

GSFIC TRANSPORTATION INVESTMENT ACT

Duration: .53

Office of the State Treasurer

As of: 06/30/23

FUND:

5JBL



STATE STREET

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	06/30/23	07/03/23	140,000,000.00	140,000,000.00	140,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				140,000,000.00	140,000,000.00	140,000,000.00

TREASURIES

912828ZY9	US TREASURY N/B 07/23 0.125	07/15/21	07/15/23	10,000,000.00	9,984,765.63	9,999,693.12
912796CQ0	TREASURY BILL 09/23 0.00000	09/14/22	09/14/23	10,000,000.00	9,770,955.56	9,902,395.83
91282CFN6	US TREASURY N/B 09/24 4.25	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,007,448.33
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,006,072.05
91282CCU3	US TREASURY N/B 08/23 0.125	08/31/21	08/31/23	5,000,000.00	4,988,476.56	4,999,037.08
91282CAP6	US TREASURY N/B 10/23 0.125	04/15/21	10/15/23	5,000,000.00	4,988,476.56	4,998,375.68
912828ZY9	US TREASURY N/B 07/23 0.125	01/15/22	07/15/23	5,000,000.00	4,864,843.75	4,995,660.12
91282CFQ9	US TREASURY N/B 10/24 4.375	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,995,566.86
9128285U0	US TREASURY N/B 12/23 2.625	06/30/22	12/31/23	5,000,000.00	4,975,000.00	4,991,543.44
91282CEN7	US TREASURY N/B 04/27 2.75	04/30/22	04/30/27	5,000,000.00	4,986,718.75	4,989,751.53
91282CEU1	US TREASURY N/B 06/25 2.875	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,987,505.82
9128285U0	US TREASURY N/B 12/23 2.625	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,986,350.67
912828WE6	US TREASURY N/B 11/23 2.75	11/15/22	11/15/23	5,000,000.00	4,921,875.00	4,965,022.47
91282CED9	US TREASURY N/B 03/25 1.75	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,950,969.92
9128283J7	US TREASURY N/B 11/24 2.125	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,940,174.62
91282CEF4	US TREASURY N/B 03/27 2.5	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,938,376.04
912828Z78	US TREASURY N/B 01/27 1.5	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,931,278.61
91282CEX5	US TREASURY N/B 06/24 3	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,926,381.23
91282CET4	US TREASURY N/B 05/27 2.625	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,926,217.66
91282CEK3	US TREASURY N/B 04/24 2.5	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,916,711.69
91282CEC1	US TREASURY N/B 02/27 1.875	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,912,987.30
9128282R0	US TREASURY N/B 08/27 2.25	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,851,982.88
TREASURIES Total				120,000,000.00	118,413,924.33	119,119,502.95

GOVERNMENT AGENCIES

3130AUQR8	FEDERAL HOME LOAN BANK BONDS 10/23 4.85	01/30/23	10/25/23	19,565,000.00	19,566,628.20	19,565,712.72
3133EPFG5	FEDERAL FARM CREDIT BANK BONDS 04/25 VAR	04/10/23	04/10/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPHV0	FEDERAL FARM CREDIT BANK BONDS 05/25 VAR	05/05/23	05/05/25	15,000,000.00	15,000,000.00	15,000,000.00
3133EPNY7	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR	06/30/23	06/30/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPCM5	FEDERAL FARM CREDIT BANK BONDS 03/25 VAR	03/07/23	03/07/25	10,000,000.00	10,000,000.00	10,000,000.00

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3130AV2Z4	FEDERAL HOME LOAN BANK BONDS 03/24 5.35	03/15/23	03/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6S4	FEDERAL FARM CREDIT BANK BONDS 07/24 VAR	01/23/23	07/23/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EN6X3	FEDERAL FARM CREDIT BANK BONDS 01/24 4.88	01/24/23	01/24/24	10,000,000.00	10,000,000.00	10,000,000.00
3135GAEM9	FANNIE MAE NOTES 02/24 4.875	02/15/23	02/15/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EPGJ8	FEDERAL FARM CREDIT BANK BONDS 04/25 VAR	04/21/23	04/21/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYS60	FREDDIE MAC NOTES 06/24 5.2	05/17/23	06/17/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EPLN3	FEDERAL FARM CREDIT BANK BONDS 03/25 VAR	06/07/23	03/07/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGH9	FREDDIE MAC NOTES 02/25 4.8	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPDN2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR	03/20/23	03/20/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR	06/02/23	06/02/25	10,000,000.00	10,000,000.00	10,000,000.00
3133EPCC7	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/28/23	02/28/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGV8	FREDDIE MAC NOTES 02/26 4.85	02/06/23	02/06/26	9,350,000.00	9,350,000.00	9,350,000.00
3133EPJR7	FEDERAL FARM CREDIT BANK BONDS 05/25 VAR	05/15/23	05/15/25	8,000,000.00	8,000,000.00	8,000,000.00
3130AUHN7	FEDERAL HOME LOAN BANK BONDS 01/24 4.875	01/09/23	01/09/24	5,535,000.00	5,537,875.60	5,536,529.41
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
3133EPAK1	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/10/23	02/10/25	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
3133EN7K0	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	01/30/23	01/30/25	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS 06/24 5.4	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AW4S6	FEDERAL HOME LOAN BANK BONDS 05/25 VAR	05/19/23	05/19/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPAX3	FEDERAL FARM CREDIT BANK BONDS 02/25 VAR	02/14/23	02/14/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPEX9	FEDERAL FARM CREDIT BANK BONDS 01/25 VAR	04/03/23	01/03/25	5,000,000.00	5,000,000.00	5,000,000.00
3134GX5T7	FREDDIE MAC NOTES 08/25 5	11/08/22	08/08/25	2,705,000.00	2,706,352.50	2,706,132.98
GOVERNMENT AGENCIES Total				245,155,000.00	245,160,856.30	245,158,375.11

MONEY MARKET FUNDS

74926P696	RBC US GOVERNMENT MONEY MARKET FUND	06/30/23	07/03/23	583,298.79	583,298.79	583,298.79
31607A802	FIDELITY TREASURY ONLY FUND	06/30/23	07/03/23	258,427.73	258,427.73	258,427.73
MONEY MARKET FUNDS Total				841,726.52	841,726.52	841,726.52

DEPOSITS

936DAU004	TRUIST SEC. DEPOSIT ACT	06/30/23	07/03/23	114,881,548.75	114,881,548.75	114,881,548.75
DEPOSITS Total				114,881,548.75	114,881,548.75	114,881,548.75

GRAND TOTAL

620,878,275.27 619,298,055.90 620,001,153.33