

GSFIC TRANSPORTATION INVESTMENT ACT

Duration: .23

Office of the State Treasurer

As of: 03/31/24

FUND: 5JBL



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						
936MVX005	HSBC 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
AGENCY/TREASURY REPURCHASE AGREEMENT Total				150,000,000.00	150,000,000.00	150,000,000.00

TREASURIES

912797HH3	TREASURY BILL	05/02/23	05/02/24	45,000,000.00	44,206,712.70	44,797,337.55
912797HF7	TREASURY BILL	04/11/23	04/11/24	30,000,000.00	29,348,630.55	29,955,805.55
912797FH5	TREASURY BILL	05/16/23	05/16/24	20,000,000.00	19,467,650.00	19,868,375.00
912797HR1	TREASURY BILL	05/23/23	05/23/24	20,000,000.00	19,735,088.89	19,848,622.22
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	10,000,000.00	9,994,531.25	9,996,644.54
912797HG5	TREASURY BILL	10/26/23	04/25/24	10,000,000.00	9,731,044.44	9,964,533.33
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
912797HP5	TREASURY BILL	12/01/23	11/29/24	10,000,000.00	9,508,600.00	9,673,300.00
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
91282CEK3	US TREASURY NOTE	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,992,054.73
91282CEX5	US TREASURY NOTE	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,981,847.43
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,972,612.41
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
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,940,406.57
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				250,000,000.00	245,167,046.37	248,367,005.80

GOVERNMENT AGENCIES

3133EP6L4	FEDERAL FARM CREDIT BANK BONDS VAR	03/25/24	03/25/26	15,000,000.00	15,000,000.00	15,000,000.00
3133EPFG5	FEDERAL FARM CREDIT BANK BONDS VAR	04/10/23	04/10/25	15,000,000.00	15,000,000.00	15,000,000.00

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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
3133EPYQ2	FEDERAL FARM CREDIT BANK BONDS VAR	10/17/23	07/17/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPZ32	FEDERAL FARM CREDIT BANK BONDS VAR	01/29/24	01/29/27	10,000,000.00	10,000,000.00	10,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS VAR	02/28/23	02/28/25	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
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS VAR	06/02/23	06/02/25	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
3133EPNY7	FEDERAL FARM CREDIT BANK BONDS VAR	06/30/23	06/30/25	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
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
3134GYGH9	FREDDIE MAC NOTES	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYS60	FREDDIE MAC NOTES	05/17/23	06/17/24	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
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
3130AW4S6	FEDERAL HOME LOAN BANK BONDS VAR	05/19/23	05/19/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS VAR	01/30/23	01/30/25	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
3133EPAX3	FEDERAL FARM CREDIT BANK BONDS VAR	02/14/23	02/14/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPB95	FEDERAL FARM CREDIT BANK BONDS VAR	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
3133EPNQ4	FEDERAL FARM CREDIT BANK BONDS VAR	07/03/23	10/03/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EPUF0	FEDERAL FARM CREDIT BANK BONDS VAR	08/24/23	06/24/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPVJ1	FEDERAL FARM CREDIT BANK BONDS VAR	09/05/23	09/05/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPUK9	FEDERAL FARM CREDIT BANK BONDS	08/28/23	08/28/25	5,000,000.00	4,998,250.00	4,998,766.12
GOVERNMENT AGENCIES Total				238,000,000.00	237,998,250.00	237,998,766.12

MONEY MARKET FUNDS

74926P696	RBC US GOVERNMENT MONEY MARKET	09/30/23	04/01/24	606,561.98	606,561.98	606,561.98
31607A802	FIDELITY TREASURY PORTFOLIO	09/30/23	04/01/24	268,641.49	268,641.49	268,641.49
MONEY MARKET FUNDS Total				875,203.47	875,203.47	875,203.47

DEPOSITS

936DAU004	TRUIST DEPOSIT ACCOUNT	03/28/24	04/01/24	92,552,315.11	92,552,315.11	92,552,315.11
DEPOSITS Total				92,552,315.11	92,552,315.11	92,552,315.11

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GRAND TOTAL				731,427,518.58	726,592,814.95	729,793,290.50