

Duration: .47

As of: 03/31/23

GSFIC

Office of the State Treasurer

FUND:

5IB1



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
937KZU000	MIZUHO BANK REPO	03/31/23	04/03/23	230,000,000.00	230,000,000.00	230,000,000.00
936MVX005	HSBC AGENCY REPO	03/31/23	04/03/23	100,000,000.00	100,000,000.00	100,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENTS Total				330,000,000.00	330,000,000.00	330,000,000.00

TREASURIES

912797FD4	TREASURY BILL 05/23 0.00000	05/09/22	05/09/23	40,000,000.00	39,407,111.11	39,805,777.78
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,997,638.31
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,976,711.78
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	10,000,000.00	9,950,000.00	9,974,676.52
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	10,000,000.00	9,797,656.25	9,859,329.51
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	10,000,000.00	9,789,843.75	9,819,916.81
912796CQ0	TREASURY BILL 09/23 0.00000	09/14/22	09/14/23	10,000,000.00	9,770,955.56	9,783,969.45
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	10,000,000.00	9,633,593.75	9,686,077.91
91282CEW7	US TREASURY N/B 06/27 3.25	06/30/22	06/30/27	5,000,000.00	5,024,218.75	5,020,810.68
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,008,931.47
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,006,467.02
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	5,002,734.38	5,002,151.67
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,999,821.54
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,996,875.00
91282CFQ9	US TREASURY N/B 10/24 4.375	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,994,740.19
912828U57	US TREASURY N/B 11/23 2.125	11/30/21	11/30/23	5,000,000.00	4,980,078.13	4,991,958.45
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,990,369.03
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,985,937.50	4,988,442.84
91282CEY3	US TREASURY N/B 07/25 3	07/15/22	07/15/25	5,000,000.00	4,982,812.50	4,986,889.83
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,985,915.66
91282CEH0	US TREASURY N/B 04/25 2.625	04/15/22	04/15/25	5,000,000.00	4,976,562.50	4,983,980.79
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,979,563.30
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,950,778.25
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,943,808.22
912828WE6	US TREASURY N/B 11/23 2.75	11/15/22	11/15/23	5,000,000.00	4,921,875.00	4,941,789.22
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,934,279.78
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,930,273.44
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,926,504.84
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,909,765.63	4,924,548.39

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CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
91282CEX5	US TREASURY N/B 06/24 3	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,908,026.96
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,907,069.40
91282CEK3	US TREASURY N/B 04/24 2.5	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,891,779.99
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,858,203.13	4,881,040.79
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,805,078.13	4,836,201.01
TREASURIES Total				240,000,000.00	236,759,512.02	237,817,115.83

GOVERNMENT AGENCIES

3133EMVT6	FEDERAL FARM CREDIT BANK BONDS 04/23 VAR	04/13/21	04/13/23	100,000,000.00	100,000,000.00	100,000,000.00
3133EMJV5	FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	12/08/20	12/08/23	50,000,000.00	50,000,000.00	50,000,000.00
3133EMNE8	FEDERAL FARM CREDIT BANK BONDS 01/24 VAR	01/22/21	01/22/24	28,000,000.00	28,000,000.00	28,000,000.00
3133EN5B2	FEDERAL FARM CREDIT BANK BONDS 12/25 VAR	12/29/22	12/29/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EN5A4	FEDERAL FARM CREDIT BANK BONDS 12/27 VAR	12/27/22	12/27/27	20,000,000.00	20,000,000.00	20,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/28/23	02/28/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPDN2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR	03/20/23	03/20/24	15,000,000.00	15,000,000.00	15,000,000.00
3134GYEV0	FREDDIE MAC NOTES 07/24 4.85	01/26/23	07/26/24	13,500,000.00	13,500,000.00	13,500,000.00
3134GYFJ6	FREDDIE MAC NOTES 01/26 4.85	01/30/23	01/30/26	10,650,000.00	10,650,000.00	10,650,000.00
3130AUHN7	FEDERAL HOME LOAN BANK BONDS 01/24 4.875	01/09/23	01/09/24	10,000,000.00	10,005,195.30	10,004,072.77
3130ASHK8	FEDERAL HOME LOAN BANK BONDS 06/24 3.125	06/21/22	06/14/24	10,000,000.00	10,004,170.70	10,002,595.63
3135GAEM9	FANNIE MAE NOTES 02/24 4.875	02/15/23	02/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6X3	FEDERAL FARM CREDIT BANK BONDS 01/24 4.88	01/24/23	01/24/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	01/30/23	01/30/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPAX3	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/14/23	02/14/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPCM5	FEDERAL FARM CREDIT BANK BONDS 03/25 VAR	03/07/23	03/07/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6S4	FEDERAL FARM CREDIT BANK BONDS 07/24 VAR	01/23/23	07/23/24	10,000,000.00	10,000,000.00	10,000,000.00
3130AV2Z4	FEDERAL HOME LOAN BANK BONDS 03/24 5.35	03/15/23	03/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGH9	FREDDIE MAC NOTES 02/25 4.8	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYA69	FREDDIE MAC NOTES 09/24 5	09/27/22	09/27/24	10,000,000.00	10,000,000.00	10,000,000.00
3135GAE64	FANNIE MAE NOTES 07/24 5.06	01/26/23	07/26/24	9,982,000.00	9,989,795.94	9,988,869.55
3135GADE8	FANNIE MAE NOTES 09/24 5.25	12/23/22	09/23/24	5,000,000.00	5,000,000.00	5,000,000.00
3135GADD0	FANNIE MAE NOTES 12/23 5	12/20/22	12/20/23	5,000,000.00	5,000,000.00	5,000,000.00
3133EPEX9	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	04/03/23	01/03/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPAK1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/10/23	02/10/25	5,000,000.00	5,000,000.00	5,000,000.00
3130ASH77	FEDERAL HOME LOAN BANK BONDS 06/24 3.57	06/28/22	06/28/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS 06/24 5.4	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AUGV0	FEDERAL HOME LOAN BANK BONDS 11/23 5	11/27/22	11/27/23	5,000,000.00	5,000,000.00	5,000,000.00
3134GXG73	FREDDIE MAC NOTES 08/24 4.1	08/12/22	08/12/24	5,000,000.00	5,000,000.00	5,000,000.00

