213.74	0.00
		Original Face: 3,247,459.000	Base	99.963514	87,344.86	96.285490	84,131.12	-3,213.74	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		211,228.700	Local	100.088918	211,416.52	96.777200	204,421.22	-6,995.30	0.00
		Original Face: 5,677,376.000	Base	100.088918	211,416.52	96.777200	204,421.22	-6,995.30	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		521,213.000	Local	100.032937	521,384.67	94.159970	490,774.00	-30,610.67	0.01
		Original Face: 7,380,589.000	Base	100.032937	521,384.67	94.159970	490,774.00	-30,610.67	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		1,117,741.870	Local	101.053991	1,129,522.77	88.978610	994,551.18	-134,971.59	0.02
		Original Face: 5,677,376.000	Base	101.053991	1,129,522.77	88.978610	994,551.18	-134,971.59	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		642,459.340	Local	100.019822	642,586.69	90.225850	579,664.40	-62,922.29	0.01
		Original Face: 5,677,376.000	Base	100.019822	642,586.69	90.225850	579,664.40	-62,922.29	0.01

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	1,606,148.510	Local	100.614524	1,616,018.68	90.856670	1,459,293.05	-156,725.63	0.02
Original Face:	14,193,441.000	Base	100.614524	1,616,018.68	90.856670	1,459,293.05	-156,725.63	0.02
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	127,257.250	Local	100.392339	127,756.53	98.777190	125,701.14	-2,055.39	0.00
Original Face:	14,193,441.000	Base	100.392339	127,756.53	98.777190	125,701.14	-2,055.39	0.00
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	386,249.560	Local	99.911917	385,909.34	90.242750	348,562.22	-37,347.12	0.01
Original Face:	3,250,000.000	Base	99.911917	385,909.34	90.242750	348,562.22	-37,347.12	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,090,569.650	Local	99.921169	1,089,709.94	88.454670	964,659.79	-125,050.15	0.02
Original Face:	8,516,065.000	Base	99.921169	1,089,709.94	88.454670	964,659.79	-125,050.15	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	194,175.440	Local	98.511691	191,285.51	93.695710	181,934.06	-9,351.45	0.00
Original Face:	2,500,000.000	Base	98.511691	191,285.51	93.695710	181,934.06	-9,351.45	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC				1.500000	25 Oct 2051		
	4,135,010.800	Local	100.161049	4,141,670.21	83.028280	3,433,228.35	-708,441.86	0.06
Original Face:	5,000,000.000	Base	100.161049	4,141,670.21	83.028280	3,433,228.35	-708,441.86	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	244,849.310	Local	100.833010	246,888.93	96.136330	235,389.14	-11,499.79	0.00
Original Face:	44,567,405.000	Base	100.833010	246,888.93	96.136330	235,389.14	-11,499.79	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	6,223.120	Local	103.406009	6,435.08	99.443420	6,188.48	-246.60	0.00
Original Face:	1,000,000.000	Base	103.406009	6,435.08	99.443420	6,188.48	-246.60	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	403,049.250	Local	105.052504	423,413.33	96.598110	389,337.96	-34,075.37	0.01
Original Face:	24,898,134.000	Base	105.052504	423,413.33	96.598110	389,337.96	-34,075.37	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	111,171.180	Local	104.041515	115,664.18	96.675660	107,475.47	-8,188.71	0.00
Original Face:	8,516,065.000	Base	104.041515	115,664.18	96.675660	107,475.47	-8,188.71	0.00

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31424WFZ0	FARMER MAC NOTES 03/26 5.1				5.100000	04 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.987200	9,998,720.00	-1,280.00	0.16
			Base	100.000000	10,000,000.00	99.987200	9,998,720.00	-1,280.00	0.16
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033			
		5,000,000.000	Local	95.636984	4,781,849.20	92.358210	4,617,910.50	-163,938.70	0.08
		Original Face: 5,000,000.000	Base	95.636984	4,781,849.20	92.358210	4,617,910.50	-163,938.70	0.08
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	92.039082	18,407,816.40	-1,592,183.60	0.30
			Base	100.000000	20,000,000.00	92.039082	18,407,816.40	-1,592,183.60	0.30
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	91.271817	9,127,181.70	-872,818.30	0.15
			Base	100.000000	10,000,000.00	91.271817	9,127,181.70	-872,818.30	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	99.426812	4,971,340.60	-28,659.40	0.08
			Base	100.000000	5,000,000.00	99.426812	4,971,340.60	-28,659.40	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	92.178831	9,217,883.10	-782,116.90	0.15
			Base	100.000000	10,000,000.00	92.178831	9,217,883.10	-782,116.90	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	91.503379	9,150,337.90	-849,662.10	0.15
			Base	100.000000	10,000,000.00	91.503379	9,150,337.90	-849,662.10	0.15
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		31,457.800	Local	104.310441	32,813.77	96.161440	30,250.27	-2,563.50	0.00
		Original Face: 877,500.000	Base	104.310441	32,813.77	96.161440	30,250.27	-2,563.50	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		523,771.780	Local	99.043141	518,760.02	85.707710	448,912.80	-69,847.22	0.01
		Original Face: 3,000,000.000	Base	99.043141	518,760.02	85.707710	448,912.80	-69,847.22	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,236,817.410	Local	95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.02
		Original Face: 10,000,000.000	Base	95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.02

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		1,097,721.850	Local	101.703187	1,116,418.11	90.832820	997,091.71	-119,326.40	0.02
Original Face:		10,493,495.000	Base	101.703187	1,116,418.11	90.832820	997,091.71	-119,326.40	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		1,939,794.630	Local	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10	0.03
Original Face:		5,000,000.000	Base	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046			
		63,596.100	Local	99.914900	63,541.98	96.589230	61,426.98	-2,115.00	0.00
Original Face:		5,000,000.000	Base	99.914900	63,541.98	96.589230	61,426.98	-2,115.00	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049			
		320,027.870	Local	100.599998	321,948.03	86.292470	276,159.95	-45,788.08	0.00
Original Face:		5,000,000.000	Base	100.599998	321,948.03	86.292470	276,159.95	-45,788.08	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051			
		2,644,098.830	Local	102.089798	2,699,355.15	78.079660	2,064,503.38	-634,851.77	0.03
Original Face:		5,000,000.000	Base	102.089798	2,699,355.15	78.079660	2,064,503.38	-634,851.77	0.03
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
		6,253,000.000	Local	99.914076	6,247,627.15	97.603021	6,103,116.90	-144,510.25	0.10
			Base	99.914076	6,247,627.15	97.603021	6,103,116.90	-144,510.25	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024			
		1,000,000.000	Local	99.987907	999,879.07	97.757088	977,570.88	-22,308.19	0.02
			Base	99.987907	999,879.07	97.757088	977,570.88	-22,308.19	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		2,000,000.000	Local	99.953699	1,999,073.98	95.005969	1,900,119.38	-98,954.60	0.03
			Base	99.953699	1,999,073.98	95.005969	1,900,119.38	-98,954.60	0.03
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028			
		5,000,000.000	Local	99.878569	4,993,928.44	98.320604	4,916,030.20	-77,898.24	0.08
			Base	99.878569	4,993,928.44	98.320604	4,916,030.20	-77,898.24	0.08
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025			
		5,000,000.000	Local	99.980940	4,999,047.02	98.415096	4,920,754.80	-78,292.22	0.08
			Base	99.980940	4,999,047.02	98.415096	4,920,754.80	-78,292.22	0.08

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025			
		8,000,000.000	Local	99.945907	7,995,672.53	100.033555	8,002,684.40	7,011.87	0.13
			Base	99.945907	7,995,672.53	100.033555	8,002,684.40	7,011.87	0.13
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		3,000,000.000	Local	99.997516	2,999,925.48	95.612778	2,868,383.34	-131,542.14	0.05
			Base	99.997516	2,999,925.48	95.612778	2,868,383.34	-131,542.14	0.05
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026			
		25,000,000.000	Local	99.880109	24,970,027.24	99.164668	24,791,167.00	-178,860.24	0.41
			Base	99.880109	24,970,027.24	99.164668	24,791,167.00	-178,860.24	0.41
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027			
		10,000,000.000	Local	99.845412	9,984,541.23	98.718389	9,871,838.90	-112,702.33	0.16
			Base	99.845412	9,984,541.23	98.718389	9,871,838.90	-112,702.33	0.16
458140BD1	INTEL CORP SR UNSECURED 05/24 2.875				2.875000	11 May 2024			
		25,000,000.000	Local	99.508818	24,877,204.51	99.411876	24,852,969.00	-24,235.51	0.41
			Base	99.508818	24,877,204.51	99.411876	24,852,969.00	-24,235.51	0.41
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024			
		22,000,000.000	Local	99.739558	21,942,702.83	99.493549	21,888,580.78	-54,122.05	0.36
			Base	99.739558	21,942,702.83	99.493549	21,888,580.78	-54,122.05	0.36
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027			
		2,000,000.000	Local	99.991577	1,999,831.54	92.496091	1,849,921.82	-149,909.72	0.03
			Base	99.991577	1,999,831.54	92.496091	1,849,921.82	-149,909.72	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	98.453011	19,690,602.20	-309,397.80	0.32
			Base	100.000000	20,000,000.00	98.453011	19,690,602.20	-309,397.80	0.32
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
		20,000,000.000	Local	99.870000	19,974,000.08	99.089535	19,817,907.00	-156,093.08	0.33
			Base	99.870000	19,974,000.08	99.089535	19,817,907.00	-156,093.08	0.33
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

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STATE OF ARIZONA

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46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15					5.150000	05 Feb 2029		
	5,000,000.000	Local		100.000000	5,000,000.00	98.852984	4,942,649.20	-57,350.80	0.08
		Base		100.000000	5,000,000.00	98.852984	4,942,649.20	-57,350.80	0.08
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
	5,850,000.000	Local		98.001717	5,733,100.46	97.248495	5,689,036.96	-44,063.50	0.09
		Base		98.001717	5,733,100.46	97.248495	5,689,036.96	-44,063.50	0.09
46647PDE3	JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR					3.845000	14 Jun 2025		
	5,000,000.000	Local		99.764190	4,988,209.52	99.386767	4,969,338.35	-18,871.17	0.08
		Base		99.764190	4,988,209.52	99.386767	4,969,338.35	-18,871.17	0.08
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.546000	15 Dec 2025		
	20,000,000.000	Local		100.000000	20,000,000.00	99.985977	19,997,195.40	-2,804.60	0.33
		Base		100.000000	20,000,000.00	99.985977	19,997,195.40	-2,804.60	0.33
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
	5,000,000.000	Local		100.000000	5,000,000.00	99.433290	4,971,664.50	-28,335.50	0.08
		Base		100.000000	5,000,000.00	99.433290	4,971,664.50	-28,335.50	0.08
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
	17,000,000.000	Local		99.994297	16,999,030.49	100.126440	17,021,494.80	22,464.31	0.28
	Original Face:	17,000,000.000	Base	99.994297	16,999,030.49	100.126440	17,021,494.80	22,464.31	0.28
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
	2,192,535.700	Local		99.987319	2,192,257.67	97.818510	2,144,705.75	-47,551.92	0.04
	Original Face:	3,000,000.000	Base	99.987319	2,192,257.67	97.818510	2,144,705.75	-47,551.92	0.04
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	4,000,000.000	Local		99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.07
	Original Face:	4,000,000.000	Base	99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.07
47800AAB6	JOHN DEERE OWNER TRUST JDOT 2022 B A2					3.730000	16 Jun 2025		
	1,265,680.450	Local		99.989410	1,265,546.42	99.838180	1,263,632.33	-1,914.09	0.02
	Original Face:	8,500,000.000	Base	99.989410	1,265,546.42	99.838180	1,263,632.33	-1,914.09	0.02
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	5,000,000.000	Local		99.967353	4,998,367.67	93.799547	4,689,977.35	-308,390.32	0.08
		Base		99.967353	4,998,367.67	93.799547	4,689,977.35	-308,390.32	0.08

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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	100.096839	10,009,683.90	9,683.90	0.16
			Base	100.000000	10,000,000.00	100.096839	10,009,683.90	9,683.90	0.16
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	92.159202	4,607,960.10	-392,039.90	0.08
			Base	100.000000	5,000,000.00	92.159202	4,607,960.10	-392,039.90	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	99.576999	4,978,849.95	-21,150.05	0.08
			Base	100.000000	5,000,000.00	99.576999	4,978,849.95	-21,150.05	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	98.177295	4,908,864.75	-91,135.25	0.08
			Base	100.000000	5,000,000.00	98.177295	4,908,864.75	-91,135.25	0.08
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024			
		20,000,000.000	Local	100.000000	20,000,000.00	98.727599	19,745,519.80	-254,480.20	0.32
			Base	100.000000	20,000,000.00	98.727599	19,745,519.80	-254,480.20	0.32
48133U5S7	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15				5.150000	28 Apr 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.456492	9,945,649.20	-54,350.80	0.16
			Base	100.000000	10,000,000.00	99.456492	9,945,649.20	-54,350.80	0.16
48133UAJ1	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/24 VAR				5.337000	20 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.771782	9,977,178.20	-22,821.80	0.16
			Base	100.000000	10,000,000.00	99.771782	9,977,178.20	-22,821.80	0.16
48133WM54	JPMORGAN CHASE FINANCIAL COMPANY GUAR 08/28 6				6.000000	29 Aug 2028			
		15,000,000.000	Local	99.589599	14,938,439.89	99.855460	14,978,319.00	39,879.11	0.25
			Base	99.589599	14,938,439.89	99.855460	14,978,319.00	39,879.11	0.25
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026			
		3,000,000.000	Local	99.946011	2,998,380.33	97.168331	2,915,049.93	-83,330.40	0.05
			Base	99.946011	2,998,380.33	97.168331	2,915,049.93	-83,330.40	0.05
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026			
		10,000,000.000	Local	99.887723	9,988,772.30	99.932568	9,993,256.80	4,484.50	0.16
			Base	99.887723	9,988,772.30	99.932568	9,993,256.80	4,484.50	0.16

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539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	2,000,000.000	Local	99.839429	1,996,788.58	99.811889	1,996,237.78	-550.80	0.03	
		Base	99.839429	1,996,788.58	99.811889	1,996,237.78	-550.80	0.03	
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	5,000,000.000	Local	99.986933	4,999,346.67	98.750912	4,937,545.60	-61,801.07	0.08	
		Base	99.986933	4,999,346.67	98.750912	4,937,545.60	-61,801.07	0.08	
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	2,000,000.000	Local	99.987826	1,999,756.51	99.367488	1,987,349.76	-12,406.75	0.03	
		Base	99.987826	1,999,756.51	99.367488	1,987,349.76	-12,406.75	0.03	
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	20,000,000.000	Local	99.886672	19,977,334.34	97.409370	19,481,874.00	-495,460.34	0.32	
		Base	99.886672	19,977,334.34	97.409370	19,481,874.00	-495,460.34	0.32	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.988322	2,999,649.65	99.718043	2,991,541.29	-8,108.36	0.05	
		Base	99.988322	2,999,649.65	99.718043	2,991,541.29	-8,108.36	0.05	
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
	5,000,000.000	Local	99.896708	4,994,835.40	91.932441	4,596,622.05	-398,213.35	0.08	
		Base	99.896708	4,994,835.40	91.932441	4,596,622.05	-398,213.35	0.08	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	10,000,000.000	Local	99.978425	9,997,842.54	97.642378	9,764,237.80	-233,604.74	0.16	
		Base	99.978425	9,997,842.54	97.642378	9,764,237.80	-233,604.74	0.16	
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
	18,000,000.000	Local	99.968421	17,994,315.71	99.708301	17,947,494.18	-46,821.53	0.29	
		Base	99.968421	17,994,315.71	99.708301	17,947,494.18	-46,821.53	0.29	
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
	4,250,000.000	Local	99.974516	4,248,916.93	90.721295	3,855,655.04	-393,261.89	0.06	
		Base	99.974516	4,248,916.93	90.721295	3,855,655.04	-393,261.89	0.06	
609207AZ8	MONDELEZ INTERNATIONAL SR UNSECURED 03/24 2.125					2.125000	17 Mar 2024		
	12,806,000.000	Local	99.869356	12,789,269.70	99.861869	12,788,310.94	-958.76	0.21	
		Base	99.869356	12,789,269.70	99.861869	12,788,310.94	-958.76	0.21	

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024			
		4,000,000.000	Local	99.970810	3,998,832.39	97.246088	3,889,843.52	-108,988.87	0.06
			Base	99.970810	3,998,832.39	97.246088	3,889,843.52	-108,988.87	0.06
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025			
		5,000,000.000	Local	99.832354	4,991,617.72	98.427085	4,921,354.25	-70,263.47	0.08
			Base	99.832354	4,991,617.72	98.427085	4,921,354.25	-70,263.47	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	92.555714	18,511,142.80	-1,488,857.20	0.30
			Base	100.000000	20,000,000.00	92.555714	18,511,142.80	-1,488,857.20	0.30
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.696838	19,739,367.60	-260,632.40	0.32
			Base	100.000000	20,000,000.00	98.696838	19,739,367.60	-260,632.40	0.32
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6				6.000000	29 Jun 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.683238	9,968,323.80	-31,676.20	0.16
			Base	100.000000	10,000,000.00	99.683238	9,968,323.80	-31,676.20	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026			
		15,000,000.000	Local	99.889080	14,983,362.00	91.242122	13,686,318.30	-1,297,043.70	0.22
			Base	99.889080	14,983,362.00	91.242122	13,686,318.30	-1,297,043.70	0.22
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024			
		5,000,000.000	Local	99.980510	4,999,025.50	97.139182	4,856,959.10	-142,066.40	0.08
			Base	99.980510	4,999,025.50	97.139182	4,856,959.10	-142,066.40	0.08
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025			
		5,000,000.000	Local	99.988083	4,999,404.15	97.706245	4,885,312.25	-114,091.90	0.08
			Base	99.988083	4,999,404.15	97.706245	4,885,312.25	-114,091.90	0.08
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025			
		7,000,000.000	Local	99.922997	6,994,609.81	100.306231	7,021,436.17	26,826.36	0.12
			Base	99.922997	6,994,609.81	100.306231	7,021,436.17	26,826.36	0.12
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028			
		10,000,000.000	Local	99.867860	9,986,786.01	99.491133	9,949,113.30	-37,672.71	0.16
			Base	99.867860	9,986,786.01	99.491133	9,949,113.30	-37,672.71	0.16

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
	5,000,000.000	Local		99.952199	4,997,609.96	98.721920	4,936,096.00	-61,513.96	0.08
		Base		99.952199	4,997,609.96	98.721920	4,936,096.00	-61,513.96	0.08
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
	8,000,000.000	Local		99.968548	7,997,483.85	101.270156	8,101,612.48	104,128.63	0.13
		Base		99.968548	7,997,483.85	101.270156	8,101,612.48	104,128.63	0.13
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
	7,000,000.000	Local		99.977067	6,998,394.69	100.502602	7,035,182.14	36,787.45	0.12
		Base		99.977067	6,998,394.69	100.502602	7,035,182.14	36,787.45	0.12
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	3,000,000.000	Local		100.128642	3,003,859.27	100.371457	3,011,143.71	7,284.44	0.05
		Base		100.128642	3,003,859.27	100.371457	3,011,143.71	7,284.44	0.05
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					6.330000	21 Mar 2024		
	9,000,000.000	Local		100.000000	9,000,000.00	100.038000	9,003,420.00	3,420.00	0.15
		Base		100.000000	9,000,000.00	100.038000	9,003,420.00	3,420.00	0.15
65339KCF5	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/24 4.2					4.200000	20 Jun 2024		
	25,000,000.000	Local		99.540939	24,885,234.65	99.516904	24,879,226.00	-6,008.65	0.41
		Base		99.540939	24,885,234.65	99.516904	24,879,226.00	-6,008.65	0.41
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
	5,000,000.000	Local		99.988712	4,999,435.59	98.674261	4,933,713.05	-65,722.54	0.08
		Base		99.988712	4,999,435.59	98.674261	4,933,713.05	-65,722.54	0.08
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95					4.950000	29 Jan 2026		
	15,000,000.000	Local		99.956792	14,993,518.74	99.195189	14,879,278.35	-114,240.39	0.24
		Base		99.956792	14,993,518.74	99.195189	14,879,278.35	-114,240.39	0.24
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
	5,000,000.000	Local		99.857664	4,992,883.18	100.393774	5,019,688.70	26,805.52	0.08
		Base		99.857664	4,992,883.18	100.393774	5,019,688.70	26,805.52	0.08
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
	7,000,000.000	Local		99.999942	6,999,995.97	99.941001	6,995,870.07	-4,125.90	0.11
		Base		99.999942	6,999,995.97	99.941001	6,995,870.07	-4,125.90	0.11

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95				3.950000	30 Oct 2025			
		4,455,000.000	Local	105.314446	4,691,758.59	98.026132	4,367,064.18	-324,694.41	0.07
			Base	105.314446	4,691,758.59	98.026132	4,367,064.18	-324,694.41	0.07
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027			
		5,000,000.000	Local	99.892907	4,994,645.36	97.118938	4,855,946.90	-138,698.46	0.08
			Base	99.892907	4,994,645.36	97.118938	4,855,946.90	-138,698.46	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		8,000,000.000	Local	99.980190	7,998,415.23	92.862051	7,428,964.08	-569,451.15	0.12
			Base	99.980190	7,998,415.23	92.862051	7,428,964.08	-569,451.15	0.12
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025			
		5,000,000.000	Local	99.923468	4,996,173.38	100.811053	5,040,552.65	44,379.27	0.08
			Base	99.923468	4,996,173.38	100.811053	5,040,552.65	44,379.27	0.08
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024			
		10,000,000.000	Local	98.750967	9,875,096.67	97.048732	9,704,873.20	-170,223.47	0.16
			Base	98.750967	9,875,096.67	97.048732	9,704,873.20	-170,223.47	0.16
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026			
		12,000,000.000	Local	99.952631	11,994,315.77	99.090248	11,890,829.76	-103,486.01	0.20
			Base	99.952631	11,994,315.77	99.090248	11,890,829.76	-103,486.01	0.20
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024			
		12,000,000.000	Local	99.989730	11,998,767.57	99.429322	11,931,518.64	-67,248.93	0.20
			Base	99.989730	11,998,767.57	99.429322	11,931,518.64	-67,248.93	0.20
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026			
		15,000,000.000	Local	100.000000	15,000,000.00	100.293848	15,044,077.20	44,077.20	0.25
			Base	100.000000	15,000,000.00	100.293848	15,044,077.20	44,077.20	0.25
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4				3.400000	15 May 2024			
		4,753,000.000	Local	100.586755	4,780,888.45	99.567698	4,732,452.69	-48,435.76	0.08
			Base	100.586755	4,780,888.45	99.567698	4,732,452.69	-48,435.76	0.08
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025			
		12,000,000.000	Local	99.997418	11,999,690.13	94.929926	11,391,591.12	-608,099.01	0.19
			Base	99.997418	11,999,690.13	94.929926	11,391,591.12	-608,099.01	0.19

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				5.760000	12 Apr 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	100.044375	5,002,218.75	2,218.75	0.08	
		Base	100.000000	5,000,000.00	100.044375	5,002,218.75	2,218.75	0.08	
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025			
	15,000,000.000	Local	99.946148	14,991,922.17	93.223924	13,983,588.60	-1,008,333.57	0.23	
		Base	99.946148	14,991,922.17	93.223924	13,983,588.60	-1,008,333.57	0.23	
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026			
	5,500,000.000	Local	99.983276	5,499,080.20	92.543806	5,089,909.33	-409,170.87	0.08	
		Base	99.983276	5,499,080.20	92.543806	5,089,909.33	-409,170.87	0.08	
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028			
	4,000,000.000	Local	99.917894	3,996,715.77	98.247671	3,929,906.84	-66,808.93	0.06	
		Base	99.917894	3,996,715.77	98.247671	3,929,906.84	-66,808.93	0.06	
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026			
	5,000,000.000	Local	99.918739	4,995,936.95	101.398707	5,069,935.35	73,998.40	0.08	
		Base	99.918739	4,995,936.95	101.398707	5,069,935.35	73,998.40	0.08	
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				5.550000	05 Mar 2024			
	7,000,000.000	Local	100.000000	7,000,000.00	99.999988	6,999,999.16	-0.84	0.11	
		Base	100.000000	7,000,000.00	99.999988	6,999,999.16	-0.84	0.11	
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.870000	10 Mar 2025			
	15,000,000.000	Local	100.000000	15,000,000.00	100.321599	15,048,239.85	48,239.85	0.25	
		Base	100.000000	15,000,000.00	100.321599	15,048,239.85	48,239.85	0.25	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				5.087000	27 Mar 2025			
	10,000,000.000	Local	100.000000	10,000,000.00	98.670000	9,867,000.00	-133,000.00	0.16	
		Base	100.000000	10,000,000.00	98.670000	9,867,000.00	-133,000.00	0.16	
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR				0.625000	09 Oct 2025			
	5,000,000.000	Local	100.000000	5,000,000.00	91.557072	4,577,853.60	-422,146.40	0.08	
		Base	100.000000	5,000,000.00	91.557072	4,577,853.60	-422,146.40	0.08	
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
	10,000,000.000	Local	100.000000	10,000,000.00	97.946267	9,794,626.70	-205,373.30	0.16	
		Base	100.000000	10,000,000.00	97.946267	9,794,626.70	-205,373.30	0.16	

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	99.473928	14,921,089.20	-78,910.80	0.25
			Base	100.000000	15,000,000.00	99.473928	14,921,089.20	-78,910.80	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	99.321257	24,830,314.25	-169,685.75	0.41
			Base	100.000000	25,000,000.00	99.321257	24,830,314.25	-169,685.75	0.41
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	99.874409	24,968,602.25	-31,397.75	0.41
			Base	100.000000	25,000,000.00	99.874409	24,968,602.25	-31,397.75	0.41
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15				5.150000	30 Dec 2027			
		20,000,000.000	Local	100.000000	20,000,000.00	98.002991	19,600,598.20	-399,401.80	0.32
			Base	100.000000	20,000,000.00	98.002991	19,600,598.20	-399,401.80	0.32
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	99.971930	9,997,193.00	-2,807.00	0.16
			Base	100.000000	10,000,000.00	99.971930	9,997,193.00	-2,807.00	0.16
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024			
		15,000,000.000	Local	99.973105	14,995,965.71	97.218797	14,582,819.55	-413,146.16	0.24
			Base	99.973105	14,995,965.71	97.218797	14,582,819.55	-413,146.16	0.24
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029			
		553,672.880	Local	100.000000	553,672.88	96.797060	535,939.07	-17,733.81	0.01
		Original Face: 2,838,688.000	Base	100.000000	553,672.88	96.797060	535,939.07	-17,733.81	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024			
		5,000,000.000	Local	99.993689	4,999,684.44	98.261041	4,913,052.05	-86,632.39	0.08
			Base	99.993689	4,999,684.44	98.261041	4,913,052.05	-86,632.39	0.08
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027			
		5,000,000.000	Local	99.933496	4,996,674.80	92.655694	4,632,784.70	-363,890.10	0.08
			Base	99.933496	4,996,674.80	92.655694	4,632,784.70	-363,890.10	0.08
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	100.327110	10,032,711.00	32,711.00	0.16
			Base	100.000000	10,000,000.00	100.327110	10,032,711.00	32,711.00	0.16

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
	3,000,000.000	Local	99.994540	2,999,836.19	98.555985	2,956,679.55	-43,156.64	0.05	
		Base	99.994540	2,999,836.19	98.555985	2,956,679.55	-43,156.64	0.05	
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
	5,000,000.000	Local	100.088597	5,004,429.85	99.422556	4,971,127.80	-33,302.05	0.08	
		Base	100.088597	5,004,429.85	99.422556	4,971,127.80	-33,302.05	0.08	
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
	8,000,000.000	Local	99.881940	7,990,555.18	99.846435	7,987,714.80	-2,840.38	0.13	
		Base	99.881940	7,990,555.18	99.846435	7,987,714.80	-2,840.38	0.13	
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
	5,000,000.000	Local	99.896767	4,994,838.37	101.809432	5,090,471.60	95,633.23	0.08	
		Base	99.896767	4,994,838.37	101.809432	5,090,471.60	95,633.23	0.08	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	8,000,000.000	Local	99.954698	7,996,375.80	96.915355	7,753,228.40	-243,147.40	0.13	
		Base	99.954698	7,996,375.80	96.915355	7,753,228.40	-243,147.40	0.13	
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
	7,000,000.000	Local	99.919010	6,994,330.71	99.312798	6,951,895.86	-42,434.85	0.11	
		Base	99.919010	6,994,330.71	99.312798	6,951,895.86	-42,434.85	0.11	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.940003	4,997,000.16	94.858039	4,742,901.95	-254,098.21	0.08	
		Base	99.940003	4,997,000.16	94.858039	4,742,901.95	-254,098.21	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	100.335910	10,033,591.00	33,591.00	0.16	
		Base	100.000000	10,000,000.00	100.335910	10,033,591.00	33,591.00	0.16	
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local	101.016108	3,715,372.47	99.319115	3,652,957.05	-62,415.42	0.06	
		Base	101.016108	3,715,372.47	99.319115	3,652,957.05	-62,415.42	0.06	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	10,000,000.000	Local	100.040871	10,004,087.06	96.859898	9,685,989.80	-318,097.26	0.16	
		Base	100.040871	10,004,087.06	96.859898	9,685,989.80	-318,097.26	0.16	

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
	25,542,000.000	Local	100.915973	25,775,957.73	98.683455	25,205,728.08	-570,229.65	0.41	
		Base	100.915973	25,775,957.73	98.683455	25,205,728.08	-570,229.65	0.41	
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
	12,000,000.000	Local	99.326067	11,919,128.05	98.407471	11,808,896.52	-110,231.53	0.19	
		Base	99.326067	11,919,128.05	98.407471	11,808,896.52	-110,231.53	0.19	
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
	4,000,000.000	Local	99.969346	3,998,773.83	99.977819	3,999,112.76	338.93	0.07	
		Base	99.969346	3,998,773.83	99.977819	3,999,112.76	338.93	0.07	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.344405	9,834,440.50	-165,559.50	0.16	
		Base	100.000000	10,000,000.00	98.344405	9,834,440.50	-165,559.50	0.16	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					5.665000	04 Mar 2024		
	11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.18	
		Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.18	
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	93.203566	9,320,356.60	-679,643.40	0.15	
		Base	100.000000	10,000,000.00	93.203566	9,320,356.60	-679,643.40	0.15	
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
	17,000,000.000	Local	100.000000	17,000,000.00	95.111479	16,168,951.43	-831,048.57	0.27	
		Base	100.000000	17,000,000.00	95.111479	16,168,951.43	-831,048.57	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	99.214673	14,882,200.95	-117,799.05	0.24	
		Base	100.000000	15,000,000.00	99.214673	14,882,200.95	-117,799.05	0.24	
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
	26,000,000.000	Local	100.000000	26,000,000.00	98.191826	25,529,874.76	-470,125.24	0.42	
		Base	100.000000	26,000,000.00	98.191826	25,529,874.76	-470,125.24	0.42	
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					6.330000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.660171	25,165,042.75	165,042.75	0.41	
		Base	100.000000	25,000,000.00	100.660171	25,165,042.75	165,042.75	0.41	

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Books Closed

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.303917	17,874,705.06	-125,294.94	0.29
			Base	100.000000	18,000,000.00	99.303917	17,874,705.06	-125,294.94	0.29
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026			
		20,000,000.000	Local	100.000000	20,000,000.00	100.115081	20,023,016.20	23,016.20	0.33
			Base	100.000000	20,000,000.00	100.115081	20,023,016.20	23,016.20	0.33
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		20,000,000.000	Local	100.000000	20,000,000.00	100.360075	20,072,015.00	72,015.00	0.33
			Base	100.000000	20,000,000.00	100.360075	20,072,015.00	72,015.00	0.33
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		10,000,000.000	Local	99.987201	9,998,720.14	96.741767	9,674,176.70	-324,543.44	0.16
			Base	99.987201	9,998,720.14	96.741767	9,674,176.70	-324,543.44	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	92.434721	4,621,736.05	-378,263.95	0.08
			Base	100.000000	5,000,000.00	92.434721	4,621,736.05	-378,263.95	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	92.179434	4,608,971.70	-391,028.30	0.08
			Base	100.000000	5,000,000.00	92.179434	4,608,971.70	-391,028.30	0.08
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR				5.600000	13 Sep 2024			
		7,000,000.000	Local	100.000000	7,000,000.00	100.041611	7,002,912.77	2,912.77	0.12
			Base	100.000000	7,000,000.00	100.041611	7,002,912.77	2,912.77	0.12
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		10,000,000.000	Local	99.994337	9,999,433.70	94.825842	9,482,584.20	-516,849.50	0.16
			Base	99.994337	9,999,433.70	94.825842	9,482,584.20	-516,849.50	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025			
		10,000,000.000	Local	99.954767	9,995,476.73	97.980032	9,798,003.20	-197,473.53	0.16
			Base	99.954767	9,995,476.73	97.980032	9,798,003.20	-197,473.53	0.16
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025			
		20,000,000.000	Local	99.931170	19,986,233.96	100.557210	20,111,442.00	125,208.04	0.33
			Base	99.931170	19,986,233.96	100.557210	20,111,442.00	125,208.04	0.33

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# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025			
		15,000,000.000	Local	99.980988	14,997,148.27	99.635266	14,945,289.90	-51,858.37	0.25
			Base	99.980988	14,997,148.27	99.635266	14,945,289.90	-51,858.37	0.25
89352HBF5	TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR				6.830000	09 Mar 2026			
		23,000,000.000	Local	100.000000	23,000,000.00	100.035666	23,008,203.18	8,203.18	0.38
			Base	100.000000	23,000,000.00	100.035666	23,008,203.18	8,203.18	0.38
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		2,000,000.000	Local	99.957830	1,999,156.60	96.079971	1,921,599.42	-77,557.18	0.03
			Base	99.957830	1,999,156.60	96.079971	1,921,599.42	-77,557.18	0.03
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.710000	09 Jun 2025			
		15,000,000.000	Local	100.000000	15,000,000.00	99.729190	14,959,378.50	-40,621.50	0.25
			Base	100.000000	15,000,000.00	99.729190	14,959,378.50	-40,621.50	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	97.951589	6,856,611.23	-143,388.77	0.11
			Base	100.000000	7,000,000.00	97.951589	6,856,611.23	-143,388.77	0.11
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.410258	12,049,230.96	49,230.96	0.20
			Base	100.000000	12,000,000.00	100.410258	12,049,230.96	49,230.96	0.20
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026			
		5,000,000.000	Local	99.995236	4,999,761.80	100.133130	5,006,656.50	6,894.70	0.08
		Original Face: 5,000,000.000	Base	99.995236	4,999,761.80	100.133130	5,006,656.50	6,894.70	0.08
90327QD71	USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5				0.500000	01 May 2024			
		4,025,000.000	Local	99.270487	3,995,637.09	99.202386	3,992,896.04	-2,741.05	0.07
			Base	99.270487	3,995,637.09	99.202386	3,992,896.04	-2,741.05	0.07
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		11,000,000.000	Local	99.865924	10,985,251.69	97.640084	10,740,409.24	-244,842.45	0.18
			Base	99.865924	10,985,251.69	97.640084	10,740,409.24	-244,842.45	0.18
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		3,000,000.000	Local	99.955509	2,998,665.28	99.717952	2,991,538.56	-7,126.72	0.05
			Base	99.955509	2,998,665.28	99.717952	2,991,538.56	-7,126.72	0.05

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ST OF AZ POOL 3 ST AGCY INT.

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.991905	1,999,838.10	98.676259	1,973,525.18	-26,312.92	0.03	
		Base	99.991905	1,999,838.10	98.676259	1,973,525.18	-26,312.92	0.03	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	20,000,000.000	Local	99.413367	19,882,673.49	92.171875	18,434,375.00	-1,448,298.49	0.30	
		Base	99.413367	19,882,673.49	92.171875	18,434,375.00	-1,448,298.49	0.30	
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	15,000,000.000	Local	99.986705	14,998,005.80	99.739379	14,960,906.85	-37,098.95	0.25	
		Base	99.986705	14,998,005.80	99.739379	14,960,906.85	-37,098.95	0.25	
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
	25,000,000.000	Local	99.731274	24,932,818.61	97.429688	24,357,422.00	-575,396.61	0.40	
		Base	99.731274	24,932,818.61	97.429688	24,357,422.00	-575,396.61	0.40	
91282CEX5	US TREASURY N/B 06/24 3					3.000000	30 Jun 2024		
	80,000,000.000	Local	99.308761	79,447,009.09	99.222656	79,378,124.80	-68,884.29	1.30	
		Base	99.308761	79,447,009.09	99.222656	79,378,124.80	-68,884.29	1.30	
91282CFA4	US TREASURY N/B 07/24 3					3.000000	31 Jul 2024		
	165,000,000.000	Local	99.505322	164,183,780.60	99.062500	163,453,125.00	-730,655.60	2.68	
		Base	99.505322	164,183,780.60	99.062500	163,453,125.00	-730,655.60	2.68	
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	10,000,000.000	Local	100.734010	10,073,401.03	98.073448	9,807,344.80	-266,056.23	0.16	
		Base	100.734010	10,073,401.03	98.073448	9,807,344.80	-266,056.23	0.16	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	8,018,000.000	Local	100.404972	8,050,470.65	98.654222	7,910,095.52	-140,375.13	0.13	
		Base	100.404972	8,050,470.65	98.654222	7,910,095.52	-140,375.13	0.13	
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
	7,000,000.000	Local	99.964167	6,997,491.69	96.742497	6,771,974.79	-225,516.90	0.11	
		Base	99.964167	6,997,491.69	96.742497	6,771,974.79	-225,516.90	0.11	
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	5,000,000.000	Local	99.994909	4,999,745.46	100.197674	5,009,883.70	10,138.24	0.08	
		Base	99.994909	4,999,745.46	100.197674	5,009,883.70	10,138.24	0.08	

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.100000	20 Mar 2026			
		12,000,000.000	Local	100.000000	12,000,000.00	100.505417	12,060,650.04	60,650.04	0.20
			Base	100.000000	12,000,000.00	100.505417	12,060,650.04	60,650.04	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		3,000,000.000	Local	99.999885	2,999,996.55	99.756162	2,992,684.86	-7,311.69	0.05
			Base	99.999885	2,999,996.55	99.756162	2,992,684.86	-7,311.69	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		8,000,000.000	Local	100.213881	8,017,110.45	92.694512	7,415,560.96	-601,549.49	0.12
			Base	100.213881	8,017,110.45	92.694512	7,415,560.96	-601,549.49	0.12
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028			
		15,000,000.000	Local	99.999085	14,999,862.75	99.467970	14,920,195.50	-79,667.25	0.25
		Original Face: 15,000,000.000	Base	99.999085	14,999,862.75	99.467970	14,920,195.50	-79,667.25	0.25
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A				5.160000	20 Jun 2029			
		19,000,000.000	Local	99.991300	18,998,347.00	100.198210	19,037,659.90	39,312.90	0.31
		Original Face: 19,000,000.000	Base	99.991300	18,998,347.00	100.198210	19,037,659.90	39,312.90	0.31
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026			
		6,735,000.000	Local	98.078646	6,605,596.79	94.750462	6,381,443.62	-224,153.17	0.10
			Base	98.078646	6,605,596.79	94.750462	6,381,443.62	-224,153.17	0.10
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95				3.950000	06 Jun 2025			
		8,630,000.000	Local	99.647500	8,599,579.22	97.916736	8,450,214.32	-149,364.90	0.14
			Base	99.647500	8,599,579.22	97.916736	8,450,214.32	-149,364.90	0.14
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
		15,000,000.000	Local	99.889909	14,983,486.28	101.729614	15,259,442.10	275,955.82	0.25
			Base	99.889909	14,983,486.28	101.729614	15,259,442.10	275,955.82	0.25
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024			
		1,000,000.000	Local	100.000000	1,000,000.00	99.706622	997,066.22	-2,933.78	0.02
			Base	100.000000	1,000,000.00	99.706622	997,066.22	-2,933.78	0.02
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		4,886,000.000	Local	100.250824	4,898,255.28	99.108578	4,842,445.12	-55,810.16	0.08
			Base	100.250824	4,898,255.28	99.108578	4,842,445.12	-55,810.16	0.08

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

Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
	5,000,000.000	Local	99.902559	4,995,127.97	91.334432	4,566,721.60	-428,406.37	0.07	
		Base	99.902559	4,995,127.97	91.334432	4,566,721.60	-428,406.37	0.07	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	6,000,000.000	Local	99.968257	5,998,095.39	98.446040	5,906,762.40	-91,332.99	0.10	
		Base	99.968257	5,998,095.39	98.446040	5,906,762.40	-91,332.99	0.10	
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
	5,000,000.000	Local	99.941500	4,997,075.00	92.830986	4,641,549.30	-355,525.70	0.08	
		Base	99.941500	4,997,075.00	92.830986	4,641,549.30	-355,525.70	0.08	
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
	10,000,000.000	Local	97.495976	9,749,597.60	97.308947	9,730,894.70	-18,702.90	0.16	
		Base	97.495976	9,749,597.60	97.308947	9,730,894.70	-18,702.90	0.16	
94974BGA2	WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3					3.300000	09 Sep 2024		
	15,000,000.000	Local	98.606763	14,791,014.45	98.815180	14,822,277.00	31,262.55	0.24	
		Base	98.606763	14,791,014.45	98.815180	14,822,277.00	31,262.55	0.24	
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
	10,000,000.000	Local	99.702796	9,970,279.62	97.397012	9,739,701.20	-230,578.42	0.16	
		Base	99.702796	9,970,279.62	97.397012	9,739,701.20	-230,578.42	0.16	
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55					5.550000	01 Aug 2025		
	5,000,000.000	Local	100.847525	5,042,376.23	100.383446	5,019,172.30	-23,203.93	0.08	
		Base	100.847525	5,042,376.23	100.383446	5,019,172.30	-23,203.93	0.08	
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
	10,000,000.000	Local	99.993396	9,999,339.60	100.824082	10,082,408.20	83,068.60	0.17	
		Base	99.993396	9,999,339.60	100.824082	10,082,408.20	83,068.60	0.17	
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					6.370000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	101.094837	15,164,225.55	164,225.55	0.25	
		Base	100.000000	15,000,000.00	101.094837	15,164,225.55	164,225.55	0.25	
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.335460	12,040,255.20	40,255.20	0.20	
		Base	100.000000	12,000,000.00	100.335460	12,040,255.20	40,255.20	0.20	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	98.802542	6,916,177.94	-83,822.06	0.11
			Base	100.000000	7,000,000.00	98.802542	6,916,177.94	-83,822.06	0.11
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				3.908000	25 Apr 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	98.065673	9,806,567.30	-193,432.70	0.16
			Base	100.000000	10,000,000.00	98.065673	9,806,567.30	-193,432.70	0.16
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.000000	17 Nov 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	97.844529	9,784,452.90	-215,547.10	0.16
			Base	100.000000	10,000,000.00	97.844529	9,784,452.90	-215,547.10	0.16
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	97.767305	19,553,461.00	-446,539.00	0.32
			Base	100.000000	20,000,000.00	97.767305	19,553,461.00	-446,539.00	0.32
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1				4.100000	15 Aug 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	98.124661	9,812,466.10	-187,533.90	0.16
			Base	100.000000	10,000,000.00	98.124661	9,812,466.10	-187,533.90	0.16
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR				4.050000	15 Aug 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	97.951133	9,795,113.30	-204,886.70	0.16
			Base	100.000000	10,000,000.00	97.951133	9,795,113.30	-204,886.70	0.16
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	98.748638	4,937,431.90	-62,568.10	0.08
			Base	100.000000	5,000,000.00	98.748638	4,937,431.90	-62,568.10	0.08
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027			
		18,000,000.000	Local	100.000000	18,000,000.00	99.575655	17,923,617.90	-76,382.10	0.29
			Base	100.000000	18,000,000.00	99.575655	17,923,617.90	-76,382.10	0.29
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	98.772553	19,754,510.60	-245,489.40	0.32
			Base	100.000000	20,000,000.00	98.772553	19,754,510.60	-245,489.40	0.32
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	100.225100	15,033,765.00	33,765.00	0.25
			Base	100.000000	15,000,000.00	100.225100	15,033,765.00	33,765.00	0.25

