

Duration: .37

As of: 09/30/22

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	09/30/22	10/03/22	385,000,000.00	385,000,000.00	385,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENTS Total				385,000,000.00	385,000,000.00	385,000,000.00

TREASURIES

91282CAX9	US TREASURY N/B 11/22 0.125	11/30/20	11/30/22	100,000,000.00	99,996,093.75	99,999,595.20
91282CAR2	US TREASURY N/B 10/22 0.125	04/30/21	10/31/22	75,000,000.00	75,026,367.19	75,001,512.46
91282CBG5	US TREASURY N/B 01/23 0.125	01/31/21	01/31/23	20,000,000.00	19,991,406.25	19,998,364.37
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,982,816.64
9128284D9	US TREASURY N/B 03/23 2.5	03/31/22	03/31/23	10,000,000.00	9,965,234.38	9,975,128.15
91282CBN0	US TREASURY N/B 02/23 0.125	02/28/22	02/28/23	10,000,000.00	9,905,859.38	9,960,991.46
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	10,000,000.00	9,950,000.00	9,957,855.82
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,906,070.86
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	10,000,000.00	9,797,656.25	9,817,290.06
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	10,000,000.00	9,789,843.75	9,798,368.40
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	10,000,000.00	9,633,593.75	9,650,302.19
91282CEW7	US TREASURY N/B 06/27 3.25	06/30/22	06/30/27	5,000,000.00	5,024,218.75	5,023,252.68
91282CFM8	US TREASURY N/B 09/27 4.125	09/30/22	09/30/27	5,000,000.00	5,020,703.13	5,020,691.79
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,011,897.76
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,007,256.95
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	5,002,734.38	5,002,425.71
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,998,701.57
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,046.88	4,998,046.88
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,989,192.64
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,987,395.83
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,985,937.50	4,987,031.16
912828U57	US TREASURY N/B 11/23 2.125	11/30/21	11/30/23	5,000,000.00	4,980,078.13	4,985,935.56
91282CEY3	US TREASURY N/B 07/25 3	07/15/22	07/15/25	5,000,000.00	4,982,812.50	4,984,035.70
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,982,735.32
91282CEH0	US TREASURY N/B 04/25 2.625	04/15/22	04/15/25	5,000,000.00	4,976,562.50	4,980,067.37
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,965,988.56
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,944,765.92
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,929,484.82
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,926,087.26

Duration: .37

As of: 09/30/22

GSFIC

Office of the State Treasurer

FUND:

5IB1



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,916,957.29
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,909,765.63	4,915,519.99
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,912,500.00
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,895,233.59
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,858,203.13	4,866,806.36
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,805,078.13	4,816,601.14
TREASURIES Total				395,000,000.00	392,832,812.55	393,096,907.46

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
3130AKKW5	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/23/20	12/23/22	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
3130ASHK8	FEDERAL HOME LOAN BANK BONDS 06/24 3.125	06/21/22	06/14/24	10,000,000.00	10,004,170.70	10,003,669.27
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
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
GOVERNMENT AGENCIES Total				248,000,000.00	248,004,170.700	248,003,669.270

MONEY MARKET FUNDS

937JUJ003	STATE STREET GOVT MONEY MARKET	07/07/22	10/03/22	313,204,617.54	313,204,617.54	313,204,617.54
09248U700	BLACKROCK LIQUIDITY FED FUND	07/01/22	10/03/22	1,014,554.48	1,014,554.48	1,014,554.48
937KZJ005	FIDELITY TREASURY MONEY MARKET	07/01/22	10/03/22	84,064.28	84,064.28	84,064.28
937KZY002	RBC MONEY MARKET FUND	07/01/22	10/03/22	51,126.30	51,126.30	51,126.30
MONEY MARKET FUNDS Total				314,354,362.60	314,354,362.60	314,354,362.60

