

Duration: .46

As of: 09/30/24

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 AGENCY MBS REPO	09/30/24	10/01/24	125,000,000.00	125,000,000.00	125,000,000.00
936MVX005	HSBC AGENCY MBS REPO	09/30/24	10/01/24	75,000,000.00	75,000,000.00	75,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENTS Total				200,000,000.00	200,000,000.00	200,000,000.00

TREASURIES

91282CET4	US TREASURY NOTE	05/31/22	05/31/27	25,000,000.00	24,362,890.64	24,656,002.10
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	20,000,000.00	19,921,875.00	19,959,617.29
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	10,000,000.00	9,797,656.25	9,986,140.83
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	10,000,000.00	9,808,984.38	9,970,901.22
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	10,000,000.00	9,885,546.88	9,944,096.95
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	10,000,000.00	9,633,593.75	9,793,994.76
91282CEW7	US TREASURY NOTE	06/30/22	06/30/27	5,000,000.00	5,024,218.75	5,013,444.43
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,999,727.47
91282CEH0	US TREASURY NOTE	04/15/22	04/15/25	5,000,000.00	4,976,562.50	4,995,785.55
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,995,509.09
91282CEY3	US TREASURY NOTE	07/15/22	07/15/25	5,000,000.00	4,982,812.50	4,995,499.25
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,958,992.38
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,955,304.87
TREASURIES Total				120,000,000.00	118,192,968.78	119,225,016.19

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
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
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
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
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
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
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
3134GYGH9	FREDDIE MAC NOTES	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
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
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

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CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
3133EPJC0	FEDERAL FARM CREDIT BANK BONDS	05/09/23	05/09/28	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
3134GYDK5	FREDDIE MAC NOTES	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
GOVERNMENT AGENCIES Total				158,000,000.00	158,000,000.00	158,000,000.00

MONEY MARKET FUNDS

857492706	STATE STREET INSTITUTIONAL US	07/01/22	10/01/24	5,412,809.20	5,412,809.20	5,412,809.20
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	10/01/24	1,114,421.68	1,114,421.68	1,114,421.68
31607A802	FIDELITY TREASURY PORTFOLIO	07/01/22	10/01/24	92,276.26	92,276.26	92,276.26
74926P696	RBC GOVERNMENT MONEY MARKET	07/01/22	10/01/24	56,205.02	56,205.02	56,205.02
MONEY MARKET FUNDS Total				6,675,712.16	6,675,712.16	6,675,712.16

DEPOSITS

936DAT007	TRUIST DEPOSIT ACCOUNT	06/28/24	10/01/24	50,592,715.61	50,592,715.61	50,592,715.61
DEPOSITS Total				50,592,715.61	50,592,715.61	50,592,715.61

GRAND TOTAL

535,268,427.77	533,461,396.55	534,493,443.96
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GSFIC TAXABLE

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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

942SAR000	WELLS FARGO AGENCY MBS REPO	09/30/24	11/07/24	150,000,000.00	150,000,000.00	150,000,000.00
937KZH009	CREDIT AGRICOLE AGENCY MBS REPO	09/30/24	10/01/24	75,000,000.00	75,000,000.00	75,000,000.00
936MVX005	HSBC AGENCY MBS REPO	09/30/24	10/01/24	50,000,000.00	50,000,000.00	50,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				275,000,000.00	275,000,000.00	275,000,000.00

TREASURIES

912797LQ8	TREASURY BILL	06/20/24	12/19/24	200,000,000.00	194,797,833.33	197,741,916.67
912797KV8	TREASURY BILL	10/24/23	10/24/24	135,000,000.00	132,638,882.64	134,554,582.64
912797MN4	TREASURY BILL	12/10/23	12/10/24	100,000,000.00	98,350,528.00	99,029,722.35
912797HP5	TREASURY BILL	12/01/23	11/29/24	90,000,000.00	85,577,400.00	89,283,150.00
912797MG9	TREASURY BILL	08/07/24	08/07/25	50,000,000.00	47,953,472.00	48,187,360.91
91282CGU9	US TREASURY NOTE	09/30/23	03/31/25	25,000,000.00	24,681,640.63	24,879,701.37
91282CKK6	US TREASURY NOTE	04/30/24	04/30/26	15,000,000.00	14,962,500.00	14,970,410.96
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	15,000,000.00	14,935,937.50	14,966,916.14
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	10,000,000.00	9,808,984.38	9,970,901.22
91282CGG0	US TREASURY NOTE	07/31/23	01/31/25	10,000,000.00	9,898,437.50	9,970,286.27
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	10,000,000.00	9,718,359.38	9,848,948.27
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,999,727.47
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,995,509.09
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,993,070.42
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,958,992.38
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,955,304.87
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,942,771.91
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,896,997.38
TREASURIES Total				695,000,000.00	677,721,241.00	688,146,270.32