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
		5,000,000.000	99.987174	4,999,358.69	100.161972	5,008,098.60	8,739.91	0.08
			99.987174	4,999,358.69	100.161972	5,008,098.60	8,739.91	0.08
<b>US DOLLAR Total</b>								
		3,737,515,009.470		3,733,464,400.74		3,662,477,709.56	-70,986,691.18	60.15
Original Face:		456,234,472.000		3,733,464,400.74		3,662,477,709.56	-70,986,691.18	60.15
<b>FIXED INCOME Total</b>								
		3,737,515,009.470		3,733,464,400.74		3,662,477,709.56	-70,986,691.18	60.15
Original Face:		456,234,472.000						

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		6,168,546,296.360	Base	6,160,080,126.21		6,089,075,199.03	-71,004,927.18	100.00
Original Face:		456,234,472.000						

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		20,989.780	Local	1.000000	20,989.78	1.000000	20,989.78	0.00	0.02
			Base	1.000000	20,989.78	1.000000	20,989.78	0.00	0.02

<b>US DOLLAR Total</b>		20,989.780	Local		20,989.78		20,989.78	0.00	0.02
			Base		20,989.78		20,989.78	0.00	0.02

<b>CASH Total</b>		20,989.780	Base		20,989.78		20,989.78	0.00	0.02
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.221654	31 Dec 2030			
		940,556.130	Local	100.000000	940,556.13	100.000000	940,556.13	0.00	0.80
			Base	100.000000	940,556.13	100.000000	940,556.13	0.00	0.80

<b>US DOLLAR Total</b>		940,556.130	Local		940,556.13		940,556.13	0.00	0.80
			Base		940,556.13		940,556.13	0.00	0.80

<b>CASH EQUIVALENT Total</b>		940,556.130	Base		940,556.13		940,556.13	0.00	0.80
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8				4.800000	15 Mar 2027			
		955,000.000	Local	99.859477	953,658.01	99.673213	951,879.18	-1,778.83	0.81
			Base	99.859477	953,658.01	99.673213	951,879.18	-1,778.83	0.81

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02008DAB5	ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2					5.290000	16 Jun 2025		
	149,316.710	Local		99.925635	149,205.67	99.972850	149,276.17	70.50	0.13
Original Face:	620,000.000	Base		99.925635	149,205.67	99.972850	149,276.17	70.50	0.13
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
	550,000.000	Local		100.000000	550,000.00	99.660464	548,132.55	-1,867.45	0.47
		Base		100.000000	550,000.00	99.660464	548,132.55	-1,867.45	0.47
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	600,000.000	Local		99.996398	599,978.39	99.537310	597,223.86	-2,754.53	0.51
		Base		99.996398	599,978.39	99.537310	597,223.86	-2,754.53	0.51
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	1,200,000.000	Local		97.973477	1,175,681.72	98.229527	1,178,754.32	3,072.60	1.00
		Base		97.973477	1,175,681.72	98.229527	1,178,754.32	3,072.60	1.00
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
	795,000.000	Local		99.996130	794,969.23	96.871760	770,130.49	-24,838.74	0.65
Original Face:	795,000.000	Base		99.996130	794,969.23	96.871760	770,130.49	-24,838.74	0.65
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
	775,000.000	Local		99.977880	774,828.57	97.842530	758,279.61	-16,548.96	0.64
Original Face:	775,000.000	Base		99.977880	774,828.57	97.842530	758,279.61	-16,548.96	0.64
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
	465,000.000	Local		99.757802	463,873.78	99.303880	461,763.04	-2,110.74	0.39
		Base		99.757802	463,873.78	99.303880	461,763.04	-2,110.74	0.39
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
	650,000.000	Local		100.506326	653,291.12	99.640588	647,663.82	-5,627.30	0.55
		Base		100.506326	653,291.12	99.640588	647,663.82	-5,627.30	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	99.529811	1,492,947.17	-7,052.83	1.27
		Base		100.000000	1,500,000.00	99.529811	1,492,947.17	-7,052.83	1.27
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
	279,010.220	Local		99.997283	279,002.64	100.088510	279,257.17	254.53	0.24
Original Face:	300,000.000	Base		99.997283	279,002.64	100.088510	279,257.17	254.53	0.24

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
	724,222.950	Local	98.513756	713,459.23	98.450320	712,999.81	-459.42	0.61	
Original Face:	850,000.000	Base	98.513756	713,459.23	98.450320	712,999.81	-459.42	0.61	
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	96.873224	968,732.24	-31,267.76	0.82	
		Base	100.000000	1,000,000.00	96.873224	968,732.24	-31,267.76	0.82	
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					6.640000	02 Apr 2026		
	550,000.000	Local	100.207969	551,143.83	100.753214	554,142.68	2,998.85	0.47	
		Base	100.207969	551,143.83	100.753214	554,142.68	2,998.85	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	99.794273	748,457.05	-1,542.95	0.64	
		Base	100.000000	750,000.00	99.794273	748,457.05	-1,542.95	0.64	
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					5.570000	26 Apr 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.003000	1,000,030.00	30.00	0.85	
		Base	100.000000	1,000,000.00	100.003000	1,000,030.00	30.00	0.85	
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	100.709241	1,107,801.65	7,801.65	0.94	
		Base	100.000000	1,100,000.00	100.709241	1,107,801.65	7,801.65	0.94	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	594,000.000	Local	99.987931	593,928.31	98.956138	587,799.46	-6,128.85	0.50	
		Base	99.987931	593,928.31	98.956138	587,799.46	-6,128.85	0.50	
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
	415,000.000	Local	99.892745	414,554.89	99.855614	414,400.80	-154.09	0.35	
		Base	99.892745	414,554.89	99.855614	414,400.80	-154.09	0.35	
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
	94,818.340	Local	99.991194	94,809.99	98.737910	93,621.65	-1,188.34	0.08	
Original Face:	305,000.000	Base	99.991194	94,809.99	98.737910	93,621.65	-1,188.34	0.08	
12663JAB7	CNH EQUIPMENT TRUST CNH 2022 B A2					3.940000	15 Dec 2025		
	101,698.800	Local	99.997552	101,696.31	99.752590	101,447.19	-249.12	0.09	
Original Face:	410,000.000	Base	99.997552	101,696.31	99.752590	101,447.19	-249.12	0.09	

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2				5.420000	15 Jul 2026		
		189,387.760	Local 99.999879	189,387.53	99.948050	189,289.37	-98.16	0.16
Original Face:		425,000.000	Base 99.999879	189,387.53	99.948050	189,289.37	-98.16	0.16
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2				5.340000	15 Sep 2026		
		735,795.120	Local 99.996011	735,765.77	99.845100	734,655.37	-1,110.40	0.62
Original Face:		1,000,000.000	Base 99.996011	735,765.77	99.845100	734,655.37	-1,110.40	0.62
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				6.660000	09 May 2025		
		500,000.000	Local 100.005716	500,028.58	100.121969	500,609.85	581.27	0.42
			Base 100.005716	500,028.58	100.121969	500,609.85	581.27	0.42
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A				4.950000	15 Oct 2027		
		1,000,000.000	Local 99.991169	999,911.69	99.736340	997,363.40	-2,548.29	0.85
Original Face:		1,000,000.000	Base 99.991169	999,911.69	99.736340	997,363.40	-2,548.29	0.85
14043GAB0	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A2A				3.740000	15 Sep 2025		
		75,683.440	Local 99.999300	75,682.91	99.688040	75,447.34	-235.57	0.06
Original Face:		320,000.000	Base 99.999300	75,682.91	99.688040	75,447.34	-235.57	0.06
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3				4.870000	15 Feb 2028		
		1,000,000.000	Local 99.973995	999,739.95	99.352550	993,525.50	-6,214.45	0.84
Original Face:		1,000,000.000	Base 99.973995	999,739.95	99.352550	993,525.50	-6,214.45	0.84
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
		31,033.410	Local 100.000000	31,033.41	99.901390	31,002.81	-30.60	0.03
Original Face:		635,000.000	Base 100.000000	31,033.41	99.901390	31,002.81	-30.60	0.03
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
		500,000.000	Local 99.975620	499,878.10	97.495877	487,479.39	-12,398.71	0.41
			Base 99.975620	499,878.10	97.495877	487,479.39	-12,398.71	0.41
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4				5.400000	10 Mar 2025		
		750,000.000	Local 99.988964	749,917.23	100.226358	751,697.69	1,780.46	0.64
			Base 99.988964	749,917.23	100.226358	751,697.69	1,780.46	0.64
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
		1,200,000.000	Local 99.896952	1,198,763.42	99.300461	1,191,605.53	-7,157.89	1.01
			Base 99.896952	1,198,763.42	99.300461	1,191,605.53	-7,157.89	1.01

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A				4.620000	16 Jan 2029			
		650,000.000	Local	99.985182	649,903.68	99.335380	645,679.97	-4,223.71	0.55
Original Face:		650,000.000	Base	99.985182	649,903.68	99.335380	645,679.97	-4,223.71	0.55
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45				3.450000	01 May 2025			
		1,330,000.000	Local	99.199592	1,319,354.57	97.890388	1,301,942.16	-17,412.41	1.10
			Base	99.199592	1,319,354.57	97.890388	1,301,942.16	-17,412.41	1.10
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9				4.900000	26 Feb 2026			
		390,000.000	Local	99.962200	389,852.58	100.028868	390,112.59	260.01	0.33
			Base	99.962200	389,852.58	100.028868	390,112.59	260.01	0.33
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8				4.800000	26 Feb 2027			
		875,000.000	Local	99.870448	873,866.42	99.976380	874,793.33	926.91	0.74
			Base	99.870448	873,866.42	99.976380	874,793.33	926.91	0.74
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				5.979000	01 May 2025			
		500,000.000	Local	100.000000	500,000.00	100.046000	500,230.00	230.00	0.42
			Base	100.000000	500,000.00	100.046000	500,230.00	230.00	0.42
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR				0.981000	01 May 2025			
		600,000.000	Local	99.454632	596,727.79	99.123703	594,742.22	-1,985.57	0.50
			Base	99.454632	596,727.79	99.123703	594,742.22	-1,985.57	0.50
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				6.004000	25 Jan 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	100.066593	1,100,732.52	732.52	0.93
			Base	100.000000	1,100,000.00	100.066593	1,100,732.52	732.52	0.93
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2				5.190000	15 Jul 2027			
		790,000.000	Local	99.993089	789,945.40	99.826480	788,629.19	-1,316.21	0.67
Original Face:		790,000.000	Base	99.993089	789,945.40	99.826480	788,629.19	-1,316.21	0.67
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027			
		1,200,000.000	Local	96.445087	1,157,341.04	95.780299	1,149,363.59	-7,977.45	0.98
			Base	96.445087	1,157,341.04	95.780299	1,149,363.59	-7,977.45	0.98
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024			
		500,000.000	Local	100.686234	503,431.17	99.117060	495,585.30	-7,845.87	0.42
			Base	100.686234	503,431.17	99.117060	495,585.30	-7,845.87	0.42

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
	190,000.000	Local		99.988789	189,978.70	98.709772	187,548.57	-2,430.13	0.16
		Base		99.988789	189,978.70	98.709772	187,548.57	-2,430.13	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
	425,000.000	Local		99.986358	424,942.02	96.697603	410,964.81	-13,977.21	0.35
		Base		99.986358	424,942.02	96.697603	410,964.81	-13,977.21	0.35
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
	700,000.000	Local		99.970137	699,790.96	99.724624	698,072.37	-1,718.59	0.59
		Base		99.970137	699,790.96	99.724624	698,072.37	-1,718.59	0.59
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
	600,000.000	Local		99.978590	599,871.54	97.404860	584,429.16	-15,442.38	0.50
	Original Face: 600,000.000	Base		99.978590	599,871.54	97.404860	584,429.16	-15,442.38	0.50
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
	465,000.000	Local		99.996594	464,984.16	97.763890	454,602.09	-10,382.07	0.39
	Original Face: 465,000.000	Base		99.996594	464,984.16	97.763890	454,602.09	-10,382.07	0.39
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
	325,000.000	Local		99.992585	324,975.90	99.873600	324,589.20	-386.70	0.28
	Original Face: 325,000.000	Base		99.992585	324,975.90	99.873600	324,589.20	-386.70	0.28
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
	700,000.000	Local		99.989461	699,926.23	99.825680	698,779.76	-1,146.47	0.59
	Original Face: 700,000.000	Base		99.989461	699,926.23	99.825680	698,779.76	-1,146.47	0.59
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	500,000.000	Local		100.243238	501,216.19	98.190710	490,953.55	-10,262.64	0.42
		Base		100.243238	501,216.19	98.190710	490,953.55	-10,262.64	0.42
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
	1,150,000.000	Local		95.375910	1,096,822.96	96.296213	1,107,406.45	10,583.49	0.94
		Base		95.375910	1,096,822.96	96.296213	1,107,406.45	10,583.49	0.94
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	480,664.410	Local		101.050793	485,715.20	95.652172	459,765.95	-25,949.25	0.39
	Original Face: 3,600,000.000	Base		101.050793	485,715.20	95.652172	459,765.95	-25,949.25	0.39

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
	500,000.000	Local		99.920110	499,600.55	92.647921	463,239.61	-36,360.94	0.39
		Base		99.920110	499,600.55	92.647921	463,239.61	-36,360.94	0.39
3130ATVC8	FEDERAL HOME LOAN BANK BONDS 06/24 4.875					4.875000	14 Jun 2024		
	1,000,000.000	Local		100.027888	1,000,278.88	99.836415	998,364.15	-1,914.73	0.85
		Base		100.027888	1,000,278.88	99.836415	998,364.15	-1,914.73	0.85
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
	1,200,000.000	Local		99.438282	1,193,259.38	100.269910	1,203,238.92	9,979.54	1.02
		Base		99.438282	1,193,259.38	100.269910	1,203,238.92	9,979.54	1.02
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
	1,000,000.000	Local		99.991022	999,910.22	98.514271	985,142.71	-14,767.51	0.84
		Base		99.991022	999,910.22	98.514271	985,142.71	-14,767.51	0.84
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
	1,005,000.000	Local		99.935241	1,004,349.17	96.692647	971,761.10	-32,588.07	0.82
		Base		99.935241	1,004,349.17	96.692647	971,761.10	-32,588.07	0.82
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	99.925616	999,256.16	-743.84	0.85
		Base		100.000000	1,000,000.00	99.925616	999,256.16	-743.84	0.85
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
	1,100,000.000	Local		99.260850	1,091,869.35	98.671758	1,085,389.34	-6,480.01	0.92
		Base		99.260850	1,091,869.35	98.671758	1,085,389.34	-6,480.01	0.92
3134GYFG2	FREDDIE MAC NOTES 01/25 5.125					5.125000	27 Jan 2025		
	1,100,000.000	Local		100.000000	1,100,000.00	99.866876	1,098,535.64	-1,464.36	0.93
		Base		100.000000	1,100,000.00	99.866876	1,098,535.64	-1,464.36	0.93
3134GYFM9	FREDDIE MAC NOTES 08/24 5.05					5.050000	01 Aug 2024		
	1,100,000.000	Local		100.000000	1,100,000.00	99.818567	1,098,004.24	-1,995.76	0.93
		Base		100.000000	1,100,000.00	99.818567	1,098,004.24	-1,995.76	0.93
3134GYJQ6	FREDDIE MAC NOTES 02/25 5.3					5.300000	24 Feb 2025		
	900,000.000	Local		99.899000	899,091.00	99.767110	897,903.99	-1,187.01	0.76
		Base		99.899000	899,091.00	99.767110	897,903.99	-1,187.01	0.76

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US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G05S8	FANNIE MAE NOTES 08/25 0.5		1,000,000.000	Local	100.000000	1,000,000.00	93.959474	939,594.74	-60,405.26	0.80
				Base	100.000000	1,000,000.00	93.959474	939,594.74	-60,405.26	0.80
3135G06Y4	FANNIE MAE NOTES 02/26 5.2		1,100,000.000	Local	100.000000	1,100,000.00	99.701049	1,096,711.54	-3,288.46	0.93
				Base	100.000000	1,100,000.00	99.701049	1,096,711.54	-3,288.46	0.93
3137BEVH4	FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2		2,300,000.000	Local	98.807648	2,272,575.90	98.803490	2,272,480.27	-95.63	1.93
			Original Face:	2,300,000.000	Base	98.807648	2,272,575.90	98.803490	2,272,480.27	-95.63
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2		1,100,000.000	Local	98.672381	1,085,396.19	97.843530	1,076,278.83	-9,117.36	0.91
			Original Face:	1,100,000.000	Base	98.672381	1,085,396.19	97.843530	1,076,278.83	-9,117.36
3137FCM43	FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2		637,910.340	Local	98.529075	628,527.16	98.450700	628,027.20	-499.96	0.53
			Original Face:	750,000.000	Base	98.529075	628,527.16	98.450700	628,027.20	-499.96
31677QBT5	FIFTH THIRD BANK SR UNSECURED 10/25 VAR		600,000.000	Local	100.000000	600,000.00	99.857401	599,144.41	-855.59	0.51
				Base	100.000000	600,000.00	99.857401	599,144.41	-855.59	0.51
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A		652,444.430	Local	99.998492	652,434.59	100.045930	652,744.10	309.51	0.55
			Original Face:	670,000.000	Base	99.998492	652,434.59	100.045930	652,744.10	309.51
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A		671,304.110	Local	99.872460	670,447.93	99.802200	669,976.27	-471.66	0.57
			Original Face:	1,090,000.000	Base	99.872460	670,447.93	99.802200	669,976.27	-471.66
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A		445,000.000	Local	99.992396	444,966.16	100.204610	445,910.51	944.35	0.38
			Original Face:	445,000.000	Base	99.992396	444,966.16	100.204610	445,910.51	944.35
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2		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

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34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3				0.300000	15 Aug 2025			
		171,565.740	Local	99.719577	171,084.63	98.975590	169,808.20	-1,276.43	0.14
Original Face:		1,070,000.000	Base	99.719577	171,084.63	98.975590	169,808.20	-1,276.43	0.14
34535AAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A2A				4.520000	15 Apr 2025			
		50,085.350	Local	99.999800	50,085.25	99.938290	50,054.44	-30.81	0.04
Original Face:		465,000.000	Base	99.999800	50,085.25	99.938290	50,054.44	-30.81	0.04
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3				4.480000	15 Dec 2026			
		680,000.000	Local	99.171479	674,366.06	99.180820	674,429.58	63.52	0.57
Original Face:		680,000.000	Base	99.171479	674,366.06	99.180820	674,429.58	63.52	0.57
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3				0.680000	16 Sep 2026			
		377,849.080	Local	97.231845	367,389.63	96.943210	366,299.03	-1,090.60	0.31
Original Face:		600,000.000	Base	97.231845	367,389.63	96.943210	366,299.03	-1,090.60	0.31
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A				5.100000	18 May 2026			
		164,452.330	Local	99.997343	164,447.96	99.786760	164,101.65	-346.31	0.14
Original Face:		240,000.000	Base	99.997343	164,447.96	99.786760	164,101.65	-346.31	0.14
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3				0.350000	16 Oct 2025			
		25,571.720	Local	99.994525	25,570.32	99.030910	25,323.91	-246.41	0.02
Original Face:		185,000.000	Base	99.994525	25,570.32	99.030910	25,323.91	-246.41	0.02
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				5.100000	16 Aug 2027			
		1,200,000.000	Local	99.988124	1,199,857.49	99.418110	1,193,017.32	-6,840.17	1.01
Original Face:		1,200,000.000	Base	99.988124	1,199,857.49	99.418110	1,193,017.32	-6,840.17	1.01
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241				5.241000	18 Nov 2025			
		250,000.000	Local	100.000000	250,000.00	99.862271	249,655.68	-344.32	0.21
			Base	100.000000	250,000.00	99.862271	249,655.68	-344.32	0.21
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A				5.890000	16 Nov 2026			
		550,000.000	Local	100.405578	552,230.68	100.302260	551,662.43	-568.25	0.47
Original Face:		550,000.000	Base	100.405578	552,230.68	100.302260	551,662.43	-568.25	0.47
41284NAC4	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A3				0.370000	15 Apr 2026			
		378,666.870	Local	99.037912	375,023.76	98.978560	374,799.02	-224.74	0.32
Original Face:		2,827,000.000	Base	99.037912	375,023.76	98.978560	374,799.02	-224.74	0.32

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
	160,000.000	Local	99.980931	159,969.49	98.415096	157,464.15	-2,505.34	0.13	
		Base	99.980931	159,969.49	98.415096	157,464.15	-2,505.34	0.13	
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
	1,500,000.000	Local	99.798586	1,496,978.79	100.033429	1,500,501.44	3,522.65	1.27	
		Base	99.798586	1,496,978.79	100.033429	1,500,501.44	3,522.65	1.27	
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
	387,553.130	Local	99.996439	387,539.33	99.934390	387,298.86	-240.47	0.33	
Original Face:	425,000.000	Base	99.996439	387,539.33	99.934390	387,298.86	-240.47	0.33	
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
	665,000.000	Local	99.993722	664,958.25	100.410470	667,729.63	2,771.38	0.57	
Original Face:	665,000.000	Base	99.993722	664,958.25	100.410470	667,729.63	2,771.38	0.57	
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
	29,411.380	Local	99.999456	29,411.22	99.246560	29,189.78	-221.44	0.02	
Original Face:	300,000.000	Base	99.999456	29,411.22	99.246560	29,189.78	-221.44	0.02	
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3					0.410000	18 Nov 2025		
	238,358.770	Local	97.516777	232,439.79	97.791900	233,095.57	655.78	0.20	
Original Face:	565,000.000	Base	97.516777	232,439.79	97.791900	233,095.57	655.78	0.20	
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2					5.220000	21 Oct 2025		
	176,806.080	Local	99.997596	176,801.83	99.854670	176,549.13	-252.70	0.15	
Original Face:	275,000.000	Base	99.997596	176,801.83	99.854670	176,549.13	-252.70	0.15	
43815PAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2					3.810000	18 Mar 2025		
	187,318.350	Local	99.995430	187,309.79	99.829910	186,999.74	-310.05	0.16	
Original Face:	1,100,000.000	Base	99.995430	187,309.79	99.829910	186,999.74	-310.05	0.16	
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
	625,000.000	Local	99.830270	623,939.19	98.801752	617,510.95	-6,428.24	0.52	
		Base	99.830270	623,939.19	98.801752	617,510.95	-6,428.24	0.52	
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
	550,000.000	Local	99.787204	548,829.62	98.184608	540,015.34	-8,814.28	0.46	
		Base	99.787204	548,829.62	98.184608	540,015.34	-8,814.28	0.46	

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44644MAD3	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					4.008000	16 May 2025		
	550,000.000	Local	99.992389	549,958.14	99.405795	546,731.87	-3,226.27	0.46	
		Base	99.992389	549,958.14	99.405795	546,731.87	-3,226.27	0.46	
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					6.500000	16 May 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.935000	999,350.00	-650.00	0.85	
		Base	100.000000	1,000,000.00	99.935000	999,350.00	-650.00	0.85	
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
	227,123.070	Local	99.996068	227,114.14	99.853680	226,790.74	-323.40	0.19	
	Original Face: 345,000.000	Base	99.996068	227,114.14	99.853680	226,790.74	-323.40	0.19	
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
	1,070,000.000	Local	99.999705	1,069,996.84	100.116010	1,071,241.31	1,244.47	0.91	
	Original Face: 1,070,000.000	Base	99.999705	1,069,996.84	100.116010	1,071,241.31	1,244.47	0.91	
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
	350,104.930	Local	97.665217	341,930.74	97.641650	341,848.23	-82.51	0.29	
	Original Face: 600,000.000	Base	97.665217	341,930.74	97.641650	341,848.23	-82.51	0.29	
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
	880,000.000	Local	99.762524	877,910.21	97.996570	862,369.82	-15,540.39	0.73	
		Base	99.762524	877,910.21	97.996570	862,369.82	-15,540.39	0.73	
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
	1,100,000.000	Local	100.000000	1,100,000.00	98.453011	1,082,983.12	-17,016.88	0.92	
		Base	100.000000	1,100,000.00	98.453011	1,082,983.12	-17,016.88	0.92	
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
	1,100,000.000	Local	99.870001	1,098,570.01	99.089535	1,089,984.89	-8,585.12	0.92	
		Base	99.870001	1,098,570.01	99.089535	1,089,984.89	-8,585.12	0.92	
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
	1,455,000.000	Local	99.922959	1,453,879.05	100.841022	1,467,236.87	13,357.82	1.25	
		Base	99.922959	1,453,879.05	100.841022	1,467,236.87	13,357.82	1.25	
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					6.230000	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	100.422000	502,110.00	2,110.00	0.43	
		Base	100.000000	500,000.00	100.422000	502,110.00	2,110.00	0.43	

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



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
	500,000.000	Local	101.435940	507,179.70	100.637840	503,189.20	-3,990.50	0.43	
Original Face:	500,000.000	Base	101.435940	507,179.70	100.637840	503,189.20	-3,990.50	0.43	
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
	17,599.840	Local	99.993409	17,598.68	98.526610	17,340.53	-258.15	0.01	
Original Face:	85,000.000	Base	99.993409	17,598.68	98.526610	17,340.53	-258.15	0.01	
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
	500,000.000	Local	99.995386	499,976.93	99.975030	499,875.15	-101.78	0.42	
Original Face:	500,000.000	Base	99.995386	499,976.93	99.975030	499,875.15	-101.78	0.42	
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	100.096839	1,201,162.07	1,162.07	1.02	
		Base	100.000000	1,200,000.00	100.096839	1,201,162.07	1,162.07	1.02	
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR					3.878000	23 May 2025		
	500,000.000	Local	100.000000	500,000.00	98.981141	494,905.71	-5,094.29	0.42	
		Base	100.000000	500,000.00	98.981141	494,905.71	-5,094.29	0.42	
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
	265,000.000	Local	99.946011	264,856.93	97.168331	257,496.08	-7,360.85	0.22	
		Base	99.946011	264,856.93	97.168331	257,496.08	-7,360.85	0.22	
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
	515,000.000	Local	99.887726	514,421.79	99.932568	514,652.73	230.94	0.44	
		Base	99.887726	514,421.79	99.932568	514,652.73	230.94	0.44	
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
	195,000.000	Local	99.839441	194,686.91	99.811889	194,633.18	-53.73	0.17	
		Base	99.839441	194,686.91	99.811889	194,633.18	-53.73	0.17	
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
	1,100,000.000	Local	98.714487	1,085,859.36	98.750912	1,086,260.03	400.67	0.92	
		Base	98.714487	1,085,859.36	98.750912	1,086,260.03	400.67	0.92	
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
	1,200,000.000	Local	100.684838	1,208,218.06	99.367488	1,192,409.86	-15,808.20	1.01	
		Base	100.684838	1,208,218.06	99.367488	1,192,409.86	-15,808.20	1.01	

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# Holdings

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US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
	1,000,000.000	Local		99.964409	999,644.09	99.025947	990,259.47	-9,384.62	0.84
		Base		99.964409	999,644.09	99.025947	990,259.47	-9,384.62	0.84
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
	650,000.000	Local		99.983723	649,894.20	97.409370	633,160.91	-16,733.29	0.54
		Base		99.983723	649,894.20	97.409370	633,160.91	-16,733.29	0.54
58768PAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A2					5.260000	15 Oct 2025		
	156,153.480	Local		99.998662	156,151.39	99.962550	156,095.00	-56.39	0.13
	Original Face: 545,000.000	Base		99.998662	156,151.39	99.962550	156,095.00	-56.39	0.13
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
	1,000,000.000	Local		99.996011	999,960.11	100.406840	1,004,068.40	4,108.29	0.85
	Original Face: 1,000,000.000	Base		99.996011	999,960.11	100.406840	1,004,068.40	4,108.29	0.85
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
	900,000.000	Local		99.759227	897,833.04	98.998300	890,984.70	-6,848.34	0.76
	Original Face: 900,000.000	Base		99.759227	897,833.04	98.998300	890,984.70	-6,848.34	0.76
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
	384,046.300	Local		97.644984	375,001.95	97.347980	373,861.32	-1,140.63	0.32
	Original Face: 815,000.000	Base		97.644984	375,001.95	97.347980	373,861.32	-1,140.63	0.32
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
	500,000.000	Local		100.000000	500,000.00	99.969729	499,848.65	-151.35	0.42
		Base		100.000000	500,000.00	99.969729	499,848.65	-151.35	0.42
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
	500,000.000	Local		100.414866	502,074.33	99.677244	498,386.22	-3,688.11	0.42
		Base		100.414866	502,074.33	99.677244	498,386.22	-3,688.11	0.42
65480JAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A2					4.500000	15 Aug 2025		
	197,979.550	Local		99.999475	197,978.51	99.808480	197,600.38	-378.13	0.17
	Original Face: 560,000.000	Base		99.999475	197,978.51	99.808480	197,600.38	-378.13	0.17
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
	1,355,000.000	Local		99.998845	1,354,984.35	100.402640	1,360,455.77	5,471.42	1.15
	Original Face: 1,355,000.000	Base		99.998845	1,354,984.35	100.402640	1,360,455.77	5,471.42	1.15

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



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65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026			
			301,410.040	Local	99.999993	301,410.02	99.902540	301,116.29	-293.73	0.26
	Original Face:		370,000.000	Base	99.999993	301,410.02	99.902540	301,116.29	-293.73	0.26
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024			
			385,000.000	Local	100.000000	385,000.00	98.662201	379,849.47	-5,150.53	0.32
				Base	100.000000	385,000.00	98.662201	379,849.47	-5,150.53	0.32
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024			
			590,000.000	Local	99.991988	589,952.73	97.922603	577,743.36	-12,209.37	0.49
				Base	99.991988	589,952.73	97.922603	577,743.36	-12,209.37	0.49
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024			
			420,000.000	Local	99.998614	419,994.18	97.048732	407,604.67	-12,389.51	0.35
				Base	99.998614	419,994.18	97.048732	407,604.67	-12,389.51	0.35
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025			
			500,000.000	Local	99.990200	499,951.00	97.602581	488,012.91	-11,938.09	0.41
				Base	99.990200	499,951.00	97.602581	488,012.91	-11,938.09	0.41
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15					3.150000	13 Jun 2024			
			550,000.000	Local	99.996660	549,981.63	99.326278	546,294.53	-3,687.10	0.46
				Base	99.996660	549,981.63	99.326278	546,294.53	-3,687.10	0.46
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026			
			1,165,000.000	Local	99.961294	1,164,549.07	99.384193	1,157,825.85	-6,723.22	0.98
				Base	99.961294	1,164,549.07	99.384193	1,157,825.85	-6,723.22	0.98
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026			
			710,000.000	Local	99.975596	709,826.73	100.602503	714,277.77	4,451.04	0.61
				Base	99.975596	709,826.73	100.602503	714,277.77	4,451.04	0.61
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025			
			835,000.000	Local	99.964727	834,705.47	99.372679	829,761.87	-4,943.60	0.70
				Base	99.964727	834,705.47	99.372679	829,761.87	-4,943.60	0.70
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026			
			575,000.000	Local	97.969391	563,324.00	98.757399	567,855.04	4,531.04	0.48
				Base	97.969391	563,324.00	98.757399	567,855.04	4,531.04	0.48

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FUND: ATZD



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74460WAB3	PUBLIC STORAGE OP CO COMPANY GUAR 04/24 VAR					5.780000	23 Apr 2024		
	1,380,000.000	Local	99.996546	1,379,952.33	100.002488	1,380,034.33	82.00	1.17	
		Base	99.996546	1,379,952.33	100.002488	1,380,034.33	82.00	1.17	
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.910000	25 Jul 2025		
	215,000.000	Local	100.000000	215,000.00	100.407152	215,875.38	875.38	0.18	
		Base	100.000000	215,000.00	100.407152	215,875.38	875.38	0.18	
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR					4.119000	23 May 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	99.279219	1,191,350.63	-8,649.37	1.01	
		Base	100.000000	1,200,000.00	99.279219	1,191,350.63	-8,649.37	1.01	
75524KPT5	CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR					6.064000	24 Oct 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	99.420975	1,193,051.70	-6,948.30	1.01	
		Base	100.000000	1,200,000.00	99.420975	1,193,051.70	-6,948.30	1.01	
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
	1,000,000.000	Local	99.993688	999,936.88	98.261041	982,610.41	-17,326.47	0.83	
		Base	99.993688	999,936.88	98.261041	982,610.41	-17,326.47	0.83	
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
	600,000.000	Local	100.290160	601,740.96	97.999176	587,995.06	-13,745.90	0.50	
		Base	100.290160	601,740.96	97.999176	587,995.06	-13,745.90	0.50	
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
	610,000.000	Local	99.954705	609,723.70	96.915355	591,183.67	-18,540.03	0.50	
		Base	99.954705	609,723.70	96.915355	591,183.67	-18,540.03	0.50	
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
	1,100,000.000	Local	99.134621	1,090,480.83	97.940120	1,077,341.32	-13,139.51	0.91	
		Base	99.134621	1,090,480.83	97.940120	1,077,341.32	-13,139.51	0.91	
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85					4.850000	08 Feb 2027		
	1,110,000.000	Local	99.959777	1,109,553.53	99.393147	1,103,263.93	-6,289.60	0.94	
		Base	99.959777	1,109,553.53	99.393147	1,103,263.93	-6,289.60	0.94	
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.598568	995,985.68	-4,014.32	0.85	
		Base	100.000000	1,000,000.00	99.598568	995,985.68	-4,014.32	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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5				3.500000	01 Jul 2024		
		800,000.000	Local 99.285248	794,281.98	99.319115	794,552.92	270.94	0.67
			Base 99.285248	794,281.98	99.319115	794,552.92	270.94	0.67
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6				4.600000	08 Feb 2027		
		1,200,000.000	Local 99.937217	1,199,246.60	99.626229	1,195,514.75	-3,731.85	1.01
			Base 99.937217	1,199,246.60	99.626229	1,195,514.75	-3,731.85	1.01
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024		
		1,000,000.000	Local 100.000000	1,000,000.00	97.372719	973,727.19	-26,272.81	0.83
			Base 100.000000	1,000,000.00	97.372719	973,727.19	-26,272.81	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	100.094087	880,827.97	827.97	0.75
			Base 100.000000	880,000.00	100.094087	880,827.97	827.97	0.75
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2				5.050000	15 Jan 2026		
		81,788.840	Local 99.998716	81,787.79	99.856460	81,671.44	-116.35	0.07
	Original Face:	145,000.000	Base 99.998716	81,787.79	99.856460	81,671.44	-116.35	0.07
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A				5.280000	15 May 2026		
		273,099.510	Local 99.998733	273,096.05	99.875300	272,758.95	-337.10	0.23
	Original Face:	335,000.000	Base 99.998733	273,096.05	99.875300	272,758.95	-337.10	0.23
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A				5.600000	17 Aug 2026		
		265,482.540	Local 99.995811	265,471.42	100.008310	265,504.60	33.18	0.23
	Original Face:	270,000.000	Base 99.995811	265,471.42	100.008310	265,504.60	33.18	0.23
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A				5.130000	15 Dec 2026		
		330,000.000	Local 99.995848	329,986.30	99.768740	329,236.84	-749.46	0.28
	Original Face:	330,000.000	Base 99.995848	329,986.30	99.768740	329,236.84	-749.46	0.28
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3				0.710000	15 Apr 2026		
		668,187.390	Local 97.390060	650,748.10	97.425740	650,986.51	238.41	0.55
	Original Face:	1,100,000.000	Base 97.390060	650,748.10	97.425740	650,986.51	238.41	0.55
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A				5.800000	16 Nov 2026		
		655,000.000	Local 99.998632	654,991.04	100.322570	657,112.83	2,121.79	0.56
	Original Face:	655,000.000	Base 99.998632	654,991.04	100.322570	657,112.83	2,121.79	0.56

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Books Closed

Prepared by State Street

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025			
		42,594.770	Local	99.994741	42,592.53	99.322320	42,306.11	-286.42	0.04
	Original Face:	415,000.000	Base	99.994741	42,592.53	99.322320	42,306.11	-286.42	0.04
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				5.710000	09 Jun 2025			
		1,100,000.000	Local	99.669181	1,096,360.99	99.729190	1,097,021.09	660.10	0.93
			Base	99.669181	1,096,360.99	99.729190	1,097,021.09	660.10	0.93
907818FA1	UNION PACIFIC CORP SR UNSECURED 03/24 3.15				3.150000	01 Mar 2024			
		725,000.000	Local	100.000000	725,000.00	100.000000	725,000.00	0.00	0.62
			Base	100.000000	725,000.00	100.000000	725,000.00	0.00	0.62
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026			
		310,000.000	Local	99.955503	309,862.06	99.717952	309,125.65	-736.41	0.26
			Base	99.955503	309,862.06	99.717952	309,125.65	-736.41	0.26
912828X70	US TREASURY N/B 04/24 2				2.000000	30 Apr 2024			
		1,100,000.000	Local	99.475377	1,094,229.15	99.457031	1,094,027.34	-201.81	0.93
			Base	99.475377	1,094,229.15	99.457031	1,094,027.34	-201.81	0.93
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024			
		1,000,000.000	Local	99.905630	999,056.30	97.414062	974,140.62	-24,915.68	0.83
			Base	99.905630	999,056.30	97.414062	974,140.62	-24,915.68	0.83
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025			
		550,000.000	Local	99.782449	548,803.47	97.468750	536,078.13	-12,725.34	0.45
			Base	99.782449	548,803.47	97.468750	536,078.13	-12,725.34	0.45
91282CHU8	US TREASURY N/B 08/26 4.375				4.375000	15 Aug 2026			
		1,200,000.000	Local	99.686936	1,196,243.23	99.628906	1,195,546.87	-696.36	1.01
			Base	99.686936	1,196,243.23	99.628906	1,195,546.87	-696.36	1.01
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1				3.100000	15 Mar 2026			
		1,000,000.000	Local	96.512227	965,122.27	96.572448	965,724.48	602.21	0.82
			Base	96.512227	965,122.27	96.572448	965,724.48	602.21	0.82
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024			
		295,000.000	Local	99.992281	294,977.23	99.014496	292,092.76	-2,884.47	0.25
			Base	99.992281	294,977.23	99.014496	292,092.76	-2,884.47	0.25

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
	600,000.000	Local	99.994910	599,969.46	100.197674	601,186.04	1,216.58	0.51	
		Base	99.994910	599,969.46	100.197674	601,186.04	1,216.58	0.51	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					6.100000	20 Mar 2026		
	550,000.000	Local	99.856273	549,209.50	100.505417	552,779.79	3,570.29	0.47	
		Base	99.856273	549,209.50	100.505417	552,779.79	3,570.29	0.47	
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	500,000.000	Local	100.005502	500,027.51	99.756162	498,780.81	-1,246.70	0.42	
		Base	100.005502	500,027.51	99.756162	498,780.81	-1,246.70	0.42	
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	1,344,000.000	Local	92.141250	1,238,378.40	92.694512	1,245,814.24	7,435.84	1.06	
		Base	92.141250	1,238,378.40	92.694512	1,245,814.24	7,435.84	1.06	
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
	461,982.710	Local	99.996093	461,964.66	99.994650	461,957.99	-6.67	0.39	
	Original Face: 535,000.000	Base	99.996093	461,964.66	99.994650	461,957.99	-6.67	0.39	
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
	915,000.000	Local	99.994988	914,954.14	100.307020	917,809.23	2,855.09	0.78	
	Original Face: 915,000.000	Base	99.994988	914,954.14	100.307020	917,809.23	2,855.09	0.78	
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
	619,189.940	Local	97.854148	605,903.04	97.571430	604,152.48	-1,750.56	0.51	
	Original Face: 1,100,000.000	Base	97.854148	605,903.04	97.571430	604,152.48	-1,750.56	0.51	
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
	435,000.000	Local	99.963469	434,841.09	98.452507	428,268.41	-6,572.68	0.36	
		Base	99.963469	434,841.09	98.452507	428,268.41	-6,572.68	0.36	
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
	180,000.000	Local	99.968244	179,942.84	98.446040	177,202.87	-2,739.97	0.15	
		Base	99.968244	179,942.84	98.446040	177,202.87	-2,739.97	0.15	
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
	1,100,000.000	Local	101.822335	1,120,045.69	97.767668	1,075,444.35	-44,601.34	0.91	
		Base	101.822335	1,120,045.69	97.767668	1,075,444.35	-44,601.34	0.91	

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				6.630000	25 Apr 2026			
		1,100,000.000	Local	100.000000	1,100,000.00	100.862087	1,109,482.96	9,482.96	0.94
			Base	100.000000	1,100,000.00	100.862087	1,109,482.96	9,482.96	0.94
<b>US DOLLAR Total</b>									
		118,075,671.760	Local		117,621,631.72		116,885,710.83	-735,920.89	99.18
Original Face:		48,207,000.000	Base		117,621,631.72		116,885,710.83	-735,920.89	99.18
<b>FIXED INCOME Total</b>									
		118,075,671.760	Base		117,621,631.72		116,885,710.83	-735,920.89	99.18
Original Face:		48,207,000.000							



# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		119,037,217.670	Base	118,583,177.63		117,847,256.74	-735,920.89	100.00
Original Face:		48,207,000.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	1,364,379.880	Local	1.000000	1,364,379.88	1.000000	1,364,379.88	0.00	0.11
		Base	1.000000	1,364,379.88	1.000000	1,364,379.88	0.00	0.11
<b>US DOLLAR Total</b>								
	1,364,379.880	Local		1,364,379.88		1,364,379.88	0.00	0.11
		Base		1,364,379.88		1,364,379.88	0.00	0.11
<b>CASH Total</b>								
	1,364,379.880	Base		1,364,379.88		1,364,379.88	0.00	0.11
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				5.400000	01 Mar 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.93
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.93
138994009	CANTOR FITZGERALD REPO REPO				5.400000	21 Mar 2024		
	65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	5.03
		Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	5.03
912797KA4	TREASURY BILL 02/25 0.00000				4.744700	20 Feb 2025		
	40,000,000.000	Local	95.308019	38,123,207.56	95.293548	38,117,419.20	-5,788.36	2.95
		Base	95.308019	38,123,207.56	95.293548	38,117,419.20	-5,788.36	2.95
926NKW009	AMHERST PIERPONT 04/15 VAR				5.290000	01 Mar 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.34
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.34
979QHR003	SOUTH STREET REPO				5.370000	01 Mar 2024		
	139,590,139.510	Local	100.000000	139,590,139.51	100.000000	139,590,139.51	0.00	10.80
		Base	100.000000	139,590,139.51	100.000000	139,590,139.51	0.00	10.80