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3134GYDK5	FREDDIE MAC NOTES 10/24 5.05	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
GOVERNMENT AGENCIES Total				437,132,000.00	437,149,161.940	437,145,537.950
MONEY MARKET FUNDS						
857492706	STATE STREET INSTITUTIONAL US	07/01/22	04/03/23	93,389,105.48	93,389,105.48	93,389,105.48
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	04/03/23	1,032,063.48	1,032,063.48	1,032,063.48
31607A802	FIDELITY TREASURY ONLY PORTFOL	07/01/22	04/03/23	85,514.97	85,514.97	85,514.97
74926P696	US GOVERNMENT MONEY MARKET FUN	07/01/22	04/03/23	52,002.62	52,002.62	52,002.62
MONEY MARKET FUNDS Total				94,558,686.55	94,558,686.55	94,558,686.55
DEPOSITS						
936DAT007	TRUIST SEC. DEPOSIT ACT B	03/31/23	04/03/23	68,210,376.87	68,210,376.87	68,210,376.87
DEPOSITS Total				68,210,376.87	68,210,376.87	68,210,376.87
GRAND TOTAL				1,169,901,063.42	1,166,677,737.38	1,167,731,717.20

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AGENCY/TREASURY REPURCHASE AGREEMENTS						
936MVX005	HSBC AGENCY REPO	03/31/23	04/03/23	240,000,000.00	240,000,000.00	240,000,000.00
937KZH009	CREDIT AGRICOLE AGENCY REPO	03/31/23	04/03/23	210,000,000.00	210,000,000.00	210,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				450,000,000.00	450,000,000.00	450,000,000.00

TREASURIES

912828ZP8	US TREASURY N/B 05/23 0.125	11/15/20	05/15/23	40,000,000.00	39,975,000.00	39,998,509.48
912797FD4	TREASURY BILL 05/23 0.00000	05/09/22	05/09/23	40,000,000.00	39,407,111.11	39,805,777.78
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,997,638.31
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,976,711.78
912796CQ0	TREASURY BILL 09/23 0.00000	09/14/22	09/14/23	10,000,000.00	9,770,955.56	9,783,969.45
91282CEK3	US TREASURY N/B 04/24 2.5	10/31/22	04/30/24	10,000,000.00	9,721,093.75	9,783,559.98
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,008,931.47
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,006,467.02
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,999,821.54
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,996,875.00
91282CFQ9	US TREASURY N/B 10/24 4.375	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,994,740.19
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,990,369.03
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,975,000.00	4,987,338.26
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,985,915.66
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,979,563.30
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,950,778.25
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,943,808.22
912828WE6	US TREASURY N/B 11/23 2.75	11/15/22	11/15/23	5,000,000.00	4,921,875.00	4,941,789.22
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,934,279.78
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,930,273.44
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,929,664.76
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,926,504.84
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,884,570.31	4,923,971.79
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,921,522.42
91282CEX5	US TREASURY N/B 06/24 3	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,908,026.96
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,907,069.40
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,843,038.96
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,812,109.38	4,842,109.59
TREASURIES Total				230,000,000.00	227,192,129.19	228,199,025.88

