

Duration: .37

As of: 12/31/22

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	12/30/22	01/03/23	320,000,000.00	320,000,000.00	320,000,000.00
936MVX005	HSBC AGENCY REPO	12/30/22	01/03/23	140,000,000.00	140,000,000.00	140,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENTS Total				460,000,000.00	460,000,000.00	460,000,000.00

TREASURIES

91282CBG5	US TREASURY N/B 01/23 0.125	01/31/21	01/31/23	20,000,000.00	19,991,406.25	19,999,597.79
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,990,308.91
9128284D9	US TREASURY N/B 03/23 2.5	03/31/22	03/31/23	10,000,000.00	9,965,234.38	9,987,770.20
91282CBN0	US TREASURY N/B 02/23 0.125	02/28/22	02/28/23	10,000,000.00	9,905,859.38	9,984,916.70
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	10,000,000.00	9,950,000.00	9,966,358.59
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,941,779.46
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	10,000,000.00	9,797,656.25	9,838,540.77
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	10,000,000.00	9,789,843.75	9,809,261.00
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	10,000,000.00	9,633,593.75	9,668,386.62
91282CEW7	US TREASURY N/B 06/27 3.25	06/30/22	06/30/27	5,000,000.00	5,024,218.75	5,022,018.27
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,010,398.32
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,006,857.64
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	5,002,734.38	5,002,287.18
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,999,267.71
91282CFQ9	US TREASURY N/B 10/24 4.375	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,993,922.61
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,992,187.50
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,989,787.30
912828U57	US TREASURY N/B 11/23 2.125	11/30/21	11/30/23	5,000,000.00	4,980,078.13	4,988,980.09
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,985,937.50	4,987,744.76
91282CEY3	US TREASURY N/B 07/25 3	07/15/22	07/15/25	5,000,000.00	4,982,812.50	4,985,478.44
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,984,342.96
91282CEH0	US TREASURY N/B 04/25 2.625	04/15/22	04/15/25	5,000,000.00	4,976,562.50	4,982,045.58
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,972,850.52
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,947,805.12
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,936,725.22
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,930,228.53
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,921,783.52
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,921,484.38
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,909,765.63	4,920,083.80

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STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,901,216.53
91282CEX5	US TREASURY N/B 06/24 3	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,889,874.39
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,858,203.13	4,874,001.79
91282CEK3	US TREASURY N/B 04/24 2.5	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,867,122.27
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,805,078.13	4,826,508.77
TREASURIES Total				225,000,000.00	222,522,070.36	223,041,923.24

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
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
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
3130ASHK8	FEDERAL HOME LOAN BANK BONDS 06/24 3.125	06/21/22	06/14/24	10,000,000.00	10,004,170.70	10,003,126.55
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
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
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
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				258,000,000.00	258,004,170.700	258,003,126.550

MONEY MARKET FUNDS

937JUJ003	STATE STREET GOVT MONEY MARKET	07/07/22	01/03/23	315,689,426.60	315,689,426.60	315,689,426.60
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	01/03/23	1,021,783.62	1,021,783.62	1,021,783.62
937KZJ005	FIDELITY TREASURY MONEY MKT	07/01/22	01/03/23	84,660.93	84,660.93	84,660.93
937KZY002	RBC MONEY MARKET FUND	07/01/22	01/03/23	51,470.88	51,470.88	51,470.88
MONEY MARKET FUNDS Total				316,847,342.03	316,847,342.03	316,847,342.03

DEPOSITS

936DAT007	TRUIST BANK DEPOSIT ACCOUNT	12/30/22	01/03/23	38,324,600.36	38,324,600.36	38,324,600.36
DEPOSITS Total				38,324,600.36	38,324,600.36	38,324,600.36

GRAND TOTAL

1,298,171,942.39

1,295,698,183.45

1,296,216,992.18

GSFIC TAXABLE



STATE STREET

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As of: 12/31/22

FUND:

5JBJ

Base Currency: USD - US DOLLAR

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
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AGENCY/TREASURY REPURCHASE AGREEMENTS

936MVX005	HSBC AGENCY REPO	12/30/22	01/03/23	300,000,000.00	300,000,000.00	300,000,000.00
937KZH009	CREDIT AGRICOLE AGENCY REPO	12/30/22	01/03/23	275,000,000.00	275,000,000.00	275,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				575,000,000.00	575,000,000.00	575,000,000.00

TREASURIES

912828ZP8	US TREASURY N/B 05/23 0.125	11/15/20	05/15/23	40,000,000.00	39,975,000.00	39,995,460.70
9128284L1	US TREASURY N/B 04/23 2.75	04/30/22	04/30/23	10,000,000.00	9,976,953.13	9,990,308.91
9128284D9	US TREASURY N/B 03/23 2.5	03/31/22	03/31/23	10,000,000.00	9,965,234.38	9,987,770.20
912828R69	US TREASURY N/B 05/23 1.625	05/31/22	05/31/23	10,000,000.00	9,878,125.00	9,941,779.46
91282CEK3	US TREASURY N/B 04/24 2.5	10/31/22	04/30/24	10,000,000.00	9,721,093.75	9,734,244.54
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,010,398.32
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,006,857.64
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,999,267.71
91282CFQ9	US TREASURY N/B 10/24 4.375	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,993,922.61
912828R69	US TREASURY N/B 05/23 1.625	11/30/21	05/31/23	5,000,000.00	4,978,906.25	4,992,187.50
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,988,281.25	4,989,787.30
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,984,342.96
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,975,000.00	4,983,179.30
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,972,850.52
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,939,843.75	4,947,805.12
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,936,725.22
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,930,228.53
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,921,783.52
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,894,531.25	4,921,484.38
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,919,270.39
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,916,878.78
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,901,216.53
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,884,570.31	4,898,999.02
91282CEX5	US TREASURY N/B 06/24 3	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,889,874.39
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,834,193.31
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,812,109.38	4,832,766.97
TREASURIES Total				185,000,000.00	183,057,421.90	183,433,583.83

GOVERNMENT AGENCIES

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
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

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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
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
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
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	5,007,288.47
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
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	4,999,229.53
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				262,500,000.00	262,533,239.35	262,506,518.00

MONEY MARKET FUNDS						
937KZY002	RBC MONEY MARKET FUND	06/01/22	01/03/23	1,050,598.87	1,050,598.87	1,050,598.87
937KZJ005	FIDELITY TREASURY MONEY MKT	06/01/22	01/03/23	83,025.65	83,025.65	83,025.65
09248U700	BLACKROCK LIQUIDITY FEDFUND	06/01/22	01/03/23	1,078.73	1,078.73	1,078.73
937JUJ003	STATE STREET GOVT MONEY MARKET	06/01/22	01/03/23	147,538,236.13	147,538,236.13	147,538,236.13
MONEY MARKET FUNDS Total				148,672,939.38	148,672,939.38	148,672,939.38

DEPOSITS						
936DAU004	TRUIST BANK DEPOSIT ACCOUNT	12/30/22	01/03/23	82,435,671.36	82,435,671.36	82,435,671.36
DEPOSITS Total				82,435,671.36	82,435,671.36	82,435,671.36

GRAND TOTAL				1,253,608,610.74	1,251,699,271.99	1,252,048,712.57
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