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

	519,590,139.510	Local		517,713,347.07		517,707,558.71	-5,788.36	40.05
		Base		517,713,347.07		517,707,558.71	-5,788.36	40.05

**CASH EQUIVALENT Total**

	519,590,139.510	Base		517,713,347.07		517,707,558.71	-5,788.36	40.05
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**EQUITY**

<b>US DOLLAR</b>						Exchange Rate:	1.000000	
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38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	53,555,555.750	Local	1.000000	53,555,555.75	1.000000	53,555,555.75	0.00	4.14
		Base	1.000000	53,555,555.75	1.000000	53,555,555.75	0.00	4.14

4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	29,127,104.120	Local	1.000000	29,127,104.12	1.000000	29,127,104.12	0.00	2.25
		Base	1.000000	29,127,104.12	1.000000	29,127,104.12	0.00	2.25

**US DOLLAR Total**

	82,682,659.870	Local		82,682,659.87		82,682,659.87	0.00	6.40
		Base		82,682,659.87		82,682,659.87	0.00	6.40

**EQUITY Total**

	82,682,659.870	Base		82,682,659.87		82,682,659.87	0.00	6.40
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**FIXED INCOME**

<b>US DOLLAR</b>						Exchange Rate:	1.000000	
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31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,723,799.990	Local	100.588145	1,733,938.43	95.778948	1,651,037.50	-82,900.93	0.13
Original Face:	20,540,000.000	Base	100.588145	1,733,938.43	95.778948	1,651,037.50	-82,900.93	0.13

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	92.698343	13,904,751.45	-1,095,248.55	1.08
		Base	100.000000	15,000,000.00	92.698343	13,904,751.45	-1,095,248.55	1.08

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	92.159467	18,431,893.40	-1,568,106.60	1.43	
		Base	100.000000	20,000,000.00	92.159467	18,431,893.40	-1,568,106.60	1.43	
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	98.714863	7,403,614.73	-96,385.27	0.57	
		Base	100.000000	7,500,000.00	98.714863	7,403,614.73	-96,385.27	0.57	
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	98.031404	9,803,140.40	-196,859.60	0.76	
		Base	100.000000	10,000,000.00	98.031404	9,803,140.40	-196,859.60	0.76	
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	92.923095	6,504,616.65	-495,383.35	0.50	
		Base	100.000000	7,000,000.00	92.923095	6,504,616.65	-495,383.35	0.50	
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	91.079342	2,732,380.26	-267,619.74	0.21	
		Base	100.000000	3,000,000.00	91.079342	2,732,380.26	-267,619.74	0.21	
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	99.021209	9,902,120.90	-97,879.10	0.77	
		Base	100.000000	10,000,000.00	99.021209	9,902,120.90	-97,879.10	0.77	
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	98.870910	9,887,091.00	-112,909.00	0.76	
		Base	100.000000	10,000,000.00	98.870910	9,887,091.00	-112,909.00	0.76	
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	96.784530	14,517,679.50	-482,320.50	1.12	
		Base	100.000000	15,000,000.00	96.784530	14,517,679.50	-482,320.50	1.12	
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	95.380384	4,769,019.20	-230,980.80	0.37	
		Base	100.000000	5,000,000.00	95.380384	4,769,019.20	-230,980.80	0.37	
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	97.640293	4,882,014.65	-117,985.35	0.38	
		Base	100.000000	5,000,000.00	97.640293	4,882,014.65	-117,985.35	0.38	

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

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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
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	93.537056	4,676,852.80	-323,147.20	0.36
		Base	100.000000	5,000,000.00	93.537056	4,676,852.80	-323,147.20	0.36
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	95.399423	2,384,985.58	-115,014.42	0.18
		Base	100.000000	2,500,000.00	95.399423	2,384,985.58	-115,014.42	0.18
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	97.946710	9,794,671.00	-205,329.00	0.76
		Base	100.000000	10,000,000.00	97.946710	9,794,671.00	-205,329.00	0.76
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	98.142168	9,814,216.80	-185,783.20	0.76
		Base	100.000000	10,000,000.00	98.142168	9,814,216.80	-185,783.20	0.76
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	98.462136	4,923,106.80	-76,893.20	0.38
		Base	100.000000	5,000,000.00	98.462136	4,923,106.80	-76,893.20	0.38
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR				3.500000	23 May 2025		
	10,000,000.000	Local	100.096563	10,009,656.31	99.204410	9,920,441.00	-89,215.31	0.77
		Base	100.096563	10,009,656.31	99.204410	9,920,441.00	-89,215.31	0.77
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	96.509138	4,825,456.90	-174,543.10	0.37
		Base	100.000000	5,000,000.00	96.509138	4,825,456.90	-174,543.10	0.37
3130ASPT0	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.000000	28 Jan 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.529264	4,976,463.20	-23,536.80	0.38
		Base	100.000000	5,000,000.00	99.529264	4,976,463.20	-23,536.80	0.38
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	98.662109	24,665,527.25	-334,472.75	1.91
		Base	100.000000	25,000,000.00	98.662109	24,665,527.25	-334,472.75	1.91
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5				5.000000	14 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	98.774061	9,877,406.10	-122,593.90	0.76
		Base	100.000000	10,000,000.00	98.774061	9,877,406.10	-122,593.90	0.76

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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
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	98.926121	9,892,612.10	-107,387.90	0.77	
		Base	100.000000	10,000,000.00	98.926121	9,892,612.10	-107,387.90	0.77	
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5					5.000000	20 Oct 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.664943	14,949,741.45	-50,258.55	1.16	
		Base	100.000000	15,000,000.00	99.664943	14,949,741.45	-50,258.55	1.16	
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
	10,000,000.000	Local	100.191717	10,019,171.67	99.435960	9,943,596.00	-75,575.67	0.77	
		Base	100.191717	10,019,171.67	99.435960	9,943,596.00	-75,575.67	0.77	
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	99.686049	3,389,325.67	-10,674.33	0.26	
		Base	100.000000	3,400,000.00	99.686049	3,389,325.67	-10,674.33	0.26	
3130AUV35	FEDERAL HOME LOAN BANK BONDS 03/24 5.165					5.165000	08 Mar 2024		
	2,812,500.000	Local	100.000000	2,812,500.00	99.990884	2,812,243.61	-256.39	0.22	
	Original Face: 10,000,000.000	Base	100.000000	2,812,500.00	99.990884	2,812,243.61	-256.39	0.22	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,510,346.700	Local	103.861322	4,684,505.72	91.635784	4,133,091.56	-551,414.16	0.32	
	Original Face: 24,487,993.000	Base	103.861322	4,684,505.72	91.635784	4,133,091.56	-551,414.16	0.32	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,070,829.300	Local	103.796519	1,111,483.54	91.613986	981,029.40	-130,454.14	0.08	
	Original Face: 10,000,000.000	Base	103.796519	1,111,483.54	91.613986	981,029.40	-130,454.14	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	94.834176	9,483,417.60	-516,582.40	0.73	
		Base	100.000000	10,000,000.00	94.834176	9,483,417.60	-516,582.40	0.73	
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
	10,000,000.000	Local	99.991558	9,999,155.79	98.356352	9,835,635.20	-163,520.59	0.76	
		Base	99.991558	9,999,155.79	98.356352	9,835,635.20	-163,520.59	0.76	
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	93.999979	4,699,998.95	-300,001.05	0.36	
		Base	100.000000	5,000,000.00	93.999979	4,699,998.95	-300,001.05	0.36	

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ST OF AZ POOL 4 ST AGCY GOV.

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3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	92.147126	4,607,356.30	-392,643.70	0.36
			Base	100.000000	5,000,000.00	92.147126	4,607,356.30	-392,643.70	0.36
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		5,000,000.000	Local	95.069552	4,753,477.61	91.252572	4,562,628.60	-190,849.01	0.35
			Base	95.069552	4,753,477.61	91.252572	4,562,628.60	-190,849.01	0.35
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				5.350000	04 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000253	5,000,012.65	12.65	0.39
			Base	100.000000	5,000,000.00	100.000253	5,000,012.65	12.65	0.39
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	99.273180	9,927,318.00	-72,682.00	0.77
			Base	100.000000	10,000,000.00	99.273180	9,927,318.00	-72,682.00	0.77
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026			
		10,000,000.000	Local	100.000000	10,000,000.00	96.913650	9,691,365.00	-308,635.00	0.75
			Base	100.000000	10,000,000.00	96.913650	9,691,365.00	-308,635.00	0.75
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44				0.440000	24 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	97.260032	9,726,003.20	-273,996.80	0.75
			Base	100.000000	10,000,000.00	97.260032	9,726,003.20	-273,996.80	0.75
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.375749	4,918,787.45	-81,212.55	0.38
			Base	100.000000	5,000,000.00	98.375749	4,918,787.45	-81,212.55	0.38
3134GXJ39	FREDDIE MAC NOTES 08/24 4				4.000000	08 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.389071	9,938,907.10	-61,092.90	0.77
			Base	100.000000	10,000,000.00	99.389071	9,938,907.10	-61,092.90	0.77
3134GXM9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	96.926223	4,846,311.15	-153,688.85	0.37
			Base	100.000000	5,000,000.00	96.926223	4,846,311.15	-153,688.85	0.37
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.671758	4,933,587.90	-66,412.10	0.38
			Base	100.000000	5,000,000.00	98.671758	4,933,587.90	-66,412.10	0.38

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3134GXRJ5	FREDDIE MAC NOTES 11/24 3				3.000000	13 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	98.378119	4,918,905.95	-81,094.05	0.38
			Base	100.000000	5,000,000.00	98.378119	4,918,905.95	-81,094.05	0.38
3134GXT61	FREDDIE MAC NOTES 09/24 4				4.000000	13 Sep 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.283963	9,928,396.30	-71,603.70	0.77
			Base	100.000000	10,000,000.00	99.283963	9,928,396.30	-71,603.70	0.77
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.372331	4,918,616.55	-81,383.45	0.38
			Base	100.000000	5,000,000.00	98.372331	4,918,616.55	-81,383.45	0.38
3134GYBP6	FREDDIE MAC NOTES 12/24 5.125				5.125000	30 Dec 2024			
		8,173,000.000	Local	100.000000	8,173,000.00	99.883377	8,163,468.40	-9,531.60	0.63
			Base	100.000000	8,173,000.00	99.883377	8,163,468.40	-9,531.60	0.63
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.241767	5,012,088.35	12,088.35	0.39
			Base	100.000000	5,000,000.00	100.241767	5,012,088.35	12,088.35	0.39
3134GYE65	FREDDIE MAC NOTES 01/25 5.02				5.020000	27 Jan 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.577473	9,957,747.30	-42,252.70	0.77
			Base	100.000000	10,000,000.00	99.577473	9,957,747.30	-42,252.70	0.77
3134GYEK4	FREDDIE MAC NOTES 01/26 5.15				5.150000	27 Jan 2026			
		10,000,000.000	Local	99.957565	9,995,756.54	99.762187	9,976,218.70	-19,537.84	0.77
			Base	99.957565	9,995,756.54	99.762187	9,976,218.70	-19,537.84	0.77
3134H1MK6	FREDDIE MAC NOTES 12/26 5.4				5.400000	21 Dec 2026			
		25,000,000.000	Local	100.000000	25,000,000.00	99.837986	24,959,496.50	-40,503.50	1.93
			Base	100.000000	25,000,000.00	99.837986	24,959,496.50	-40,503.50	1.93
3135GAEE7	FANNIE MAE NOTES 02/25 5.06				5.060000	07 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	99.805756	9,980,575.60	-19,424.40	0.77
			Base	100.000000	10,000,000.00	99.805756	9,980,575.60	-19,424.40	0.77
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
		1,331,448.660	Local	99.808735	1,328,902.07	87.116180	1,159,907.21	-168,994.86	0.09
Original Face:		11,452,445.000	Base	99.808735	1,328,902.07	87.116180	1,159,907.21	-168,994.86	0.09

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3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,646,382.960	Local	100.236535	1,650,277.24	86.266640	1,420,279.26	-229,997.98	0.11
Original Face:	11,058,708.000	Base	100.236535	1,650,277.24	86.266640	1,420,279.26	-229,997.98	0.11
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	94.583686	4,729,184.30	-270,815.70	0.37
		Base	100.000000	5,000,000.00	94.583686	4,729,184.30	-270,815.70	0.37
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	391,194.400	Local	99.981677	391,122.72	95.394260	373,177.00	-17,945.72	0.03
Original Face:	10,000,000.000	Base	99.981677	391,122.72	95.394260	373,177.00	-17,945.72	0.03
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	442,736.810	Local	100.601034	445,397.81	93.848750	415,502.96	-29,894.85	0.03
Original Face:	12,022,600.000	Base	100.601034	445,397.81	93.848750	415,502.96	-29,894.85	0.03
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	1,107,487.200	Local	100.623568	1,114,393.14	95.526580	1,057,944.65	-56,448.49	0.08
Original Face:	24,000,000.000	Base	100.623568	1,114,393.14	95.526580	1,057,944.65	-56,448.49	0.08
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	401,842.290	Local	101.351996	407,275.18	89.569090	359,926.48	-47,348.70	0.03
Original Face:	9,815,000.000	Base	101.351996	407,275.18	89.569090	359,926.48	-47,348.70	0.03
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	250,258.100	Local	101.063290	252,919.07	94.246940	235,860.60	-17,058.47	0.02
Original Face:	10,000,000.000	Base	101.063290	252,919.07	94.246940	235,860.60	-17,058.47	0.02
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	395,571.960	Local	105.952030	419,116.52	101.886050	403,032.64	-16,083.88	0.03
Original Face:	12,777,000.000	Base	105.952030	419,116.52	101.886050	403,032.64	-16,083.88	0.03
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	161,879.300	Local	105.052493	170,058.24	96.598110	156,372.34	-13,685.90	0.01
Original Face:	10,000,000.000	Base	105.052493	170,058.24	96.598110	156,372.34	-13,685.90	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	133,011.250	Local	103.412418	137,550.15	96.007170	127,700.34	-9,849.81	0.01
Original Face:	5,000,000.000	Base	103.412418	137,550.15	96.007170	127,700.34	-9,849.81	0.01

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Books Closed

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		65,271.450	Local	104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.00
Original Face:		5,000,000.000	Base	104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.00
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027			
		10,000,000.000	Local	100.000000	10,000,000.00	92.793241	9,279,324.10	-720,675.90	0.72
			Base	100.000000	10,000,000.00	92.793241	9,279,324.10	-720,675.90	0.72
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042			
		261,300.610	Local	102.243944	267,164.05	99.927106	261,110.14	-6,053.91	0.02
Original Face:		9,875,825.000	Base	102.243944	267,164.05	99.927106	261,110.14	-6,053.91	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033			
		121,660.030	Local	99.959518	121,610.78	94.366437	114,806.24	-6,804.54	0.01
Original Face:		5,000,000.000	Base	99.959518	121,610.78	94.366437	114,806.24	-6,804.54	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041			
		736,019.370	Local	100.809067	741,974.26	93.097990	685,219.24	-56,755.02	0.05
Original Face:		10,000,000.000	Base	100.809067	741,974.26	93.097990	685,219.24	-56,755.02	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063			
		5,713.960	Local	99.715434	5,697.70	94.071220	5,375.19	-322.51	0.00
Original Face:		2,000,000.000	Base	99.715434	5,697.70	94.071220	5,375.19	-322.51	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053			
		1,236,817.410	Local	95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.09
Original Face:		10,000,000.000	Base	95.988909	1,187,207.54	89.451240	1,106,348.51	-80,859.03	0.09
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,682,036.170	Local	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.17
Original Face:		10,000,000.000	Base	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.17
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		698,026.000	Local	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.05
Original Face:		5,000,000.000	Base	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		510,672.660	Local	100.698953	514,242.02	84.773340	432,914.27	-81,327.75	0.03
Original Face:		10,000,000.000	Base	100.698953	514,242.02	84.773340	432,914.27	-81,327.75	0.03

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE						2.500000	20 Dec 2045		
	485,752.640	Local		100.192816	486,689.25	83.892720	407,511.10	-79,178.15	0.03	
Original Face:	10,000,000.000	Base		100.192816	486,689.25	83.892720	407,511.10	-79,178.15	0.03	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A						2.000000	16 Aug 2056		
	1,454,400.890	Local		96.294212	1,400,503.87	83.806910	1,218,888.44	-181,615.43	0.09	
Original Face:	4,000,000.000	Base		96.294212	1,400,503.87	83.806910	1,218,888.44	-181,615.43	0.09	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE						2.050000	16 Aug 2057		
	1,939,794.630	Local		96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10	0.13	
Original Face:	5,000,000.000	Base		96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10	0.13	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH						2.250000	20 Oct 2046		
	127,192.200	Local		99.914900	127,083.96	96.589230	122,853.97	-4,229.99	0.01	
Original Face:	10,000,000.000	Base		99.914900	127,083.96	96.589230	122,853.97	-4,229.99	0.01	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA						3.000000	20 Mar 2069		
	719,228.860	Local		100.063386	719,684.75	97.423740	700,699.65	-18,985.10	0.05	
Original Face:	5,000,000.000	Base		100.063386	719,684.75	97.423740	700,699.65	-18,985.10	0.05	
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB						3.000000	20 May 2045		
	1,839,165.090	Local		99.672277	1,833,137.73	93.937450	1,727,664.79	-105,472.94	0.13	
Original Face:	5,000,000.000	Base		99.672277	1,833,137.73	93.937450	1,727,664.79	-105,472.94	0.13	
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB						3.250000	16 Jan 2054		
	4,890,910.520	Local		92.968526	4,547,007.41	92.474310	4,522,835.76	-24,171.65	0.35	
Original Face:	5,000,000.000	Base		92.968526	4,547,007.41	92.474310	4,522,835.76	-24,171.65	0.35	
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD						3.000000	20 Apr 2049		
	421,578.160	Local		99.885227	421,094.30	89.994570	379,397.45	-41,696.85	0.03	
Original Face:	10,000,000.000	Base		99.885227	421,094.30	89.994570	379,397.45	-41,696.85	0.03	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 0.00000							16 Aug 2027		
	5,000,000.000	Local		113.203059	5,660,152.95	110.535790	5,526,789.50	-133,363.45	0.43	
		Base		113.203059	5,660,152.95	110.535790	5,526,789.50	-133,363.45	0.43	
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875						2.875000	15 Sep 2024		
	16,183,000.000	Local		100.855314	16,321,415.51	98.683455	15,969,943.52	-351,471.99	1.24	
		Base		100.855314	16,321,415.51	98.683455	15,969,943.52	-351,471.99	1.24	

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# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.950242	19,990,048.30	95.105137	19,021,027.40	-969,020.90	1.47
		Base	99.950242	19,990,048.30	95.105137	19,021,027.40	-969,020.90	1.47
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	99.429842	9,942,984.21	92.171875	9,217,187.50	-725,796.71	0.71
		Base	99.429842	9,942,984.21	92.171875	9,217,187.50	-725,796.71	0.71
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.975430	49,987,715.17	99.739379	49,869,689.50	-118,025.67	3.86
		Base	99.975430	49,987,715.17	99.739379	49,869,689.50	-118,025.67	3.86
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.681313	24,920,328.37	97.468750	24,367,187.50	-553,140.87	1.89
		Base	99.681313	24,920,328.37	97.468750	24,367,187.50	-553,140.87	1.89
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024		
	25,000,000.000	Local	99.896934	24,974,233.55	98.984375	24,746,093.75	-228,139.80	1.91
		Base	99.896934	24,974,233.55	98.984375	24,746,093.75	-228,139.80	1.91
91282CFQ9	US TREASURY N/B 10/24 4.375				4.375000	31 Oct 2024		
	25,000,000.000	Local	100.099996	25,024,999.07	99.437500	24,859,375.00	-165,624.07	1.92
		Base	100.099996	25,024,999.07	99.437500	24,859,375.00	-165,624.07	1.92
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.618620	24,904,654.97	99.859375	24,964,843.75	60,188.78	1.93
		Base	99.618620	24,904,654.97	99.859375	24,964,843.75	60,188.78	1.93
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.931762	39,972,704.72	100.234375	40,093,750.00	121,045.28	3.10
		Base	99.931762	39,972,704.72	100.234375	40,093,750.00	121,045.28	3.10
<b>US DOLLAR Total</b>								
	707,330,829.570	Local		707,261,601.90		690,922,499.41	-16,339,102.49	53.45
Original Face:	302,029,571.000	Base		707,261,601.90		690,922,499.41	-16,339,102.49	53.45
<b>FIXED INCOME Total</b>								
	707,330,829.570	Base		707,261,601.90		690,922,499.41	-16,339,102.49	53.45

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		302,029,571.000						

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,310,968,008.830	Base	1,309,021,988.72		1,292,677,097.87	-16,344,890.85	100.00
Original Face:		302,029,571.000						

# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		50,098.060	Local	1.000000	50,098.06	1.000000	50,098.06	0.00
			Base	1.000000	50,098.06	1.000000	50,098.06	0.00
<b>US DOLLAR Total</b>								
		50,098.060	Local		50,098.06		50,098.06	0.00
			Base		50,098.06		50,098.06	0.00
<b>CASH Total</b>								
		50,098.060	Base		50,098.06		50,098.06	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
03785DC12	APPLE INC				5.270000	01 Mar 2024		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.78
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.78
03785DCJ3	APPLE INC				5.270000	18 Mar 2024		
		30,000,000.000	Local	99.751139	29,925,341.67	99.751139	29,925,341.70	0.94
			Base	99.751139	29,925,341.67	99.751139	29,925,341.70	0.94
03785DCT1	APPLE INC				5.270000	27 Mar 2024		
		25,000,000.000	Local	99.619389	24,904,847.22	99.619389	24,904,847.25	0.78
			Base	99.619389	24,904,847.22	99.619389	24,904,847.25	0.78
04821TCJ2	ATLANTIC ASSET SECUR				5.340000	18 Mar 2024		
		15,000,000.000	Local	99.747833	14,962,175.00	99.747833	14,962,174.95	-0.05
			Base	99.747833	14,962,175.00	99.747833	14,962,174.95	-0.05
04821TD28	ATLANTIC ASSET SECUR				5.350000	02 Apr 2024		
		10,200,000.000	Local	99.524444	10,151,493.33	99.524444	10,151,493.29	-0.04
			Base	99.524444	10,151,493.33	99.524444	10,151,493.29	-0.04

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
04821TE27	ATLANTIC ASSET SECUR	25,000,000.000	Local	99.076889	24,769,222.22	99.052025	24,763,006.25	-6,215.97	0.78
			Base	99.076889	24,769,222.22	99.052025	24,763,006.25	-6,215.97	0.78
06741FE60	BARCLAYS BK PLC / BARCLAYS US	25,000,000.000	Local	99.021000	24,755,250.00	99.003282	24,750,820.50	-4,429.50	0.78
			Base	99.021000	24,755,250.00	99.003282	24,750,820.50	-4,429.50	0.78
07644ADH4	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.302833	24,825,708.33	99.302833	24,825,708.25	-0.08	0.78
			Base	99.302833	24,825,708.33	99.302833	24,825,708.25	-0.08	0.78
07644ADQ4	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.203500	24,800,875.00	99.203500	24,800,875.00	0.00	0.78
			Base	99.203500	24,800,875.00	99.203500	24,800,875.00	0.00	0.78
13738JEP1	CAN AST + CAN LTD JT	25,000,000.000	Local	98.773444	24,693,361.11	98.748867	24,687,216.75	-6,144.36	0.77
			Base	98.773444	24,693,361.11	98.748867	24,687,216.75	-6,144.36	0.77
14912DC49	CATERPLR FIN SRV CO.	25,000,000.000	Local	99.955833	24,988,958.33	99.955833	24,988,958.25	-0.08	0.78
			Base	99.955833	24,988,958.33	99.955833	24,988,958.25	-0.08	0.78
15963TC49	CHARIOT FNDG LLC	25,000,000.000	Local	99.955000	24,988,750.00	99.955000	24,988,750.00	0.00	0.78
			Base	99.955000	24,988,750.00	99.955000	24,988,750.00	0.00	0.78
15963TCK3	CHARIOT FNDG LLC	25,000,000.000	Local	99.731500	24,932,875.00	99.731500	24,932,875.00	0.00	0.78
			Base	99.731500	24,932,875.00	99.731500	24,932,875.00	0.00	0.78
17277ADW4	CISCO SYSTEMS INC	20,000,000.000	Local	99.121667	19,824,333.33	99.082100	19,816,420.00	-7,913.33	0.62
			Base	99.121667	19,824,333.33	99.082100	19,816,420.00	-7,913.33	0.62
17277AEM5	CISCO SYSTEMS INC	30,000,000.000	Local	98.814250	29,644,275.00	98.789893	29,636,967.90	-7,307.10	0.93
			Base	98.814250	29,644,275.00	98.789893	29,636,967.90	-7,307.10	0.93

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121ACS8	COCA COLA COMPANY	25,058,000.000	Local	99.629861	24,965,250.60	99.629861	24,965,250.58	-0.02	0.78
			Base	99.629861	24,965,250.60	99.629861	24,965,250.58	-0.02	0.78
19121AD57	COCA COLA COMPANY	25,000,000.000	Local	99.484722	24,871,180.55	99.484722	24,871,180.50	-0.05	0.78
			Base	99.484722	24,871,180.55	99.484722	24,871,180.50	-0.05	0.78
24422LCJ0	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.749722	24,937,430.55	99.749722	24,937,430.50	-0.05	0.78
			Base	99.749722	24,937,430.55	99.749722	24,937,430.50	-0.05	0.78
24422LD34	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.515083	24,878,770.83	99.515083	24,878,770.75	-0.08	0.78
			Base	99.515083	24,878,770.83	99.515083	24,878,770.75	-0.08	0.78
29101AD84	EMERSON ELECTRIC CO	25,000,000.000	Local	99.439500	24,859,875.00	99.439500	24,859,875.00	0.00	0.78
			Base	99.439500	24,859,875.00	99.439500	24,859,875.00	0.00	0.78
29101ADA9	EMERSON ELECTRIC CO	25,000,000.000	Local	99.408889	24,852,222.22	99.408889	24,852,222.25	0.03	0.78
			Base	99.408889	24,852,222.22	99.408889	24,852,222.25	0.03	0.78
30601VDG3	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.315111	24,828,777.78	99.315111	24,828,777.75	-0.03	0.78
			Base	99.315111	24,828,777.78	99.315111	24,828,777.75	-0.03	0.78
30601VDR9	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.185694	24,796,423.61	99.185694	24,796,423.50	-0.11	0.78
			Base	99.185694	24,796,423.61	99.185694	24,796,423.50	-0.11	0.78
38346LC12	GOTHAM FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.31
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.31
38346LDF0	GOTHAM FDG CORP	15,000,000.000	Local	99.332500	14,899,875.00	99.332500	14,899,875.00	0.00	0.47
			Base	99.332500	14,899,875.00	99.332500	14,899,875.00	0.00	0.47

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Books Closed

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# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38346LDR4	GOTHAM FDG CORP	25,000,000.000	Local	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.78
			Base	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.78
40060WEM0	GTA FDG LLC DISC	25,000,000.000	Local	98.818750	24,704,687.50	98.776833	24,694,208.25	-10,479.25	0.77
			Base	98.818750	24,704,687.50	98.776833	24,694,208.25	-10,479.25	0.77
40060WEU2	GTA FDG LLC DISC	25,000,000.000	Local	98.702000	24,675,500.00	98.672417	24,668,104.25	-7,395.75	0.77
			Base	98.702000	24,675,500.00	98.672417	24,668,104.25	-7,395.75	0.77
40588LCK3	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.729000	24,932,250.00	99.729000	24,932,250.00	0.00	0.78
			Base	99.729000	24,932,250.00	99.729000	24,932,250.00	0.00	0.78
40588LE62	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.022833	24,755,708.33	99.001018	24,750,254.50	-5,453.83	0.78
			Base	99.022833	24,755,708.33	99.001018	24,750,254.50	-5,453.83	0.78
42786TC14	HERSHEY FOODS CORP	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.57
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.57
4523ELC60	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.926389	24,981,597.22	99.926389	24,981,597.25	0.03	0.78
			Base	99.926389	24,981,597.22	99.926389	24,981,597.25	0.03	0.78
4523ELCT0	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.615056	24,903,763.89	99.615056	24,903,764.00	0.11	0.78
			Base	99.615056	24,903,763.89	99.615056	24,903,764.00	0.11	0.78
47816FDA6	JOHNSON + JOHNSON	25,000,000.000	Local	99.404444	24,851,111.11	99.404444	24,851,111.00	-0.11	0.78
			Base	99.404444	24,851,111.11	99.404444	24,851,111.00	-0.11	0.78
47816FEF4	JOHNSON + JOHNSON	25,000,000.000	Local	98.904167	24,726,041.67	98.885615	24,721,403.75	-4,637.92	0.78
			Base	98.904167	24,726,041.67	98.885615	24,721,403.75	-4,637.92	0.78

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47816FFB2	JOHNSON + JOHNSON 06/24 ZCP	25,000,000.000	Local	98.526667	24,631,666.67	98.501255	24,625,313.75	-6,352.92	0.77
			Base	98.526667	24,631,666.67	98.501255	24,625,313.75	-6,352.92	0.77
4820P2D85	JUPITER SECT CO LLC	25,000,000.000	Local	99.433167	24,858,291.67	99.433167	24,858,291.75	0.08	0.78
			Base	99.433167	24,858,291.67	99.433167	24,858,291.75	0.08	0.78
4820P2E76	JUPITER SECT CO LLC	25,000,000.000	Local	99.009889	24,752,472.23	98.986170	24,746,542.50	-5,929.73	0.78
			Base	99.009889	24,752,472.23	98.986170	24,746,542.50	-5,929.73	0.78
51843TC40	ESTEE LAUDER COMPANI	25,000,000.000	Local	99.955667	24,988,916.67	99.955667	24,988,916.75	0.08	0.78
			Base	99.955667	24,988,916.67	99.955667	24,988,916.75	0.08	0.78
53127TC19	LIBERTY FUNDING LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.31
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.31
53127TD26	LIBERTY FUNDING LLC	15,000,000.000	Local	99.521778	14,928,266.67	99.521778	14,928,266.69	0.02	0.47
			Base	99.521778	14,928,266.67	99.521778	14,928,266.69	0.02	0.47
53127TEU3	LIBERTY FUNDING LLC	25,000,000.000	Local	98.706889	24,676,722.22	98.685725	24,671,431.25	-5,290.97	0.77
			Base	98.706889	24,676,722.22	98.685725	24,671,431.25	-5,290.97	0.77
56274LDC5	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.375833	24,843,958.33	99.375833	24,843,958.25	-0.08	0.78
			Base	99.375833	24,843,958.33	99.375833	24,843,958.25	-0.08	0.78
56274LDQ4	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.193000	24,798,250.00	99.193000	24,798,250.00	0.00	0.78
			Base	99.193000	24,798,250.00	99.193000	24,798,250.00	0.00	0.78
57576JC83	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.31
			Base	99.896361	9,989,636.11	99.896361	9,989,636.11	0.00	0.31

# Holdings

ST OF AZ POOL 5 LGIP

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57576JCC4	MASSACHUSETTS MUT LIFE INS CO				5.330000	12 Mar 2024			
		10,000,000.000	Local	99.837139	9,983,713.89	99.837139	9,983,713.89	0.00	0.31
			Base	99.837139	9,983,713.89	99.837139	9,983,713.89	0.00	0.31
59157TC50	METLIFE SHORT TERM FDG				5.460000	05 Mar 2024			
		20,000,000.000	Local	99.939333	19,987,866.67	99.939333	19,987,866.60	-0.07	0.63
			Base	99.939333	19,987,866.67	99.939333	19,987,866.60	-0.07	0.63
59515MC52	MICROSOFT CORP				5.350000	05 Mar 2024			
		25,000,000.000	Local	99.940556	24,985,138.89	99.940556	24,985,139.00	0.11	0.78
			Base	99.940556	24,985,138.89	99.940556	24,985,139.00	0.11	0.78
59515MCF0	MICROSOFT CORP				5.300000	15 Mar 2024			
		25,000,000.000	Local	99.793889	24,948,472.22	99.793889	24,948,472.25	0.03	0.78
			Base	99.793889	24,948,472.22	99.793889	24,948,472.25	0.03	0.78
59515MEM3	MICROSOFT CORP				5.350000	21 May 2024			
		25,000,000.000	Local	98.796250	24,699,062.50	98.796726	24,699,181.50	119.00	0.77
			Base	98.796250	24,699,062.50	98.796726	24,699,181.50	119.00	0.77
63763PCS6	NATIONAL SECS CLEARING				5.290000	26 Mar 2024			
		25,000,000.000	Local	99.632639	24,908,159.72	99.632639	24,908,159.75	0.03	0.78
			Base	99.632639	24,908,159.72	99.632639	24,908,159.75	0.03	0.78
63763PE13	NATIONAL SECS CLEARING				5.300000	01 May 2024			
		25,000,000.000	Local	99.101944	24,775,486.11	99.074800	24,768,700.00	-6,786.11	0.78
			Base	99.101944	24,775,486.11	99.074800	24,768,700.00	-6,786.11	0.78
64106GC19	NESTLE FIN FRANCE S.				5.280000	01 Mar 2024			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
64106GGX5	NESTLE FIN FRANCE S.				5.260000	31 Jul 2024			
		25,000,000.000	Local	97.779111	24,444,777.78	97.803600	24,450,900.00	6,122.22	0.77
			Base	97.779111	24,444,777.78	97.803600	24,450,900.00	6,122.22	0.77
64951WC10	NEW YORK LFE CAP COR				5.360000	01 Mar 2024			
		15,227,000.000	Local	100.000000	15,227,000.00	100.000000	15,227,000.00	0.00	0.48
			Base	100.000000	15,227,000.00	100.000000	15,227,000.00	0.00	0.48

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ST OF AZ POOL 5 LGIP

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	
64951WCL6	NEW YORK LFE CAP COR	5,000,000.000	Local	99.719222	4,985,961.11	99.719222	4,985,961.11	0.00	0.16
			Base	99.719222	4,985,961.11	99.719222	4,985,961.11	0.00	0.16
64951WDK7	NEW YORK LFE CAP COR	15,227,000.000	Local	99.278611	15,117,154.11	99.278611	15,117,154.11	0.00	0.47
			Base	99.278611	15,117,154.11	99.278611	15,117,154.11	0.00	0.47
64951WEH3	NEW YORK LFE CAP COR	21,000,000.000	Local	98.879222	20,764,636.67	98.844300	20,757,303.00	-7,333.67	0.65
			Base	98.879222	20,764,636.67	98.844300	20,757,303.00	-7,333.67	0.65
64952UEM5	NEW YORK LIFE SHORT TERM FDG L 05/24 ZCP	15,000,000.000	Local	98.798500	14,819,775.00	98.783059	14,817,458.85	-2,316.15	0.46
			Base	98.798500	14,819,775.00	98.783059	14,817,458.85	-2,316.15	0.46
6698M4CB6	NOVARTIS FNC CRP	26,000,000.000	Local	99.852778	25,961,722.22	99.852778	25,961,722.28	0.06	0.81
			Base	99.852778	25,961,722.22	99.852778	25,961,722.28	0.06	0.81
6698M4CK6	NOVARTIS FNC CRP	25,000,000.000	Local	99.734500	24,933,625.00	99.734500	24,933,625.00	0.00	0.78
			Base	99.734500	24,933,625.00	99.734500	24,933,625.00	0.00	0.78
67983TC87	OLD LINE FUNDING LLC	30,000,000.000	Local	99.892861	29,967,858.33	99.892861	29,967,858.30	-0.03	0.94
			Base	99.892861	29,967,858.33	99.892861	29,967,858.30	-0.03	0.94
67983TF35	OLD LINE FUNDING LLC	20,000,000.000	Local	98.616111	19,723,222.22	98.584236	19,716,847.20	-6,375.02	0.62
			Base	98.616111	19,723,222.22	98.584236	19,716,847.20	-6,375.02	0.62
69372AC18	PACCAR FINANCIAL COR	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
69372ACN0	PACCAR FINANCIAL COR	25,000,000.000	Local	99.690833	24,922,708.33	99.690833	24,922,708.25	-0.08	0.78
			Base	99.690833	24,922,708.33	99.690833	24,922,708.25	-0.08	0.78

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71708EEV3	PFIZER INC	25,000,000.000	Local	98.665000	24,666,250.00	98.667500	24,666,875.00	625.00	0.77
			Base	98.665000	24,666,250.00	98.667500	24,666,875.00	625.00	0.77
74271TCF8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.794667	24,948,666.67	99.794667	24,948,666.75	0.08	0.78
			Base	99.794667	24,948,666.67	99.794667	24,948,666.75	0.08	0.78
8010M2CR1	SANOFI	25,000,000.000	Local	99.646000	24,911,500.00	99.646000	24,911,500.00	0.00	0.78
			Base	99.646000	24,911,500.00	99.646000	24,911,500.00	0.00	0.78
8010M2CU4	SANOFI	25,000,000.000	Local	99.601750	24,900,437.50	99.601750	24,900,437.50	0.00	0.78
			Base	99.601750	24,900,437.50	99.601750	24,900,437.50	0.00	0.78
82124LCB6	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.846944	24,961,736.11	99.846944	24,961,736.00	-0.11	0.78
			Base	99.846944	24,961,736.11	99.846944	24,961,736.00	-0.11	0.78
82124LCF7	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.791556	24,947,888.89	99.791556	24,947,889.00	0.11	0.78
			Base	99.791556	24,947,888.89	99.791556	24,947,889.00	0.11	0.78
88602TEP4	THUNDER BAY FNDNG LLC	25,000,000.000	Local	98.784972	24,696,243.06	98.753533	24,688,383.25	-7,859.81	0.77
			Base	98.784972	24,696,243.06	98.753533	24,688,383.25	-7,859.81	0.77
88603AHD8	THUNDER BAY FNDNG LLC 08/24 VAR	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
89233GDQ6	TOYOTA MOTOR CREDIT	15,000,000.000	Local	99.169000	14,875,350.00	99.169000	14,875,350.00	0.00	0.47
			Base	99.169000	14,875,350.00	99.169000	14,875,350.00	0.00	0.47
91058TCJ3	UNITED HEALTHCARE CO	25,000,000.000	Local	99.748306	24,937,076.39	99.748306	24,937,076.50	0.11	0.78
			Base	99.748306	24,937,076.39	99.748306	24,937,076.50	0.11	0.78

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91058TCL8	UNITED HEALTHCARE CO				5.330000	20 Mar 2024			
		25,000,000.000	Local	99.718694	24,929,673.61	99.718694	24,929,673.50	-0.11	0.78
			Base	99.718694	24,929,673.61	99.718694	24,929,673.50	-0.11	0.78
912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024			
		10,000,000.000	Local	98.574333	9,857,433.33	98.492000	9,849,200.00	-8,233.33	0.31
			Base	98.574333	9,857,433.33	98.492000	9,849,200.00	-8,233.33	0.31
912797GY7	TREASURY BILL 03/24 0.00000				5.272500	28 Mar 2024			
		20,000,000.000	Local	99.604563	19,920,912.50	99.604563	19,920,912.60	0.10	0.62
			Base	99.604563	19,920,912.50	99.604563	19,920,912.60	0.10	0.62
912797GZ4	TREASURY BILL 04/24 0.00000				5.282000	04 Apr 2024			
		20,000,000.000	Local	99.501144	19,900,228.89	99.501144	19,900,228.80	-0.09	0.62
			Base	99.501144	19,900,228.89	99.501144	19,900,228.80	-0.09	0.62
912797HF7	TREASURY BILL 04/24 0.00000				5.280000	11 Apr 2024			
		30,000,000.000	Local	99.398667	29,819,600.00	99.398667	29,819,600.10	0.10	0.93
			Base	99.398667	29,819,600.00	99.398667	29,819,600.10	0.10	0.93
912797HG5	TREASURY BILL 04/24 0.00000				5.276000	25 Apr 2024			
		30,000,000.000	Local	99.193944	29,758,183.34	99.193944	29,758,183.20	-0.14	0.93
			Base	99.193944	29,758,183.34	99.193944	29,758,183.20	-0.14	0.93
912797HQ3	TREASURY BILL 05/24 0.00000				5.230000	09 May 2024			
		20,000,000.000	Local	98.997583	19,799,516.67	98.992792	19,798,558.40	-958.27	0.62
			Base	98.997583	19,799,516.67	98.992792	19,798,558.40	-958.27	0.62
912797JU2	TREASURY BILL 08/24 0.00000				5.035000	01 Aug 2024			
		10,000,000.000	Local	97.860125	9,786,012.50	97.819750	9,781,975.00	-4,037.50	0.31
			Base	97.860125	9,786,012.50	97.819750	9,781,975.00	-4,037.50	0.31
92646KDR0	VICTORY RECEIVABLES				5.350000	25 Apr 2024			
		25,000,000.000	Local	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.78
			Base	99.182639	24,795,659.72	99.182639	24,795,659.75	0.03	0.78
92646KEQ1	VICTORY RECEIVABLES				5.340000	24 May 2024			
		25,000,000.000	Local	98.754000	24,688,500.00	98.734051	24,683,512.75	-4,987.25	0.77
			Base	98.754000	24,688,500.00	98.734051	24,683,512.75	-4,987.25	0.77

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	01 Mar 2024		
	118,441,057.230	Local	100.000000	118,441,057.23	100.000000	118,441,057.23	0.00	3.71
		Base	100.000000	118,441,057.23	100.000000	118,441,057.23	0.00	3.71
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				5.270000	01 Mar 2024		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.27
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.27
979QRC005	BANK OF AMERICA REPO				5.250000	01 Mar 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.70
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.70
985FHY004	MITSUBISHI UFJ REPO				5.320000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.14
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.14
<b>US DOLLAR Total</b>								
	2,541,153,057.230	Local		2,529,550,038.87		2,529,430,467.14	-119,571.73	79.31
		Base		2,529,550,038.87		2,529,430,467.14	-119,571.73	79.31
<b>CASH EQUIVALENT Total</b>								
	2,541,153,057.230	Base		2,529,550,038.87		2,529,430,467.14	-119,571.73	79.31
<b>EQUITY</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	37,262,892.280	Local	1.000000	37,262,892.28	1.000000	37,262,892.28	0.00	1.17
		Base	1.000000	37,262,892.28	1.000000	37,262,892.28	0.00	1.17
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	6,183,757.480	Local	1.000000	6,183,757.48	1.000000	6,183,757.48	0.00	0.19
		Base	1.000000	6,183,757.48	1.000000	6,183,757.48	0.00	0.19