GSFIC TAXABLE



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GOVERNMENT AGENCIES						
3133EMVT6	FEDERAL FARM CREDIT BANK BONDS 04/23 VAR	04/13/21	04/13/23	50,000,000.00	50,000,000.00	50,000,000.00
3133EMJV5	FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	12/08/20	12/08/23	50,000,000.00	50,000,000.00	50,000,000.00
3133EMNE8	FEDERAL FARM CREDIT BANK BONDS 01/24 VAR	01/22/21	01/22/24	40,000,000.00	40,000,000.00	40,000,000.00
3133ENLC2	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	01/21/22	01/21/25	25,000,000.00	25,000,000.00	25,000,000.00
3133EN5B2	FEDERAL FARM CREDIT BANK BONDS 12/25 VAR	12/29/22	12/29/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EN5A4	FEDERAL FARM CREDIT BANK BONDS 12/27 VAR	12/27/22	12/27/27	20,000,000.00	20,000,000.00	20,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/28/23	02/28/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPDN2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR	03/20/23	03/20/24	15,000,000.00	15,000,000.00	15,000,000.00
3130AUHN7	FEDERAL HOME LOAN BANK BONDS 01/24 4.875	01/09/23	01/09/24	10,000,000.00	10,005,195.30	10,004,072.77
3135GAEM9	FANNIE MAE NOTES 02/24 4.875	02/15/23	02/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6X3	FEDERAL FARM CREDIT BANK BONDS 01/24 4.88	01/24/23	01/24/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	01/30/23	01/30/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPAX3	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/14/23	02/14/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6S4	FEDERAL FARM CREDIT BANK BONDS 07/24 VAR	01/23/23	07/23/24	10,000,000.00	10,000,000.00	10,000,000.00
3130AV2Z4	FEDERAL HOME LOAN BANK BONDS 03/24 5.35	03/15/23	03/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGH9	FREDDIE MAC NOTES 02/25 4.8	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGV8	FREDDIE MAC NOTES 02/26 4.85	02/06/23	02/06/26	10,000,000.00	10,000,000.00	10,000,000.00
3134GYA69	FREDDIE MAC NOTES 09/24 5	09/27/22	09/27/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EJ3Q0	FEDERAL FARM CREDIT BANK BONDS 12/23 2.875	12/21/18	12/21/23	5,000,000.00	5,037,389.35	5,005,435.47
3135GADD0	FANNIE MAE NOTES 12/23 5	12/20/22	12/20/23	5,000,000.00	5,000,000.00	5,000,000.00
3133EPEX9	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	04/03/23	01/03/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPAK1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/10/23	02/10/25	5,000,000.00	5,000,000.00	5,000,000.00
3130ASH77	FEDERAL HOME LOAN BANK BONDS 06/24 3.57	06/28/22	06/28/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS 06/24 5.4	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AUGV0	FEDERAL HOME LOAN BANK BONDS 11/23 5	11/27/22	11/27/23	5,000,000.00	5,000,000.00	5,000,000.00
3134GYDK5	FREDDIE MAC NOTES 10/24 5.05	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EJ2B4	FEDERAL FARM CREDIT BANK BONDS 12/23 3	12/06/18	12/06/23	5,000,000.00	4,995,850.00	4,999,434.08
3135GADE8	FANNIE MAE NOTES 09/24 5.25	12/23/22	09/23/24	4,500,000.00	4,500,000.00	4,500,000.00
GOVERNMENT AGENCIES Total				384,500,000.00	384,538,434.65	384,508,942.32
MONEY MARKET FUNDS						
857492706	STATE STREET INSTITUTIONAL US	03/31/23	04/03/23	49,050,047.97	49,050,047.97	49,050,047.97
74926P696	US GOVERNMENT MONEY MARKET FUN	03/31/23	04/03/23	1,061,451.43	1,061,451.43	1,061,451.43
31607A802	FIDELITY TREASURY ONLY PORTFOL	03/31/23	04/03/23	83,863.20	83,863.20	83,863.20
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	04/03/23	1,089.59	1,089.59	1,089.59
MONEY MARKET FUNDS Total				50,196,452.19	50,196,452.19	50,196,452.19

