

Duration: .38

As of: 03/31/24

GSFIC

Office of the State Treasurer

FUND: 5IB1



CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
937KZU000	MIZUHO BANK MBS REPO	03/28/24	04/01/24	200,000,000.00	200,000,000.00	200,000,000.00
902ZMC903	CREDIT AGRICOLE MBS REPO	03/05/24	06/03/24	20,000,000.00	20,000,000.00	20,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENTS Total				220,000,000.00	220,000,000.00	220,000,000.00
TREASURIES						
912797JQ1	TREASURY BILL	04/30/23	04/30/24	100,000,000.00	99,177,888.89	99,574,263.89
912797HH3	TREASURY BILL	05/02/23	05/02/24	25,000,000.00	24,469,601.50	24,886,893.08
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	25,000,000.00	24,362,890.64	24,591,237.08
912797HF7	TREASURY BILL	04/11/23	04/11/24	20,000,000.00	19,480,833.33	19,970,333.33
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	20,000,000.00	19,921,875.00	19,951,763.91
912797FH5	TREASURY BILL	05/16/23	05/16/24	20,000,000.00	19,467,650.00	19,868,375.00
91282CEL1	US TREASURY FRN	10/31/23	04/30/24	15,000,000.00	14,989,979.66	14,997,764.69
912797HG5	TREASURY BILL	10/26/23	04/25/24	10,000,000.00	9,731,044.44	9,964,533.33
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	10,000,000.00	9,797,656.25	9,943,870.39
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	10,000,000.00	9,808,984.38	9,938,628.04
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	10,000,000.00	9,885,546.88	9,932,471.65
912797HS9	TREASURY BILL	11/30/23	05/30/24	10,000,000.00	9,735,341.67	9,914,204.17
912797HT7	TREASURY BILL	12/08/23	06/06/24	10,000,000.00	9,741,572.20	9,905,766.66
912796ZW2	TREASURY BILL	12/21/23	06/20/24	10,000,000.00	9,740,902.80	9,886,111.12
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	10,000,000.00	9,633,593.75	9,758,022.48
91282CEW7	US TREASURY NOTE	06/30/22	06/30/27	5,000,000.00	5,024,218.75	5,015,899.84
91282CFN6	US TREASURY NOTE	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,002,966.29
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,998,065.04
91282CEY3	US TREASURY NOTE	07/15/22	07/15/25	5,000,000.00	4,982,812.50	4,992,629.44
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,992,311.28
91282CEK3	US TREASURY NOTE	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,992,054.73
91282CEH0	US TREASURY NOTE	04/15/22	04/15/25	5,000,000.00	4,976,562.50	4,991,850.63
91282CEX5	US TREASURY NOTE	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,981,847.43
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,950,754.85
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,945,704.86

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STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES Total				355,000,000.00	349,476,806.71	352,948,323.21
GOVERNMENT AGENCIES						
3133EPNY7	FEDERAL FARM CREDIT BANK BONDS VAR	06/30/23	06/30/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS VAR	02/28/23	02/28/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPHV0	FEDERAL FARM CREDIT BANK BONDS VAR	05/05/23	05/05/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS VAR	06/02/23	06/02/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPLZ6	FEDERAL FARM CREDIT BANK BONDS VAR	06/09/23	06/09/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPNQ4	FEDERAL FARM CREDIT BANK BONDS VAR	07/03/23	10/03/24	15,000,000.00	15,000,000.00	15,000,000.00
3134GYS60	FREDDIE MAC NOTES	05/17/23	06/17/24	15,000,000.00	15,000,000.00	15,000,000.00
3134GYEV0	FREDDIE MAC NOTES	01/26/23	07/26/24	13,500,000.00	13,500,000.00	13,500,000.00
3130ASHK8	FEDERAL HOME LOAN BANK BONDS	06/21/22	06/14/24	10,000,000.00	10,004,170.70	10,000,436.54
3130AW4S6	FEDERAL FARM CREDIT BANK BONDS VAR	05/19/23	05/19/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS 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 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 VAR	03/07/23	03/07/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPGJ8	FEDERAL FARM CREDIT BANK BONDS VAR	04/21/23	04/21/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYA69	FREDDIE MAC NOTES	09/27/22	09/27/24	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGH9	FREDDIE MAC NOTES	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3135GAE64	FANNIE MAE NOTES	01/26/23	07/26/24	9,982,000.00	9,989,795.94	9,983,653.25
3133EPJR7	FEDERAL FARM CREDIT BANK BONDS VAR	05/15/23	05/15/25	8,000,000.00	8,000,000.00	8,000,000.00
3130ASH77	FEDERAL HOME LOAN BANK BONDS	06/28/22	06/28/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EPAK1	FEDERAL FARM CREDIT BANK BONDS VAR	02/10/23	02/10/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPEX9	FEDERAL FARM CREDIT BANK BONDS VAR	04/03/23	01/03/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPJC0	FEDERAL FARM CREDIT BANK BONDS	05/09/23	05/09/28	5,000,000.00	5,000,000.00	5,000,000.00
3134GXG73	FREDDIE MAC NOTES	08/12/22	08/12/24	5,000,000.00	5,000,000.00	5,000,000.00
3134GYDK5	FREDDIE MAC NOTES	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
3135GADE8	FANNIE MAE NOTES	12/23/22	09/23/24	5,000,000.00	5,000,000.00	5,000,000.00
GOVERNMENT AGENCIES Total				261,482,000.00	261,493,966.640	261,484,089.790
MONEY MARKET FUNDS						
857492706	STATE STREET INSTITUTIONAL	07/01/22	04/01/24	5,271,838.89	5,271,838.89	5,271,838.89
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	04/01/24	1,085,706.06	1,085,706.06	1,085,706.06
31607A802	FIDELITY TREASURY PORTFOLIO	07/01/22	04/01/24	89,885.84	89,885.84	89,885.84
74926P696	RBC US GOVERNMENT MONEY MARKET	07/01/22	04/01/24	54,729.56	54,729.56	54,729.56
MONEY MARKET FUNDS Total				6,502,160.35	6,502,160.35	6,502,160.35