& 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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	43,446,649.760	Local		43,446,649.76		43,446,649.76	0.00	1.36
		Base		43,446,649.76		43,446,649.76	0.00	1.36
<b>EQUITY Total</b>								
	43,446,649.760	Base		43,446,649.76		43,446,649.76	0.00	1.36
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025		
	17,941,411.140	Local	100.000000	17,941,411.14	100.009980	17,943,201.69	1,790.55	0.56
Original Face:	20,000,000.000	Base	100.000000	17,941,411.14	100.009980	17,943,201.69	1,790.55	0.56
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025		
	13,333,850.780	Local	100.000000	13,333,850.78	100.065880	13,342,635.12	8,784.34	0.42
Original Face:	20,000,000.000	Base	100.000000	13,333,850.78	100.065880	13,342,635.12	8,784.34	0.42
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
	10,000,000.000	Local	99.288333	9,928,833.33	99.296367	9,929,636.70	803.37	0.31
		Base	99.288333	9,928,833.33	99.296367	9,929,636.70	803.37	0.31
912797FH5	TREASURY BILL 05/24 0.00000					16 May 2024		
	30,000,000.000	Local	98.896628	29,668,988.35	98.894517	29,668,355.10	-633.25	0.93
		Base	98.896628	29,668,988.35	98.894517	29,668,355.10	-633.25	0.93
912797GK7	TREASURY BILL 08/24 0.00000					08 Aug 2024		
	10,000,000.000	Local	97.766666	9,776,666.64	97.720889	9,772,088.90	-4,577.74	0.31
		Base	97.766666	9,776,666.64	97.720889	9,772,088.90	-4,577.74	0.31
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	10,000,000.000	Local	99.911417	9,991,141.67	99.912367	9,991,236.70	95.03	0.31
		Base	99.911417	9,991,141.67	99.912367	9,991,236.70	95.03	0.31
912797GY7	TREASURY BILL 03/24 0.00000				0.010000	28 Mar 2024		
	10,000,000.000	Local	99.601938	9,960,193.75	99.604056	9,960,405.60	211.85	0.31
		Base	99.601938	9,960,193.75	99.604056	9,960,405.60	211.85	0.31

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024			
		10,000,000.000	Local	99.498028	9,949,802.77	99.500719	9,950,071.90	269.13	0.31
			Base	99.498028	9,949,802.77	99.500719	9,950,071.90	269.13	0.31
912797HH3	TREASURY BILL 05/24 0.00000				0.010000	02 May 2024			
		10,000,000.000	Local	99.083761	9,908,376.06	99.092389	9,909,238.90	862.84	0.31
			Base	99.083761	9,908,376.06	99.092389	9,909,238.90	862.84	0.31
912797HQ3	TREASURY BILL 05/24 0.00000					09 May 2024			
		20,000,000.000	Local	98.998388	19,799,677.68	98.992792	19,798,558.40	-1,119.28	0.62
			Base	98.998388	19,799,677.68	98.992792	19,798,558.40	-1,119.28	0.62
912797HR1	TREASURY BILL 05/24 0.00000					23 May 2024			
		30,000,000.000	Local	98.793618	29,638,085.34	98.791889	29,637,566.70	-518.64	0.93
			Base	98.793618	29,638,085.34	98.791889	29,637,566.70	-518.64	0.93
912797HS9	TREASURY BILL 05/24 0.00000					30 May 2024			
		40,000,000.000	Local	98.691250	39,476,499.87	98.688750	39,475,500.00	-999.87	1.24
			Base	98.691250	39,476,499.87	98.688750	39,475,500.00	-999.87	1.24
912797JG3	TREASURY BILL 03/24 0.00000				0.010000	05 Mar 2024			
		50,000,000.000	Local	99.941339	49,970,669.45	99.941474	49,970,737.00	67.55	1.57
			Base	99.941339	49,970,669.45	99.941474	49,970,737.00	67.55	1.57
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024			
		40,000,000.000	Local	99.838607	39,935,442.89	99.838712	39,935,484.80	41.91	1.25
			Base	99.838607	39,935,442.89	99.838712	39,935,484.80	41.91	1.25
912797JJ7	TREASURY BILL 03/24 0.00000					19 Mar 2024			
		30,000,000.000	Local	99.736000	29,920,800.03	99.735200	29,920,560.00	-240.03	0.94
			Base	99.736000	29,920,800.03	99.735200	29,920,560.00	-240.03	0.94
912797JK4	TREASURY BILL 03/24 0.00000					26 Mar 2024			
		30,000,000.000	Local	99.633854	29,890,156.21	99.632639	29,889,791.70	-364.51	0.94
			Base	99.633854	29,890,156.21	99.632639	29,889,791.70	-364.51	0.94
912797JL2	TREASURY BILL 04/24 0.00000				0.010000	02 Apr 2024			
		40,000,000.000	Local	99.532089	39,812,835.54	99.529274	39,811,709.60	-1,125.94	1.25
			Base	99.532089	39,812,835.54	99.529274	39,811,709.60	-1,125.94	1.25

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912797JM0	TREASURY BILL 04/24 0.00000					09 Apr 2024		
	40,000,000.000	Local	99.428867	39,771,546.64	99.427061	39,770,824.40	-722.24	1.25
		Base	99.428867	39,771,546.64	99.427061	39,770,824.40	-722.24	1.25
912797JN8	TREASURY BILL 04/24 0.00000					16 Apr 2024		
	40,000,000.000	Local	99.325653	39,730,261.26	99.324439	39,729,775.60	-485.66	1.25
		Base	99.325653	39,730,261.26	99.324439	39,729,775.60	-485.66	1.25
912797JP3	TREASURY BILL 04/24 0.00000					23 Apr 2024		
	40,000,000.000	Local	99.223035	39,689,214.06	99.221931	39,688,772.40	-441.66	1.24
		Base	99.223035	39,689,214.06	99.221931	39,688,772.40	-441.66	1.24
912797JQ1	TREASURY BILL 04/24 0.00000					30 Apr 2024		
	30,000,000.000	Local	99.177889	29,753,366.70	99.124750	29,737,425.00	-15,941.70	0.93
		Base	99.177889	29,753,366.70	99.124750	29,737,425.00	-15,941.70	0.93
912797KB2	TREASURY BILL 08/24 0.00000				0.010000	15 Aug 2024		
	10,000,000.000	Local	97.654949	9,765,494.93	97.620250	9,762,025.00	-3,469.93	0.31
		Base	97.654949	9,765,494.93	97.620250	9,762,025.00	-3,469.93	0.31
912797KC0	TREASURY BILL 08/24 0.00000				0.010000	22 Aug 2024		
	10,000,000.000	Local	97.525334	9,752,533.38	97.527589	9,752,758.90	225.52	0.31
		Base	97.525334	9,752,533.38	97.527589	9,752,758.90	225.52	0.31
912797KD8	WI TREASURY SEC 08/24 0				0.010000	29 Aug 2024		
	10,000,000.000	Local	97.423013	9,742,301.25	97.428292	9,742,829.20	527.95	0.31
		Base	97.423013	9,742,301.25	97.428292	9,742,829.20	527.95	0.31
912797KF3	TREASURY BILL 06/24 0.00000				0.010000	18 Jun 2024		
	20,000,000.000	Local	98.420257	19,684,051.32	98.411779	19,682,355.80	-1,695.52	0.62
		Base	98.420257	19,684,051.32	98.411779	19,682,355.80	-1,695.52	0.62
912797KG1	TREASURY BILL 06/24 0.00000				0.010000	25 Jun 2024		
	20,000,000.000	Local	98.319451	19,663,890.10	98.316389	19,663,277.80	-612.30	0.62
		Base	98.319451	19,663,890.10	98.316389	19,663,277.80	-612.30	0.62
<b>US DOLLAR Total</b>								
	621,275,261.920	Local		616,456,091.14		616,436,822.91	-19,268.23	19.33
Original Face:	40,000,000.000	Base		616,456,091.14		616,436,822.91	-19,268.23	19.33

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Books Closed

Prepared by State Street

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

	621,275,261.920	Base		616,456,091.14		616,436,822.91	-19,268.23	19.33
Original Face:	40,000,000.000							

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		3,205,925,066.970	Base	3,189,502,877.83		3,189,364,037.87	-138,839.96	100.00
Original Face:		40,000,000.000						

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		50,000.020	Local	1.000000	50,000.02	1.000000	50,000.02	0.00
			Base	1.000000	50,000.02	1.000000	50,000.02	0.00
<b>US DOLLAR Total</b>								
		50,000.020	Local		50,000.02		50,000.02	0.00
			Base		50,000.02		50,000.02	0.00
<b>CASH Total</b>								
		50,000.020	Base		50,000.02		50,000.02	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				5.330000	04 Mar 2024		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	3.60
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	3.60
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD PREMIER CL				5.273630	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.22
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.22
912796CX5	TREASURY BILL 04/24 0.00000				5.226500	18 Apr 2024		
		50,000,000.000	Local	99.303133	49,651,566.67	99.303133	49,651,566.50	-0.17
			Base	99.303133	49,651,566.67	99.303133	49,651,566.50	-0.17
912797FS1	TREASURY BILL 06/24 0.00000				4.935000	13 Jun 2024		
		10,000,000.000	Local	98.574333	9,857,433.33	98.492000	9,849,200.00	-8,233.33
			Base	98.574333	9,857,433.33	98.492000	9,849,200.00	-8,233.33
912797GY7	TREASURY BILL 03/24 0.00000				5.272500	28 Mar 2024		
		40,000,000.000	Local	99.604563	39,841,825.00	99.604563	39,841,825.20	0.20
			Base	99.604563	39,841,825.00	99.604563	39,841,825.20	0.20

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912797GZ4	TREASURY BILL 04/24 0.00000				5.280400	04 Apr 2024			
	40,000,000.000	Local	99.501296	39,800,518.22	99.501296	39,800,518.40	0.18		1.43
		Base	99.501296	39,800,518.22	99.501296	39,800,518.40	0.18		1.43
912797HG5	TREASURY BILL 04/24 0.00000				5.277000	25 Apr 2024			
	50,000,000.000	Local	99.193792	49,596,895.84	99.193792	49,596,896.00	0.16		1.79
		Base	99.193792	49,596,895.84	99.193792	49,596,896.00	0.16		1.79
912797JL2	TREASURY BILL 04/24 0.00000				5.268000	02 Apr 2024			
	20,000,000.000	Local	99.531733	19,906,346.66	99.531733	19,906,346.60	-0.06		0.72
		Base	99.531733	19,906,346.66	99.531733	19,906,346.60	-0.06		0.72
912797JS7	TREASURY BILL 07/24 0.00000				5.005000	18 Jul 2024			
	20,000,000.000	Local	98.067514	19,613,502.78	98.017706	19,603,541.20	-9,961.58		0.71
		Base	98.067514	19,613,502.78	98.017706	19,603,541.20	-9,961.58		0.71
912797JT5	TREASURY BILL 07/24 0.00000				5.039200	25 Jul 2024			
	20,000,000.000	Local	97.956324	19,591,264.89	97.919297	19,583,859.40	-7,405.49		0.71
		Base	97.956324	19,591,264.89	97.919297	19,583,859.40	-7,405.49		0.71
912797JU2	TREASURY BILL 08/24 0.00000				5.035000	01 Aug 2024			
	20,000,000.000	Local	97.860125	19,572,025.00	97.819750	19,563,950.00	-8,075.00		0.71
		Base	97.860125	19,572,025.00	97.819750	19,563,950.00	-8,075.00		0.71
912797JV0	TREASURY BILL 05/24 0.00000				5.181000	07 May 2024			
	10,000,000.000	Local	99.035758	9,903,575.83	99.018264	9,901,826.40	-1,749.43		0.36
		Base	99.035758	9,903,575.83	99.018264	9,901,826.40	-1,749.43		0.36
912797JZ1	TREASURY BILL 06/24 0.00000				5.182000	04 Jun 2024			
	30,000,000.000	Local	98.632528	29,589,758.33	98.608646	29,582,593.80	-7,164.53		1.07
		Base	98.632528	29,589,758.33	98.608646	29,582,593.80	-7,164.53		1.07
912797KE6	TREASURY BILL 06/24 0.00000				5.176000	11 Jun 2024			
	30,000,000.000	Local	98.533467	29,560,040.00	98.514058	29,554,217.40	-5,822.60		1.07
		Base	98.533467	29,560,040.00	98.514058	29,554,217.40	-5,822.60		1.07
912797LL9	TREASURY BILL 03/24 0.00000				5.271000	21 Mar 2024			
	50,000,000.000	Local	99.707167	49,853,583.33	99.707167	49,853,583.50	0.17		1.80
		Base	99.707167	49,853,583.33	99.707167	49,853,583.50	0.17		1.80

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.270000	01 Mar 2024		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.88
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.88
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				5.300000	28 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
926NKW009	AMHERST PIERPONT 04/15 VAR				5.320000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
926NKW009	AMHERST PIERPONT 04/15 VAR				5.330000	21 Mar 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.270000	01 Mar 2024		
	331,558,942.760	Local	100.000000	331,558,942.76	100.000000	331,558,942.76	0.00	11.95
		Base	100.000000	331,558,942.76	100.000000	331,558,942.76	0.00	11.95
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				5.320000	21 Mar 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.70
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.70
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				5.350000	01 Mar 2024		
	77,417,690.470	Local	100.000000	77,417,690.47	100.000000	77,417,690.47	0.00	2.79
		Base	100.000000	77,417,690.47	100.000000	77,417,690.47	0.00	2.79
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	0.69
		Base	100.000000	19,014,787.90	100.000000	19,014,787.90	0.00	0.69
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3				5.400000	23 May 2024		
	8,422,288.490	Local	100.000000	8,422,288.49	100.000000	8,422,288.49	0.00	0.30
		Base	100.000000	8,422,288.49	100.000000	8,422,288.49	0.00	0.30
978UHK000	DAIWA CAPITAL MARKETS REPO				5.270000	01 Mar 2024		
	102,399,968.410	Local	100.000000	102,399,968.41	100.000000	102,399,968.41	0.00	3.69
		Base	100.000000	102,399,968.41	100.000000	102,399,968.41	0.00	3.69

& 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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
985FHY004	MITSUBISHI UFJ REPO	14,661,875.380	Local	100.000000	14,661,875.38	5.300000	01 Mar 2024	0.00	0.53
			Base	100.000000	14,661,875.38	100.000000	14,661,875.38	0.00	0.53
985FHY004	MITSUBISHI UFJ REPO	100,000,000.000	Local	100.000000	100,000,000.00	5.320000	21 Mar 2024	0.00	3.60
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.60
<b>US DOLLAR Total</b>		1,604,712,255.780	Local		1,601,050,591.66		1,601,002,180.18	-48,411.48	57.71
	Base				1,601,050,591.66		1,601,002,180.18	-48,411.48	57.71
<b>CASH EQUIVALENT Total</b>		1,604,712,255.780	Base		1,601,050,591.66		1,601,002,180.18	-48,411.48	57.71
<b>EQUITY</b>									
<b>US DOLLAR</b>								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST	34,301,522.820	Local	1.000000	34,301,522.82	1.000000	34,301,522.82	0.00	1.24
			Base	1.000000	34,301,522.82	1.000000	34,301,522.82	0.00	1.24
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN	28,323,935.800	Local	1.000000	28,323,935.80	1.000000	28,323,935.80	0.00	1.02
			Base	1.000000	28,323,935.80	1.000000	28,323,935.80	0.00	1.02
<b>US DOLLAR Total</b>		62,625,458.620	Local		62,625,458.62		62,625,458.62	0.00	2.26
	Base				62,625,458.62		62,625,458.62	0.00	2.26
<b>EQUITY Total</b>		62,625,458.620	Base		62,625,458.62		62,625,458.62	0.00	2.26

## FIXED INCOME

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
	10,000,000.000	Local	99.288333	9,928,833.33	99.296367	9,929,636.70	803.37	0.36
		Base	99.288333	9,928,833.33	99.296367	9,929,636.70	803.37	0.36
912797FH5	TREASURY BILL 05/24 0.00000					16 May 2024		
	50,000,000.000	Local	98.896417	49,448,208.26	98.894517	49,447,258.50	-949.76	1.78
		Base	98.896417	49,448,208.26	98.894517	49,447,258.50	-949.76	1.78
912797GK7	TREASURY BILL 08/24 0.00000					08 Aug 2024		
	20,000,000.000	Local	97.761778	19,552,355.52	97.720889	19,544,177.80	-8,177.72	0.70
		Base	97.761778	19,552,355.52	97.720889	19,544,177.80	-8,177.72	0.70
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
	10,000,000.000	Local	99.911417	9,991,141.67	99.912367	9,991,236.70	95.03	0.36
		Base	99.911417	9,991,141.67	99.912367	9,991,236.70	95.03	0.36
912797GX9	TREASURY BILL 03/24 0.00000					14 Mar 2024		
	50,000,000.000	Local	99.810001	49,905,000.71	99.809568	49,904,784.00	-216.71	1.80
		Base	99.810001	49,905,000.71	99.809568	49,904,784.00	-216.71	1.80
912797GY7	TREASURY BILL 03/24 0.00000				0.010000	28 Mar 2024		
	10,000,000.000	Local	99.601938	9,960,193.75	99.604056	9,960,405.60	211.85	0.36
		Base	99.601938	9,960,193.75	99.604056	9,960,405.60	211.85	0.36
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
	10,000,000.000	Local	99.498028	9,949,802.77	99.500719	9,950,071.90	269.13	0.36
		Base	99.498028	9,949,802.77	99.500719	9,950,071.90	269.13	0.36
912797HH3	TREASURY BILL 05/24 0.00000				0.010000	02 May 2024		
	20,000,000.000	Local	99.083761	19,816,752.12	99.092389	19,818,477.80	1,725.68	0.71
		Base	99.083761	19,816,752.12	99.092389	19,818,477.80	1,725.68	0.71
912797HQ3	TREASURY BILL 05/24 0.00000				0.010000	09 May 2024		
	100,000,000.000	Local	99.001033	99,001,033.16	98.992792	98,992,792.00	-8,241.16	3.57
		Base	99.001033	99,001,033.16	98.992792	98,992,792.00	-8,241.16	3.57
912797HR1	TREASURY BILL 05/24 0.00000				0.010000	23 May 2024		
	60,000,000.000	Local	98.794367	59,276,620.25	98.791889	59,275,133.40	-1,486.85	2.14

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.794367	59,276,620.25	98.791889	59,275,133.40	-1,486.85	2.14
912797HS9	TREASURY BILL 05/24 0.00000				0.010000	30 May 2024		
	60,000,000.000	Local	98.690875	59,214,524.90	98.688750	59,213,250.00	-1,274.90	2.13
		Base	98.690875	59,214,524.90	98.688750	59,213,250.00	-1,274.90	2.13
912797JG3	TREASURY BILL 03/24 0.00000				0.010000	05 Mar 2024		
	100,000,000.000	Local	99.941364	99,941,363.89	99.941474	99,941,474.00	110.11	3.60
		Base	99.941364	99,941,363.89	99.941474	99,941,474.00	110.11	3.60
912797JH1	TREASURY BILL 03/24 0.00000				0.010000	12 Mar 2024		
	50,000,000.000	Local	99.838722	49,919,360.84	99.838712	49,919,356.00	-4.84	1.80
		Base	99.838722	49,919,360.84	99.838712	49,919,356.00	-4.84	1.80
912797JJ7	TREASURY BILL 03/24 0.00000					19 Mar 2024		
	50,000,000.000	Local	99.735900	49,867,950.07	99.735200	49,867,600.00	-350.07	1.80
		Base	99.735900	49,867,950.07	99.735200	49,867,600.00	-350.07	1.80
912797JK4	TREASURY BILL 03/24 0.00000					26 Mar 2024		
	50,000,000.000	Local	99.633924	49,816,961.83	99.632639	49,816,319.50	-642.33	1.80
		Base	99.633924	49,816,961.83	99.632639	49,816,319.50	-642.33	1.80
912797JL2	TREASURY BILL 04/24 0.00000					02 Apr 2024		
	40,000,000.000	Local	99.532178	39,812,871.09	99.529274	39,811,709.60	-1,161.49	1.44
		Base	99.532178	39,812,871.09	99.529274	39,811,709.60	-1,161.49	1.44
912797JM0	TREASURY BILL 04/24 0.00000				0.010000	09 Apr 2024		
	60,000,000.000	Local	99.429232	59,657,539.33	99.427061	59,656,236.60	-1,302.73	2.15
		Base	99.429232	59,657,539.33	99.427061	59,656,236.60	-1,302.73	2.15
912797JN8	TREASURY BILL 04/24 0.00000					16 Apr 2024		
	60,000,000.000	Local	99.326036	59,595,621.80	99.324439	59,594,663.40	-958.40	2.15
		Base	99.326036	59,595,621.80	99.324439	59,594,663.40	-958.40	2.15
912797JP3	TREASURY BILL 04/24 0.00000					23 Apr 2024		
	50,000,000.000	Local	99.223035	49,611,517.57	99.221931	49,610,965.50	-552.07	1.79
		Base	99.223035	49,611,517.57	99.221931	49,610,965.50	-552.07	1.79
912797JQ1	TREASURY BILL 04/24 0.00000					30 Apr 2024		
	50,000,000.000	Local	99.177889	49,588,944.50	99.124750	49,562,375.00	-26,569.50	1.79

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.177889	49,588,944.50	99.124750	49,562,375.00	-26,569.50	1.79
912797JV0	TREASURY BILL 05/24 0.00000				0.010000	07 May 2024		
	20,000,000.000	Local	99.032204	19,806,440.72	99.018264	19,803,652.80	-2,787.92	0.71
		Base	99.032204	19,806,440.72	99.018264	19,803,652.80	-2,787.92	0.71
912797JW8	TREASURY BILL 05/24 0.00000				0.010000	14 May 2024		
	20,000,000.000	Local	98.934914	19,786,982.73	98.914153	19,782,830.60	-4,152.13	0.71
		Base	98.934914	19,786,982.73	98.914153	19,782,830.60	-4,152.13	0.71
912797JX6	TREASURY BILL 05/24 0.00000				0.010000	21 May 2024		
	20,000,000.000	Local	98.834320	19,766,864.03	98.823925	19,764,785.00	-2,079.03	0.71
		Base	98.834320	19,766,864.03	98.823925	19,764,785.00	-2,079.03	0.71
912797KB2	TREASURY BILL 08/24 0.00000				0.010000	15 Aug 2024		
	20,000,000.000	Local	97.654949	19,530,989.86	97.620250	19,524,050.00	-6,939.86	0.70
		Base	97.654949	19,530,989.86	97.620250	19,524,050.00	-6,939.86	0.70
912797KC0	TREASURY BILL 08/24 0.00000				0.010000	22 Aug 2024		
	20,000,000.000	Local	97.525334	19,505,066.75	97.527589	19,505,517.80	451.05	0.70
		Base	97.525334	19,505,066.75	97.527589	19,505,517.80	451.05	0.70
912797KD8	WI TREASURY SEC 08/24 0				0.010000	29 Aug 2024		
	20,000,000.000	Local	97.423013	19,484,602.50	97.428292	19,485,658.40	1,055.90	0.70
		Base	97.423013	19,484,602.50	97.428292	19,485,658.40	1,055.90	0.70
912797KE6	TREASURY BILL 06/24 0.00000				0.010000	11 Jun 2024		
	30,000,000.000	Local	98.531908	29,559,572.40	98.514058	29,554,217.40	-5,355.00	1.07
		Base	98.531908	29,559,572.40	98.514058	29,554,217.40	-5,355.00	1.07
912797KF3	TREASURY BILL 06/24 0.00000				0.010000	18 Jun 2024		
	20,000,000.000	Local	98.422528	19,684,505.64	98.411779	19,682,355.80	-2,149.84	0.71
		Base	98.422528	19,684,505.64	98.411779	19,682,355.80	-2,149.84	0.71
912797KG1	TREASURY BILL 06/24 0.00000				0.010000	25 Jun 2024		
	30,000,000.000	Local	98.319451	29,495,835.15	98.316389	29,494,916.70	-918.45	1.06
		Base	98.319451	29,495,835.15	98.316389	29,494,916.70	-918.45	1.06
91282CEL1	US TREASURY FRN 04/24 VAR				5.250744	30 Apr 2024		
	10,000,000.000	Local	99.992493	9,999,249.31	99.980004	9,998,000.40	-1,248.91	0.36

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.992493	9,999,249.31	99.980004	9,998,000.40	-1,248.91	0.36
<b>US DOLLAR Total</b>								
	1,120,000,000.000	Local		1,110,476,706.45		1,110,403,908.90	-72,797.55	40.03
		Base		1,110,476,706.45		1,110,403,908.90	-72,797.55	40.03
<b>FIXED INCOME Total</b>								
	1,120,000,000.000	Base		1,110,476,706.45		1,110,403,908.90	-72,797.55	40.03

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>		2,787,387,714.420	Base	2,774,202,756.75		2,774,081,547.72	-121,209.03	100.00

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-22,072.930	Local	1.000000	-22,072.93	1.000000	-22,072.93	0.00	0.00
			Base	1.000000	-22,072.93	1.000000	-22,072.93	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-22,072.930	Local	-22,072.93		-22,072.93	0.00	0.00
		Base	-22,072.93		-22,072.93	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-22,072.930	Base	-22,072.93		-22,072.93	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTIIO	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,164,213.730	Local	99.990000	1,164,097.31	99.990000	1,164,097.31	0.00	0.25
			Base	99.990000	1,164,097.31	99.990000	1,164,097.31	0.00	0.25

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,164,213.730	Local	1,164,097.31		1,164,097.31	0.00	0.25
		Base	1,164,097.31		1,164,097.31	0.00	0.25

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,164,213.730	Base	1,164,097.31		1,164,097.31	0.00	0.25

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		7,500,000.000	Local	103.777473	7,783,310.46	102.785380	7,708,903.50	-74,406.96	1.63
			Base	103.777473	7,783,310.46	102.785380	7,708,903.50	-74,406.96	1.63

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENS CD 12/26 FIXED 5				5.000000	01 Dec 2026			
		2,360,000.000	Local	106.408494	2,511,240.47	105.916950	2,499,640.02	-11,600.45	0.53
			Base	106.408494	2,511,240.47	105.916950	2,499,640.02	-11,600.45	0.53
100853H94	BOSTON MA BOS 11/25 FIXED 5				5.000000	01 Nov 2025			
		1,965,000.000	Local	104.005676	2,043,711.54	103.650020	2,036,722.89	-6,988.65	0.43
			Base	104.005676	2,043,711.54	103.650020	2,036,722.89	-6,988.65	0.43
100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026			
		18,035,000.000	Local	106.623634	19,229,572.47	106.630900	19,230,882.82	1,310.35	4.08
			Base	106.623634	19,229,572.47	106.630900	19,230,882.82	1,310.35	4.08
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5				5.000000	01 Dec 2025			
		13,460,000.000	Local	104.250948	14,032,177.65	103.651320	13,951,467.67	-80,709.98	2.96
			Base	104.250948	14,032,177.65	103.651320	13,951,467.67	-80,709.98	2.96
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024			
		6,595,000.000	Local	102.691739	6,772,520.19	101.415940	6,688,381.24	-84,138.95	1.42
			Base	102.691739	6,772,520.19	101.415940	6,688,381.24	-84,138.95	1.42
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				3.350000	01 Jul 2029			
		11,610,000.000	Local	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.46
		Original Face: 11,610,000.000	Base	100.000000	11,610,000.00	100.000000	11,610,000.00	0.00	2.46
18085PMX9	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				3.350000	01 Jul 2040			
		11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.44
		Original Face: 11,500,000.000	Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	2.44
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5				5.000000	15 Feb 2027			
		5,250,000.000	Local	103.603859	5,439,202.59	106.487800	5,590,609.50	151,406.91	1.19
			Base	103.603859	5,439,202.59	106.487800	5,590,609.50	151,406.91	1.19
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				3.250000	01 Apr 2038			
		8,480,000.000	Local	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.80
			Base	100.000000	8,480,000.00	100.000000	8,480,000.00	0.00	1.80



# Holdings

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

FUND: ATZH



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				3.290000	15 Aug 2038		
	4,875,000.000	Local	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.03
Original Face:	4,875,000.000	Base	100.000000	4,875,000.00	100.000000	4,875,000.00	0.00	1.03
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				3.250000	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	100.957892	15,820,101.70	100.412220	15,734,594.87	-85,506.83	3.34
		Base	100.957892	15,820,101.70	100.412220	15,734,594.87	-85,506.83	3.34
358776F72	FRISCO TX FSC 02/26 FIXED 4				4.000000	15 Feb 2026		
	3,175,000.000	Local	102.688238	3,260,351.55	101.839010	3,233,388.57	-26,962.98	0.69
		Base	102.688238	3,260,351.55	101.839010	3,233,388.57	-26,962.98	0.69
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	101.477152	20,143,214.60	100.742360	19,997,358.46	-145,856.14	4.24
		Base	101.477152	20,143,214.60	100.742360	19,997,358.46	-145,856.14	4.24
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	100.948178	3,477,664.72	100.641200	3,467,089.34	-10,575.38	0.74
		Base	100.948178	3,477,664.72	100.641200	3,467,089.34	-10,575.38	0.74
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	100.763289	3,108,547.48	100.477260	3,099,723.47	-8,824.01	0.66
		Base	100.763289	3,108,547.48	100.477260	3,099,723.47	-8,824.01	0.66
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	103.900259	5,195,012.96	102.248680	5,112,434.00	-82,578.96	1.08
		Base	103.900259	5,195,012.96	102.248680	5,112,434.00	-82,578.96	1.08
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	100.000000	2,350,000.00	100.000000	2,350,000.00	0.00	0.50
		Base	100.000000	2,350,000.00	100.000000	2,350,000.00	0.00	0.50
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	103.420227	2,906,108.38	101.898590	2,863,350.38	-42,758.00	0.61
		Base	103.420227	2,906,108.38	101.898590	2,863,350.38	-42,758.00	0.61

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					3.300000	01 Nov 2038		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
Original Face:	10,000,000.000	Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5					3.500000	01 Feb 2026		
	6,410,000.000	Local		100.000000	6,410,000.00	100.020480	6,411,312.77	1,312.77	1.36
		Base		100.000000	6,410,000.00	100.020480	6,411,312.77	1,312.77	1.36
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					3.420000	15 May 2034		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
Original Face:	10,000,000.000	Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.12
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					3.400000	01 Nov 2039		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.24
Original Face:	20,000,000.000	Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.24
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4					4.000000	01 Jun 2024		
	3,000,000.000	Local		100.514677	3,015,440.31	100.157450	3,004,723.50	-10,716.81	0.64
		Base		100.514677	3,015,440.31	100.157450	3,004,723.50	-10,716.81	0.64
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5					5.000000	15 Aug 2026		
	1,710,000.000	Local		105.571001	1,805,264.11	105.222020	1,799,296.54	-5,967.57	0.38
		Base		105.571001	1,805,264.11	105.222020	1,799,296.54	-5,967.57	0.38
545910AL5	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					3.590000	15 Feb 2038		
	4,000,000.000	Local		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.85
Original Face:	4,000,000.000	Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.85
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					3.590000	15 Feb 2038		
	12,475,000.000	Local		100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.65
Original Face:	12,475,000.000	Base		100.000000	12,475,000.00	100.000000	12,475,000.00	0.00	2.65
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					3.390000	01 Oct 2039		
	16,100,000.000	Local		100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.41
Original Face:	9,215,000.000	Base		100.000000	16,100,000.00	100.000000	16,100,000.00	0.00	3.41
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR					3.400000	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

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARS CD 07/24 FIXED 5					5.000000	01 Jul 2024		
	3,250,000.000	Local		101.564316	3,300,840.27	100.610310	3,269,835.08	-31,005.19	0.69
		Base		101.564316	3,300,840.27	100.610310	3,269,835.08	-31,005.19	0.69
574193NH7	MARYLAND ST MDS 03/26 FIXED 5					5.000000	15 Mar 2026		
	4,195,000.000	Local		104.955455	4,402,881.35	104.344160	4,377,237.51	-25,643.84	0.93
		Base		104.955455	4,402,881.35	104.344160	4,377,237.51	-25,643.84	0.93
574193TV0	MARYLAND ST MDS 03/26 FIXED 5					5.000000	01 Mar 2026		
	12,425,000.000	Local		102.672085	12,757,006.60	104.249220	12,952,965.59	195,958.99	2.75
		Base		102.672085	12,757,006.60	104.249220	12,952,965.59	195,958.99	2.75
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR					3.300000	01 Apr 2043		
	6,525,000.000	Local		100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.38
	Original Face: 6,525,000.000	Base		100.000000	6,525,000.00	100.000000	6,525,000.00	0.00	1.38
60528ABS2	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					3.300000	01 Dec 2030		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.06
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					3.300000	01 Dec 2030		
	17,300,000.000	Local		100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.67
		Base		100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	3.67
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5					5.000000	01 Oct 2026		
	13,390,000.000	Local		103.599957	13,872,034.28	105.774250	14,163,172.08	291,137.80	3.00
		Base		103.599957	13,872,034.28	105.774250	14,163,172.08	291,137.80	3.00
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					3.250000	01 Jul 2035		
	10,655,000.000	Local		100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.26
		Base		100.000000	10,655,000.00	100.000000	10,655,000.00	0.00	2.26
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
	4,850,000.000	Local		100.000000	4,850,000.00	100.000000	4,850,000.00	0.00	1.03
		Base		100.000000	4,850,000.00	100.000000	4,850,000.00	0.00	1.03
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5					5.000000	01 Mar 2026		
	9,410,000.000	Local		105.646573	9,941,342.48	104.170210	9,802,416.76	-138,925.72	2.08
		Base		105.646573	9,941,342.48	104.170210	9,802,416.76	-138,925.72	2.08

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPCSD 02/25 FIXED 5				5.000000	01 Feb 2025			
		3,020,000.000	Local	102.531184	3,096,441.76	101.629460	3,069,209.69	-27,232.07	0.65
			Base	102.531184	3,096,441.76	101.629460	3,069,209.69	-27,232.07	0.65
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				3.300000	15 Mar 2024			
		7,515,000.000	Local	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.59
		Original Face: 7,515,000.000	Base	100.000000	7,515,000.00	100.000000	7,515,000.00	0.00	1.59
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR				3.150000	01 Dec 2050			
		10,295,000.000	Local	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.18
		Original Face: 10,295,000.000	Base	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.18
718814V94	PHOENIX AZ PHO 07/24 FIXED 5				5.000000	01 Jul 2024			
		1,600,000.000	Local	100.896526	1,614,344.41	100.584190	1,609,347.04	-4,997.37	0.34
			Base	100.896526	1,614,344.41	100.584190	1,609,347.04	-4,997.37	0.34
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026			
		6,925,000.000	Local	105.767268	7,324,383.29	105.384020	7,297,843.39	-26,539.90	1.55
			Base	105.767268	7,324,383.29	105.384020	7,297,843.39	-26,539.90	1.55
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				3.300000	01 Dec 2044			
		20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.29
			Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.29
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026			
		7,500,000.000	Local	104.797234	7,859,792.56	105.122240	7,884,168.00	24,375.44	1.67
			Base	104.797234	7,859,792.56	105.122240	7,884,168.00	24,375.44	1.67
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024			
		4,525,000.000	Local	100.000000	4,525,000.00	100.000000	4,525,000.00	0.00	0.96
			Base	100.000000	4,525,000.00	100.000000	4,525,000.00	0.00	0.96
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				3.400000	01 Dec 2043			
		5,960,000.000	Local	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.26
		Original Face: 6,168,326.930	Base	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.26
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026			
		16,510,000.000	Local	105.696135	17,450,431.84	104.699590	17,285,902.31	-164,529.53	3.67
			Base	105.696135	17,450,431.84	104.699590	17,285,902.31	-164,529.53	3.67

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Books Closed

Prepared by State Street

# Holdings

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

FUND: ATZH



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026			
		5,910,000.000	Local	102.972826	6,085,694.00	104.775810	6,192,250.37	106,556.37	1.31
			Base	102.972826	6,085,694.00	104.775810	6,192,250.37	106,556.37	1.31
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				3.220000	01 Jun 2034			
		17,355,000.000	Local	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.68
		Original Face: 17,355,000.000	Base	100.000000	17,355,000.00	100.000000	17,355,000.00	0.00	3.68
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026			
		20,025,000.000	Local	104.620906	20,950,336.44	104.140060	20,854,047.02	-96,289.42	4.42
			Base	104.620906	20,950,336.44	104.140060	20,854,047.02	-96,289.42	4.42
<b>US DOLLAR Total</b>									
	462,735,000.000	Local		470,863,970.46		470,443,274.38	-420,696.08	99.75	
Original Face:	149,168,326.930	Base		470,863,970.46		470,443,274.38	-420,696.08	99.75	
<b>FIXED INCOME Total</b>									
	462,735,000.000	Base		470,863,970.46		470,443,274.38	-420,696.08	99.75	
Original Face:	149,168,326.930								

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Books Closed

Prepared by State Street

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		463,877,140.800	Base	472,005,994.84		471,585,298.76	-420,696.08	100.00
Original Face:		149,168,326.930						

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.01
			Base	1.000000	50,000.00	1.000000	50,000.00	0.01

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	0.01
		Base	50,000.00		50,000.00	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Base	50,000.00		50,000.00	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

91058TCL8	UNITED HEALTHCARE CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.718694	9,971,869.44	99.718694	9,971,869.40	1.80
			Base	99.718694	9,971,869.44	99.718694	9,971,869.40	1.80

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		62,654,934.040	Local	100.000000	62,654,934.04	100.000000	62,654,934.04	11.32
			Base	100.000000	62,654,934.04	100.000000	62,654,934.04	11.32

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	72,654,934.040	Local	72,626,803.48		72,626,803.44	-0.04	13.12
		Base	72,626,803.48		72,626,803.44	-0.04	13.12

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	72,654,934.040	Base	72,626,803.48		72,626,803.44	-0.04	13.12

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026			
		5,000,000.000	Local	99.960628	4,998,031.42	92.276363	4,613,818.15	-384,213.27	0.83
			Base	99.960628	4,998,031.42	92.276363	4,613,818.15	-384,213.27	0.83
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		5,000,000.000	Local	99.703246	4,985,162.30	80.342619	4,017,130.95	-968,031.35	0.73
			Base	99.703246	4,985,162.30	80.342619	4,017,130.95	-968,031.35	0.73
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.994689	4,999,734.43	92.237464	4,611,873.20	-387,861.23	0.83
			Base	99.994689	4,999,734.43	92.237464	4,611,873.20	-387,861.23	0.83
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.832782	7,487,458.68	88.323073	6,624,230.48	-863,228.20	1.20
			Base	99.832782	7,487,458.68	88.323073	6,624,230.48	-863,228.20	1.20
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.960000	04 Nov 2026			
		6,000,000.000	Local	100.000000	6,000,000.00	99.992507	5,999,550.42	-449.58	1.08
			Base	100.000000	6,000,000.00	99.992507	5,999,550.42	-449.58	1.08
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				6.240000	04 Mar 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.564204	5,028,210.20	28,210.20	0.91
			Base	100.000000	5,000,000.00	100.564204	5,028,210.20	28,210.20	0.91
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,309,000.000	Local	98.823906	5,246,561.15	87.519615	4,646,416.36	-600,144.79	0.84
			Base	98.823906	5,246,561.15	87.519615	4,646,416.36	-600,144.79	0.84
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	0.83
			Base	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	0.83
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.712752	3,489,946.31	85.341481	2,986,951.84	-502,994.47	0.54
			Base	99.712752	3,489,946.31	85.341481	2,986,951.84	-502,994.47	0.54
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.159496	2,303,987.40	-196,012.60	0.42
			Base	100.000000	2,500,000.00	92.159496	2,303,987.40	-196,012.60	0.42

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

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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	
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026			
		10,000,000.000	Local	99.768141	9,976,814.13	97.091187	9,709,118.70	-267,695.43	1.75
			Base	99.768141	9,976,814.13	97.091187	9,709,118.70	-267,695.43	1.75
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	104.670548	2,616,763.71	96.982562	2,424,564.05	-192,199.66	0.44
			Base	104.670548	2,616,763.71	96.982562	2,424,564.05	-192,199.66	0.44
06368LAP1	BANK OF MONTREAL SR UNSECURED 09/24 4.25				4.250000	14 Sep 2024			
		5,000,000.000	Local	99.982612	4,999,130.59	99.242715	4,962,135.75	-36,994.84	0.90
			Base	99.982612	4,999,130.59	99.242715	4,962,135.75	-36,994.84	0.90
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	97.330399	4,866,519.95	-133,480.05	0.88
			Base	100.000000	5,000,000.00	97.330399	4,866,519.95	-133,480.05	0.88
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	99.322712	4,966,135.60	-33,864.40	0.90
			Base	100.000000	5,000,000.00	99.322712	4,966,135.60	-33,864.40	0.90
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.971532	4,998,576.62	98.560929	4,928,046.45	-70,530.17	0.89
			Base	99.971532	4,998,576.62	98.560929	4,928,046.45	-70,530.17	0.89
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		2,500,000.000	Local	99.951927	2,498,798.18	87.095711	2,177,392.78	-321,405.40	0.39
			Base	99.951927	2,498,798.18	87.095711	2,177,392.78	-321,405.40	0.39
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030			
		5,000,000.000	Local	99.934062	4,996,703.09	87.587525	4,379,376.25	-617,326.84	0.79
			Base	99.934062	4,996,703.09	87.587525	4,379,376.25	-617,326.84	0.79
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062			
		5,007,996.900	Local	91.225550	4,568,572.71	88.722360	4,443,213.04	-125,359.67	0.80
		Original Face: 5,000,000.000	Base	91.225550	4,568,572.71	88.722360	4,443,213.04	-125,359.67	0.80
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063			
		3,594,096.390	Local	95.699931	3,439,547.76	85.719030	3,080,824.56	-358,723.20	0.56
		Original Face: 5,000,000.000	Base	95.699931	3,439,547.76	85.719030	3,080,824.56	-358,723.20	0.56

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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As of: February 29, 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
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	10,387,551.710	Local	93.109396	9,671,786.66	88.797270	9,223,862.34	-447,924.32	1.67	
Original Face:	12,250,000.000	Base	93.109396	9,671,786.66	88.797270	9,223,862.34	-447,924.32	1.67	
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
	4,338,285.140	Local	95.463997	4,141,500.38	86.946900	3,772,004.44	-369,495.94	0.68	
Original Face:	5,000,000.000	Base	95.463997	4,141,500.38	86.946900	3,772,004.44	-369,495.94	0.68	
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
	5,000,000.000	Local	99.988348	4,999,417.40	101.212880	5,060,644.00	61,226.60	0.91	
Original Face:	5,000,000.000	Base	99.988348	4,999,417.40	101.212880	5,060,644.00	61,226.60	0.91	
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89	
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89	
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local	99.669652	4,983,482.61	88.858509	4,442,925.45	-540,557.16	0.80	
		Base	99.669652	4,983,482.61	88.858509	4,442,925.45	-540,557.16	0.80	
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
	1,240,000.000	Local	108.133530	1,340,855.77	102.401584	1,269,779.64	-71,076.13	0.23	
		Base	108.133530	1,340,855.77	102.401584	1,269,779.64	-71,076.13	0.23	
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.950000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	96.615270	4,830,763.50	-169,236.50	0.87	
		Base	100.000000	5,000,000.00	96.615270	4,830,763.50	-169,236.50	0.87	
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	97.408039	4,870,401.95	-129,598.05	0.88	
		Base	100.000000	5,000,000.00	97.408039	4,870,401.95	-129,598.05	0.88	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.448208	2,486,205.19	82.522881	2,063,072.03	-423,133.16	0.37	
		Base	99.448208	2,486,205.19	82.522881	2,063,072.03	-423,133.16	0.37	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					6.030000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.131460	4,005,258.40	5,258.40	0.72	
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.131460	4,005,258.40	5,258.40	0.72	

