

Weighted Average Maturity: 24 Days

As of: 09/30/23

Federal Stimulus Funds

Office of the State Treasurer

FUND: 5IB4



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
936MVX005	HSBC AGENCY MBS REPO	09/29/23	10/02/23	700,000,000.00	700,000,000.00	700,000,000.00
943HDN009	JPM AGENCY MBS REPO	09/29/23	10/02/23	700,000,000.00	700,000,000.00	700,000,000.00
937KZD008	BANK OF MONTREAL AGENCY MBS REPO	09/29/23	10/02/23	500,000,000.00	500,000,000.00	500,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				1,900,000,000.00	1,900,000,000.00	1,900,000,000.00

TREASURIES						
912797HB6	TREASURY BILL 10/23	10/17/22	10/17/23	100,000,000.00	98,300,944.44	99,771,555.55
912797HN0	TREASURY BILL 12/23	08/08/23	12/05/23	100,000,000.00	98,249,708.00	99,043,958.15
912796YJ2	TREASURY BILL 10/23	10/05/22	10/05/23	50,000,000.00	49,340,250.00	49,971,000.00
912797FA0	TREASURY BILL 10/23	10/12/22	10/12/23	50,000,000.00	49,337,722.00	49,919,944.42
912797FB8	TREASURY BILL 10/23	10/19/22	10/19/23	50,000,000.00	49,335,826.39	49,868,625.00
912797FC6	TREASURY BILL 10/23	10/26/22	10/26/23	50,000,000.00	49,333,930.56	49,817,013.89
912796YT0	TREASURY BILL 11/23	11/02/22	11/02/23	50,000,000.00	49,333,298.61	49,765,555.56
912797FJ1	TREASURY BILL 11/23	11/09/22	11/09/23	50,000,000.00	49,331,402.78	49,713,458.33
912797FJ1	TREASURY BILL 11/23	11/09/22	11/09/23	50,000,000.00	48,809,270.83	49,711,562.50
912797FK8	TREASURY BILL 11/23	11/16/22	11/16/23	50,000,000.00	49,330,771.00	49,661,708.42
912797FL6	TREASURY BILL 11/23	05/25/23	11/24/23	50,000,000.00	48,685,958.33	49,612,250.00
912796ZD4	TREASURY BILL 11/23	11/30/22	11/30/23	50,000,000.00	48,665,333.33	49,560,000.00
912797FU6	TREASURY BILL 12/23	12/14/22	12/14/23	50,000,000.00	48,698,194.50	49,470,694.47
912797HV2	TREASURY BILL 12/23	08/22/23	12/19/23	50,000,000.00	49,123,201.39	49,417,923.61
912796ZN2	TREASURY BILL 12/23	12/28/22	12/28/23	50,000,000.00	48,683,027.78	49,363,222.22
912797FW2	TREASURY BILL 01/24	07/06/23	01/04/24	50,000,000.00	48,671,652.78	49,306,631.94
912797GC5	TREASURY BILL 01/24	07/13/23	01/11/24	50,000,000.00	48,669,125.00	49,254,125.00
912797GD3	TREASURY BILL 01/24	07/20/23	01/18/24	50,000,000.00	48,670,388.89	49,203,694.44
912797GE1	TREASURY BILL 02/24	08/03/23	02/01/24	50,000,000.00	48,667,861.11	49,099,708.33
912797GM3	TREASURY BILL 02/24	08/10/23	02/08/24	50,000,000.00	48,670,389.00	49,050,277.86
912797GN1	TREASURY BILL 02/24	02/15/23	02/15/24	50,000,000.00	48,664,069.50	48,994,381.99
912797LL9	TREASURY BILL 03/24	03/21/23	03/21/24	50,000,000.00	48,661,541.67	48,735,083.34
TREASURIES Total				1,200,000,000.00	1,175,233,867.89	1,188,312,375.02

MONEY MARKET FUNDS						
857492706	STATE STREET INSTITUTIONAL US	09/30/23	10/02/23	149,956,524.03	149,956,524.03	149,956,524.03
31607A703	FIDELITY GOVERNMENT PORTFOLIO	07/01/22	10/02/23	126,796,708.69	126,796,708.69	126,796,708.69
38141W273	GOLDMAN SACHS FINANCIAL SQUARE	07/01/22	10/02/23	92,620,613.64	92,620,613.64	92,620,613.64
09248U700	BLACKROCK LIQUIDITY FED FUND	07/22/22	10/02/23	16,948,382.54	16,948,382.54	16,948,382.54

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MONEY MARKET FUNDS Total				386,322,228.90	386,322,228.90	386,322,228.90
DEPOSITS						
936MFA003	TRUIST DEPOSIT ACCOUNT	09/29/23	10/02/23	33,555,617.78	33,555,617.78	33,555,617.78
				33,555,617.78	33,555,617.78	33,555,617.78
GRAND TOTAL				3,519,877,846.68	3,495,111,714.57	3,508,190,221.70