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DEPOSITS						
936DAT007	TRUIST DEPOSIT ACCOUNT	03/28/24	04/01/24	46,993,791.03	46,993,791.03	46,993,791.03
DEPOSITS Total				46,993,791.03	46,993,791.03	46,993,791.03
GRAND TOTAL				889,977,951.38	884,466,724.73	887,928,364.38

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GSFIC TAXABLE

Office of the State Treasurer

FUND: 5JBJ



STATE STREET

Base Currency: USD - US DOLLAR						
CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
937KZH009	CREDIT AGRICOLE MBS REPO	03/28/24	04/01/24	75,000,000.00	75,000,000.00	75,000,000.00
942SAR000	WELLS FARGO MBS REPO	02/02/24	05/02/24	75,000,000.00	75,000,000.00	75,000,000.00
902ZMC903	CREDIT AGRICOLE MBS REPO	03/05/24	06/03/24	40,000,000.00	40,000,000.00	40,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				190,000,000.00	190,000,000.00	190,000,000.00
TREASURIES						
912797FH5	TREASURY BILL	05/16/23	05/16/24	120,000,000.00	116,805,900.00	119,210,250.00
912797HP5	TREASURY BILL	12/01/23	11/29/24	90,000,000.00	85,577,400.00	87,059,700.00
912797HR1	TREASURY BILL	05/23/23	05/23/24	80,000,000.00	78,940,355.56	79,394,488.89
912797HH3	TREASURY BILL	05/02/23	05/02/24	75,000,000.00	73,812,379.50	74,663,004.26
912797HF7	TREASURY BILL	04/11/23	04/11/24	40,000,000.00	39,216,427.77	39,941,277.77
912797HT7	TREASURY BILL	12/08/23	06/06/24	25,000,000.00	24,353,930.50	24,764,416.65
91282CGU9	US TREASURY NOTE	09/30/23	03/31/25	25,000,000.00	24,681,640.63	24,758,073.46
912796ZW2	TREASURY BILL	12/21/23	06/20/24	25,000,000.00	24,352,257.00	24,715,277.80
912797HS9	TREASURY BILL	11/30/23	05/30/24	20,000,000.00	19,470,683.33	19,828,408.33
91282CEL1	US TREASURY FRN	10/31/23	04/30/24	15,000,000.00	14,989,979.66	14,997,764.69
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	15,000,000.00	14,935,937.50	14,960,482.20
91282CEK3	US TREASURY NOTE	10/31/22	04/30/24	10,000,000.00	9,721,093.75	9,984,109.47
912797HG5	TREASURY BILL	10/26/23	04/25/24	10,000,000.00	9,731,044.44	9,964,533.33
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	10,000,000.00	9,808,984.38	9,938,628.04
91282CGG0	US TREASURY NOTE	07/31/23	01/31/25	10,000,000.00	9,898,437.50	9,925,715.68
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	10,000,000.00	9,718,359.38	9,820,509.52
91282CFN6	US TREASURY NOTE	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,002,966.29
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,998,065.04
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,992,311.28
91282CEX5	US TREASURY NOTE	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,981,847.43
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,971,935.20
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,950,754.85
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,945,704.86
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,930,871.07
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,879,011.24
TREASURIES Total				625,000,000.00	610,300,553.10	618,580,107.35
GOVERNMENT AGENCIES						
3130AXWS3	FEDERAL HOME LOAN BANK BONDS VAR	11/28/23	11/25/25	50,000,000.00	50,000,000.00	50,000,000.00
3133EP6L4	FEDERAL FARM CREDIT BANK BONDS VAR	03/25/24	03/25/26	30,000,000.00	30,000,000.00	30,000,000.00