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29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local	99.913323	2,997,399.69	97.478483	2,924,354.49	-73,045.20	0.53	
		Base	99.913323	2,997,399.69	97.478483	2,924,354.49	-73,045.20	0.53	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.423349	2,360,583.73	-139,416.27	0.43	
		Base	100.000000	2,500,000.00	94.423349	2,360,583.73	-139,416.27	0.43	
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	583,057.650	Local	101.049493	589,176.80	88.343506	515,093.57	-74,083.23	0.09	
Original Face:	5,000,000.000	Base	101.049493	589,176.80	88.343506	515,093.57	-74,083.23	0.09	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	708,431.300	Local	102.021576	722,752.78	97.276192	689,134.99	-33,617.79	0.12	
Original Face:	5,000,000.000	Base	102.021576	722,752.78	97.276192	689,134.99	-33,617.79	0.12	
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	92.461582	2,311,539.55	-188,460.45	0.42	
		Base	100.000000	2,500,000.00	92.461582	2,311,539.55	-188,460.45	0.42	
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.501527	4,875,076.35	-124,923.65	0.88	
		Base	100.000000	5,000,000.00	97.501527	4,875,076.35	-124,923.65	0.88	
3130AT3P0	FEDERAL HOME LOAN BANK BONDS 09/27 5					5.000000	14 Sep 2027		
	1,480,000.000	Local	99.798641	1,477,019.88	98.774061	1,461,856.10	-15,163.78	0.26	
		Base	99.798641	1,477,019.88	98.774061	1,461,856.10	-15,163.78	0.26	
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local	119.697774	7,181,866.43	89.674317	5,380,459.02	-1,801,407.41	0.97	
		Base	119.697774	7,181,866.43	89.674317	5,380,459.02	-1,801,407.41	0.97	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	115.905181	4,636,207.25	94.153500	3,766,140.00	-870,067.25	0.68	
		Base	115.905181	4,636,207.25	94.153500	3,766,140.00	-870,067.25	0.68	
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local	121.807564	2,521,416.57	92.182925	1,908,186.55	-613,230.02	0.34	
		Base	121.807564	2,521,416.57	92.182925	1,908,186.55	-613,230.02	0.34	

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3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		8,000,000.000	Local	100.000000	8,000,000.00	100.005242	8,000,419.36	419.36	1.45
			Base	100.000000	8,000,000.00	100.005242	8,000,419.36	419.36	1.45
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.926345	2,498,158.62	87.985673	2,199,641.83	-298,516.79	0.40
			Base	99.926345	2,498,158.62	87.985673	2,199,641.83	-298,516.79	0.40
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025			
		4,000,000.000	Local	99.878897	3,995,155.89	93.204612	3,728,184.48	-266,971.41	0.67
			Base	99.878897	3,995,155.89	93.204612	3,728,184.48	-266,971.41	0.67
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042			
		595,406.130	Local	102.130060	608,088.64	92.102010	548,381.01	-59,707.63	0.10
		Original Face: 5,100,000.000	Base	102.130060	608,088.64	92.102010	548,381.01	-59,707.63	0.10
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		304,146.780	Local	98.889270	300,768.53	86.038570	261,683.54	-39,084.99	0.05
		Original Face: 2,025,000.000	Base	98.889270	300,768.53	86.038570	261,683.54	-39,084.99	0.05
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		804,645.000	Local	98.889009	795,705.47	90.735420	730,098.02	-65,607.45	0.13
		Original Face: 5,000,000.000	Base	98.889009	795,705.47	90.735420	730,098.02	-65,607.45	0.13
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		541,116.630	Local	101.127206	547,216.13	90.347750	488,886.70	-58,329.43	0.09
		Original Face: 3,000,000.000	Base	101.127206	547,216.13	90.347750	488,886.70	-58,329.43	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		541,116.630	Local	99.882574	540,481.22	90.347750	488,886.70	-51,594.52	0.09
		Original Face: 3,000,000.000	Base	99.882574	540,481.22	90.347750	488,886.70	-51,594.52	0.09
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032			
		2,931,350.960	Local	103.508008	3,034,182.98	88.821040	2,603,656.41	-430,526.57	0.47
		Original Face: 4,036,000.000	Base	103.508008	3,034,182.98	88.821040	2,603,656.41	-430,526.57	0.47
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032			
		3,630,808.150	Local	103.765288	3,767,518.54	88.826570	3,225,122.34	-542,396.20	0.58
		Original Face: 5,000,000.000	Base	103.765288	3,767,518.54	88.826570	3,225,122.34	-542,396.20	0.58

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3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051			
	1,679,154.410	Local	100.393049	1,685,754.31	71.959750	1,208,315.32	-477,438.99	0.22	
Original Face:	3,015,000.000	Base	100.393049	1,685,754.31	71.959750	1,208,315.32	-477,438.99	0.22	
3136BL6F2	FANNIE MAE FNR 2022 13 LV				3.000000	25 Jul 2033			
	2,751,910.640	Local	98.968643	2,723,528.62	91.121080	2,507,570.70	-215,957.92	0.45	
Original Face:	3,250,145.000	Base	98.968643	2,723,528.62	91.121080	2,507,570.70	-215,957.92	0.45	
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033			
	1,260,172.850	Local	100.584927	1,267,543.94	91.153920	1,148,696.95	-118,846.99	0.21	
Original Face:	1,500,000.000	Base	100.584927	1,267,543.94	91.153920	1,148,696.95	-118,846.99	0.21	
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
	5,000,000.000	Local	99.934989	4,996,749.44	80.658566	4,032,928.30	-963,821.14	0.73	
		Base	99.934989	4,996,749.44	80.658566	4,032,928.30	-963,821.14	0.73	
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
	103,643.650	Local	98.596450	102,188.96	96.282580	99,790.78	-2,398.18	0.02	
Original Face:	5,000,000.000	Base	98.596450	102,188.96	96.282580	99,790.78	-2,398.18	0.02	
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
	61,126.120	Local	100.609772	61,498.85	98.307660	60,091.66	-1,407.19	0.01	
Original Face:	2,000,000.000	Base	100.609772	61,498.85	98.307660	60,091.66	-1,407.19	0.01	
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	319,969.080	Local	101.238163	323,930.82	97.774470	312,848.07	-11,082.75	0.06	
Original Face:	2,000,000.000	Base	101.238163	323,930.82	97.774470	312,848.07	-11,082.75	0.06	
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	74,410.680	Local	100.088925	74,476.85	96.777200	72,012.57	-2,464.28	0.01	
Original Face:	2,000,000.000	Base	100.088925	74,476.85	96.777200	72,012.57	-2,464.28	0.01	
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2				2.670000	25 Dec 2024			
	3,000,000.000	Local	99.365650	2,980,969.49	98.019970	2,940,599.10	-40,370.39	0.53	
Original Face:	3,000,000.000	Base	99.365650	2,980,969.49	98.019970	2,940,599.10	-40,370.39	0.53	
3137BL6J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A1				2.689000	25 Dec 2024			
	703,789.600	Local	99.702306	701,694.46	98.839820	695,624.37	-6,070.09	0.13	
Original Face:	5,990,000.000	Base	99.702306	701,694.46	98.839820	695,624.37	-6,070.09	0.13	

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
	3,735,422.530	Local	98.347534	3,673,695.93	98.664490	3,685,535.59	11,839.66	0.67	
Original Face:	11,779,000.000	Base	98.347534	3,673,695.93	98.664490	3,685,535.59	11,839.66	0.67	
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	86,873.380	Local	98.878840	85,899.39	99.084160	86,077.76	178.37	0.02	
Original Face:	5,500,000.000	Base	98.878840	85,899.39	99.084160	86,077.76	178.37	0.02	
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.530000	25 Oct 2026		
	3,048,816.100	Local	99.677363	3,038,979.50	99.105430	3,021,542.31	-17,437.19	0.55	
Original Face:	5,000,000.000	Base	99.677363	3,038,979.50	99.105430	3,021,542.31	-17,437.19	0.55	
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
	1,296,710.290	Local	97.683967	1,266,678.05	95.384170	1,236,856.35	-29,821.70	0.22	
Original Face:	1,466,009.000	Base	97.683967	1,266,678.05	95.384170	1,236,856.35	-29,821.70	0.22	
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	16,358.700	Local	100.545398	16,447.92	96.791433	15,833.82	-614.10	0.00	
Original Face:	500,000.000	Base	100.545398	16,447.92	96.791433	15,833.82	-614.10	0.00	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	732,093.600	Local	100.376033	734,846.51	94.686875	693,196.55	-41,649.96	0.13	
Original Face:	5,000,000.000	Base	100.376033	734,846.51	94.686875	693,196.55	-41,649.96	0.13	
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	1,221,115.420	Local	103.288455	1,261,271.25	96.880036	1,183,017.06	-78,254.19	0.21	
Original Face:	7,000,000.000	Base	103.288455	1,261,271.25	96.880036	1,183,017.06	-78,254.19	0.21	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	1,319,158.190	Local	101.580383	1,340,005.94	97.554430	1,286,897.25	-53,108.69	0.23	
Original Face:	7,000,000.000	Base	101.580383	1,340,005.94	97.554430	1,286,897.25	-53,108.69	0.23	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	65,271.450	Local	104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.01	
Original Face:	5,000,000.000	Base	104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.01	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	824,827.990	Local	101.724059	839,048.51	94.891953	782,695.39	-56,353.12	0.14	
Original Face:	7,000,000.000	Base	101.724059	839,048.51	94.891953	782,695.39	-56,353.12	0.14	

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 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
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	97.626035	1,952,520.69	93.741730	1,874,834.60	-77,686.09	0.34
Original Face:	2,000,000.000	Base	97.626035	1,952,520.69	93.741730	1,874,834.60	-77,686.09	0.34
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.799623	5,738,478.35	93.408170	5,370,969.78	-367,508.57	0.97
Original Face:	5,750,000.000	Base	99.799623	5,738,478.35	93.408170	5,370,969.78	-367,508.57	0.97
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	100.658392	6,039,503.51	98.058570	5,883,514.20	-155,989.31	1.06
Original Face:	6,000,000.000	Base	100.658392	6,039,503.51	98.058570	5,883,514.20	-155,989.31	1.06
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
	4,506,176.090	Local	97.894848	4,411,314.22	96.782532	4,361,191.32	-50,122.90	0.79
Original Face:	5,000,000.000	Base	97.894848	4,411,314.22	96.782532	4,361,191.32	-50,122.90	0.79
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.955462	4,997,773.11	87.946311	4,397,315.55	-600,457.56	0.79
		Base	99.955462	4,997,773.11	87.946311	4,397,315.55	-600,457.56	0.79
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	103.989432	1,247,873.18	86.734532	1,040,814.38	-207,058.80	0.19
		Base	103.989432	1,247,873.18	86.734532	1,040,814.38	-207,058.80	0.19
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				5.810000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.040000	5,002,000.00	2,000.00	0.90
		Base	100.000000	5,000,000.00	100.040000	5,002,000.00	2,000.00	0.90
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				6.130000	10 Sep 2027		
	2,600,000.000	Local	99.717644	2,592,658.75	99.886000	2,597,036.00	4,377.25	0.47
		Base	99.717644	2,592,658.75	99.886000	2,597,036.00	4,377.25	0.47
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				5.000000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.380181	4,969,009.05	-30,990.95	0.90
		Base	100.000000	5,000,000.00	99.380181	4,969,009.05	-30,990.95	0.90
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	90.661631	4,533,081.55	-466,918.45	0.82
		Base	100.000000	5,000,000.00	90.661631	4,533,081.55	-466,918.45	0.82

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38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	95.943907	4,797,195.35	-202,804.65	0.87
			Base	100.000000	5,000,000.00	95.943907	4,797,195.35	-202,804.65	0.87
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040			
		95,000.430	Local	99.859295	94,866.76	95.473860	90,700.58	-4,166.18	0.02
		Original Face: 3,000,000.000	Base	99.859295	94,866.76	95.473860	90,700.58	-4,166.18	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046			
		161,944.120	Local	96.833766	156,816.59	86.993260	140,880.47	-15,936.12	0.03
		Original Face: 675,000.000	Base	96.833766	156,816.59	86.993260	140,880.47	-15,936.12	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		255,336.330	Local	100.698957	257,121.02	84.773340	216,457.14	-40,663.88	0.04
		Original Face: 5,000,000.000	Base	100.698957	257,121.02	84.773340	216,457.14	-40,663.88	0.04
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057			
		453,193.460	Local	96.420677	436,972.20	82.365400	373,274.61	-63,697.59	0.07
		Original Face: 1,600,000.000	Base	96.420677	436,972.20	82.365400	373,274.61	-63,697.59	0.07
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069			
		2,685,294.550	Local	101.250737	2,718,880.53	93.877493	2,520,887.20	-197,993.33	0.46
		Original Face: 5,000,000.000	Base	101.250737	2,718,880.53	93.877493	2,520,887.20	-197,993.33	0.46
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069			
		2,280,843.050	Local	101.870492	2,323,506.03	97.060630	2,213,800.63	-109,705.40	0.40
		Original Face: 10,465,550.000	Base	101.870492	2,323,506.03	97.060630	2,213,800.63	-109,705.40	0.40
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067			
		2,814,187.930	Local	100.542786	2,829,462.96	96.323480	2,710,723.75	-118,739.21	0.49
		Original Face: 7,878,829.000	Base	100.542786	2,829,462.96	96.323480	2,710,723.75	-118,739.21	0.49
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				6.460000	20 Aug 2070			
		3,037,316.250	Local	103.557154	3,145,358.27	100.722820	3,059,270.58	-86,087.69	0.55
		Original Face: 5,000,000.000	Base	103.557154	3,145,358.27	100.722820	3,059,270.58	-86,087.69	0.55
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				6.610000	20 Aug 2070			
		3,038,089.500	Local	104.544496	3,176,155.35	101.279600	3,076,964.89	-99,190.46	0.56
		Original Face: 5,000,000.000	Base	104.544496	3,176,155.35	101.279600	3,076,964.89	-99,190.46	0.56

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38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030			
		2,880,731.070	Local	100.496446	2,895,032.34	98.188160	2,828,536.83	-66,495.51	0.51
Original Face:		6,180,040.000	Base	100.496446	2,895,032.34	98.188160	2,828,536.83	-66,495.51	0.51
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049			
		1,077,560.340	Local	100.490975	1,082,850.89	86.266490	929,573.48	-153,277.41	0.17
Original Face:		6,993,000.000	Base	100.490975	1,082,850.89	86.266490	929,573.48	-153,277.41	0.17
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB				3.750000	20 Jul 2067			
		2,632,310.520	Local	97.695691	2,571,653.95	98.153750	2,583,711.49	12,057.54	0.47
Original Face:		7,000,000.000	Base	97.695691	2,571,653.95	98.153750	2,583,711.49	12,057.54	0.47
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048			
		4,386,248.960	Local	98.240253	4,309,062.09	97.430820	4,273,558.33	-35,503.76	0.77
Original Face:		5,000,000.000	Base	98.240253	4,309,062.09	97.430820	4,273,558.33	-35,503.76	0.77
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050			
		4,581,526.060	Local	100.610628	4,609,502.12	101.641050	4,656,711.19	47,209.07	0.84
Original Face:		5,000,000.000	Base	100.610628	4,609,502.12	101.641050	4,656,711.19	47,209.07	0.84
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049			
		2,475,223.830	Local	99.891557	2,472,539.62	101.302910	2,507,473.77	34,934.15	0.45
Original Face:		2,628,000.000	Base	99.891557	2,472,539.62	101.302910	2,507,473.77	34,934.15	0.45
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049			
		4,722,845.290	Local	99.976754	4,721,747.43	100.455750	4,744,369.66	22,622.23	0.86
Original Face:		5,000,000.000	Base	99.976754	4,721,747.43	100.455750	4,744,369.66	22,622.23	0.86
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044			
		4,939,386.580	Local	98.724982	4,876,408.53	99.267400	4,903,200.63	26,792.10	0.89
Original Face:		5,000,000.000	Base	98.724982	4,876,408.53	99.267400	4,903,200.63	26,792.10	0.89
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,500,000.000	Local	99.953699	1,499,305.48	95.005969	1,425,089.54	-74,215.94	0.26
			Base	99.953699	1,499,305.48	95.005969	1,425,089.54	-74,215.94	0.26
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		5,000,000.000	Local	99.784145	4,989,207.23	93.143209	4,657,160.45	-332,046.78	0.84
			Base	99.784145	4,989,207.23	93.143209	4,657,160.45	-332,046.78	0.84

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438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
	5,000,000.000	Local		99.800659	4,990,032.96	97.756403	4,887,820.15	-102,212.81	0.88
		Base		99.800659	4,990,032.96	97.756403	4,887,820.15	-102,212.81	0.88
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
	7,000,000.000	Local		99.917680	6,994,237.62	96.743520	6,772,046.40	-222,191.22	1.22
		Base		99.917680	6,994,237.62	96.743520	6,772,046.40	-222,191.22	1.22
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
	1,000,000.000	Local		140.320874	1,403,208.74	102.225976	1,022,259.76	-380,948.98	0.18
		Base		140.320874	1,403,208.74	102.225976	1,022,259.76	-380,948.98	0.18
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR					3.960000	29 Jan 2027		
	3,212,000.000	Local		97.424783	3,129,284.03	97.605639	3,135,093.12	5,809.09	0.57
		Base		97.424783	3,129,284.03	97.605639	3,135,093.12	5,809.09	0.57
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.910000	10 Dec 2025		
	5,000,000.000	Local		100.039121	5,001,956.04	100.084000	5,004,200.00	2,243.96	0.90
		Base		100.039121	5,001,956.04	100.084000	5,004,200.00	2,243.96	0.90
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	97.396810	3,652,380.38	-96,633.00	0.66
	Original Face: 3,750,000.000	Base		99.973690	3,749,013.38	97.396810	3,652,380.38	-96,633.00	0.66
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local		99.451775	4,972,588.75	67.917925	3,395,896.25	-1,576,692.50	0.61
		Base		99.451775	4,972,588.75	67.917925	3,395,896.25	-1,576,692.50	0.61
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.831333	4,991,566.64	89.283576	4,464,178.80	-527,387.84	0.81
		Base		99.831333	4,991,566.64	89.283576	4,464,178.80	-527,387.84	0.81
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
	2,500,000.000	Local		99.871738	2,496,793.45	98.631638	2,465,790.95	-31,002.50	0.45
		Base		99.871738	2,496,793.45	98.631638	2,465,790.95	-31,002.50	0.45
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
	5,000,000.000	Local		105.460198	5,273,009.89	102.484943	5,124,247.15	-148,762.74	0.93
		Base		105.460198	5,273,009.89	102.484943	5,124,247.15	-148,762.74	0.93

& Issue has redenominated but Local is not converted  
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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local	98.921664	4,946,083.21	60.390137	3,019,506.85	-1,926,576.36	0.55	
		Base	98.921664	4,946,083.21	60.390137	3,019,506.85	-1,926,576.36	0.55	
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7					3.700000	23 Oct 2024		
	10,000,000.000	Local	100.155995	10,015,599.47	98.783974	9,878,397.40	-137,202.07	1.78	
		Base	100.155995	10,015,599.47	98.783974	9,878,397.40	-137,202.07	1.78	
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
	5,000,000.000	Local	99.989980	4,999,499.00	100.232950	5,011,647.50	12,148.50	0.91	
		Base	99.989980	4,999,499.00	100.232950	5,011,647.50	12,148.50	0.91	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.773326	4,988,666.29	88.150485	4,407,524.25	-581,142.04	0.80	
		Base	99.773326	4,988,666.29	88.150485	4,407,524.25	-581,142.04	0.80	
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
	2,500,000.000	Local	100.128642	2,503,216.06	100.371457	2,509,286.43	6,070.37	0.45	
		Base	100.128642	2,503,216.06	100.371457	2,509,286.43	6,070.37	0.45	
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local	99.766290	3,491,820.15	84.422859	2,954,800.07	-537,020.08	0.53	
		Base	99.766290	3,491,820.15	84.422859	2,954,800.07	-537,020.08	0.53	
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
	1,000,000.000	Local	99.892910	998,929.10	97.118938	971,189.38	-27,739.72	0.18	
		Base	99.892910	998,929.10	97.118938	971,189.38	-27,739.72	0.18	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	5,000,000.000	Local	99.980190	4,999,009.51	92.862051	4,643,102.55	-355,906.96	0.84	
		Base	99.980190	4,999,009.51	92.862051	4,643,102.55	-355,906.96	0.84	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local	106.710876	5,335,543.80	89.295667	4,464,783.35	-870,760.45	0.81	
		Base	106.710876	5,335,543.80	89.295667	4,464,783.35	-870,760.45	0.81	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	10,000,000.000	Local	99.806896	9,980,689.57	82.990223	8,299,022.30	-1,681,667.27	1.50	
		Base	99.806896	9,980,689.57	82.990223	8,299,022.30	-1,681,667.27	1.50	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.919896	4,995,994.80	84.572517	4,228,625.85	-767,368.95	0.76
			Base	99.919896	4,995,994.80	84.572517	4,228,625.85	-767,368.95	0.76
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				5.310000	18 Nov 2027			
		2,500,000.000	Local	100.000000	2,500,000.00	98.894000	2,472,350.00	-27,650.00	0.45
			Base	100.000000	2,500,000.00	98.894000	2,472,350.00	-27,650.00	0.45
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	97.946267	4,897,313.35	-102,686.65	0.88
			Base	100.000000	5,000,000.00	97.946267	4,897,313.35	-102,686.65	0.88
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				6.500000	09 Jun 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.885175	4,994,258.75	-5,741.25	0.90
			Base	100.000000	5,000,000.00	99.885175	4,994,258.75	-5,741.25	0.90
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027			
		5,000,000.000	Local	100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50	0.91
			Base	100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50	0.91
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				5.750000	25 May 2047			
		3,791,707.040	Local	100.000000	3,791,707.04	98.608024	3,738,927.39	-52,779.65	0.68
		Original Face: 5,000,000.000	Base	100.000000	3,791,707.04	98.608024	3,738,927.39	-52,779.65	0.68
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.920988	4,996,049.38	83.451556	4,172,577.80	-823,471.58	0.75
			Base	99.920988	4,996,049.38	83.451556	4,172,577.80	-823,471.58	0.75
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027			
		5,000,000.000	Local	99.896767	4,994,838.37	101.809432	5,090,471.60	95,633.23	0.92
			Base	99.896767	4,994,838.37	101.809432	5,090,471.60	95,633.23	0.92
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.789745	2,993,692.36	85.992681	2,579,780.43	-413,911.93	0.47
			Base	99.789745	2,993,692.36	85.992681	2,579,780.43	-413,911.93	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	98.941089	3,957,643.56	-42,356.44	0.71
			Base	100.000000	4,000,000.00	98.941089	3,957,643.56	-42,356.44	0.71

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026			
		2,500,000.000	Local	99.981106	2,499,527.65	91.480247	2,287,006.18	-212,521.47	0.41
			Base	99.981106	2,499,527.65	91.480247	2,287,006.18	-212,521.47	0.41
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025			
		5,000,000.000	Local	99.865924	4,993,296.22	97.640084	4,882,004.20	-111,292.02	0.88
			Base	99.865924	4,993,296.22	97.640084	4,882,004.20	-111,292.02	0.88
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.991414	2,999,742.42	98.383084	2,951,492.52	-48,249.90	0.53
			Base	99.991414	2,999,742.42	98.383084	2,951,492.52	-48,249.90	0.53
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025			
		5,000,000.000	Local	100.439991	5,021,999.53	99.593750	4,979,687.50	-42,312.03	0.90
			Base	100.439991	5,021,999.53	99.593750	4,979,687.50	-42,312.03	0.90
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025			
		5,000,000.000	Local	99.997888	4,999,894.39	99.128906	4,956,445.30	-43,449.09	0.90
			Base	99.997888	4,999,894.39	99.128906	4,956,445.30	-43,449.09	0.90
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030			
		5,000,000.000	Local	99.875974	4,993,798.68	101.957451	5,097,872.55	104,073.87	0.92
			Base	99.875974	4,993,798.68	101.957451	5,097,872.55	104,073.87	0.92
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030			
		2,000,000.000	Local	99.927297	1,998,545.93	80.253642	1,605,072.84	-393,473.09	0.29
			Base	99.927297	1,998,545.93	80.253642	1,605,072.84	-393,473.09	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				6.100000	20 Mar 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	100.505417	5,025,270.85	25,270.85	0.91
			Base	100.000000	5,000,000.00	100.505417	5,025,270.85	25,270.85	0.91
92348KAD5	VERIZON MASTER TRUST VZMT 2021 2 A				0.990000	20 Apr 2028			
		3,830,000.000	Local	97.371145	3,729,314.85	97.203020	3,722,875.67	-6,439.18	0.67
		Original Face: 3,830,000.000	Base	97.371145	3,729,314.85	97.203020	3,722,875.67	-6,439.18	0.67
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			
		5,000,000.000	Local	103.110234	5,155,511.68	85.731749	4,286,587.45	-868,924.23	0.77
			Base	103.110234	5,155,511.68	85.731749	4,286,587.45	-868,924.23	0.77

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Books Closed

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# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027			
		5,000,000.000	Local	99.946140	4,997,307.00	87.788464	4,389,423.20	-607,883.80	0.79
			Base	99.946140	4,997,307.00	87.788464	4,389,423.20	-607,883.80	0.79
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028			
		2,000,000.000	Local	99.845539	1,996,910.77	97.528544	1,950,570.88	-46,339.89	0.35
			Base	99.845539	1,996,910.77	97.528544	1,950,570.88	-46,339.89	0.35
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026			
		5,000,000.000	Local	97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	0.88
			Base	97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	0.88
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3				3.411000	15 Sep 2058			
		476,847.460	Local	94.662132	451,393.97	96.862530	461,886.51	10,492.54	0.08
		Original Face: 520,000.000	Base	94.662132	451,393.97	96.862530	461,886.51	10,492.54	0.08
<b>US DOLLAR Total</b>									
		512,501,602.910	Local			480,885,186.75	-33,381,279.04	86.87	
Original Face:		274,681,573.000	Base			480,885,186.75	-33,381,279.04	86.87	
<b>FIXED INCOME Total</b>									
		512,501,602.910	Base			480,885,186.75	-33,381,279.04	86.87	
Original Face:		274,681,573.000							

# Holdings

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



As of: February 29, 2024

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		585,206,536.950	Base	586,943,269.27		553,561,990.19	-33,381,279.08	100.00
Original Face:		274,681,573.000						

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		49,999.970	Local	1.000000	49,999.97	1.000000	49,999.97	0.00
			Base	1.000000	49,999.97	1.000000	49,999.97	0.00
<b>US DOLLAR Total</b>								
		49,999.970	Local		49,999.97		49,999.97	0.00
			Base		49,999.97		49,999.97	0.00
<b>CASH Total</b>								
		49,999.970	Base		49,999.97		49,999.97	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0020A2CK6	AT+T INC				5.370000	19 Mar 2024		
		4,300,000.000	Local	99.731500	4,288,454.50	99.731500	4,288,454.50	0.15
			Base	99.731500	4,288,454.50	99.731500	4,288,454.50	0.15
00915SC42	AIR PRODUCTS + CHEMI				5.410000	04 Mar 2024		
		25,000,000.000	Local	99.954917	24,988,729.17	99.954917	24,988,729.25	0.08
			Base	99.954917	24,988,729.17	99.954917	24,988,729.25	0.08
03948GC50	ARCHER DANIELS MIDLA				5.410000	05 Mar 2024		
		25,000,000.000	Local	99.939889	24,984,972.22	99.939889	24,984,972.25	0.03
			Base	99.939889	24,984,972.22	99.939889	24,984,972.25	0.03
06369LCR4	BANK MONTREAL DISC COML PAPER				5.580000	25 Mar 2024		
		25,000,000.000	Local	99.628000	24,907,000.00	99.628000	24,907,000.00	0.00
			Base	99.628000	24,907,000.00	99.628000	24,907,000.00	0.00
06369LF59	BANK MONTREAL DISC COML PAPER				5.250000	05 Jun 2024		
		10,000,000.000	Local	98.600000	9,860,000.00	98.559981	9,855,998.10	-4,001.90
			Base	98.600000	9,860,000.00	98.559981	9,855,998.10	-4,001.90

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Books Closed

Prepared by State Street



# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
13608AC12	CANADIAN IMPERIAL BK	25,000,000.000	Local	100.000000	25,000,000.00	5.310000	01 Mar 2024		0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
138994009	CANTOR FITZGERALD REPO REPO	300,000,000.000	Local	100.000000	300,000,000.00	5.300000	01 Mar 2024		10.41
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	10.41
138994009	CANTOR FITZGERALD REPO REPO	40,000,000.000	Local	100.000000	40,000,000.00	5.400000	01 Mar 2024		1.39
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.39
138994009	CANTOR FITZGERALD REPO REPO	58,000,000.000	Local	100.000000	58,000,000.00	5.400000	21 Mar 2024		2.01
			Base	100.000000	58,000,000.00	100.000000	58,000,000.00	0.00	2.01
17327ACM7	CITIGROUP GLOBAL MKTS INC S	25,000,000.000	Local	99.688889	24,922,222.22	5.600000	21 Mar 2024		0.86
			Base	99.688889	24,922,222.22	99.688889	24,922,222.25	0.03	0.86
19121AEM9	COCA COLA COMPANY	15,000,000.000	Local	98.852500	14,827,875.00	5.100000	21 May 2024		0.51
			Base	98.852500	14,827,875.00	98.819959	14,822,993.85	-4,881.15	0.51
19121AEN7	COCA COLA COMPANY	25,000,000.000	Local	98.785944	24,696,486.11	5.330000	22 May 2024		0.86
			Base	98.785944	24,696,486.11	98.805876	24,701,469.00	4,982.89	0.86
19121AGH8	COCA COLA COMPANY 07/24 ZCP	10,000,000.000	Local	97.987500	9,798,750.00	5.250000	17 Jul 2024		0.34
			Base	97.987500	9,798,750.00	97.998657	9,799,865.70	1,115.70	0.34
22599G006	CREDIT AGRICOLE REPO REPO	250,000,000.000	Local	100.000000	250,000,000.00	5.290000	01 Mar 2024		8.67
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.67
24023GC70	DCAT, LLC	15,000,000.000	Local	99.910833	14,986,625.00	5.350000	07 Mar 2024		0.52
			Base	99.910833	14,986,625.00	99.910833	14,986,624.95	-0.05	0.52

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
24422LCC5	JOHN DEERE CAPITAL C	25,000,000.000	Local	99.838361	24,959,590.28	99.838361	24,959,590.25	-0.03	0.87
			Base	99.838361	24,959,590.28	99.838361	24,959,590.25	-0.03	0.87
24422LE66	JOHN DEERE CAPITAL C	20,000,000.000	Local	99.026500	19,805,300.00	99.008462	19,801,692.40	-3,607.60	0.69
			Base	99.026500	19,805,300.00	99.008462	19,801,692.40	-3,607.60	0.69
26244HC43	DUKE ENERGY CORP	10,000,000.000	Local	99.953333	9,995,333.33	99.953333	9,995,333.30	-0.03	0.35
			Base	99.953333	9,995,333.33	99.953333	9,995,333.30	-0.03	0.35
3703E0C16	GENERAL MILLS INC.	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
38346LDR4	GOTHAM FDG CORP	10,000,000.000	Local	99.182639	9,918,263.89	99.182639	9,918,263.89	0.00	0.34
			Base	99.182639	9,918,263.89	99.182639	9,918,263.89	0.00	0.34
4523ELD10	ILLINOIS TOOL WORKS INC	25,000,000.000	Local	99.541028	24,885,256.95	99.541028	24,885,257.00	0.05	0.86
			Base	99.541028	24,885,256.95	99.541028	24,885,257.00	0.05	0.86
46640PD26	J.P. MORGAN SECURITIES	10,600,000.000	Local	99.530667	10,550,250.67	99.530667	10,550,250.70	0.03	0.37
			Base	99.530667	10,550,250.67	99.530667	10,550,250.70	0.03	0.37
47816FEQ0	JOHNSON + JOHNSON	25,000,000.000	Local	98.772667	24,693,166.67	98.756481	24,689,120.25	-4,046.42	0.86
			Base	98.772667	24,693,166.67	98.756481	24,689,120.25	-4,046.42	0.86
47816FFB2	JOHNSON + JOHNSON 06/24 ZCP	25,000,000.000	Local	98.526667	24,631,666.67	98.501255	24,625,313.75	-6,352.92	0.85
			Base	98.526667	24,631,666.67	98.501255	24,625,313.75	-6,352.92	0.85
52953AC86	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.895972	19,979,194.45	99.895972	19,979,194.40	-0.05	0.69
			Base	99.895972	19,979,194.45	99.895972	19,979,194.40	-0.05	0.69

& 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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
59157TC50	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.939333	14,990,900.00	99.939333	14,990,899.95	-0.05	0.52
			Base	99.939333	14,990,900.00	99.939333	14,990,899.95	-0.05	0.52
59515MCS2	MICROSOFT CORP	25,000,000.000	Local	99.631944	24,907,986.11	99.631944	24,907,986.00	-0.11	0.86
			Base	99.631944	24,907,986.11	99.631944	24,907,986.00	-0.11	0.86
63254EH78	NATL AUSTRALIA BK LT	20,000,000.000	Local	97.729833	19,545,966.67	97.674074	19,534,814.80	-11,151.87	0.68
			Base	97.729833	19,545,966.67	97.674074	19,534,814.80	-11,151.87	0.68
64105GC10	NESTLE CAP CORP	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.87
64105GCM4	NESTLE CAP CORP	25,000,000.000	Local	99.709444	24,927,361.11	99.709444	24,927,361.00	-0.11	0.86
			Base	99.709444	24,927,361.11	99.709444	24,927,361.00	-0.11	0.86
65339MCT1	NEXTERA ENERGY CAP HLDGS INC	20,000,000.000	Local	99.601333	19,920,266.67	99.601333	19,920,266.60	-0.07	0.69
			Base	99.601333	19,920,266.67	99.601333	19,920,266.60	-0.07	0.69
67983TF35	OLD LINE FUNDING LLC	15,000,000.000	Local	98.616111	14,792,416.67	98.584236	14,787,635.40	-4,781.27	0.51
			Base	98.616111	14,792,416.67	98.584236	14,787,635.40	-4,781.27	0.51
69372ACL4	PACCAR FINANCIAL COR	10,000,000.000	Local	99.720278	9,972,027.78	99.720278	9,972,027.80	0.02	0.35
			Base	99.720278	9,972,027.78	99.720278	9,972,027.80	0.02	0.35
70109LCL8	PARKER HANNIFIN CORP	12,750,000.000	Local	99.713417	12,713,460.63	99.713417	12,713,460.67	0.04	0.44
			Base	99.713417	12,713,460.63	99.713417	12,713,460.67	0.04	0.44
71708EF59	PFIZER INC	11,000,000.000	Local	98.597333	10,845,706.67	98.567005	10,842,370.55	-3,336.12	0.38
			Base	98.597333	10,845,706.67	98.567005	10,842,370.55	-3,336.12	0.38

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74271TCF8	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.794667	24,948,666.67	99.794667	24,948,666.75	0.08	0.87
			Base	99.794667	24,948,666.67	99.794667	24,948,666.75	0.08	0.87
78015CGF3	ROYAL BK CDA	20,000,000.000	Local	97.884444	19,576,888.89	97.998500	19,599,700.00	22,811.11	0.68
			Base	97.884444	19,576,888.89	97.998500	19,599,700.00	22,811.11	0.68
82434TCT5	SHERWIN WILLIAMS CO	25,000,000.000	Local	99.610000	24,902,500.00	99.610000	24,902,500.00	0.00	0.86
			Base	99.610000	24,902,500.00	99.610000	24,902,500.00	0.00	0.86
85462CCC7	STANLEY WORKS (THE)	20,000,000.000	Local	99.824611	19,964,922.23	99.824611	19,964,922.20	-0.03	0.69
			Base	99.824611	19,964,922.23	99.824611	19,964,922.20	-0.03	0.69
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.43
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.43
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.20
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.20
926NKW009	AMHERST PIERPONT 04/15 VAR	145,000,000.000	Local	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	5.03
			Base	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	5.03
927WWR006	TD SECURITIES REPO TD SECURITIES REPO	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.73
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.73
979QHR003	SOUTH STREET REPO	134,000,000.000	Local	100.000000	134,000,000.00	100.000000	134,000,000.00	0.00	4.65
			Base	100.000000	134,000,000.00	100.000000	134,000,000.00	0.00	4.65
979QHR003	SOUTH STREET REPO	32,843,884.880	Local	100.000000	32,843,884.88	100.000000	32,843,884.88	0.00	1.14
			Base	100.000000	32,843,884.88	100.000000	32,843,884.88	0.00	1.14

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985FHY004	MITSUBISHI UFJ REPO				5.300000	01 Mar 2024		
	528,619,791.050	Local	100.000000	528,619,791.05	100.000000	528,619,791.05	0.00	18.34
		Base	100.000000	528,619,791.05	100.000000	528,619,791.05	0.00	18.34
<b>US DOLLAR Total</b>								
	2,427,113,675.930	Local		2,423,151,883.16		2,423,138,633.44	-13,249.72	84.07
		Base		2,423,151,883.16		2,423,138,633.44	-13,249.72	84.07
<b>CASH EQUIVALENT Total</b>								
	2,427,113,675.930	Base		2,423,151,883.16		2,423,138,633.44	-13,249.72	84.07

## EQUITY

US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	136,342,937.100	Local	1.000000	136,342,937.10	1.000000	136,342,937.10	0.00	4.73
		Base	1.000000	136,342,937.10	1.000000	136,342,937.10	0.00	4.73
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	103,509,669.970	Local	1.000000	103,509,669.97	1.000000	103,509,669.97	0.00	3.59
		Base	1.000000	103,509,669.97	1.000000	103,509,669.97	0.00	3.59
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	209,179,333.360	Local	1.000000	209,179,333.36	1.000000	209,179,333.36	0.00	7.26
		Base	1.000000	209,179,333.36	1.000000	209,179,333.36	0.00	7.26
<b>US DOLLAR Total</b>								
	449,031,940.430	Local		449,031,940.43		449,031,940.43	0.00	15.58
		Base		449,031,940.43		449,031,940.43	0.00	15.58
<b>EQUITY Total</b>								
	449,031,940.430	Base		449,031,940.43		449,031,940.43	0.00	15.58

## FIXED INCOME

& 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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025			
		10,000,388.090	Local	100.000000	10,000,388.09	100.065880	10,006,976.35	6,588.26	0.35
Original Face:		15,000,000.000	Base	100.000000	10,000,388.09	100.065880	10,006,976.35	6,588.26	0.35
<b>US DOLLAR Total</b>									
		10,000,388.090	Local		10,000,388.09		10,006,976.35	6,588.26	0.35
Original Face:		15,000,000.000	Base		10,000,388.09		10,006,976.35	6,588.26	0.35
<b>FIXED INCOME Total</b>									
		10,000,388.090	Base		10,000,388.09		10,006,976.35	6,588.26	0.35
Original Face:		15,000,000.000							

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,886,196,004.420	Base	2,882,234,211.65		2,882,227,550.19	-6,661.46	100.00
Original Face:		15,000,000.000						

# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

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

91058TCL8	UNITED HEALTHCARE CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.718695	4,985,934.73	5.330000	20 Mar 2024	2.66
			Base	99.718695	4,985,934.73	99.718695	4,985,934.75	2.66

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		18,365,702.910	Local	100.000000	18,365,702.91	5.370000	01 Mar 2024	9.80
			Base	100.000000	18,365,702.91	100.000000	18,365,702.91	9.80

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,365,702.910	Local	23,351,637.64		23,351,637.66	0.02	12.46
		Base	23,351,637.64		23,351,637.66	0.02	12.46

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,365,702.910	Base	23,351,637.64		23,351,637.66	0.02	12.46

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000



# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025			
		5,000,000.000	Local	99.994689	4,999,734.43	92.237464	4,611,873.20	-387,861.23	2.46
			Base	99.994689	4,999,734.43	92.237464	4,611,873.20	-387,861.23	2.46
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		5,000,000.000	Local	99.832782	4,991,639.12	88.323073	4,416,153.65	-575,485.47	2.36
			Base	99.832782	4,991,639.12	88.323073	4,416,153.65	-575,485.47	2.36
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027			
		5,000,000.000	Local	98.823906	4,941,195.28	87.519615	4,375,980.75	-565,214.53	2.34
			Base	98.823906	4,941,195.28	87.519615	4,375,980.75	-565,214.53	2.34
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	2.47
			Base	99.870808	4,993,540.41	92.421707	4,621,085.35	-372,455.06	2.47
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031			
		3,500,000.000	Local	99.712752	3,489,946.31	85.341481	2,986,951.84	-502,994.47	1.59
			Base	99.712752	3,489,946.31	85.341481	2,986,951.84	-502,994.47	1.59
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026			
		2,500,000.000	Local	100.000000	2,500,000.00	92.159496	2,303,987.40	-196,012.60	1.23
			Base	100.000000	2,500,000.00	92.159496	2,303,987.40	-196,012.60	1.23
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026			
		2,500,000.000	Local	104.670548	2,616,763.71	96.982562	2,424,564.05	-192,199.66	1.29
			Base	104.670548	2,616,763.71	96.982562	2,424,564.05	-192,199.66	1.29
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028			
		2,500,000.000	Local	100.000000	2,500,000.00	97.330399	2,433,259.98	-66,740.02	1.30
			Base	100.000000	2,500,000.00	97.330399	2,433,259.98	-66,740.02	1.30
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	99.322712	4,966,135.60	-33,864.40	2.65
			Base	100.000000	5,000,000.00	99.322712	4,966,135.60	-33,864.40	2.65
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025			
		5,000,000.000	Local	99.971532	4,998,576.62	98.560929	4,928,046.45	-70,530.17	2.63
			Base	99.971532	4,998,576.62	98.560929	4,928,046.45	-70,530.17	2.63