DEPOSITS

936DAT007	TRUIST SEC. DEPOSIT ACT	09/30/22	10/03/22	85,977,004.75	85,977,004.75	85,977,004.75
DEPOSITS Total				85,977,004.75	85,977,004.75	85,977,004.75

GRAND TOTAL

1,428,331,367.35 1,426,168,350.60 1,426,431,944.08

Duration: .26

As of: 09/30/22

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 AGENCY REPO	09/30/22	10/03/22	295,000,000.00	295,000,000.00	295,000,000.00
936MVX005	HSBC AGENCY REPO	09/30/22	10/03/22	150,000,000.00	150,000,000.00	150,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				445,000,000.00	445,000,000.00	445,000,000.00

TREASURIES

91282CAR2	US TREASURY N/B 10/22 0.125	04/30/21	10/31/22	50,000,000.00	50,017,578.13	50,001,008.31
912828ZP8	US TREASURY N/B 05/23 0.125	11/15/20	05/15/23	40,000,000.00	39,975,000.00	39,992,344.17
91282CAX9	US TREASURY N/B 11/22 0.125	05/31/21	11/30/22	25,000,000.00	25,010,750.00	25,001,179.16
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,982,816.64
9128284D9	US TREASURY N/B 03/23 2.5	03/31/22	03/31/23	10,000,000.00	9,965,234.38	9,975,128.15
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,906,070.86
91282CFM8	US TREASURY N/B 09/27 4.125	09/30/22	09/30/27	5,000,000.00	5,020,703.13	5,020,691.79
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,011,897.76
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,007,256.95
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,632.81	4,999,977.37
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,437.50	4,999,974.28
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,998,701.57
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,989,192.64
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,987,395.83
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,982,735.32
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,975,000.00	4,978,927.91
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,965,988.56
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,944,765.92
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,929,484.82
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,926,087.26
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,916,957.29
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,912,500.00
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,912,131.95
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,908,645.04
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,895,233.59
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,825,151.10
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,812,109.38	4,823,216.73
TREASURIES Total				250,000,000.00	248,627,937.53	248,795,460.97

Duration: .26

As of: 09/30/22

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
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
3130AKK47	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/15/20	12/15/22	50,000,000.00	50,000,000.00	50,000,000.00
3130AKKW5	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/23/20	12/23/22	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
3133EMNH1	FEDERAL FARM CREDIT BANK BONDS 01/23 VAR	01/20/21	01/20/23	23,000,000.00	23,000,000.00	23,000,000.00
3133EJ3Q0	FEDERAL FARM CREDIT BANK BONDS 12/23 2.875	12/21/18	12/21/23	5,000,000.00	5,037,389.35	5,009,182.64
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
3133EJ2B4	FEDERAL FARM CREDIT BANK BONDS 12/23 3	12/06/18	12/06/23	5,000,000.00	4,995,850.00	4,999,020.44
GOVERNMENT AGENCIES Total				303,000,000.00	303,033,239.35	303,008,203.08
MONEY MARKET FUNDS						
937KZY002	RBC MONEY MARKET FUND	06/01/22	10/03/22	1,043,565.89	1,043,565.89	1,043,565.89
937KZJ005	FIDELITY TREASURY MONEY MARKET	06/01/22	10/03/22	82,440.53	82,440.53	82,440.53
09248U700	BLACKROCK LIQUIDITY FED FUND	06/01/22	10/03/22	1,071.17	1,071.17	1,071.17
937JUJ003	STATE STREET GOVT MONEY MARKET	06/01/22	10/03/22	146,436,675.84	146,436,675.84	146,436,675.84
MONEY MARKET FUNDS Total				147,563,753.43	147,563,753.43	147,563,753.43
DEPOSITS						
936DAU004	TRUIST SEC. DEPOSIT ACT	09/30/22	10/03/22	142,561,330.65	142,561,330.65	142,561,330.65
DEPOSITS Total				142,561,330.65	142,561,330.65	142,561,330.65
GRAND TOTAL				1,288,125,084.08	1,286,786,260.96	1,286,928,748.13