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STATE STREET

Base Currency: USD - US DOLLAR

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
3130AY3C8	FEDERAL HOME LOAN BANK BONDS	12/11/23	09/11/24	29,000,000.00	28,996,955.00	28,997,272.88
3133ENLC2	FEDERAL FARM CREDIT BANK BONDS VAR	01/21/22	01/21/25	25,000,000.00	25,000,000.00	25,000,000.00
3130B05J4	FEDERAL HOME LOAN BANK BONDS	03/13/24	03/13/26	20,000,000.00	20,000,000.00	20,000,000.00
3133EN5A4	FEDERAL FARM CREDIT BANK BONDS VAR	12/27/22	12/27/27	20,000,000.00	20,000,000.00	20,000,000.00
3133EN5B2	FEDERAL FARM CREDIT BANK BONDS VAR	12/29/22	12/29/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EPNY7	FEDERAL FARM CREDIT BANK BONDS VAR	06/30/23	06/30/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EPYQ2	FEDERAL FARM CREDIT BANK BONDS VAR	10/17/23	07/17/25	20,000,000.00	20,000,000.00	20,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS VAR	02/28/23	02/28/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPHV0	FEDERAL FARM CREDIT BANK BONDS VAR	05/05/23	05/05/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS VAR	06/02/23	06/02/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPLZ6	FEDERAL FARM CREDIT BANK BONDS VAR	06/09/23	06/09/25	15,000,000.00	15,000,000.00	15,000,000.00
3134GYS60	FREDDIE MAC NOTES	05/17/23	06/17/24	15,000,000.00	15,000,000.00	15,000,000.00
3130AXMP0	FEDERAL HOME LOAN BANK BONDS	10/30/23	10/30/24	10,250,000.00	10,251,435.00	10,250,840.39
3130AW4S6	FEDERAL HOME LOAN BANK BONDS VAR	05/19/23	05/19/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS 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 VAR	02/14/23	02/14/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPGJ8	FEDERAL FARM CREDIT BANK BONDS VAR	04/21/23	04/21/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPLN3	FEDERAL FARM CREDIT BANK BONDS VAR	06/07/23	03/07/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPNQ4	FEDERAL FARM CREDIT BANK BONDS VAR	07/03/23	10/03/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EPPU3	FEDERAL FARM CREDIT BANK BONDS VAR	07/11/23	04/11/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPSC0	FEDERAL FARM CREDIT BANK BONDS VAR	08/04/23	02/04/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPSJ5	FEDERAL FARM CREDIT BANK BONDS VAR	08/04/23	08/04/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPUF0	FEDERAL FARM CREDIT BANK BONDS VAR	08/24/23	06/24/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPVJ1	FEDERAL FARM CREDIT BANK BONDS VAR	09/05/23	09/05/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYA69	FREDDIE MAC NOTES	09/27/22	09/27/24	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGH9	FREDDIE MAC NOTES	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPUK9	FEDERAL FARM CREDIT BANK BONDS	08/28/23	08/28/25	10,000,000.00	9,996,500.00	9,997,532.23
3133EPJR7	FEDERAL FARM CREDIT BANK BONDS VAR	05/15/23	05/15/25	8,000,000.00	8,000,000.00	8,000,000.00
3130ASH77	FEDERAL HOME LOAN BANK BONDS	06/28/22	06/28/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EPAK1	FEDERAL FARM CREDIT BANK BONDS VAR	02/10/23	02/10/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPB95	FEDERAL FARM CREDIT BANK BONDS	08/13/23	02/13/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPEX9	FEDERAL FARM CREDIT BANK BONDS VAR	04/03/23	01/03/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPJC0	FEDERAL FARM CREDIT BANK BONDS	05/09/23	05/09/28	5,000,000.00	5,000,000.00	5,000,000.00
3134GYDK5	FREDDIE MAC NOTES	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
3135GADE8	FANNIE MAE NOTES	12/23/22	09/23/24	4,500,000.00	4,500,000.00	4,500,000.00
GOVERNMENT AGENCIES Total				506,750,000.00	506,744,890.00	506,745,645.50

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CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
MONEY MARKET FUNDS						
857492706	STATE STREET INSTITUTIONAL	12/31/23	04/01/24	5,723,821.75	5,723,821.75	5,723,821.75
74926P696	RBC US GOVERNMENT MONEY MARKET	12/31/23	04/01/24	1,117,112.23	1,117,112.23	1,117,112.23
31607A802	FIDELITY TREASURY PORTFOLIO	12/31/23	04/01/24	88,149.66	88,149.66	88,149.66
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	04/01/24	1,146.01	1,146.01	1,146.01
MONEY MARKET FUNDS Total				6,930,229.65	6,930,229.65	6,930,229.65
DEPOSITS						
936DAU004	TRUIST DEPOSIT ACCOUNT	03/28/24	04/01/24	46,751,206.30	46,751,206.30	46,751,206.30
DEPOSITS Total				46,751,206.30	46,751,206.30	46,751,206.30
GRAND TOTAL				1,375,431,435.95	1,360,726,879.05	1,369,007,188.80