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.951927	2,498,798.18	87.095711	2,177,392.78	-321,405.40	1.16	
		Base	99.951927	2,498,798.18	87.095711	2,177,392.78	-321,405.40	1.16	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.934062	4,996,703.09	87.587525	4,379,376.25	-617,326.84	2.34	
		Base	99.934062	4,996,703.09	87.587525	4,379,376.25	-617,326.84	2.34	
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
	647,309.970	Local	94.398144	611,048.60	93.413110	604,672.37	-6,376.23	0.32	
Original Face:	675,000.000	Base	94.398144	611,048.60	93.413110	604,672.37	-6,376.23	0.32	
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
	3,594,096.390	Local	95.699931	3,439,547.76	85.719030	3,080,824.56	-358,723.20	1.64	
Original Face:	5,000,000.000	Base	95.699931	3,439,547.76	85.719030	3,080,824.56	-358,723.20	1.64	
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
	5,087,780.430	Local	93.996653	4,782,343.30	88.797270	4,517,810.13	-264,533.17	2.41	
Original Face:	6,000,000.000	Base	93.996653	4,782,343.30	88.797270	4,517,810.13	-264,533.17	2.41	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local	99.970031	4,998,501.55	98.956138	4,947,806.90	-50,694.65	2.64	
		Base	99.970031	4,998,501.55	98.956138	4,947,806.90	-50,694.65	2.64	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local	99.448208	2,486,205.19	82.522881	2,063,072.03	-423,133.16	1.10	
		Base	99.448208	2,486,205.19	82.522881	2,063,072.03	-423,133.16	1.10	
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	94.423349	2,360,583.73	-139,416.27	1.26	
		Base	100.000000	2,500,000.00	94.423349	2,360,583.73	-139,416.27	1.26	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					5.790000	15 May 2036		
	128,011.200	Local	99.909399	127,895.22	98.947416	126,663.77	-1,231.45	0.07	
Original Face:	16,000,000.000	Base	99.909399	127,895.22	98.947416	126,663.77	-1,231.45	0.07	
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	583,057.650	Local	101.049493	589,176.80	88.343506	515,093.57	-74,083.23	0.27	
Original Face:	5,000,000.000	Base	101.049493	589,176.80	88.343506	515,093.57	-74,083.23	0.27	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		1,075,922.700	Local	103.670238	1,115,411.62	89.590218	963,921.49	-151,490.13	0.51
Original Face:		10,000,000.000	Base	103.670238	1,115,411.62	89.590218	963,921.49	-151,490.13	0.51
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027			
		5,000,000.000	Local	91.345880	4,567,293.98	89.906313	4,495,315.65	-71,978.33	2.40
			Base	91.345880	4,567,293.98	89.906313	4,495,315.65	-71,978.33	2.40
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027			
		2,500,000.000	Local	105.076066	2,626,901.66	102.175123	2,554,378.08	-72,523.58	1.36
			Base	105.076066	2,626,901.66	102.175123	2,554,378.08	-72,523.58	1.36
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027			
		2,500,000.000	Local	104.975858	2,624,396.46	102.201927	2,555,048.18	-69,348.28	1.36
			Base	104.975858	2,624,396.46	102.201927	2,555,048.18	-69,348.28	1.36
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031			
		4,000,000.000	Local	115.905181	4,636,207.25	94.153500	3,766,140.00	-870,067.25	2.01
			Base	115.905181	4,636,207.25	94.153500	3,766,140.00	-870,067.25	2.01
3133EPHJ7	FEDERAL FARM CREDIT BANK BONDS 04/33 6.08				6.080000	28 Apr 2033			
		4,395,000.000	Local	100.000000	4,395,000.00	100.005242	4,395,230.39	230.39	2.35
			Base	100.000000	4,395,000.00	100.005242	4,395,230.39	230.39	2.35
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027			
		2,500,000.000	Local	99.926345	2,498,158.62	87.985673	2,199,641.83	-298,516.79	1.17
			Base	99.926345	2,498,158.62	87.985673	2,199,641.83	-298,516.79	1.17
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		360,744.420	Local	99.882576	360,320.82	90.347750	325,924.47	-34,396.35	0.17
Original Face:		2,000,000.000	Base	99.882576	360,320.82	90.347750	325,924.47	-34,396.35	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local	99.934989	2,698,244.70	80.658566	2,177,781.28	-520,463.42	1.16
			Base	99.934989	2,698,244.70	80.658566	2,177,781.28	-520,463.42	1.16
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		251,766.900	Local	100.602994	253,285.04	93.035230	234,231.91	-19,053.13	0.13
Original Face:		5,000,000.000	Base	100.602994	253,285.04	93.035230	234,231.91	-19,053.13	0.13

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	479,953.620	Local	101.239288	485,901.63	97.774470	469,272.11	-16,629.52	0.25	
Original Face:	3,000,000.000	Base	101.239288	485,901.63	97.774470	469,272.11	-16,629.52	0.25	
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
	2,821,868.590	Local	100.849766	2,845,847.86	94.851340	2,676,580.17	-169,267.69	1.43	
Original Face:	5,565,000.000	Base	100.849766	2,845,847.86	94.851340	2,676,580.17	-169,267.69	1.43	
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
	1,490,776.500	Local	104.489089	1,557,698.79	97.720910	1,456,800.36	-100,898.43	0.78	
Original Face:	4,494,000.000	Base	104.489089	1,557,698.79	97.720910	1,456,800.36	-100,898.43	0.78	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	74,410.680	Local	100.088925	74,476.85	96.777200	72,012.57	-2,464.28	0.04	
Original Face:	2,000,000.000	Base	100.088925	74,476.85	96.777200	72,012.57	-2,464.28	0.04	
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
	293,003.750	Local	100.301314	293,886.61	90.844630	266,178.17	-27,708.44	0.14	
Original Face:	5,000,000.000	Base	100.301314	293,886.61	90.844630	266,178.17	-27,708.44	0.14	
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
	364,996.730	Local	100.303518	366,104.56	90.171750	329,123.94	-36,980.62	0.18	
Original Face:	14,878,168.000	Base	100.303518	366,104.56	90.171750	329,123.94	-36,980.62	0.18	
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
	4,466,644.950	Local	99.267091	4,433,908.50	91.631130	4,092,837.24	-341,071.26	2.18	
Original Face:	5,000,000.000	Base	99.267091	4,433,908.50	91.631130	4,092,837.24	-341,071.26	2.18	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	44,829.600	Local	99.692748	44,691.86	98.777190	44,281.42	-410.44	0.02	
Original Face:	5,000,000.000	Base	99.692748	44,691.86	98.777190	44,281.42	-410.44	0.02	
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	892,638.100	Local	102.944865	918,925.09	91.482816	816,610.47	-102,314.62	0.44	
Original Face:	5,000,000.000	Base	102.944865	918,925.09	91.482816	816,610.47	-102,314.62	0.44	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	732,093.600	Local	100.376033	734,846.51	94.686875	693,196.55	-41,649.96	0.37	
Original Face:	5,000,000.000	Base	100.376033	734,846.51	94.686875	693,196.55	-41,649.96	0.37	

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	161,879.300	Local		105.052135	170,057.66	96.598110	156,372.34	-13,685.32	0.08
Original Face:	10,000,000.000	Base		105.052135	170,057.66	96.598110	156,372.34	-13,685.32	0.08
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	1,203,761.700	Local		105.626006	1,271,485.41	97.795930	1,177,229.95	-94,255.46	0.63
Original Face:	6,000,000.000	Base		105.626006	1,271,485.41	97.795930	1,177,229.95	-94,255.46	0.63
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	65,271.450	Local		104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.03
Original Face:	5,000,000.000	Base		104.041537	67,909.42	96.675660	63,101.61	-4,807.81	0.03
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					5.810000	10 Sep 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.040000	5,002,000.00	2,000.00	2.67
		Base		100.000000	5,000,000.00	100.040000	5,002,000.00	2,000.00	2.67
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	99.380181	4,969,009.05	-30,990.95	2.65
		Base		100.000000	5,000,000.00	99.380181	4,969,009.05	-30,990.95	2.65
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	1,341,018.080	Local		95.099242	1,275,298.03	82.415700	1,105,209.44	-170,088.59	0.59
Original Face:	5,000,000.000	Base		95.099242	1,275,298.03	82.415700	1,105,209.44	-170,088.59	0.59
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	255,336.330	Local		100.698957	257,121.02	84.773340	216,457.14	-40,663.88	0.12
Original Face:	5,000,000.000	Base		100.698957	257,121.02	84.773340	216,457.14	-40,663.88	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	2,148,235.640	Local		101.250736	2,175,104.40	93.877493	2,016,709.76	-158,394.64	1.08
Original Face:	4,000,000.000	Base		101.250736	2,175,104.40	93.877493	2,016,709.76	-158,394.64	1.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.750000	20 Jul 2067		
	1,128,133.080	Local		97.695691	1,102,137.41	98.153750	1,107,304.92	5,167.51	0.59
Original Face:	3,000,000.000	Base		97.695691	1,102,137.41	98.153750	1,107,304.92	5,167.51	0.59
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
	3,657,760.200	Local		99.844054	3,652,056.07	96.859640	3,542,893.36	-109,162.71	1.89
Original Face:	5,675,162.000	Base		99.844054	3,652,056.07	96.859640	3,542,893.36	-109,162.71	1.89

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Books Closed

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# Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9		1,500,000.000	Local	99.953699	1,499,305.48	0.900000	01 Jun 2025		
				Base	99.953699	1,499,305.48	95.005969	1,425,089.54	-74,215.94	0.76
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR		2,000,000.000	Local	100.039120	2,000,782.40	5.910000	10 Dec 2025		
				Base	100.039120	2,000,782.40	100.084000	2,001,680.00	897.60	1.07
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1		2,500,000.000	Local	99.451775	2,486,294.37	2.100000	01 Sep 2040		
				Base	99.451775	2,486,294.37	67.917925	1,697,948.13	-788,346.24	0.91
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25		5,000,000.000	Local	99.831333	4,991,566.64	2.250000	06 Apr 2027		
				Base	99.831333	4,991,566.64	89.283576	4,464,178.80	-527,387.84	2.38
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85		2,500,000.000	Local	99.871738	2,496,793.45	5.850000	15 Nov 2027		
				Base	99.871738	2,496,793.45	98.631638	2,465,790.95	-31,002.50	1.32
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25		5,000,000.000	Local	98.921664	4,946,083.21	2.250000	15 May 2050		
				Base	98.921664	4,946,083.21	60.390137	3,019,506.85	-1,926,576.36	1.61
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75		5,000,000.000	Local	99.773326	4,988,666.29	2.750000	01 Nov 2029		
				Base	99.773326	4,988,666.29	88.150485	4,407,524.25	-581,142.04	2.35
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051		2,500,000.000	Local	100.128642	2,503,216.06	6.051000	01 Mar 2025		
				Base	100.128642	2,503,216.06	100.371457	2,509,286.43	6,070.37	1.34
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95		3,500,000.000	Local	99.766290	3,491,820.15	1.950000	01 May 2030		
				Base	99.766290	3,491,820.15	84.422859	2,954,800.07	-537,020.08	1.58
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75		1,539,000.000	Local	106.710877	1,642,280.39	2.750000	19 Mar 2030		
				Base	106.710877	1,642,280.39	89.295667	1,374,260.32	-268,020.07	0.73

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# Holdings

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



As of: February 29, 2024

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75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		5,000,000.000	Local 99.919896	4,995,994.80	84.572517	4,228,625.85	-767,368.95	2.26
			Base 99.919896	4,995,994.80	84.572517	4,228,625.85	-767,368.95	2.26
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
		5,000,000.000	Local 100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50	2.68
			Base 100.000000	5,000,000.00	100.327110	5,016,355.50	16,355.50	2.68
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
		2,500,000.000	Local 99.981106	2,499,527.65	91.480247	2,287,006.18	-212,521.47	1.22
			Base 99.981106	2,499,527.65	91.480247	2,287,006.18	-212,521.47	1.22
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
		2,000,000.000	Local 99.865925	1,997,318.49	97.640084	1,952,801.68	-44,516.81	1.04
			Base 99.865925	1,997,318.49	97.640084	1,952,801.68	-44,516.81	1.04
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
		2,500,000.000	Local 100.439990	2,510,999.76	99.593750	2,489,843.75	-21,156.01	1.33
			Base 100.439990	2,510,999.76	99.593750	2,489,843.75	-21,156.01	1.33
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
		5,000,000.000	Local 97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	2.60
			Base 97.495976	4,874,798.81	97.308947	4,865,447.35	-9,351.46	2.60
<b>US DOLLAR Total</b>								
		178,485,301.560	Local	178,489,741.35		163,942,273.86	-14,547,467.49	87.51
Original Face:		148,287,330.000	Base	178,489,741.35		163,942,273.86	-14,547,467.49	87.51
<b>FIXED INCOME Total</b>								
		178,485,301.560	Base	178,489,741.35		163,942,273.86	-14,547,467.49	87.51
Original Face:		148,287,330.000						

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		201,901,004.480	Base	201,891,379.00		187,343,911.53	-14,547,467.47	100.00
Original Face:		148,287,330.000						



# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		805,862.010	Local	1.000000	805,862.01	1.000000	805,862.01	0.08
			Base	1.000000	805,862.01	1.000000	805,862.01	0.08
<b>US DOLLAR Total</b>								
		805,862.010	Local		805,862.01		805,862.01	0.08
			Base		805,862.01		805,862.01	0.08
<b>CASH Total</b>								
		805,862.010	Base		805,862.01		805,862.01	0.08
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
0020A2CK6	AT+T INC				5.660000	19 Mar 2024		
		2,950,000.000	Local	99.717000	2,941,651.50	99.717000	2,941,651.50	0.27
			Base	99.717000	2,941,651.50	99.717000	2,941,651.50	0.27
02665JCM0	AMERICAN HONDA FINAN				5.590000	21 Mar 2024		
		5,000,000.000	Local	99.689444	4,984,472.22	99.689444	4,984,472.20	0.47
			Base	99.689444	4,984,472.22	99.689444	4,984,472.20	0.47
04821TE27	ATLANTIC ASSET SECUR				5.360000	02 May 2024		
		5,000,000.000	Local	99.076889	4,953,844.45	99.052025	4,952,601.25	0.46
			Base	99.076889	4,953,844.45	99.052025	4,952,601.25	0.46
04821TFE0	ATLANTIC ASSET SECUR				5.650000	14 Jun 2024		
		5,000,000.000	Local	98.352083	4,917,604.17	98.418048	4,920,902.40	0.46
			Base	98.352083	4,917,604.17	98.418048	4,920,902.40	0.46
06417JFB3	BANK OF NOVA SCOTIA/THE				5.450000	11 Jun 2024		
		5,000,000.000	Local	98.455833	4,922,791.67	98.473712	4,923,685.60	0.46
			Base	98.455833	4,922,791.67	98.473712	4,923,685.60	0.46

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417M4Q5	BANK OF NOVA SCOTIA	5,000,000.000	Local	100.000000	5,000,000.00	5.980000	03 Oct 2024		
			Base	100.000000	5,000,000.00	100.277245	5,013,862.25	13,862.25	0.47
06741FE60	BARCLAYS BK PLC / BARCLAYS US	5,000,000.000	Local	99.021000	4,951,050.00	5.340000	06 May 2024		
			Base	99.021000	4,951,050.00	99.003282	4,950,164.10	-885.90	0.46
07644ADH4	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.302833	4,965,141.67	5.340000	17 Apr 2024		
			Base	99.302833	4,965,141.67	99.302833	4,965,141.65	-0.02	0.46
13738JEP1	CAN AST + CAN LTD JT	5,000,000.000	Local	98.773444	4,938,672.22	5.320000	23 May 2024		
			Base	98.773444	4,938,672.22	98.748867	4,937,443.35	-1,228.87	0.46
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	5.400000	01 Mar 2024		
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
138994009	CANTOR FITZGERALD REPO REPO	17,000,000.000	Local	100.000000	17,000,000.00	5.400000	21 Mar 2024		
			Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	1.59
15963TCK3	CHARIOT FNDG LLC	5,000,000.000	Local	99.731500	4,986,575.00	5.370000	19 Mar 2024		
			Base	99.731500	4,986,575.00	99.731500	4,986,575.00	0.00	0.47
19121AEM9	COCA COLA COMPANY	5,000,000.000	Local	98.852500	4,942,625.00	5.100000	21 May 2024		
			Base	98.852500	4,942,625.00	98.819959	4,940,997.95	-1,627.05	0.46
19121AGH8	COCA COLA COMPANY 07/24 ZCP	5,000,000.000	Local	97.987500	4,899,375.00	5.250000	17 Jul 2024		
			Base	97.987500	4,899,375.00	97.998657	4,899,932.85	557.85	0.46
24422LD34	JOHN DEERE CAPITAL C	5,000,000.000	Local	99.515083	4,975,754.17	5.290000	03 Apr 2024		
			Base	99.515083	4,975,754.17	99.515083	4,975,754.15	-0.02	0.46

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26244HC43	DUKE ENERGY CORP	5,000,000.000	Local	99.953333	4,997,666.67	99.953333	4,997,666.65	-0.02	0.47
			Base	99.953333	4,997,666.67	99.953333	4,997,666.65	-0.02	0.47
26244HE33	DUKE ENERGY CORP	5,000,000.000	Local	99.042750	4,952,137.50	99.005985	4,950,299.25	-1,838.25	0.46
			Base	99.042750	4,952,137.50	99.005985	4,950,299.25	-1,838.25	0.46
30601VD32	FAIRWAY FINANCE CORP	3,000,000.000	Local	99.483917	2,984,517.50	99.483917	2,984,517.50	0.00	0.28
			Base	99.483917	2,984,517.50	99.483917	2,984,517.50	0.00	0.28
30601VDG3	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.315111	4,965,755.55	99.315111	4,965,755.55	0.00	0.46
			Base	99.315111	4,965,755.55	99.315111	4,965,755.55	0.00	0.46
30601VDR9	FAIRWAY FINANCE CORP	5,000,000.000	Local	99.185694	4,959,284.72	99.185694	4,959,284.70	-0.02	0.46
			Base	99.185694	4,959,284.72	99.185694	4,959,284.70	-0.02	0.46
38346LC12	GOTHAM FDG CORP	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
38346LDF0	GOTHAM FDG CORP	5,000,000.000	Local	99.332500	4,966,625.00	99.332500	4,966,625.00	0.00	0.46
			Base	99.332500	4,966,625.00	99.332500	4,966,625.00	0.00	0.46
40060WCD2	GTA FDG LLC DISC	5,000,000.000	Local	99.814333	4,990,716.67	99.814333	4,990,716.65	-0.02	0.47
			Base	99.814333	4,990,716.67	99.814333	4,990,716.65	-0.02	0.47
40588LCK3	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.729000	4,986,450.00	99.729000	4,986,450.00	0.00	0.47
			Base	99.729000	4,986,450.00	99.729000	4,986,450.00	0.00	0.47
40588LE62	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.022833	4,951,141.67	99.001018	4,950,050.90	-1,090.77	0.46
			Base	99.022833	4,951,141.67	99.001018	4,950,050.90	-1,090.77	0.46

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46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026			
		3,500,000.000	Local	100.000000	3,500,000.00	93.903880	3,286,635.80	-213,364.20	0.31
			Base	100.000000	3,500,000.00	93.903880	3,286,635.80	-213,364.20	0.31
46593LUH0	JPMORGAN CHASE BK N A INSTL CT				5.000000	14 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.911541	4,995,577.05	-4,422.95	0.47
			Base	100.000000	5,000,000.00	99.911541	4,995,577.05	-4,422.95	0.47
46651VDT0	J.P. MORGAN SECURITIES				5.960000	07 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.113700	5,005,685.00	5,685.00	0.47
			Base	100.000000	5,000,000.00	100.113700	5,005,685.00	5,685.00	0.47
46651VEY8	J.P. MORGAN SECURITIES				5.400000	25 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.832300	4,991,615.00	-8,385.00	0.47
			Base	100.000000	5,000,000.00	99.832300	4,991,615.00	-8,385.00	0.47
47816FDA6	JOHNSON + JOHNSON				5.360000	10 Apr 2024			
		5,000,000.000	Local	99.404444	4,970,222.22	99.404444	4,970,222.20	-0.02	0.46
			Base	99.404444	4,970,222.22	99.404444	4,970,222.20	-0.02	0.46
4820P2D85	JUPITER SECT CO LLC				5.370000	08 Apr 2024			
		5,000,000.000	Local	99.433167	4,971,658.33	99.433167	4,971,658.35	0.02	0.46
			Base	99.433167	4,971,658.33	99.433167	4,971,658.35	0.02	0.46
4820P2E76	JUPITER SECT CO LLC				5.320000	07 May 2024			
		5,000,000.000	Local	99.009889	4,950,494.44	98.986170	4,949,308.50	-1,185.94	0.46
			Base	99.009889	4,950,494.44	98.986170	4,949,308.50	-1,185.94	0.46
49271JDQ7	KEURIG DR PEPPER				5.520000	24 Apr 2024			
		4,000,000.000	Local	99.172000	3,966,880.00	99.172000	3,966,880.00	0.00	0.37
			Base	99.172000	3,966,880.00	99.172000	3,966,880.00	0.00	0.37
53127TC19	LIBERTY FUNDING LLC				5.440000	01 Mar 2024			
		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
53127TD26	LIBERTY FUNDING LLC				5.380000	02 Apr 2024			
		5,000,000.000	Local	99.521778	4,976,088.89	99.521778	4,976,088.89	0.00	0.46
			Base	99.521778	4,976,088.89	99.521778	4,976,088.89	0.00	0.46

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53127TE25	LIBERTY FUNDING LLC	1,950,000.000	Local	99.087222	1,932,200.83	99.064363	1,931,755.08	-445.75	0.18
			Base	99.087222	1,932,200.83	99.064363	1,931,755.08	-445.75	0.18
53127TEU3	LIBERTY FUNDING LLC	5,000,000.000	Local	98.706889	4,935,344.44	98.685725	4,934,286.25	-1,058.19	0.46
			Base	98.706889	4,935,344.44	98.685725	4,934,286.25	-1,058.19	0.46
56274LDC5	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.375833	4,968,791.67	99.375833	4,968,791.65	-0.02	0.46
			Base	99.375833	4,968,791.67	99.375833	4,968,791.65	-0.02	0.46
56274LDQ4	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.193000	4,959,650.00	99.193000	4,959,650.00	0.00	0.46
			Base	99.193000	4,959,650.00	99.193000	4,959,650.00	0.00	0.46
59157TC50	METLIFE SHORT TERM FDG	4,350,000.000	Local	99.939333	4,347,361.00	99.939333	4,347,361.00	0.00	0.41
			Base	99.939333	4,347,361.00	99.939333	4,347,361.00	0.00	0.41
59515MC52	MICROSOFT CORP	5,000,000.000	Local	99.940556	4,997,027.78	99.940556	4,997,027.80	0.02	0.47
			Base	99.940556	4,997,027.78	99.940556	4,997,027.80	0.02	0.47
59515MC78	MICROSOFT CORP	4,000,000.000	Local	99.910333	3,996,413.33	99.910333	3,996,413.33	0.00	0.37
			Base	99.910333	3,996,413.33	99.910333	3,996,413.33	0.00	0.37
59515MEM3	MICROSOFT CORP	5,000,000.000	Local	98.796250	4,939,812.50	98.796726	4,939,836.30	23.80	0.46
			Base	98.796250	4,939,812.50	98.796726	4,939,836.30	23.80	0.46
64106GCU5	NESTLE FIN FRANCE S.	5,000,000.000	Local	99.593500	4,979,675.00	99.593500	4,979,675.00	0.00	0.47
			Base	99.593500	4,979,675.00	99.593500	4,979,675.00	0.00	0.47
64106GEW9	NESTLE FIN FRANCE S.	5,000,000.000	Local	98.650000	4,932,500.00	98.678394	4,933,919.70	1,419.70	0.46
			Base	98.650000	4,932,500.00	98.678394	4,933,919.70	1,419.70	0.46

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64106GGX5	NESTLE FIN FRANCE S.	5,000,000.000	Local	97.779111	4,888,955.55	97.803600	4,890,180.00	1,224.45	0.46
			Base	97.779111	4,888,955.55	97.803600	4,890,180.00	1,224.45	0.46
64951WCL6	NEW YORK LFE CAP COR	4,513,000.000	Local	99.719222	4,500,328.50	99.719222	4,500,328.50	0.00	0.42
			Base	99.719222	4,500,328.50	99.719222	4,500,328.50	0.00	0.42
67983TC87	OLD LINE FUNDING LLC	5,000,000.000	Local	99.892861	4,994,643.05	99.892861	4,994,643.05	0.00	0.47
			Base	99.892861	4,994,643.05	99.892861	4,994,643.05	0.00	0.47
67983TF35	OLD LINE FUNDING LLC	5,000,000.000	Local	98.616111	4,930,805.56	98.584236	4,929,211.80	-1,593.76	0.46
			Base	98.616111	4,930,805.56	98.584236	4,929,211.80	-1,593.76	0.46
6840C2C45	ORACLE CORPORATION	5,000,000.000	Local	99.952417	4,997,620.83	99.952417	4,997,620.85	0.02	0.47
			Base	99.952417	4,997,620.83	99.952417	4,997,620.85	0.02	0.47
6840C2DV4	ORACLE CORPORATION	5,000,000.000	Local	99.118278	4,955,913.89	99.118278	4,955,913.89	0.00	0.46
			Base	99.118278	4,955,913.89	99.118278	4,955,913.89	0.00	0.46
71708EE27	PFIZER INC	5,250,000.000	Local	99.099278	5,202,712.08	99.065675	5,200,947.94	-1,764.14	0.49
			Base	99.099278	5,202,712.08	99.065675	5,200,947.94	-1,764.14	0.49
71708EEV3	PFIZER INC	5,000,000.000	Local	98.665000	4,933,250.00	98.667500	4,933,375.00	125.00	0.46
			Base	98.665000	4,933,250.00	98.667500	4,933,375.00	125.00	0.46
74271TCF8	PROCTOR GAMBLE AND CO	5,000,000.000	Local	99.794667	4,989,733.33	99.794667	4,989,733.35	0.02	0.47
			Base	99.794667	4,989,733.33	99.794667	4,989,733.35	0.02	0.47
78015CGF3	ROYAL BK CDA	5,000,000.000	Local	97.884444	4,894,222.22	97.998500	4,899,925.00	5,702.78	0.46
			Base	97.884444	4,894,222.22	97.998500	4,899,925.00	5,702.78	0.46

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82124LCB6	SHEFFIELD RECEIVABLE	5,000,000.000	Local	99.846944	4,992,347.22	99.846944	4,992,347.20	-0.02	0.47
			Base	99.846944	4,992,347.22	99.846944	4,992,347.20	-0.02	0.47
88602TEP4	THUNDER BAY FNDNG LLC	5,000,000.000	Local	98.784972	4,939,248.61	98.753533	4,937,676.65	-1,571.96	0.46
			Base	98.784972	4,939,248.61	98.753533	4,937,676.65	-1,571.96	0.46
89233GCR5	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.625333	4,981,266.67	99.625333	4,981,266.65	-0.02	0.47
			Base	99.625333	4,981,266.67	99.625333	4,981,266.65	-0.02	0.47
89233GDQ6	TOYOTA MOTOR CREDIT	5,000,000.000	Local	99.169000	4,958,450.00	99.169000	4,958,450.00	0.00	0.46
			Base	99.169000	4,958,450.00	99.169000	4,958,450.00	0.00	0.46
91058TCL8	UNITED HEALTHCARE CO	5,000,000.000	Local	99.718695	4,985,934.73	99.718695	4,985,934.75	0.02	0.47
			Base	99.718695	4,985,934.73	99.718695	4,985,934.75	0.02	0.47
91842JE70	VW CR INC	5,000,000.000	Local	98.920556	4,946,027.78	98.943607	4,947,180.35	1,152.57	0.46
			Base	98.920556	4,946,027.78	98.943607	4,947,180.35	1,152.57	0.46
92646KDR0	VICTORY RECEIVABLES	5,000,000.000	Local	99.182639	4,959,131.94	99.182639	4,959,131.94	0.00	0.46
			Base	99.182639	4,959,131.94	99.182639	4,959,131.94	0.00	0.46
92646KDV1	VICTORY RECEIVABLES	5,000,000.000	Local	99.128111	4,956,405.56	99.128111	4,956,405.56	0.00	0.46
			Base	99.128111	4,956,405.56	99.128111	4,956,405.56	0.00	0.46
92646KEQ1	VICTORY RECEIVABLES	5,000,000.000	Local	98.754000	4,937,700.00	98.734051	4,936,702.55	-997.45	0.46
			Base	98.754000	4,937,700.00	98.734051	4,936,702.55	-997.45	0.46
926NKW009	AMHERST PIERPONT 04/15 VAR	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.40
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.40

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979QHR003	SOUTH STREET REPO				5.370000	01 Mar 2024		
	289,529,235.270	Local	100.000000	289,529,235.27	100.000000	289,529,235.27	0.00	27.06
		Base	100.000000	289,529,235.27	100.000000	289,529,235.27	0.00	27.06
<b>US DOLLAR Total</b>								
	630,042,235.270	Local		627,931,905.57		627,723,147.65	-208,757.92	58.66
		Base		627,931,905.57		627,723,147.65	-208,757.92	58.66
<b>CASH EQUIVALENT Total</b>								
	630,042,235.270	Base		627,931,905.57		627,723,147.65	-208,757.92	58.66
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	2,000,000.000	Local	99.867609	1,997,352.17	95.838474	1,916,769.48	-80,582.69	0.18
		Base	99.867609	1,997,352.17	95.838474	1,916,769.48	-80,582.69	0.18
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	2,000,000.000	Local	99.996402	1,999,928.04	99.537310	1,990,746.20	-9,181.84	0.19
		Base	99.996402	1,999,928.04	99.537310	1,990,746.20	-9,181.84	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	100.244369	5,012,218.45	12,218.45	0.47
		Base	100.000000	5,000,000.00	100.244369	5,012,218.45	12,218.45	0.47
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.989892	1,999,797.84	97.970098	1,959,401.96	-40,395.88	0.18
		Base	99.989892	1,999,797.84	97.970098	1,959,401.96	-40,395.88	0.18
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	2,000,000.000	Local	99.976777	1,999,535.53	96.813185	1,936,263.70	-63,271.83	0.18
		Base	99.976777	1,999,535.53	96.813185	1,936,263.70	-63,271.83	0.18
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				6.230000	12 Jan 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.656686	2,013,133.72	13,133.72	0.19
		Base	100.000000	2,000,000.00	100.656686	2,013,133.72	13,133.72	0.19

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Books Closed

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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.529811	2,985,894.33	-14,105.67	0.28
			Base	100.000000	3,000,000.00	99.529811	2,985,894.33	-14,105.67	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	98.341437	1,966,828.74	-33,171.26	0.18
			Base	100.000000	2,000,000.00	98.341437	1,966,828.74	-33,171.26	0.18
06048WZ29	BANK OF AMERICA CORP SR UNSECURED 10/27 6				6.000000	20 Oct 2027			
		2,000,000.000	Local	100.000000	2,000,000.00	99.783684	1,995,673.68	-4,326.32	0.19
			Base	100.000000	2,000,000.00	99.783684	1,995,673.68	-4,326.32	0.19
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028			
		5,000,000.000	Local	100.000000	5,000,000.00	99.211577	4,960,578.85	-39,421.15	0.46
			Base	100.000000	5,000,000.00	99.211577	4,960,578.85	-39,421.15	0.46
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
			Base	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.16
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR				6.000000	13 Feb 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.46
			Base	100.000000	5,000,000.00	99.509000	4,975,450.00	-24,550.00	0.46
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027			
		5,000,000.000	Local	88.226695	4,411,334.73	85.225797	4,261,289.85	-150,044.88	0.40
			Base	88.226695	4,411,334.73	85.225797	4,261,289.85	-150,044.88	0.40
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125				3.125000	25 Apr 2024			
		1,240,000.000	Local	100.000000	1,240,000.00	99.418954	1,232,795.03	-7,204.97	0.12
			Base	100.000000	1,240,000.00	99.418954	1,232,795.03	-7,204.97	0.12
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	97.760747	2,932,822.41	-67,177.59	0.27
			Base	100.000000	3,000,000.00	97.760747	2,932,822.41	-67,177.59	0.27
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.749619	2,992,488.57	-7,511.43	0.28
			Base	100.000000	3,000,000.00	99.749619	2,992,488.57	-7,511.43	0.28

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Books Closed

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



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024			
		2,000,000.000	Local	99.994533	1,999,890.65	99.185154	1,983,703.08	-16,187.57	0.19
			Base	99.994533	1,999,890.65	99.185154	1,983,703.08	-16,187.57	0.19
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				5.570000	26 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.003000	2,000,060.00	60.00	0.19
			Base	100.000000	2,000,000.00	100.003000	2,000,060.00	60.00	0.19
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.930000	25 Apr 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.207331	2,004,146.62	4,146.62	0.19
			Base	100.000000	2,000,000.00	100.207331	2,004,146.62	4,146.62	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	99.236666	1,984,733.32	-15,266.68	0.19
			Base	100.000000	2,000,000.00	99.236666	1,984,733.32	-15,266.68	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.770000	10 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.083653	2,001,673.06	1,673.06	0.19
			Base	100.000000	2,000,000.00	100.083653	2,001,673.06	1,673.06	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025			
		2,000,000.000	Local	99.980501	1,999,610.02	96.590367	1,931,807.34	-67,802.68	0.18
			Base	99.980501	1,999,610.02	96.590367	1,931,807.34	-67,802.68	0.18
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.546000	18 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.862701	1,997,254.02	-2,745.98	0.19
			Base	100.000000	2,000,000.00	99.862701	1,997,254.02	-2,745.98	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	99.615305	2,988,459.15	-11,540.85	0.28
			Base	100.000000	3,000,000.00	99.615305	2,988,459.15	-11,540.85	0.28
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027			
		5,000,000.000	Local	99.997655	4,999,882.75	100.273670	5,013,683.50	13,800.75	0.47
		Original Face:	5,000,000.000	Base	99.997655	4,999,882.75	100.273670	5,013,683.50	13,800.75
13607XA9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.347000	09 May 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.706301	1,974,126.02	-25,873.98	0.18
			Base	100.000000	2,000,000.00	98.706301	1,974,126.02	-25,873.98	0.18

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# Holdings

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: February 29, 2024

View Date: March 1, 2024

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	97.459877	2,923,796.31	-76,203.69	0.27
			Base	100.000000	3,000,000.00	97.459877	2,923,796.31	-76,203.69	0.27
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				6.032000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.965687	2,998,970.61	-1,029.39	0.28
			Base	100.000000	3,000,000.00	99.965687	2,998,970.61	-1,029.39	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024			
		2,000,000.000	Local	99.975627	1,999,512.53	97.495877	1,949,917.54	-49,594.99	0.18
			Base	99.975627	1,999,512.53	97.495877	1,949,917.54	-49,594.99	0.18
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025			
		2,000,000.000	Local	99.947654	1,998,953.07	97.877538	1,957,550.76	-41,402.31	0.18
			Base	99.947654	1,998,953.07	97.877538	1,957,550.76	-41,402.31	0.18
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026			
		2,000,000.000	Local	99.984184	1,999,683.68	99.696549	1,993,930.98	-5,752.70	0.19
			Base	99.984184	1,999,683.68	99.696549	1,993,930.98	-5,752.70	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	99.851432	4,992,571.60	-7,428.40	0.47
			Base	100.000000	5,000,000.00	99.851432	4,992,571.60	-7,428.40	0.47
17305EGD1	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5				6.070000	22 Apr 2026			
		5,000,000.000	Local	100.035953	5,001,797.63	100.070490	5,003,524.50	1,726.87	0.47
		Original Face: 5,000,000.000	Base	100.035953	5,001,797.63	100.070490	5,003,524.50	1,726.87	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	99.007615	4,950,380.75	-49,619.25	0.46
			Base	100.000000	5,000,000.00	99.007615	4,950,380.75	-49,619.25	0.46
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.535000	21 Feb 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	99.715045	1,994,300.90	-5,699.10	0.19
			Base	100.000000	2,000,000.00	99.715045	1,994,300.90	-5,699.10	0.19
18978FAA4	CNH EQUIPMENT TRUST CNH 2024 A A1				5.465000	14 Feb 2025			
		2,242,676.400	Local	100.000000	2,242,676.40	100.009980	2,242,900.22	223.82	0.21
		Original Face: 2,500,000.000	Base	100.000000	2,242,676.40	100.009980	2,242,900.22	223.82	0.21

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ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



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21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5				5.000000	13 Jan 2025		
		5,000,000.000	Local 99.993316	4,999,665.81	99.673045	4,983,652.25	-16,013.56	0.47
			Base 99.993316	4,999,665.81	99.673045	4,983,652.25	-16,013.56	0.47
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
		3,000,000.000	Local 99.988544	2,999,656.32	97.551904	2,926,557.12	-73,099.20	0.27
			Base 99.988544	2,999,656.32	97.551904	2,926,557.12	-73,099.20	0.27
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
		3,000,000.000	Local 99.894090	2,996,822.69	99.190439	2,975,713.17	-21,109.52	0.28
			Base 99.894090	2,996,822.69	99.190439	2,975,713.17	-21,109.52	0.28
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		77,212.020	Local 100.562607	77,646.42	96.847961	74,778.27	-2,868.15	0.01
Original Face:		2,096,032.000	Base 100.562607	77,646.42	96.847961	74,778.27	-2,868.15	0.01
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
		419,343.200	Local 100.660683	422,113.73	98.555586	413,286.15	-8,827.58	0.04
Original Face:		5,000,000.000	Base 100.660683	422,113.73	98.555586	413,286.15	-8,827.58	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	99.021209	1,980,424.18	-19,575.82	0.19
			Base 100.000000	2,000,000.00	99.021209	1,980,424.18	-19,575.82	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	98.378344	2,459,458.60	-40,541.40	0.23
			Base 100.000000	2,500,000.00	98.378344	2,459,458.60	-40,541.40	0.23
3130ATFY8	FEDERAL HOME LOAN BANK BONDS 10/25 5				5.000000	20 Oct 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.664943	4,983,247.15	-16,752.85	0.47
			Base 100.000000	5,000,000.00	99.664943	4,983,247.15	-16,752.85	0.47
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
		5,000,000.000	Local 100.191717	5,009,585.84	99.435960	4,971,798.00	-37,787.84	0.46
			Base 100.191717	5,009,585.84	99.435960	4,971,798.00	-37,787.84	0.46
3130AVRG9	FEDERAL HOME LOAN BANK BONDS 04/24 5.3				5.300000	19 Apr 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.051407	5,002,570.35	2,570.35	0.47
			Base 100.000000	5,000,000.00	100.051407	5,002,570.35	2,570.35	0.47

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3130AWQ78	FEDERAL HOME LOAN BANK BONDS 04/24 5.5				5.500000	01 Apr 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.980268	4,999,013.40	-986.60	0.47
			Base	100.000000	5,000,000.00	99.980268	4,999,013.40	-986.60	0.47
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR				5.510000	13 Jan 2026			
		5,000,000.000	Local	100.000000	5,000,000.00	99.997403	4,999,870.15	-129.85	0.47
			Base	100.000000	5,000,000.00	99.997403	4,999,870.15	-129.85	0.47
3130AYNL6	FEDERAL HOME LOAN BANK BONDS 01/29 5.55				5.550000	29 Jan 2029			
		5,000,000.000	Local	100.000000	5,000,000.00	99.986320	4,999,316.00	-684.00	0.47
			Base	100.000000	5,000,000.00	99.986320	4,999,316.00	-684.00	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		1,592,333.900	Local	103.861321	1,653,819.02	91.635784	1,459,147.65	-194,671.37	0.14
		Original Face: 8,645,247.000	Base	103.861321	1,653,819.02	91.635784	1,459,147.65	-194,671.37	0.14
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		462,879.240	Local	103.796528	480,452.58	91.613986	424,062.12	-56,390.46	0.04
		Original Face: 4,322,624.000	Base	103.796528	480,452.58	91.613986	424,062.12	-56,390.46	0.04
3133EPAB1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR				5.475000	06 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	0.47
			Base	100.000000	5,000,000.00	100.038034	5,001,901.70	1,901.70	0.47
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	100.000979	5,000,048.95	48.95	0.47
			Base	100.000000	5,000,000.00	100.000979	5,000,048.95	48.95	0.47
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR				5.480000	02 Jun 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.065265	5,003,263.25	3,263.25	0.47
			Base	100.000000	5,000,000.00	100.065265	5,003,263.25	3,263.25	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	100.394845	5,019,742.25	19,742.25	0.47
			Base	100.000000	5,000,000.00	100.394845	5,019,742.25	19,742.25	0.47
3134GXC77	FREDDIE MAC NOTES 07/24 VAR				4.000000	12 Jul 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.493534	4,974,676.70	-25,323.30	0.46
			Base	100.000000	5,000,000.00	99.493534	4,974,676.70	-25,323.30	0.46

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ST OF AZ POOL 10 ST OP INT MED

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3134GXR63	FREDDIE MAC NOTES 08/25 4.05	3,000,000.000	Local	100.000000	3,000,000.00	4.050000	28 Aug 2025		
			Base	100.000000	3,000,000.00	98.671758	2,960,152.74	-39,847.26	0.28
3134GY4B5	FREDDIE MAC NOTES 08/24 5	5,000,000.000	Local	100.000000	5,000,000.00	5.000000	26 Aug 2024		
			Base	100.000000	5,000,000.00	99.708023	4,985,401.15	-14,598.85	0.47
3134GYD58	FREDDIE MAC NOTES 10/25 5	5,000,000.000	Local	100.000000	5,000,000.00	5.000000	30 Oct 2025		
			Base	100.000000	5,000,000.00	100.241767	5,012,088.35	12,088.35	0.47
3134GYER9	FREDDIE MAC NOTES 01/25 5	2,730,000.000	Local	100.000000	2,730,000.00	5.000000	27 Jan 2025		
			Base	100.000000	2,730,000.00	99.731095	2,722,658.89	-7,341.11	0.25
3134GYHD7	FREDDIE MAC NOTES 05/26 5.15	3,145,000.000	Local	100.000000	3,145,000.00	5.150000	22 May 2026		
			Base	100.000000	3,145,000.00	99.418545	3,126,713.24	-18,286.76	0.29
3134GYP71	FREDDIE MAC NOTES 11/24 5.25	5,000,000.000	Local	100.000000	5,000,000.00	5.250000	04 Nov 2024		
			Base	100.000000	5,000,000.00	99.787049	4,989,352.45	-10,647.55	0.47
3134H1RP0	FREDDIE MAC NOTES 02/26 5.45	5,000,000.000	Local	100.000000	5,000,000.00	5.450000	09 Feb 2026		
			Base	100.000000	5,000,000.00	99.895778	4,994,788.90	-5,211.10	0.47
3135GAH20	FANNIE MAE NOTES 01/25 5.25	4,725,000.000	Local	100.000000	4,725,000.00	5.250000	27 Jan 2025		
			Base	100.000000	4,725,000.00	99.960620	4,723,139.30	-1,860.70	0.44
3136A6JR6	FANNIE MAE FNR 2012 58 PA	237,137.420	Local	101.229852	240,053.86	2.000000	25 Apr 2042		
		Original Face:	4,322,624.000	Base	101.229852	240,053.86	89.340150	211,858.93	-28,194.93
3136AAEK7	FANNIE MAE FNR 2012 129 TD	309,652.730	Local	101.139942	313,182.59	2.000000	25 May 2040		
		Original Face:	4,322,624.000	Base	101.139942	313,182.59	86.895080	269,072.99	-44,109.60