GOVERNMENT AGENCIES

3133ERHS3	FEDERAL FARM CREDIT BANK BONDS VAR	06/24/24	03/24/26	110,000,000.00	110,000,000.00	110,000,000.00
3133ERHB0	FEDERAL FARM CREDIT BANK BONDS VAR	06/12/24	06/12/26	100,000,000.00	100,000,000.00	100,000,000.00
3130B2RU1	FEDERAL HOME LOAN BANK BONDS VAR	09/18/24	09/18/26	100,000,000.00	100,000,000.00	100,000,000.00
3133ERKP5	FEDERAL FARM CREDIT BANK BONDS VAR	07/08/24	07/08/27	95,000,000.00	95,000,000.00	95,000,000.00
3133ERPQ8	FEDERAL FARM CREDIT BANK BONDS VAR	08/13/24	11/13/26	75,000,000.00	75,000,000.00	75,000,000.00
3133ERNN7	FEDERAL FARM CREDIT BANK BONDS VAR	08/06/24	08/06/26	75,000,000.00	75,000,000.00	75,000,000.00
3130B1T49	FEDERAL HOME LOAN BANK BONDS VAR	06/21/24	06/18/26	75,000,000.00	75,000,000.00	75,000,000.00
3133ERPL9	FEDERAL HOME LOAN BANK BONDS VAR	08/09/24	08/09/27	70,000,000.00	70,000,000.00	70,000,000.00
3135G07J6	FANNIE MAE NOTES VAR	08/22/24	08/21/26	60,000,000.00	60,000,000.00	60,000,000.00

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3133ERDR9	FEDERAL FARM CREDIT BANK BONDS VAR	05/03/24	05/03/27	50,000,000.00	50,000,000.00	50,000,000.00
3133ERRA1	FEDERAL FARM CREDIT BANK BONDS	08/27/24	08/27/27	50,000,000.00	50,000,000.00	50,000,000.00
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
3130B2JP1	FEDERAL HOME LOAN BANK BONDS	08/18/24	02/18/26	50,000,000.00	50,000,000.00	50,000,000.00
3134H1E33	FREDDIE MAC NOTES	04/15/24	04/15/26	50,000,000.00	50,000,000.00	50,000,000.00
3130B2Q99	FEDERAL HOME LOAN BANK BONDS	09/16/24	09/04/25	50,000,000.00	49,956,250.00	49,958,109.07
3130B2KF1	FEDERAL HOME LOAN BANK BONDS VAR	08/30/24	08/26/26	40,000,000.00	40,000,000.00	40,000,000.00
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
3133ERAG6	FEDERAL FARM CREDIT BANK BONDS VAR	04/09/24	04/09/26	30,000,000.00	30,000,000.00	30,000,000.00
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
3133ERUA7	FEDERAL FARM CREDIT BANK BONDS VAR	09/23/24	09/23/26	25,000,000.00	25,000,000.00	25,000,000.00
3134H1E90	FREDDIE MAC NOTES	04/15/24	04/15/26	25,000,000.00	25,000,000.00	25,000,000.00
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
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
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
3133ERRC7	FEDERAL FARM CREDIT BANK BONDS	08/27/24	08/27/25	20,000,000.00	19,990,800.00	19,991,682.19
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
3133ERFN6	FEDERAL FARM CREDIT BANK BONDS VAR	05/28/24	05/28/26	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
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
3130B23J2	FEDERAL HOME LOAN BANK BONDS	04/30/24	04/30/26	12,750,000.00	12,750,000.00	12,750,000.00
3130AXMP0	FEDERAL HOME LOAN BANK BONDS	10/30/23	10/30/24	10,250,000.00	10,251,435.00	10,250,114.96
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
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
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
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
3133ERRV5	FEDERAL FARM CREDIT BANK BONDS VAR	09/03/24	09/03/26	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
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
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
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
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
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
3134GYGH9	FREDDIE MAC NOTES	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
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
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
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

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3134GYDK5	FREDDIE MAC NOTES	10/30/22	10/30/24	5,000,000.00	5,000,000.00	5,000,000.00
GOVERNMENT AGENCIES Total				1,566,000,000.00	1,565,948,485.00	1,565,949,906.22

MONEY MARKET FUNDS

857492706	STATE STREET INSTITUTIONAL US	12/31/23	10/01/24	455,876,878.34	455,876,878.34	455,876,878.34
74926P696	RBC US GOVERNMENT MONEY MARKET	12/31/23	10/01/24	1,147,228.26	1,147,228.26	1,147,228.26
31607A802	FIDELITY TREASURY PORTFOLIO	12/31/23	10/01/24	90,493.91	90,493.91	90,493.91
09248U700	BLACKROCK LIQUIDITY FEDFUND	07/01/22	10/01/24	1,176.27	1,176.27	1,176.27
MONEY MARKET FUNDS Total				457,115,776.78	457,115,776.78	457,115,776.78

DEPOSITS

936DAU004	TRUIST DEPOSIT ACCOUNT	06/28/24	10/01/24	33,803,486.75	33,803,486.75	33,803,486.75
DEPOSITS Total				33,803,486.75	33,803,486.75	33,803,486.75

GRAND TOTAL

3,026,919,263.53 3,009,588,989.53 3,020,015,440.07