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		321,655.910	Local	100.654790	323,762.08	92.639060	297,979.01	-25,783.07	0.03
Original Face:		5,111,816.000	Base	100.654790	323,762.08	92.639060	297,979.01	-25,783.07	0.03
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		291,628.210	Local	99.872135	291,255.32	93.751230	273,405.03	-17,850.29	0.03
Original Face:		4,322,624.000	Base	99.872135	291,255.32	93.751230	273,405.03	-17,850.29	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		521,556.780	Local	101.250213	528,077.35	91.143810	475,366.72	-52,710.63	0.04
Original Face:		5,326,337.000	Base	101.250213	528,077.35	91.143810	475,366.72	-52,710.63	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		291,628.210	Local	100.123736	291,989.06	94.125150	274,495.49	-17,493.57	0.03
Original Face:		4,322,624.000	Base	100.123736	291,989.06	94.125150	274,495.49	-17,493.57	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		478,676.260	Local	100.570655	481,407.85	87.100880	416,931.23	-64,476.62	0.04
Original Face:		8,645,247.000	Base	100.570655	481,407.85	87.100880	416,931.23	-64,476.62	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		567,037.360	Local	101.293186	574,370.21	86.895080	492,727.57	-81,642.64	0.05
Original Face:		6,483,935.000	Base	101.293186	574,370.21	86.895080	492,727.57	-81,642.64	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		211,298.380	Local	99.937340	211,165.98	95.046970	200,832.71	-10,333.27	0.02
Original Face:		4,322,624.000	Base	99.937340	211,165.98	95.046970	200,832.71	-10,333.27	0.02
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		417,836.650	Local	99.691274	416,546.68	90.380050	377,640.97	-38,905.71	0.04
Original Face:		4,507,221.000	Base	99.691274	416,546.68	90.380050	377,640.97	-38,905.71	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		804,645.000	Local	98.889009	795,705.47	90.735420	730,098.02	-65,607.45	0.07
Original Face:		5,000,000.000	Base	98.889009	795,705.47	90.735420	730,098.02	-65,607.45	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		44,801.250	Local	98.596423	44,172.43	96.282580	43,135.80	-1,036.63	0.00
Original Face:		2,161,312.000	Base	98.596423	44,172.43	96.282580	43,135.80	-1,036.63	0.00

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3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		84,549.310	Local	99.981644	84,533.79	95.394260	80,655.19	-3,878.60	0.01
Original Face:		2,161,312.000	Base	99.981644	84,533.79	95.394260	80,655.19	-3,878.60	0.01
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		66,526.660	Local	99.963503	66,502.38	96.285490	64,055.52	-2,446.86	0.01
Original Face:		2,472,541.000	Base	99.963503	66,502.38	96.285490	64,055.52	-2,446.86	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		160,824.700	Local	100.088923	160,967.71	96.777200	155,641.64	-5,326.07	0.01
Original Face:		4,322,624.000	Base	100.088923	160,967.71	96.777200	155,641.64	-5,326.07	0.01
3137AXM3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		396,839.600	Local	100.032935	396,970.30	94.159970	373,664.05	-23,306.25	0.03
Original Face:		5,619,411.000	Base	100.032935	396,970.30	94.159970	373,664.05	-23,306.25	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		851,023.060	Local	101.053994	859,992.79	88.978610	757,228.49	-102,764.30	0.07
Original Face:		4,322,624.000	Base	101.053994	859,992.79	88.978610	757,228.49	-102,764.30	0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		489,153.870	Local	100.019824	489,250.84	90.225850	441,343.24	-47,907.60	0.04
Original Face:		4,322,624.000	Base	100.019824	489,250.84	90.225850	441,343.24	-47,907.60	0.04
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		1,222,884.450	Local	100.614526	1,230,399.39	90.856670	1,111,072.09	-119,327.30	0.10
Original Face:		10,806,559.000	Base	100.614526	1,230,399.39	90.856670	1,111,072.09	-119,327.30	0.10
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		96,890.750	Local	100.392328	97,270.88	98.777190	95,705.96	-1,564.92	0.01
Original Face:		10,806,559.000	Base	100.392328	97,270.88	98.777190	95,705.96	-1,564.92	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
		830,334.530	Local	99.921168	829,679.96	88.454670	734,469.67	-95,210.29	0.07
Original Face:		6,483,935.000	Base	99.921168	829,679.96	88.454670	734,469.67	-95,210.29	0.07
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033			
		466,021.080	Local	101.695966	473,924.64	95.979310	447,283.82	-26,640.82	0.04
Original Face:		6,000,000.000	Base	101.695966	473,924.64	95.979310	447,283.82	-26,640.82	0.04

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		2,106,384.980	Local	100.376030	2,114,305.62	94.686875	1,994,470.11	-119,835.51	0.19
Original Face:		14,386,036.000	Base	100.376030	2,114,305.62	94.686875	1,994,470.11	-119,835.51	0.19
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
		727,647.670	Local	101.354220	737,501.62	95.458833	694,603.97	-42,897.65	0.06
Original Face:		6,483,935.000	Base	101.354220	737,501.62	95.458833	694,603.97	-42,897.65	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		186,422.620	Local	100.833011	187,975.54	96.136330	179,219.87	-8,755.67	0.02
Original Face:		33,932,595.000	Base	100.833011	187,975.54	96.136330	179,219.87	-8,755.67	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		306,872.420	Local	105.052507	322,377.17	96.598110	296,432.96	-25,944.21	0.03
Original Face:		18,956,866.000	Base	105.052507	322,377.17	96.598110	296,432.96	-25,944.21	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		84,643.170	Local	104.041531	88,064.05	96.675660	81,829.34	-6,234.71	0.01
Original Face:		6,483,935.000	Base	104.041531	88,064.05	96.675660	81,829.34	-6,234.71	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.391000	01 May 2053			
		2,676,103.080	Local	100.225153	2,682,128.41	100.010241	2,676,377.14	-5,751.27	0.25
Original Face:		3,000,000.000	Base	100.225153	2,682,128.41	100.010241	2,676,377.14	-5,751.27	0.25
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				3.000000	31 Jan 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	97.291512	1,945,830.24	-54,169.76	0.18
			Base	100.000000	2,000,000.00	97.291512	1,945,830.24	-54,169.76	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		835,780.090	Local	101.703187	850,014.99	90.832820	759,162.62	-90,852.37	0.07
Original Face:		7,989,505.000	Base	101.703187	850,014.99	90.832820	759,162.62	-90,852.37	0.07
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		2,682,036.170	Local	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.21
Original Face:		10,000,000.000	Base	95.099242	2,550,596.07	82.415700	2,210,418.88	-340,177.19	0.21
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056			
		698,026.000	Local	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.06
Original Face:		5,000,000.000	Base	97.971278	683,864.99	89.083520	621,826.13	-62,038.86	0.06

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
	510,672.660	Local	100.698953	514,242.02	84.773340	432,914.27	-81,327.75		0.04
Original Face:	10,000,000.000	Base	100.698953	514,242.02	84.773340	432,914.27	-81,327.75		0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
	1,939,794.630	Local	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10		0.15
Original Face:	5,000,000.000	Base	96.775153	1,877,239.23	85.084220	1,650,459.13	-226,780.10		0.15
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
	2,588,512.440	Local	103.092110	2,668,552.08	100.831250	2,610,029.45	-58,522.63		0.24
Original Face:	3,000,000.000	Base	103.092110	2,668,552.08	100.831250	2,610,029.45	-58,522.63		0.24
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
	2,761,805.600	Local	99.645775	2,752,022.59	100.385100	2,772,441.31	20,418.72		0.26
Original Face:	3,000,000.000	Base	99.645775	2,752,022.59	100.385100	2,772,441.31	20,418.72		0.26
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027			
	15,000,000.000	Local	99.845412	14,976,811.84	98.718389	14,807,758.35	-169,053.49		1.38
		Base	99.845412	14,976,811.84	98.718389	14,807,758.35	-169,053.49		1.38
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025			
	2,000,000.000	Local	100.000000	2,000,000.00	98.453011	1,969,060.22	-30,939.78		0.18
		Base	100.000000	2,000,000.00	98.453011	1,969,060.22	-30,939.78		0.18
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026			
	3,000,000.000	Local	99.870001	2,996,100.02	99.089535	2,972,686.05	-23,413.97		0.28
		Base	99.870001	2,996,100.02	99.089535	2,972,686.05	-23,413.97		0.28
46514BBF3	ISRAEL ST 04/25 4.94				4.940000	01 Apr 2025			
	5,000,000.000	Local	100.000000	5,000,000.00	99.999514	4,999,975.70	-24.30		0.47
		Base	100.000000	5,000,000.00	99.999514	4,999,975.70	-24.30		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	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
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026			
	5,000,000.000	Local	99.994297	4,999,714.85	100.126440	5,006,322.00	6,607.15		0.47
Original Face:	5,000,000.000	Base	99.994297	4,999,714.85	100.126440	5,006,322.00	6,607.15		0.47

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477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
		4,000,000.000	Local 99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.37
Original Face:		4,000,000.000	Base 99.995387	3,999,815.48	99.975030	3,999,001.20	-814.28	0.37
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	100.096839	2,001,936.78	1,936.78	0.19
			Base 100.000000	2,000,000.00	100.096839	2,001,936.78	1,936.78	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	99.576999	4,978,849.95	-21,150.05	0.47
			Base 100.000000	5,000,000.00	99.576999	4,978,849.95	-21,150.05	0.47
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	98.177295	1,963,545.90	-36,454.10	0.18
			Base 100.000000	2,000,000.00	98.177295	1,963,545.90	-36,454.10	0.18
48133DM72	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/24 4.15				4.150000	29 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	98.727599	1,974,551.98	-25,448.02	0.18
			Base 100.000000	2,000,000.00	98.727599	1,974,551.98	-25,448.02	0.18
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
		2,000,000.000	Local 99.887724	1,997,754.47	99.932568	1,998,651.36	896.89	0.19
			Base 99.887724	1,997,754.47	99.932568	1,998,651.36	896.89	0.19
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05				4.050000	25 Aug 2025		
		2,000,000.000	Local 99.980092	1,999,601.84	98.294640	1,965,892.80	-33,709.04	0.18
			Base 99.980092	1,999,601.84	98.294640	1,965,892.80	-33,709.04	0.18
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	98.696838	2,960,905.14	-39,094.86	0.28
			Base 100.000000	3,000,000.00	98.696838	2,960,905.14	-39,094.86	0.28
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
		3,000,000.000	Local 99.977067	2,999,312.01	100.502602	3,015,078.06	15,766.05	0.28
			Base 99.977067	2,999,312.01	100.502602	3,015,078.06	15,766.05	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026		
		3,000,000.000	Local 99.952632	2,998,578.95	99.090248	2,972,707.44	-25,871.51	0.28
			Base 99.952632	2,998,578.95	99.090248	2,972,707.44	-25,871.51	0.28

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713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				5.710000	13 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.293848	3,008,815.44	8,815.44	0.28
		Base	100.000000	3,000,000.00	100.293848	3,008,815.44	8,815.44	0.28
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				5.870000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.321599	2,006,431.98	6,431.98	0.19
		Base	100.000000	2,000,000.00	100.321599	2,006,431.98	6,431.98	0.19
78014RFY1	ROYAL BANK OF CANADA SR UNSECURED 08/24 VAR				4.247000	05 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.473928	2,984,217.84	-15,782.16	0.28
		Base	100.000000	3,000,000.00	99.473928	2,984,217.84	-15,782.16	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	98.002991	4,900,149.55	-99,850.45	0.46
		Base	100.000000	5,000,000.00	98.002991	4,900,149.55	-99,850.45	0.46
78014RNK2	ROYAL BANK OF CANADA SR UNSECURED 07/24 5.5				5.500000	16 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.408939	4,970,446.95	-29,553.05	0.46
		Base	100.000000	5,000,000.00	99.408939	4,970,446.95	-29,553.05	0.46
78014RQU7	ROYAL BANK OF CANADA 10/26 1				7.000000	17 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.971930	4,998,596.50	-1,403.50	0.47
		Base	100.000000	5,000,000.00	99.971930	4,998,596.50	-1,403.50	0.47
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.973105	2,999,193.14	97.218797	2,916,563.91	-82,629.23	0.27
		Base	99.973105	2,999,193.14	97.218797	2,916,563.91	-82,629.23	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				6.140000	25 Jan 2029		
	421,553.850	Local	100.000002	421,553.86	96.797060	408,051.73	-13,502.13	0.04
Original Face:	2,161,312.000	Base	100.000002	421,553.86	96.797060	408,051.73	-13,502.13	0.04
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				6.360000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.327110	2,006,542.20	6,542.20	0.19
		Base	100.000000	2,000,000.00	100.327110	2,006,542.20	6,542.20	0.19
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
	2,786,965.560	Local	100.000000	2,786,965.56	99.634486	2,776,778.81	-10,186.75	0.26
Original Face:	3,000,000.000	Base	100.000000	2,786,965.56	99.634486	2,776,778.81	-10,186.75	0.26

& 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 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026			
		2,000,000.000	Local	100.000000	2,000,000.00	100.335910	2,006,718.20	6,718.20	0.19
			Base	100.000000	2,000,000.00	100.335910	2,006,718.20	6,718.20	0.19
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024			
		3,000,000.000	Local	101.339811	3,040,194.34	98.683455	2,960,503.65	-79,690.69	0.28
			Base	101.339811	3,040,194.34	98.683455	2,960,503.65	-79,690.69	0.28
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		3,000,000.000	Local	99.326067	2,979,782.01	98.407471	2,952,224.13	-27,557.88	0.28
			Base	99.326067	2,979,782.01	98.407471	2,952,224.13	-27,557.88	0.28
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				5.665000	04 Mar 2024			
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.56
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.56
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	95.111479	2,853,344.37	-146,655.63	0.27
			Base	100.000000	3,000,000.00	95.111479	2,853,344.37	-146,655.63	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	99.877517	2,996,325.51	-3,674.49	0.28
			Base	100.000000	3,000,000.00	99.877517	2,996,325.51	-3,674.49	0.28
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	98.191826	1,963,836.52	-36,163.48	0.18
			Base	100.000000	2,000,000.00	98.191826	1,963,836.52	-36,163.48	0.18
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				6.330000	06 Jun 2025			
		2,000,000.000	Local	100.000000	2,000,000.00	100.660171	2,013,203.42	13,203.42	0.19
			Base	100.000000	2,000,000.00	100.660171	2,013,203.42	13,203.42	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	100.115081	5,005,754.05	5,754.05	0.47
			Base	100.000000	5,000,000.00	100.115081	5,005,754.05	5,754.05	0.47
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		2,000,000.000	Local	100.000000	2,000,000.00	100.360075	2,007,201.50	7,201.50	0.19
			Base	100.000000	2,000,000.00	100.360075	2,007,201.50	7,201.50	0.19

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89231CAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A2A				3.830000	15 Aug 2025		
		1,367,175.490	Local 99.999070	1,367,162.78	99.734370	1,363,543.86	-3,618.92	0.13
Original Face:		5,000,000.000	Base 99.999070	1,367,162.78	99.734370	1,363,543.86	-3,618.92	0.13
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
		2,000,000.000	Local 99.994337	1,999,886.74	94.825842	1,896,516.84	-103,369.90	0.18
			Base 99.994337	1,999,886.74	94.825842	1,896,516.84	-103,369.90	0.18
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
		2,000,000.000	Local 99.954768	1,999,095.35	97.980032	1,959,600.64	-39,494.71	0.18
			Base 99.954768	1,999,095.35	97.980032	1,959,600.64	-39,494.71	0.18
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
		2,000,000.000	Local 99.931170	1,998,623.39	100.557210	2,011,144.20	12,520.81	0.19
			Base 99.931170	1,998,623.39	100.557210	2,011,144.20	12,520.81	0.19
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
		3,000,000.000	Local 99.980985	2,999,429.56	99.635266	2,989,057.98	-10,371.58	0.28
			Base 99.980985	2,999,429.56	99.635266	2,989,057.98	-10,371.58	0.28
89238DAA6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1				5.519000	15 Jan 2025		
		3,333,462.700	Local 100.000000	3,333,462.70	100.065880	3,335,658.79	2,196.09	0.31
Original Face:		5,000,000.000	Base 100.000000	3,333,462.70	100.065880	3,335,658.79	2,196.09	0.31
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
		5,000,000.000	Local 99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	0.46
			Base 99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	0.46
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024		
		4,000,000.000	Local 98.576861	3,943,074.44	98.492000	3,939,680.00	-3,394.44	0.37
			Base 98.576861	3,943,074.44	98.492000	3,939,680.00	-3,394.44	0.37
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024		
		5,000,000.000	Local 99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	0.47
			Base 99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	0.47
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024		
		5,000,000.000	Local 99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	0.46
			Base 99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	0.46

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128282U3	US TREASURY N/B 08/24 1.875	3,000,000.000	Local	99.320704	2,979,621.13	98.328125	2,949,843.75	-29,777.38	0.28
			Base	99.320704	2,979,621.13	98.328125	2,949,843.75	-29,777.38	0.28
912828WJ5	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	0.46
			Base	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	0.46
912828YE4	US TREASURY N/B 08/24 1.25	3,000,000.000	Local	97.948133	2,938,444.00	98.027344	2,940,820.32	2,376.32	0.27
			Base	97.948133	2,938,444.00	98.027344	2,940,820.32	2,376.32	0.27
91282CDZ1	US TREASURY N/B 02/25 1.5	3,000,000.000	Local	97.494886	2,924,846.57	96.648438	2,899,453.14	-25,393.43	0.27
			Base	97.494886	2,924,846.57	96.648438	2,899,453.14	-25,393.43	0.27
91282CEK3	US TREASURY N/B 04/24 2.5	3,000,000.000	Local	99.565443	2,986,963.29	99.531250	2,985,937.50	-1,025.79	0.28
			Base	99.565443	2,986,963.29	99.531250	2,985,937.50	-1,025.79	0.28
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.487556	2,984,626.67	99.222656	2,976,679.68	-7,946.99	0.28
			Base	99.487556	2,984,626.67	99.222656	2,976,679.68	-7,946.99	0.28
91282CFA4	US TREASURY N/B 07/24 3	3,000,000.000	Local	99.425736	2,982,772.08	99.062500	2,971,875.00	-10,897.08	0.28
			Base	99.425736	2,982,772.08	99.062500	2,971,875.00	-10,897.08	0.28
91282CFD8	US TREASURY FRN 07/24 VAR	2,000,000.000	Local	100.001673	2,000,033.45	99.993731	1,999,874.62	-158.83	0.19
			Base	100.001673	2,000,033.45	99.993731	1,999,874.62	-158.83	0.19
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.971778	1,999,435.56	98.984375	1,979,687.50	-19,748.06	0.18
			Base	99.971778	1,999,435.56	98.984375	1,979,687.50	-19,748.06	0.18
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A	5,000,000.000	Local	99.999085	4,999,954.25	99.467970	4,973,398.50	-26,555.75	0.46
			Original Face:	Base	99.999085	4,999,954.25	99.467970	4,973,398.50	-26,555.75

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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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028			
	5,000,000.000	Local	99.889909	4,994,495.43	101.729614	5,086,480.70	91,985.27		0.48
		Base	99.889909	4,994,495.43	101.729614	5,086,480.70	91,985.27		0.48
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026			
	2,000,000.000	Local	99.968259	1,999,365.18	98.446040	1,968,920.80	-30,444.38		0.18
		Base	99.968259	1,999,365.18	98.446040	1,968,920.80	-30,444.38		0.18
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026			
	2,000,000.000	Local	99.993396	1,999,867.92	100.824082	2,016,481.64	16,613.72		0.19
		Base	99.993396	1,999,867.92	100.824082	2,016,481.64	16,613.72		0.19
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				6.370000	07 Aug 2026			
	2,000,000.000	Local	100.000000	2,000,000.00	101.094837	2,021,896.74	21,896.74		0.19
		Base	100.000000	2,000,000.00	101.094837	2,021,896.74	21,896.74		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	98.748638	1,974,972.76	-25,027.24		0.18
		Base	100.000000	2,000,000.00	98.748638	1,974,972.76	-25,027.24		0.18
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027			
	2,000,000.000	Local	100.000000	2,000,000.00	99.575655	1,991,513.10	-8,486.90		0.19
		Base	100.000000	2,000,000.00	99.575655	1,991,513.10	-8,486.90		0.19
95001KRH9	WELLS FARGO BANK NA				5.700000	15 Nov 2024			
	5,000,000.000	Local	100.000000	5,000,000.00	100.225100	5,011,255.00	11,255.00		0.47
		Base	100.000000	5,000,000.00	100.225100	5,011,255.00	11,255.00		0.47
<b>US DOLLAR Total</b>									
	447,310,906.060	Local		446,390,804.55		441,611,369.94	-4,779,434.61		41.27
Original Face:	305,125,264.000	Base		446,390,804.55		441,611,369.94	-4,779,434.61		41.27
<b>FIXED INCOME Total</b>									
	447,310,906.060	Base		446,390,804.55		441,611,369.94	-4,779,434.61		41.27
Original Face:	305,125,264.000								

& 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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		1,078,159,003.340	Base	1,075,128,572.13		1,070,140,379.60	-4,988,192.53	100.00
Original Face:		305,125,264.000						

# Holdings

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

26244HDH3	DUKE ENERGY CORP	20,000,000.000	Local	99.284556	19,856,911.11	99.284556	19,856,911.20	0.09	6.87
			Base	99.284556	19,856,911.11	99.284556	19,856,911.20	0.09	6.87
38346LDH6	GOTHAM FDG CORP	25,000,000.000	Local	99.305444	24,826,361.11	99.305444	24,826,361.00	-0.11	8.59
			Base	99.305444	24,826,361.11	99.305444	24,826,361.00	-0.11	8.59
41282JEV9	HARLEY DAVIDSON FND CP	20,000,000.000	Local	98.504306	19,700,861.11	98.504306	19,700,861.20	0.09	6.82
			Base	98.504306	19,700,861.11	98.504306	19,700,861.20	0.09	6.82
4499929H1	ILA FINANCIAL SQUARE GOVT	70,438,714.530	Local	100.000000	70,438,714.53	100.000000	70,438,714.53	0.00	24.37
			Base	100.000000	70,438,714.53	100.000000	70,438,714.53	0.00	24.37
4820P2CT0	JUPITER SECT CO LLC	15,000,000.000	Local	99.612167	14,941,825.00	99.612167	14,941,825.05	0.05	5.17
			Base	99.612167	14,941,825.00	99.612167	14,941,825.05	0.05	5.17
49271JC13	KEURIG DR PEPPER	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.46
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.46
52953AED3	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	98.921222	14,838,183.33	98.897126	14,834,568.90	-3,614.43	5.13
			Base	98.921222	14,838,183.33	98.897126	14,834,568.90	-3,614.43	5.13
56274LC10	MANHATTAN ASSET FDG.	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.19
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.19
56274LDF8	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.336250	9,933,625.00	99.336250	9,933,625.00	0.00	3.44
			Base	99.336250	9,933,625.00	99.336250	9,933,625.00	0.00	3.44

& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
84262LCU2	SOUTHERN COMPANY	5,000,000.000	Local	99.583750	4,979,187.50	99.583750	4,979,187.50	0.00	1.72
			Base	99.583750	4,979,187.50	99.583750	4,979,187.50	0.00	1.72
91058TCL8	UNITED HEALTHCARE CO	15,000,000.000	Local	99.718694	14,957,804.17	99.718694	14,957,804.10	-0.07	5.18
			Base	99.718694	14,957,804.17	99.718694	14,957,804.10	-0.07	5.18
912797HR1	TREASURY BILL 05/24 0.00000	15,000,000.000	Local	98.788200	14,818,230.00	98.791889	14,818,783.35	553.35	5.13
			Base	98.788200	14,818,230.00	98.791889	14,818,783.35	553.35	5.13
912797JK4	TREASURY BILL 03/24 0.00000	15,000,000.000	Local	99.634028	14,945,104.16	99.634028	14,945,104.20	0.04	5.17
			Base	99.634028	14,945,104.16	99.634028	14,945,104.20	0.04	5.17
912797JQ1	TREASURY BILL 04/24 0.00000	20,000,000.000	Local	99.131500	19,826,300.00	99.124750	19,824,950.00	-1,350.00	6.86
			Base	99.131500	19,826,300.00	99.124750	19,824,950.00	-1,350.00	6.86
91842JCB3	VW CR INC	20,000,000.000	Local	99.839722	19,967,944.44	99.839722	19,967,944.40	-0.04	6.91
			Base	99.839722	19,967,944.44	99.839722	19,967,944.40	-0.04	6.91
<b>US DOLLAR Total</b>		290,438,714.530	Local		289,031,051.46		289,026,640.43	-4,411.03	100.00
			Base		289,031,051.46		289,026,640.43	-4,411.03	100.00
<b>CASH EQUIVALENT Total</b>		290,438,714.530	Base		289,031,051.46		289,026,640.43	-4,411.03	100.00

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		290,438,714.530	Base	289,031,051.46		289,026,640.43	-4,411.03	100.00

# Holdings

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
		119,850.720	Local	100.000000				
			Base	100.000000				
				119,850.72	100.000000	119,850.72	0.00	0.38
				119,850.72	100.000000	119,850.72	0.00	0.38

<b>US DOLLAR Total</b>		119,850.720	Local			119,850.72	0.00	0.38
			Base			119,850.72	0.00	0.38

## CASH EQUIVALENT Total

		119,850.720	Base			119,850.72	0.00	0.38
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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				
			Base	402.607679				
				24,175,383.29	508.080000	30,508,679.76	6,333,296.47	97.97
				24,175,383.29	508.080000	30,508,679.76	6,333,296.47	97.97

922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
		1,100.000	Local	409.474500				
			Base	409.474500				
				450,421.95	466.930000	513,623.00	63,201.05	1.65
				450,421.95	466.930000	513,623.00	63,201.05	1.65

<b>US DOLLAR Total</b>		61,147.000	Local			24,625,805.24	31,022,302.76	6,396,497.52	99.62
			Base			24,625,805.24	31,022,302.76	6,396,497.52	99.62

## EQUITY Total

		61,147.000	Base			24,625,805.24	31,022,302.76	6,396,497.52	99.62
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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>		180,997.720	Base	24,745,655.96		31,142,153.48	6,396,497.52	100.00
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# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
		50,394.320	Local	100.000000				
			Base	100.000000				
				50,394.32	100.000000	50,394.32	0.00	0.39
				50,394.32	100.000000	50,394.32	0.00	0.39
<b>US DOLLAR Total</b>								
		50,394.320	Local			50,394.32	0.00	0.39
			Base			50,394.32	0.00	0.39
				50,394.32		50,394.32	0.00	0.39
				50,394.32		50,394.32	0.00	0.39
<b>CASH EQUIVALENT Total</b>								
		50,394.320	Base			50,394.32	0.00	0.39
<b>EQUITY</b>								
<b>US DOLLAR</b>								
							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		12,512,544.00	1,839,570.58	96.17
			Base	450.374438		12,512,544.00	1,839,570.58	96.17
				10,672,973.42	528.000000	12,512,544.00	1,839,570.58	96.17
				10,672,973.42	528.000000	12,512,544.00	1,839,570.58	96.17
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
		4,580.000	Local	89.748240		447,557.60	36,510.66	3.44
			Base	89.748240		447,557.60	36,510.66	3.44
				411,046.94	97.720000	447,557.60	36,510.66	3.44
				411,046.94	97.720000	447,557.60	36,510.66	3.44
<b>US DOLLAR Total</b>								
		28,278.000	Local			12,960,101.60	1,876,081.24	99.61
			Base			12,960,101.60	1,876,081.24	99.61
				11,084,020.36		12,960,101.60	1,876,081.24	99.61
				11,084,020.36		12,960,101.60	1,876,081.24	99.61
<b>EQUITY Total</b>								
		28,278.000	Base			12,960,101.60	1,876,081.24	99.61

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

Books Open

Prepared by State Street



# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		78,672.320	Base	11,134,414.68		13,010,495.92	1,876,081.24	100.00

# Holdings

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
		1,006.920	Local	100.000000			1,006.92	0.00
			Base	100.000000			1,006.92	0.01

<b>US DOLLAR Total</b>		1,006.920	Local				1,006.92	0.00
			Base				1,006.92	0.01

## CASH EQUIVALENT Total

		1,006.920	Base				1,006.92	0.00
								0.01

## EQUITY

US DOLLAR Exchange Rate: 1.000000

921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		87,161.000	Local	91.622886			7,985,942.35	98.330000
			Base	91.622886			7,985,942.35	98.330000

<b>US DOLLAR Total</b>		87,161.000	Local				7,985,942.35	8,570,541.13
			Base				7,985,942.35	584,598.78

## EQUITY Total

		87,161.000	Base				7,985,942.35	8,570,541.13
								584,598.78

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		88,167.920	Base	7,986,949.27		8,571,548.05	584,598.78	100.00

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

4499929H1	ILA FINANCIAL SQUARE GOVT				5.222931	31 Dec 2030		
		97,472.200	Local	100.000000				0.30
			Base	100.000000				0.30
				97,472.20	100.000000	97,472.20	0.00	
				97,472.20	100.000000	97,472.20	0.00	

<b>US DOLLAR Total</b>		97,472.200	Local			97,472.20	0.00	0.30
			Base			97,472.20	0.00	0.30

## CASH EQUIVALENT Total

		97,472.200	Base			97,472.20	0.00	0.30
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE									
		120,664.000	Local	114.602483		13,828,394.06	97.350000	11,746,640.40	-2,081,753.66	36.32
			Base	114.602483		13,828,394.06	97.350000	11,746,640.40	-2,081,753.66	36.32

78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE									
		357,465.000	Local	25.795206		9,220,883.34	25.150000	8,990,244.75	-230,638.59	27.80
			Base	25.795206		9,220,883.34	25.150000	8,990,244.75	-230,638.59	27.80

921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET									
		159,315.000	Local	75.083936		11,961,997.29	72.220000	11,505,729.30	-456,267.99	35.58
			Base	75.083936		11,961,997.29	72.220000	11,505,729.30	-456,267.99	35.58

<b>US DOLLAR Total</b>		637,444.000	Local			35,011,274.69		32,242,614.45	-2,768,660.24	99.70
			Base			35,011,274.69		32,242,614.45	-2,768,660.24	99.70

## EQUITY Total

		637,444.000	Base			35,011,274.69		32,242,614.45	-2,768,660.24	99.70
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

# Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

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

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		734,916.200	Base	35,108,746.89		32,340,086.65	-2,768,660.24	100.00

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	8,899.200	Local	8,899.20	8,899.20	0.00	0.00		0.00
		Base	8,899.20	8,899.20	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	7,955,051.280	Local	7,955,051.28	7,955,051.28	0.62	0.00		0.00
		Base	7,955,051.28	7,955,051.28	0.62	0.00	0.00	0.00
<b>EQUITY</b>								
	23,390,407.000	Local	905,594,926.82	1,277,167,259.35	99.38	371,572,332.53		371,572,332.53
		Base	905,594,926.82	1,277,167,259.35	99.38	371,572,332.53	0.00	371,572,332.53
<b>US DOLLAR Total</b>								
	31,354,357.480	Local	913,558,877.30	1,285,131,209.83	100.00	371,572,332.53		371,572,332.53
		Base	913,558,877.30	1,285,131,209.83	100.00	371,572,332.53	0.00	371,572,332.53
<b>FUND Total</b>								
	31,354,357.480	Base	913,558,877.30	1,285,131,209.83	100.00	371,572,332.53	0.00	371,572,332.53

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	10,431,416.760	Local	10,431,416.76	10,431,416.76	1.25	0.00		0.00
		Base	10,431,416.76	10,431,416.76	1.25	0.00	0.00	0.00
<b>EQUITY</b>								
	27,750,503.000	Local	655,205,579.00	823,823,046.37	98.75	168,617,467.37		168,617,467.37
		Base	655,205,579.00	823,823,046.37	98.75	168,617,467.37	0.00	168,617,467.37
<b>US DOLLAR Total</b>								
	38,181,919.760	Local	665,636,995.76	834,254,463.13	100.00	168,617,467.37		168,617,467.37
		Base	665,636,995.76	834,254,463.13	100.00	168,617,467.37	0.00	168,617,467.37
<b>FUND Total</b>								
	38,181,919.760	Base	665,636,995.76	834,254,463.13	100.00	168,617,467.37	0.00	168,617,467.37



# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	107,532,255.520	Local	107,168,279.61	107,164,595.58	3.75	-3,684.03		-3,684.03
		Base	107,168,279.61	107,164,595.58	3.75	-3,684.03	0.00	-3,684.03
<b>EQUITY</b>								
	1,082,687.000	Local	59,367,285.00	51,943,403.94	1.82	-7,423,881.06		-7,423,881.06
		Base	59,367,285.00	51,943,403.94	1.82	-7,423,881.06	0.00	-7,423,881.06
<b>FIXED INCOME</b>								
	2,799,143,756.440	Local	2,817,990,197.02	2,700,317,923.43	94.44	-117,672,273.59		-117,672,273.59
Original Face:	2,310,631,359.000	Base	2,817,990,197.02	2,700,317,923.43	94.44	-117,672,273.59	0.00	-117,672,273.59
<b>US DOLLAR Total</b>								
	2,907,758,698.960	Local	2,984,525,761.63	2,859,425,922.95	100.00	-125,099,838.68		-125,099,838.68
Original Face:	2,310,631,359.000	Base	2,984,525,761.63	2,859,425,922.95	100.00	-125,099,838.68	0.00	-125,099,838.68
<b>FUND Total</b>								
	2,907,758,698.960	Base	2,984,525,761.63	2,859,425,922.95	100.00	-125,099,838.68	0.00	-125,099,838.68
Original Face:	2,310,631,359.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-19,580.000	Local	-19,580.00	-19,580.00	0.00	0.00		0.00
		Base	-19,580.00	-19,580.00	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	115,579,605.950	Local	115,097,540.74	115,115,784.23	16.83	18,243.49		18,243.49
		Base	115,097,540.74	115,115,784.23	16.83	18,243.49	0.00	18,243.49
<b>FIXED INCOME</b>								
	583,797,522.350	Local	583,251,659.29	568,912,919.20	83.17	-14,338,740.09		-14,338,740.09
Original Face:	192,666,732.000	Base	583,251,659.29	568,912,919.20	83.17	-14,338,740.09	0.00	-14,338,740.09
<b>US DOLLAR Total</b>								
	699,357,548.300	Local	698,329,620.03	684,009,123.43	100.00	-14,320,496.60		-14,320,496.60
Original Face:	192,666,732.000	Base	698,329,620.03	684,009,123.43	100.00	-14,320,496.60	0.00	-14,320,496.60
<b>FUND Total</b>								
	699,357,548.300	Base	698,329,620.03	684,009,123.43	100.00	-14,320,496.60	0.00	-14,320,496.60
Original Face:	192,666,732.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	50,000.010	Local	50,000.01	50,000.01	0.02	0.00		0.00
		Base	50,000.01	50,000.01	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	108,852,756.320	Local	108,852,756.32	108,852,756.32	43.46	0.00		0.00
		Base	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	146,004,639.670	Local	146,488,122.53	141,585,236.76	56.52	-4,902,885.77		-4,902,885.77
Original Face:	112,263,606.000	Base	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77
<b>US DOLLAR Total</b>								
	254,907,396.000	Local	255,390,878.86	250,487,993.09	100.00	-4,902,885.77		-4,902,885.77
Original Face:	112,263,606.000	Base	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77
<b>FUND Total</b>								
	254,907,396.000	Base	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77
Original Face:	112,263,606.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH EQUIVALENT</b>								
	22,030,332.880	Local	22,030,332.88	22,030,332.88	0.70	0.00		0.00
		Base	22,030,332.88	22,030,332.88	0.70	0.00	0.00	0.00
<b>EQUITY</b>								
	23,527,083.000	Local	1,189,524,121.08	3,126,170,663.74	99.30	1,936,646,542.66		1,936,646,542.66
		Base	1,189,524,121.08	3,126,170,663.74	99.30	1,936,646,542.66	0.00	1,936,646,542.66
<b>US DOLLAR Total</b>								
	45,557,415.880	Local	1,211,554,453.96	3,148,200,996.62	100.00	1,936,646,542.66		1,936,646,542.66
		Base	1,211,554,453.96	3,148,200,996.62	100.00	1,936,646,542.66	0.00	1,936,646,542.66
<b>FUND Total</b>								
	45,557,415.880	Base	1,211,554,453.96	3,148,200,996.62	100.00	1,936,646,542.66	0.00	1,936,646,542.66

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	218,750.010	Local	218,750.01	218,750.01	0.01	0.00		0.00
		Base	218,750.01	218,750.01	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,242,600,031.580	Local	1,235,046,950.80	1,234,816,773.33	46.60	-230,177.47		-230,177.47
		Base	1,235,046,950.80	1,234,816,773.33	46.60	-230,177.47	0.00	-230,177.47
<b>EQUITY</b>								
	162,142,797.710	Local	162,142,797.71	162,142,797.71	6.12	0.00		0.00
		Base	162,142,797.71	162,142,797.71	6.12	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,273,677,703.400	Local	1,269,196,542.93	1,252,699,326.46	47.27	-16,497,216.47		-16,497,216.47
Original Face:	593,465,758.000	Base	1,269,196,542.93	1,252,699,326.46	47.27	-16,497,216.47	0.00	-16,497,216.47
<b>US DOLLAR Total</b>								
	2,678,639,282.700	Local	2,666,605,041.45	2,649,877,647.51	100.00	-16,727,393.94		-16,727,393.94
Original Face:	593,465,758.000	Base	2,666,605,041.45	2,649,877,647.51	100.00	-16,727,393.94	0.00	-16,727,393.94
<b>FUND Total</b>								
	2,678,639,282.700	Base	2,666,605,041.45	2,649,877,647.51	100.00	-16,727,393.94	0.00	-16,727,393.94
Original Face:	593,465,758.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	-78,099.990	Local	-78,099.99	-78,099.99	0.00	0.00		0.00
		Base	-78,099.99	-78,099.99	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,991,027,833.700	Local	1,986,612,272.28	1,986,594,036.28	32.62	-18,236.00		-18,236.00
		Base	1,986,612,272.28	1,986,594,036.28	32.62	-18,236.00	0.00	-18,236.00
<b>EQUITY</b>								
	440,081,553.180	Local	440,081,553.18	440,081,553.18	7.23	0.00		0.00
		Base	440,081,553.18	440,081,553.18	7.23	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	3,737,515,009.470	Local	3,733,464,400.74	3,662,477,709.56	60.15	-70,986,691.18		-70,986,691.18
Original Face:	456,234,472.000	Base	3,733,464,400.74	3,662,477,709.56	60.15	-70,986,691.18	0.00	-70,986,691.18
<b>US DOLLAR Total</b>								
	6,168,546,296.360	Local	6,160,080,126.21	6,089,075,199.03	100.00	-71,004,927.18		-71,004,927.18
Original Face:	456,234,472.000	Base	6,160,080,126.21	6,089,075,199.03	100.00	-71,004,927.18	0.00	-71,004,927.18
<b>FUND Total</b>								
	6,168,546,296.360	Base	6,160,080,126.21	6,089,075,199.03	100.00	-71,004,927.18	0.00	-71,004,927.18
Original Face:	456,234,472.000							

# Holdings

Currency Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH</b>								
	20,989.780	Local	20,989.78	20,989.78	0.02	0.00		0.00
		Base	20,989.78	20,989.78	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	940,556.130	Local	940,556.13	940,556.13	0.80	0.00		0.00
		Base	940,556.13	940,556.13	0.80	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	118,075,671.760	Local	117,621,631.72	116,885,710.83	99.18	-735,920.89		-735,920.89
Original Face:	48,207,000.000	Base	117,621,631.72	116,885,710.83	99.18	-735,920.89	0.00	-735,920.89
<b>US DOLLAR Total</b>								
	119,037,217.670	Local	118,583,177.63	117,847,256.74	100.00	-735,920.89		-735,920.89
Original Face:	48,207,000.000	Base	118,583,177.63	117,847,256.74	100.00	-735,920.89	0.00	-735,920.89
<b>FUND Total</b>								
	119,037,217.670	Base	118,583,177.63	117,847,256.74	100.00	-735,920.89	0.00	-735,920.89
Original Face:	48,207,000.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,364,379.880	Local	1,364,379.88	1,364,379.88	0.11	0.00		0.00
		Base	1,364,379.88	1,364,379.88	0.11	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	519,590,139.510	Local	517,713,347.07	517,707,558.71	40.05	-5,788.36		-5,788.36
		Base	517,713,347.07	517,707,558.71	40.05	-5,788.36	0.00	-5,788.36
<b>EQUITY</b>								
	82,682,659.870	Local	82,682,659.87	82,682,659.87	6.40	0.00		0.00
		Base	82,682,659.87	82,682,659.87	6.40	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	707,330,829.570	Local	707,261,601.90	690,922,499.41	53.45	-16,339,102.49		-16,339,102.49
Original Face:	302,029,571.000	Base	707,261,601.90	690,922,499.41	53.45	-16,339,102.49	0.00	-16,339,102.49
<b>US DOLLAR Total</b>								
	1,310,968,008.830	Local	1,309,021,988.72	1,292,677,097.87	100.00	-16,344,890.85		-16,344,890.85
Original Face:	302,029,571.000	Base	1,309,021,988.72	1,292,677,097.87	100.00	-16,344,890.85	0.00	-16,344,890.85
<b>FUND Total</b>								
	1,310,968,008.830	Base	1,309,021,988.72	1,292,677,097.87	100.00	-16,344,890.85	0.00	-16,344,890.85
Original Face:	302,029,571.000							



# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	50,098.060	Local	50,098.06	50,098.06	0.00	0.00		0.00
		Base	50,098.06	50,098.06	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,541,153,057.230	Local	2,529,550,038.87	2,529,430,467.14	79.31	-119,571.73		-119,571.73
		Base	2,529,550,038.87	2,529,430,467.14	79.31	-119,571.73	0.00	-119,571.73
<b>EQUITY</b>								
	43,446,649.760	Local	43,446,649.76	43,446,649.76	1.36	0.00		0.00
		Base	43,446,649.76	43,446,649.76	1.36	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	621,275,261.920	Local	616,456,091.14	616,436,822.91	19.33	-19,268.23		-19,268.23
Original Face:	40,000,000.000	Base	616,456,091.14	616,436,822.91	19.33	-19,268.23	0.00	-19,268.23
<b>US DOLLAR Total</b>								
	3,205,925,066.970	Local	3,189,502,877.83	3,189,364,037.87	100.00	-138,839.96		-138,839.96
Original Face:	40,000,000.000	Base	3,189,502,877.83	3,189,364,037.87	100.00	-138,839.96	0.00	-138,839.96
<b>FUND Total</b>								
	3,205,925,066.970	Base	3,189,502,877.83	3,189,364,037.87	100.00	-138,839.96	0.00	-138,839.96
Original Face:	40,000,000.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	50,000.020	Local	50,000.02	50,000.02	0.00	0.00		0.00
		Base	50,000.02	50,000.02	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,604,712,255.780	Local	1,601,050,591.66	1,601,002,180.18	57.71	-48,411.48		-48,411.48
		Base	1,601,050,591.66	1,601,002,180.18	57.71	-48,411.48	0.00	-48,411.48
<b>EQUITY</b>								
	62,625,458.620	Local	62,625,458.62	62,625,458.62	2.26	0.00		0.00
		Base	62,625,458.62	62,625,458.62	2.26	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,120,000,000.000	Local	1,110,476,706.45	1,110,403,908.90	40.03	-72,797.55		-72,797.55
		Base	1,110,476,706.45	1,110,403,908.90	40.03	-72,797.55	0.00	-72,797.55
<b>US DOLLAR Total</b>								
	2,787,387,714.420	Local	2,774,202,756.75	2,774,081,547.72	100.00	-121,209.03		-121,209.03
		Base	2,774,202,756.75	2,774,081,547.72	100.00	-121,209.03	0.00	-121,209.03
<b>FUND Total</b>								
	2,787,387,714.420	Base	2,774,202,756.75	2,774,081,547.72	100.00	-121,209.03	0.00	-121,209.03

# Holdings

Currency Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	-22,072.930	Local	-22,072.93	-22,072.93	0.00	0.00		0.00
		Base	-22,072.93	-22,072.93	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,164,213.730	Local	1,164,097.31	1,164,097.31	0.25	0.00		0.00
		Base	1,164,097.31	1,164,097.31	0.25	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	462,735,000.000	Local	470,863,970.46	470,443,274.38	99.75	-420,696.08		-420,696.08
Original Face:	149,168,326.930	Base	470,863,970.46	470,443,274.38	99.75	-420,696.08	0.00	-420,696.08
<b>US DOLLAR Total</b>								
	463,877,140.800	Local	472,005,994.84	471,585,298.76	100.00	-420,696.08		-420,696.08
Original Face:	149,168,326.930	Base	472,005,994.84	471,585,298.76	100.00	-420,696.08	0.00	-420,696.08
<b>FUND Total</b>								
	463,877,140.800	Base	472,005,994.84	471,585,298.76	100.00	-420,696.08	0.00	-420,696.08
Original Face:	149,168,326.930							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	72,654,934.040	Local	72,626,803.48	72,626,803.44	13.12	-0.04		-0.04
		Base	72,626,803.48	72,626,803.44	13.12	-0.04	0.00	-0.04
<b>FIXED INCOME</b>								
	512,501,602.910	Local	514,266,465.79	480,885,186.75	86.87	-33,381,279.04		-33,381,279.04
Original Face:	274,681,573.000	Base	514,266,465.79	480,885,186.75	86.87	-33,381,279.04	0.00	-33,381,279.04
<b>US DOLLAR Total</b>								
	585,206,536.950	Local	586,943,269.27	553,561,990.19	100.00	-33,381,279.08		-33,381,279.08
Original Face:	274,681,573.000	Base	586,943,269.27	553,561,990.19	100.00	-33,381,279.08	0.00	-33,381,279.08
<b>FUND Total</b>								
	585,206,536.950	Base	586,943,269.27	553,561,990.19	100.00	-33,381,279.08	0.00	-33,381,279.08
Original Face:	274,681,573.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	49,999.970	Local	49,999.97	49,999.97	0.00	0.00		0.00
		Base	49,999.97	49,999.97	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,427,113,675.930	Local	2,423,151,883.16	2,423,138,633.44	84.07	-13,249.72		-13,249.72
		Base	2,423,151,883.16	2,423,138,633.44	84.07	-13,249.72	0.00	-13,249.72
<b>EQUITY</b>								
	449,031,940.430	Local	449,031,940.43	449,031,940.43	15.58	0.00		0.00
		Base	449,031,940.43	449,031,940.43	15.58	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	10,000,388.090	Local	10,000,388.09	10,006,976.35	0.35	6,588.26		6,588.26
Original Face:	15,000,000.000	Base	10,000,388.09	10,006,976.35	0.35	6,588.26	0.00	6,588.26
<b>US DOLLAR Total</b>								
	2,886,196,004.420	Local	2,882,234,211.65	2,882,227,550.19	100.00	-6,661.46		-6,661.46
Original Face:	15,000,000.000	Base	2,882,234,211.65	2,882,227,550.19	100.00	-6,661.46	0.00	-6,661.46
<b>FUND Total</b>								
	2,886,196,004.420	Base	2,882,234,211.65	2,882,227,550.19	100.00	-6,661.46	0.00	-6,661.46
Original Face:	15,000,000.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	50,000.010	Local	50,000.01	50,000.01	0.03	0.00		0.00
		Base	50,000.01	50,000.01	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	23,365,702.910	Local	23,351,637.64	23,351,637.66	12.46	0.02		0.02
		Base	23,351,637.64	23,351,637.66	12.46	0.02	0.00	0.02
<b>FIXED INCOME</b>								
	178,485,301.560	Local	178,489,741.35	163,942,273.86	87.51	-14,547,467.49		-14,547,467.49
Original Face:	148,287,330.000	Base	178,489,741.35	163,942,273.86	87.51	-14,547,467.49	0.00	-14,547,467.49
<b>US DOLLAR Total</b>								
	201,901,004.480	Local	201,891,379.00	187,343,911.53	100.00	-14,547,467.47		-14,547,467.47
Original Face:	148,287,330.000	Base	201,891,379.00	187,343,911.53	100.00	-14,547,467.47	0.00	-14,547,467.47
<b>FUND Total</b>								
	201,901,004.480	Base	201,891,379.00	187,343,911.53	100.00	-14,547,467.47	0.00	-14,547,467.47
Original Face:	148,287,330.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH</b>								
	805,862.010	Local	805,862.01	805,862.01	0.08	0.00		0.00
		Base	805,862.01	805,862.01	0.08	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	630,042,235.270	Local	627,931,905.57	627,723,147.65	58.66	-208,757.92		-208,757.92
		Base	627,931,905.57	627,723,147.65	58.66	-208,757.92	0.00	-208,757.92
<b>FIXED INCOME</b>								
	447,310,906.060	Local	446,390,804.55	441,611,369.94	41.27	-4,779,434.61		-4,779,434.61
Original Face:	305,125,264.000	Base	446,390,804.55	441,611,369.94	41.27	-4,779,434.61	0.00	-4,779,434.61
<b>US DOLLAR Total</b>								
	1,078,159,003.340	Local	1,075,128,572.13	1,070,140,379.60	100.00	-4,988,192.53		-4,988,192.53
Original Face:	305,125,264.000	Base	1,075,128,572.13	1,070,140,379.60	100.00	-4,988,192.53	0.00	-4,988,192.53
<b>FUND Total</b>								
	1,078,159,003.340	Base	1,075,128,572.13	1,070,140,379.60	100.00	-4,988,192.53	0.00	-4,988,192.53
Original Face:	305,125,264.000							

# Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	290,438,714.530	Local	289,031,051.46	289,026,640.43	100.00	-4,411.03		-4,411.03
		Base	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03
<b>US DOLLAR Total</b>								
	290,438,714.530	Local	289,031,051.46	289,026,640.43	100.00	-4,411.03		-4,411.03
		Base	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03
<b>FUND Total</b>								
	290,438,714.530	Base	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03



# Holdings

Currency Summary

As of: February 29, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH EQUIVALENT</b>								
	119,850.720	Local	119,850.72	119,850.72	0.38	0.00		0.00
		Base	119,850.72	119,850.72	0.38	0.00	0.00	0.00
<b>EQUITY</b>								
	61,147.000	Local	24,625,805.24	31,022,302.76	99.62	6,396,497.52		6,396,497.52
		Base	24,625,805.24	31,022,302.76	99.62	6,396,497.52	0.00	6,396,497.52
<b>US DOLLAR Total</b>								
	180,997.720	Local	24,745,655.96	31,142,153.48	100.00	6,396,497.52		6,396,497.52
		Base	24,745,655.96	31,142,153.48	100.00	6,396,497.52	0.00	6,396,497.52
<b>FUND Total</b>								
	180,997.720	Base	24,745,655.96	31,142,153.48	100.00	6,396,497.52	0.00	6,396,497.52

# Holdings

Currency Summary

As of: February 29, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	50,394.320	Local	50,394.32	50,394.32	0.39	0.00		0.00
		Base	50,394.32	50,394.32	0.39	0.00	0.00	0.00
<b>EQUITY</b>								
	28,278.000	Local	11,084,020.36	12,960,101.60	99.61	1,876,081.24		1,876,081.24
		Base	11,084,020.36	12,960,101.60	99.61	1,876,081.24	0.00	1,876,081.24
<b>US DOLLAR Total</b>								
	78,672.320	Local	11,134,414.68	13,010,495.92	100.00	1,876,081.24		1,876,081.24
		Base	11,134,414.68	13,010,495.92	100.00	1,876,081.24	0.00	1,876,081.24
<b>FUND Total</b>								
	78,672.320	Base	11,134,414.68	13,010,495.92	100.00	1,876,081.24	0.00	1,876,081.24

# Holdings

Currency Summary

As of: February 29, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: March 1, 2024



Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>CASH EQUIVALENT</b>								
	1,006.920	Local	1,006.92	1,006.92	0.01	0.00		0.00
		Base	1,006.92	1,006.92	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	87,161.000	Local	7,985,942.35	8,570,541.13	99.99	584,598.78		584,598.78
		Base	7,985,942.35	8,570,541.13	99.99	584,598.78	0.00	584,598.78
<b>US DOLLAR Total</b>								
	88,167.920	Local	7,986,949.27	8,571,548.05	100.00	584,598.78		584,598.78
		Base	7,986,949.27	8,571,548.05	100.00	584,598.78	0.00	584,598.78
<b>FUND Total</b>								
	88,167.920	Base	7,986,949.27	8,571,548.05	100.00	584,598.78	0.00	584,598.78

# Holdings

Currency Summary

As of: February 29, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: March 1, 2024



Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								
						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	97,472.200	Local	97,472.20	97,472.20	0.30	0.00		0.00
		Base	97,472.20	97,472.20	0.30	0.00	0.00	0.00
<b>EQUITY</b>								
	637,444.000	Local	35,011,274.69	32,242,614.45	99.70	-2,768,660.24		-2,768,660.24
		Base	35,011,274.69	32,242,614.45	99.70	-2,768,660.24	0.00	-2,768,660.24
<b>US DOLLAR Total</b>								
	734,916.200	Local	35,108,746.89	32,340,086.65	100.00	-2,768,660.24		-2,768,660.24
		Base	35,108,746.89	32,340,086.65	100.00	-2,768,660.24	0.00	-2,768,660.24
<b>FUND Total</b>								
	734,916.200	Base	35,108,746.89	32,340,086.65	100.00	-2,768,660.24	0.00	-2,768,660.24

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	8,899.200	8,899.20	8,899.20	0.00	0.00	0.00	0.00
<b>CASH Total</b>	8,899.200	8,899.20	8,899.20	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	7,955,051.280	7,955,051.28	7,955,051.28	0.62	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	7,955,051.280	7,955,051.28	7,955,051.28	0.62	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	23,390,407.000	905,594,926.82	1,277,167,259.35	99.38	371,572,332.53	0.00	371,572,332.53
<b>EQUITY Total</b>	23,390,407.000	905,594,926.82	1,277,167,259.35	99.38	371,572,332.53	0.00	371,572,332.53

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	31,354,357.480	913,558,877.30	1,285,131,209.83	100.00	371,572,332.53	0.00	371,572,332.53



# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	10,431,416.760	10,431,416.76	10,431,416.76	1.25	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	10,431,416.760	10,431,416.76	10,431,416.76	1.25	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	27,750,503.000	655,205,579.00	823,823,046.37	98.75	168,617,467.37	0.00	168,617,467.37
<b>EQUITY Total</b>	27,750,503.000	655,205,579.00	823,823,046.37	98.75	168,617,467.37	0.00	168,617,467.37

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	38,181,919.760	665,636,995.76	834,254,463.13	100.00	168,617,467.37	0.00	168,617,467.37

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	107,532,255.520	107,168,279.61	107,164,595.58	3.75	-3,684.03	0.00	-3,684.03
<b>CASH EQUIVALENT Total</b>	107,532,255.520	107,168,279.61	107,164,595.58	3.75	-3,684.03	0.00	-3,684.03

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	1,082,687.000	59,367,285.00	51,943,403.94	1.82	-7,423,881.06	0.00	-7,423,881.06
<b>EQUITY Total</b>	1,082,687.000	59,367,285.00	51,943,403.94	1.82	-7,423,881.06	0.00	-7,423,881.06

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	2,799,143,756.440	2,817,990,197.02	2,700,317,923.43	94.44	-117,672,273.59	0.00	-117,672,273.59
<b>FIXED INCOME Total</b>	2,799,143,756.440	2,817,990,197.02	2,700,317,923.43	94.44	-117,672,273.59	0.00	-117,672,273.59

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,907,758,698.960	2,984,525,761.63	2,859,425,922.95	100.00	-125,099,838.68	0.00	-125,099,838.68

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-19,580.000	-19,580.00	-19,580.00	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-19,580.000	-19,580.00	-19,580.00	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	115,579,605.950	115,097,540.74	115,115,784.23	16.83	18,243.49	0.00	18,243.49
<b>CASH EQUIVALENT Total</b>	115,579,605.950	115,097,540.74	115,115,784.23	16.83	18,243.49	0.00	18,243.49

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	583,797,522.350	583,251,659.29	568,912,919.20	83.17	-14,338,740.09	0.00	-14,338,740.09
<b>FIXED INCOME Total</b>	583,797,522.350	583,251,659.29	568,912,919.20	83.17	-14,338,740.09	0.00	-14,338,740.09

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	699,357,548.300	698,329,620.03	684,009,123.43	100.00	-14,320,496.60	0.00	-14,320,496.60

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00
<b>CASH Total</b>	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77
<b>FIXED INCOME Total</b>	146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	254,907,396.000	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	22,030,332.880	22,030,332.88	22,030,332.88	0.70	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	22,030,332.880	22,030,332.88	22,030,332.88	0.70	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	23,527,083.000	1,189,524,121.08	3,126,170,663.74	99.30	1,936,646,542.66	0.00	1,936,646,542.66
<b>EQUITY Total</b>	23,527,083.000	1,189,524,121.08	3,126,170,663.74	99.30	1,936,646,542.66	0.00	1,936,646,542.66

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	45,557,415.880	1,211,554,453.96	3,148,200,996.62	100.00	1,936,646,542.66	0.00	1,936,646,542.66

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	218,750.010	218,750.01	218,750.01	0.01	0.00	0.00	0.00
<b>CASH Total</b>	218,750.010	218,750.01	218,750.01	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,242,600,031.580	1,235,046,950.80	1,234,816,773.33	46.60	-230,177.47	0.00	-230,177.47
<b>CASH EQUIVALENT Total</b>							
	1,242,600,031.580	1,235,046,950.80	1,234,816,773.33	46.60	-230,177.47	0.00	-230,177.47

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	162,142,797.710	162,142,797.71	162,142,797.71	6.12	0.00	0.00	0.00
<b>EQUITY Total</b>	162,142,797.710	162,142,797.71	162,142,797.71	6.12	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,273,677,703.400	1,269,196,542.93	1,252,699,326.46	47.27	-16,497,216.47	0.00	-16,497,216.47
<b>FIXED INCOME Total</b>	1,273,677,703.400	1,269,196,542.93	1,252,699,326.46	47.27	-16,497,216.47	0.00	-16,497,216.47

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,678,639,282.700	2,666,605,041.45	2,649,877,647.51	100.00	-16,727,393.94	0.00	-16,727,393.94

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-78,099.990	-78,099.99	-78,099.99	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-78,099.990	-78,099.99	-78,099.99	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,991,027,833.700	1,986,612,272.28	1,986,594,036.28	32.62	-18,236.00	0.00	-18,236.00
<b>CASH EQUIVALENT Total</b>	1,991,027,833.700	1,986,612,272.28	1,986,594,036.28	32.62	-18,236.00	0.00	-18,236.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	440,081,553.180	440,081,553.18	440,081,553.18	7.23	0.00	0.00	0.00
<b>EQUITY Total</b>	440,081,553.180	440,081,553.18	440,081,553.18	7.23	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	3,737,515,009.470	3,733,464,400.74	3,662,477,709.56	60.15	-70,986,691.18	0.00	-70,986,691.18
<b>FIXED INCOME Total</b>							
	3,737,515,009.470	3,733,464,400.74	3,662,477,709.56	60.15	-70,986,691.18	0.00	-70,986,691.18

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	6,168,546,296.360	6,160,080,126.21	6,089,075,199.03	100.00	-71,004,927.18	0.00	-71,004,927.18

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	20,989.780	20,989.78	20,989.78	0.02	0.00	0.00	0.00
<b>CASH Total</b>	20,989.780	20,989.78	20,989.78	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	940,556.130	940,556.13	940,556.13	0.80	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	940,556.130	940,556.13	940,556.13	0.80	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	118,075,671.760	117,621,631.72	116,885,710.83	99.18	-735,920.89	0.00	-735,920.89
<b>FIXED INCOME Total</b>	118,075,671.760	117,621,631.72	116,885,710.83	99.18	-735,920.89	0.00	-735,920.89

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	119,037,217.670	118,583,177.63	117,847,256.74	100.00	-735,920.89	0.00	-735,920.89



# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	1,364,379.880	1,364,379.88	1,364,379.88	0.11	0.00	0.00	0.00
<b>CASH Total</b>	1,364,379.880	1,364,379.88	1,364,379.88	0.11	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	519,590,139.510	517,713,347.07	517,707,558.71	40.05	-5,788.36	0.00	-5,788.36
<b>CASH EQUIVALENT Total</b>							
	519,590,139.510	517,713,347.07	517,707,558.71	40.05	-5,788.36	0.00	-5,788.36

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	82,682,659.870	82,682,659.87	82,682,659.87	6.40	0.00	0.00	0.00
<b>EQUITY Total</b>	82,682,659.870	82,682,659.87	82,682,659.87	6.40	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	707,330,829.570	707,261,601.90	690,922,499.41	53.45	-16,339,102.49	0.00	-16,339,102.49
<b>FIXED INCOME Total</b>	707,330,829.570	707,261,601.90	690,922,499.41	53.45	-16,339,102.49	0.00	-16,339,102.49

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,310,968,008.830	1,309,021,988.72	1,292,677,097.87	100.00	-16,344,890.85	0.00	-16,344,890.85

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	50,098.060	50,098.06	50,098.06	0.00	0.00	0.00	0.00
<b>CASH Total</b>	50,098.060	50,098.06	50,098.06	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,541,153,057.230	2,529,550,038.87	2,529,430,467.14	79.31	-119,571.73	0.00	-119,571.73
<b>CASH EQUIVALENT Total</b>							
	2,541,153,057.230	2,529,550,038.87	2,529,430,467.14	79.31	-119,571.73	0.00	-119,571.73

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	43,446,649.760	43,446,649.76	43,446,649.76	1.36	0.00	0.00	0.00
<b>EQUITY Total</b>	43,446,649.760	43,446,649.76	43,446,649.76	1.36	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	621,275,261.920	616,456,091.14	616,436,822.91	19.33	-19,268.23	0.00	-19,268.23
<b>FIXED INCOME Total</b>	621,275,261.920	616,456,091.14	616,436,822.91	19.33	-19,268.23	0.00	-19,268.23

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	3,205,925,066.970	3,189,502,877.83	3,189,364,037.87	100.00	-138,839.96	0.00	-138,839.96

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	50,000.020	50,000.02	50,000.02	0.00	0.00	0.00	0.00
<b>CASH Total</b>	50,000.020	50,000.02	50,000.02	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,604,712,255.780	1,601,050,591.66	1,601,002,180.18	57.71	-48,411.48	0.00	-48,411.48
<b>CASH EQUIVALENT Total</b>							
	1,604,712,255.780	1,601,050,591.66	1,601,002,180.18	57.71	-48,411.48	0.00	-48,411.48

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	62,625,458.620	62,625,458.62	62,625,458.62	2.26	0.00	0.00	0.00
<b>EQUITY Total</b>	62,625,458.620	62,625,458.62	62,625,458.62	2.26	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	1,120,000,000.000	1,110,476,706.45	1,110,403,908.90	40.03	-72,797.55	0.00	-72,797.55
<b>FIXED INCOME Total</b>							
	1,120,000,000.000	1,110,476,706.45	1,110,403,908.90	40.03	-72,797.55	0.00	-72,797.55

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,787,387,714.420	2,774,202,756.75	2,774,081,547.72	100.00	-121,209.03	0.00	-121,209.03

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	-22,072.930	-22,072.93	-22,072.93	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-22,072.930	-22,072.93	-22,072.93	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,164,213.730	1,164,097.31	1,164,097.31	0.25	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,164,213.730	1,164,097.31	1,164,097.31	0.25	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	462,735,000.000	470,863,970.46	470,443,274.38	99.75	-420,696.08	0.00	-420,696.08
<b>FIXED INCOME Total</b>							
	462,735,000.000	470,863,970.46	470,443,274.38	99.75	-420,696.08	0.00	-420,696.08

# Holdings

Asset Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	463,877,140.800	472,005,994.84	471,585,298.76	100.00	-420,696.08	0.00	-420,696.08

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
<b>CASH Total</b>	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	72,654,934.040	72,626,803.48	72,626,803.44	13.12	-0.04	0.00	-0.04
<b>CASH EQUIVALENT Total</b>	72,654,934.040	72,626,803.48	72,626,803.44	13.12	-0.04	0.00	-0.04

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	512,501,602.910	514,266,465.79	480,885,186.75	86.87	-33,381,279.04	0.00	-33,381,279.04
<b>FIXED INCOME Total</b>	512,501,602.910	514,266,465.79	480,885,186.75	86.87	-33,381,279.04	0.00	-33,381,279.04

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	585,206,536.950	586,943,269.27	553,561,990.19	100.00	-33,381,279.08	0.00	-33,381,279.08

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	49,999.970	49,999.97	49,999.97	0.00	0.00	0.00	0.00
<b>CASH Total</b>	49,999.970	49,999.97	49,999.97	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	2,427,113,675.930	2,423,151,883.16	2,423,138,633.44	84.07	-13,249.72	0.00	-13,249.72
<b>CASH EQUIVALENT Total</b>							
	2,427,113,675.930	2,423,151,883.16	2,423,138,633.44	84.07	-13,249.72	0.00	-13,249.72

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	449,031,940.430	449,031,940.43	449,031,940.43	15.58	0.00	0.00	0.00
<b>EQUITY Total</b>	449,031,940.430	449,031,940.43	449,031,940.43	15.58	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	10,000,388.090	10,000,388.09	10,006,976.35	0.35	6,588.26	0.00	6,588.26
<b>FIXED INCOME Total</b>	10,000,388.090	10,000,388.09	10,006,976.35	0.35	6,588.26	0.00	6,588.26

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	2,886,196,004.420	2,882,234,211.65	2,882,227,550.19	100.00	-6,661.46	0.00	-6,661.46

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	50,000.010	50,000.01	50,000.01	0.03	0.00	0.00	0.00
<b>CASH Total</b>	50,000.010	50,000.01	50,000.01	0.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	23,365,702.910	23,351,637.64	23,351,637.66	12.46	0.02	0.00	0.02
<b>CASH EQUIVALENT Total</b>	23,365,702.910	23,351,637.64	23,351,637.66	12.46	0.02	0.00	0.02

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	178,485,301.560	178,489,741.35	163,942,273.86	87.51	-14,547,467.49	0.00	-14,547,467.49
<b>FIXED INCOME Total</b>	178,485,301.560	178,489,741.35	163,942,273.86	87.51	-14,547,467.49	0.00	-14,547,467.49

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	201,901,004.480	201,891,379.00	187,343,911.53	100.00	-14,547,467.47	0.00	-14,547,467.47



# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	805,862.010	805,862.01	805,862.01	0.08	0.00	0.00	0.00
<b>CASH Total</b>	805,862.010	805,862.01	805,862.01	0.08	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	630,042,235.270	627,931,905.57	627,723,147.65	58.66	-208,757.92	0.00	-208,757.92
<b>CASH EQUIVALENT Total</b>							
	630,042,235.270	627,931,905.57	627,723,147.65	58.66	-208,757.92	0.00	-208,757.92

# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	447,310,906.060	446,390,804.55	441,611,369.94	41.27	-4,779,434.61	0.00	-4,779,434.61
<b>FIXED INCOME Total</b>	447,310,906.060	446,390,804.55	441,611,369.94	41.27	-4,779,434.61	0.00	-4,779,434.61

# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,078,159,003.340	1,075,128,572.13	1,070,140,379.60	100.00	-4,988,192.53	0.00	-4,988,192.53

# Holdings

Asset Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	290,438,714.530	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03
<b>CASH EQUIVALENT Total</b>	290,438,714.530	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03

# Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 123 ST FIXED INC

STATE OF ARIZONA

FUND: ATZN

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	290,438,714.530	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	119,850.720	119,850.72	119,850.72	0.38	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	119,850.720	119,850.72	119,850.72	0.38	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	61,147.000	24,625,805.24	31,022,302.76	99.62	6,396,497.52	0.00	6,396,497.52
<b>EQUITY Total</b>	61,147.000	24,625,805.24	31,022,302.76	99.62	6,396,497.52	0.00	6,396,497.52



# Holdings

Asset Summary

As of: *February 29, 2024*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

*March 1, 2024*



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	180,997.720	24,745,655.96	31,142,153.48	100.00	6,396,497.52	0.00	6,396,497.52

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	50,394.320	50,394.32	50,394.32	0.39	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	50,394.320	50,394.32	50,394.32	0.39	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	28,278.000	11,084,020.36	12,960,101.60	99.61	1,876,081.24	0.00	1,876,081.24
<b>EQUITY Total</b>	28,278.000	11,084,020.36	12,960,101.60	99.61	1,876,081.24	0.00	1,876,081.24

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	78,672.320	11,134,414.68	13,010,495.92	100.00	1,876,081.24	0.00	1,876,081.24

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,006.920	1,006.92	1,006.92	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,006.920	1,006.92	1,006.92	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	87,161.000	7,985,942.35	8,570,541.13	99.99	584,598.78	0.00	584,598.78
<b>EQUITY Total</b>	87,161.000	7,985,942.35	8,570,541.13	99.99	584,598.78	0.00	584,598.78

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	88,167.920	7,986,949.27	8,571,548.05	100.00	584,598.78	0.00	584,598.78

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	97,472.200	97,472.20	97,472.20	0.30	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	97,472.200	97,472.20	97,472.20	0.30	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>							
US DOLLAR	637,444.000	35,011,274.69	32,242,614.45	99.70	-2,768,660.24	0.00	-2,768,660.24
<b>EQUITY Total</b>	637,444.000	35,011,274.69	32,242,614.45	99.70	-2,768,660.24	0.00	-2,768,660.24

# Holdings

Asset Summary

As of: February 29, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	734,916.200	35,108,746.89	32,340,086.65	100.00	-2,768,660.24	0.00	-2,768,660.24

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

March 1, 2024



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	8,899.200	8,899.20	8,899.20	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	7,955,051.280	7,955,051.28	7,955,051.28	0.62	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	23,390,407.000	905,594,926.82	1,277,167,259.35	99.38	371,572,332.53 443,510,458.93 GN -71,938,126.40 LS	0.00 0.00 GN 0.00 LS	371,572,332.53 443,510,458.93 GN -71,938,126.40 LS
<b>FUND Total</b>							
0.000	31,354,357.480	913,558,877.30	1,285,131,209.83	100.00	371,572,332.53 443,510,458.93 GN -71,938,126.40 LS	0.00 0.00 GN 0.00 LS	371,572,332.53 443,510,458.93 GN -71,938,126.40 LS

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



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	10,431,416.760	10,431,416.76	10,431,416.76	1.25	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	27,750,503.000	655,205,579.00	823,823,046.37	98.75	168,617,467.37 250,037,955.93 GN -81,420,488.56 LS	0.00 0.00 GN 0.00 LS	168,617,467.37 250,037,955.93 GN -81,420,488.56 LS
<hr/>							
<b>FUND Total</b>	0.000	38,181,919.760	665,636,995.76	834,254,463.13	100.00	168,617,467.37 250,037,955.93 GN -81,420,488.56 LS	0.00 0.00 GN 0.00 LS

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

March 1, 2024



**Base Currency: USD - US DOLLAR**

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
	107,532,255.520	107,168,279.61	107,164,595.58	3.75	-3,684.03	0.00	-3,684.03
					0.03 GN	0.00 GN	0.03 GN
					-3,684.06 LS	0.00 LS	-3,684.06 LS
<b>EQUITY</b>							
	1,082,687.000	59,367,285.00	51,943,403.94	1.82	-7,423,881.06	0.00	-7,423,881.06
					0.00 GN	0.00 GN	0.00 GN
					-7,423,881.06 LS	0.00 LS	-7,423,881.06 LS
<b>FIXED INCOME</b>							
	2,799,143,756.440	2,817,990,197.02	2,700,317,923.43	94.44	-117,672,273.59	0.00	-117,672,273.59
					11,217,212.91 GN	0.00 GN	11,217,212.91 GN
					-128,889,486.50 LS	0.00 LS	-128,889,486.50 LS
Original Face:	2,310,631,359.000						
<hr/>							
<b>FUND Total</b>							
0.000	2,907,758,698.960	2,984,525,761.63	2,859,425,922.95	100.00	-125,099,838.68	0.00	-125,099,838.68
					11,217,212.94 GN	0.00 GN	11,217,212.94 GN
					-136,317,051.62 LS	0.00 LS	-136,317,051.62 LS
Original Face:	2,310,631,359.000						

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 1, 2024



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	-19,580.000	-19,580.00	-19,580.00	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	115,579,605.950	115,097,540.74	115,115,784.23	16.83	18,243.49 24,504.77 GN -6,261.28 LS	0.00 0.00 GN 0.00 LS	18,243.49 24,504.77 GN -6,261.28 LS
FIXED INCOME	583,797,522.350	583,251,659.29	568,912,919.20	83.17	-14,338,740.09 494,511.09 GN -14,833,251.18 LS	0.00 0.00 GN 0.00 LS	-14,338,740.09 494,511.09 GN -14,833,251.18 LS
Original Face:	192,666,732.000						
<hr/>							
<b>FUND Total</b>	0.000	699,357,548.300	684,009,123.43	100.00	-14,320,496.60 519,015.86 GN -14,839,512.46 LS	0.00 0.00 GN 0.00 LS	-14,320,496.60 519,015.86 GN -14,839,512.46 LS
Original Face:	192,666,732.000						

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



**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	0.02	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		108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77 22,281.56 GN -4,925,167.33 LS	0.00 0.00 GN 0.00 LS	-4,902,885.77 22,281.56 GN -4,925,167.33 LS
Original Face:	112,263,606.000							
<hr/>								
<b>FUND Total</b>	0.000	254,907,396.000	255,390,878.86	250,487,993.09	100.00	-4,902,885.77 22,281.56 GN -4,925,167.33 LS	0.00 0.00 GN 0.00 LS	-4,902,885.77 22,281.56 GN -4,925,167.33 LS
Original Face:	112,263,606.000							

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



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							
	22,030,332.880	22,030,332.88	22,030,332.88	0.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,527,083.000	1,189,524,121.08	3,126,170,663.74	99.30	1,936,646,542.66	0.00	1,936,646,542.66
					1,995,243,583.99 GN	0.00 GN	1,995,243,583.99 GN
					-58,597,041.33 LS	0.00 LS	-58,597,041.33 LS
<hr/>							
<b>FUND Total</b>							
0.000	45,557,415.880	1,211,554,453.96	3,148,200,996.62	100.00	1,936,646,542.66	0.00	1,936,646,542.66
					1,995,243,583.99 GN	0.00 GN	1,995,243,583.99 GN
					-58,597,041.33 LS	0.00 LS	-58,597,041.33 LS



# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

March 1, 2024



**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		218,750.010	218,750.01	218,750.01	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,242,600,031.580	1,235,046,950.80	1,234,816,773.33	46.60	-230,177.47 0.00 GN -230,177.47 LS	0.00 0.00 GN 0.00 LS	-230,177.47 0.00 GN -230,177.47 LS
EQUITY		162,142,797.710	162,142,797.71	162,142,797.71	6.12	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		1,273,677,703.400	1,269,196,542.93	1,252,699,326.46	47.27	-16,497,216.47 857,995.60 GN -17,355,212.07 LS	0.00 0.00 GN 0.00 LS	-16,497,216.47 857,995.60 GN -17,355,212.07 LS
Original Face:	593,465,758.000							
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<b>FUND Total</b>	0.000	2,678,639,282.700	2,666,605,041.45	2,649,877,647.51	100.00	-16,727,393.94 857,995.60 GN -17,585,389.54 LS	0.00 0.00 GN 0.00 LS	-16,727,393.94 857,995.60 GN -17,585,389.54 LS
Original Face:	593,465,758.000							

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 1, 2024



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	-78,099.990	-78,099.99	-78,099.99	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	1,991,027,833.700	1,986,612,272.28	1,986,594,036.28	32.62	-18,236.00 138,271.29 GN -156,507.29 LS	0.00 0.00 GN 0.00 LS	-18,236.00 138,271.29 GN -156,507.29 LS
EQUITY	440,081,553.180	440,081,553.18	440,081,553.18	7.23	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	3,737,515,009.470	3,733,464,400.74	3,662,477,709.56	60.15	-70,986,691.18 2,646,479.68 GN -73,633,170.86 LS	0.00 0.00 GN 0.00 LS	-70,986,691.18 2,646,479.68 GN -73,633,170.86 LS
Original Face:	456,234,472.000						
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<b>FUND Total</b>	0.000	6,168,546,296.360	6,160,080,126.21	100.00	-71,004,927.18 2,784,750.97 GN -73,789,678.15 LS	0.00 0.00 GN 0.00 LS	-71,004,927.18 2,784,750.97 GN -73,789,678.15 LS
Original Face:	456,234,472.000						

# Holdings

## Fund Summary

As of: February 29, 2024

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

FUND: ATZD

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	20,989.780	20,989.78	20,989.78	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	940,556.130	940,556.13	940,556.13	0.80	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	118,075,671.760	117,621,631.72	116,885,710.83	99.18	-735,920.89 114,910.02 GN -850,830.91 LS	0.00 0.00 GN 0.00 LS	-735,920.89 114,910.02 GN -850,830.91 LS	
Original Face:	48,207,000.000							
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<b>FUND Total</b>	0.000	119,037,217.670	118,583,177.63	117,847,256.74	100.00	-735,920.89 114,910.02 GN -850,830.91 LS	0.00 0.00 GN 0.00 LS	-735,920.89 114,910.02 GN -850,830.91 LS
Original Face:	48,207,000.000							

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

March 1, 2024



**Base Currency: USD - US DOLLAR**

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,364,379.880	1,364,379.88	1,364,379.88	0.11	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		519,590,139.510	517,713,347.07	517,707,558.71	40.05	-5,788.36 0.00 GN -5,788.36 LS	0.00 0.00 GN 0.00 LS	-5,788.36 0.00 GN -5,788.36 LS
EQUITY		82,682,659.870	82,682,659.87	82,682,659.87	6.40	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		707,330,829.570	707,261,601.90	690,922,499.41	53.45	-16,339,102.49 193,335.06 GN -16,532,437.55 LS	0.00 0.00 GN 0.00 LS	-16,339,102.49 193,335.06 GN -16,532,437.55 LS
Original Face:	302,029,571.000							
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<b>FUND Total</b>	0.000	1,310,968,008.830	1,309,021,988.72	1,292,677,097.87	100.00	-16,344,890.85 193,335.06 GN -16,538,225.91 LS	0.00 0.00 GN 0.00 LS	-16,344,890.85 193,335.06 GN -16,538,225.91 LS
Original Face:	302,029,571.000							

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



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		50,098.060	50,098.06	50,098.06	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		2,541,153,057.230	2,529,550,038.87	2,529,430,467.14	79.31	-119,571.73 6,867.42 GN -126,439.15 LS	0.00 0.00 GN 0.00 LS	-119,571.73 6,867.42 GN -126,439.15 LS
EQUITY		43,446,649.760	43,446,649.76	43,446,649.76	1.36	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		621,275,261.920	616,456,091.14	616,436,822.91	19.33	-19,268.23 13,680.04 GN -32,948.27 LS	0.00 0.00 GN 0.00 LS	-19,268.23 13,680.04 GN -32,948.27 LS
Original Face:	40,000,000.000							
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<b>FUND Total</b>	0.000	3,205,925,066.970	3,189,502,877.83	3,189,364,037.87	100.00	-138,839.96 20,547.46 GN -159,387.42 LS	0.00 0.00 GN 0.00 LS	-138,839.96 20,547.46 GN -159,387.42 LS
Original Face:	40,000,000.000							

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



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	50,000.020	50,000.02	50,000.02	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	1,604,712,255.780	1,601,050,591.66	1,601,002,180.18	57.71	-48,411.48 0.71 GN -48,412.19 LS	0.00 0.00 GN 0.00 LS	-48,411.48 0.71 GN -48,412.19 LS
EQUITY	62,625,458.620	62,625,458.62	62,625,458.62	2.26	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	1,120,000,000.000	1,110,476,706.45	1,110,403,908.90	40.03	-72,797.55 4,722.12 GN -77,519.67 LS	0.00 0.00 GN 0.00 LS	-72,797.55 4,722.12 GN -77,519.67 LS
<b>FUND Total</b>							
0.000	2,787,387,714.420	2,774,202,756.75	2,774,081,547.72	100.00	-121,209.03 4,722.83 GN -125,931.86 LS	0.00 0.00 GN 0.00 LS	-121,209.03 4,722.83 GN -125,931.86 LS

# Holdings

## Fund Summary

As of: February 29, 2024

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

FUND: ATZH

View Date: March 1, 2024



**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	-22,072.930	-22,072.93	-22,072.93	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	1,164,213.730	1,164,097.31	1,164,097.31	0.25	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME	462,735,000.000	470,863,970.46	470,443,274.38	99.75	-420,696.08 772,058.63 GN -1,192,754.71 LS	0.00 0.00 GN 0.00 LS	-420,696.08 772,058.63 GN -1,192,754.71 LS
Original Face:	149,168,326.930						
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<b>FUND Total</b>	0.000	463,877,140.800	471,585,298.76	100.00	-420,696.08 772,058.63 GN -1,192,754.71 LS	0.00 0.00 GN 0.00 LS	-420,696.08 772,058.63 GN -1,192,754.71 LS
Original Face:	149,168,326.930						

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

March 1, 2024



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	0.01	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	72,654,934.040	72,626,803.48	72,626,803.44	13.12	-0.04 0.00 GN -0.04 LS	0.00 0.00 GN 0.00 LS	-0.04 0.00 GN -0.04 LS	
FIXED INCOME	512,501,602.910	514,266,465.79	480,885,186.75	86.87	-33,381,279.04 535,222.84 GN -33,916,501.88 LS	0.00 0.00 GN 0.00 LS	-33,381,279.04 535,222.84 GN -33,916,501.88 LS	
Original Face:	274,681,573.000							
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<b>FUND Total</b>	0.000	585,206,536.950	586,943,269.27	553,561,990.19	100.00	-33,381,279.08 535,222.84 GN -33,916,501.92 LS	0.00 0.00 GN 0.00 LS	-33,381,279.08 535,222.84 GN -33,916,501.92 LS
Original Face:	274,681,573.000							



# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

March 1, 2024



**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	49,999.970	49,999.97	49,999.97	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	2,427,113,675.930	2,423,151,883.16	2,423,138,633.44	84.07	-13,249.72 28,910.06 GN -42,159.78 LS	0.00 0.00 GN 0.00 LS	-13,249.72 28,910.06 GN -42,159.78 LS	
EQUITY	449,031,940.430	449,031,940.43	449,031,940.43	15.58	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	10,000,388.090	10,000,388.09	10,006,976.35	0.35	6,588.26 6,588.26 GN 0.00 LS	0.00 0.00 GN 0.00 LS	6,588.26 6,588.26 GN 0.00 LS	
Original Face:	15,000,000.000							
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<b>FUND Total</b>	0.000	2,886,196,004.420	2,882,234,211.65	2,882,227,550.19	100.00	-6,661.46 35,498.32 GN -42,159.78 LS	0.00 0.00 GN 0.00 LS	-6,661.46 35,498.32 GN -42,159.78 LS
Original Face:	15,000,000.000							

# Holdings

## Fund Summary

As of: February 29, 2024

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

March 1, 2024



**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	23,365,702.910	23,351,637.64	23,351,637.66	12.46	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	178,485,301.560	178,489,741.35	163,942,273.86	87.51	-14,547,467.49 30,721.37 GN -14,578,188.86 LS	0.00 0.00 GN 0.00 LS	-14,547,467.49 30,721.37 GN -14,578,188.86 LS	
Original Face:	148,287,330.000							
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<b>FUND Total</b>	0.000	201,901,004.480	201,891,379.00	187,343,911.53	100.00	-14,547,467.47 30,721.39 GN -14,578,188.86 LS	0.00 0.00 GN 0.00 LS	-14,547,467.47 30,721.39 GN -14,578,188.86 LS
Original Face:	148,287,330.000							

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



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	805,862.010	805,862.01	805,862.01	0.08	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	630,042,235.270	627,931,905.57	627,723,147.65	58.66	-208,757.92 33,945.66 GN -242,703.58 LS	0.00 0.00 GN 0.00 LS	-208,757.92 33,945.66 GN -242,703.58 LS
FIXED INCOME	447,310,906.060	446,390,804.55	441,611,369.94	41.27	-4,779,434.61 347,232.62 GN -5,126,667.23 LS	0.00 0.00 GN 0.00 LS	-4,779,434.61 347,232.62 GN -5,126,667.23 LS
Original Face:	305,125,264.000						
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<b>FUND Total</b>	0.000	1,078,159,003.340	1,075,128,572.13	100.00	-4,988,192.53 381,178.28 GN -5,369,370.81 LS	0.00 0.00 GN 0.00 LS	-4,988,192.53 381,178.28 GN -5,369,370.81 LS
Original Face:	305,125,264.000						

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



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		290,438,714.530	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03
						553.62 GN	0.00 GN	553.62 GN
						-4,964.65 LS	0.00 LS	-4,964.65 LS
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<b>FUND Total</b>	0.000	290,438,714.530	289,031,051.46	289,026,640.43	100.00	-4,411.03	0.00	-4,411.03
						553.62 GN	0.00 GN	553.62 GN
						-4,964.65 LS	0.00 LS	-4,964.65 LS

# Holdings

## Fund Summary

As of: February 29, 2024

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	119,850.720	119,850.72	119,850.72	0.38	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	61,147.000	24,625,805.24	31,022,302.76	99.62	6,396,497.52 6,396,497.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	6,396,497.52 6,396,497.52 GN 0.00 LS
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<b>FUND Total</b>	0.000	180,997.720	31,142,153.48	100.00	6,396,497.52 6,396,497.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	6,396,497.52 6,396,497.52 GN 0.00 LS

# Holdings

## Fund Summary

As of: February 29, 2024

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

View Date: March 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	50,394.320	50,394.32	50,394.32	0.39	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	28,278.000	11,084,020.36	12,960,101.60	99.61	1,876,081.24 1,876,081.24 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,876,081.24 1,876,081.24 GN 0.00 LS
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<b>FUND Total</b>	0.000	78,672.320	13,010,495.92	100.00	1,876,081.24 1,876,081.24 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,876,081.24 1,876,081.24 GN 0.00 LS

# Holdings

## Fund Summary

As of: February 29, 2024

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	1,006.920	1,006.92	1,006.92	0.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	87,161.000	7,985,942.35	8,570,541.13	99.99	584,598.78 584,598.78 GN 0.00 LS	0.00 0.00 GN 0.00 LS	584,598.78 584,598.78 GN 0.00 LS
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<b>FUND Total</b>	0.000	88,167.920	7,986,949.27	8,571,548.05	100.00	584,598.78 584,598.78 GN 0.00 LS	0.00 584,598.78 GN 0.00 LS

# Holdings

## Fund Summary

As of: February 29, 2024

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

March 1, 2024



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	97,472.200	97,472.20	97,472.20	0.30	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	637,444.000	35,011,274.69	32,242,614.45	99.70	-2,768,660.24 0.00 GN -2,768,660.24 LS	0.00 0.00 GN 0.00 LS	-2,768,660.24 0.00 GN -2,768,660.24 LS	
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<b>FUND Total</b>	0.000	734,916.200	35,108,746.89	32,340,086.65	100.00	-2,768,660.24 0.00 GN -2,768,660.24 LS	0.00 0.00 GN 0.00 LS	-2,768,660.24 0.00 GN -2,768,660.24 LS