

GSFIC TRANSPORTATION INVESTMENT ACT

Duration: .28

Office of the State Treasurer

As of: 06/30/24

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 AGENCY MBS REPO	06/28/24	07/01/24	75,000,000.00	75,000,000.00	75,000,000.00
942SAR000	WELLS FARGO AGENCY MBS REPO	05/02/24	08/02/24	75,000,000.00	75,000,000.00	75,000,000.00
902ZMG904	BANK OF AMERICA AGENCY MBS REPO	05/02/24	08/02/24	75,000,000.00	75,000,000.00	75,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				225,000,000.00	225,000,000.00	225,000,000.00

TREASURIES

912797KX4	TREASURY BILL	08/13/23	08/13/24	30,000,000.00	29,481,358.33	29,812,591.67
912797KV8	TREASURY BILL	10/24/23	10/24/24	30,000,000.00	29,218,683.33	29,503,583.33
912797LH8	TREASURY BILL	09/17/23	09/17/24	20,000,000.00	19,659,725.00	19,773,150.00
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	10,000,000.00	9,994,531.25	9,996,916.20
912797HP5	TREASURY BILL	12/01/23	11/29/24	10,000,000.00	9,508,600.00	9,796,150.00
91282CFN6	US TREASURY NOTE	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,001,483.15
91282CEX5	US TREASURY NOTE	10/26/22	06/30/24	5,000,000.00	5,000,000.00	5,000,000.00
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,998,891.71
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,993,901.44
91282CKK6	US TREASURY NOTE	04/30/24	04/30/26	5,000,000.00	4,987,500.00	4,988,561.64
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,982,445.06
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,979,774.11
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,954,851.11
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,950,478.63
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,945,101.81
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,936,788.98
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,887,955.17
TREASURIES Total				160,000,000.00	157,080,280.74	158,502,624.01

GOVERNMENT AGENCIES

3133ERHB0	FEDERAL FARM CREDIT BANK BONDS VAR	06/12/24	06/12/26	20,000,000.00	20,000,000.00	20,000,000.00
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
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
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
3133ERAG6	FEDERAL FARM CREDIT BANK BONDS VAR	04/09/24	04/09/26	15,000,000.00	15,000,000.00	15,000,000.00
3133ERHS3	FEDERAL FARM CREDIT BANK BONDS VAR	06/24/24	03/24/26	15,000,000.00	15,000,000.00	15,000,000.00
3130B1DE4	FEDERAL HOME LOAN BANK BONDS	05/09/24	06/09/25	15,000,000.00	15,000,000.00	15,000,000.00

3134H1H22FREDDIE MAC NOTES04/17/2404/17/2615,000,000.0015,000,000.0015,000,000.00

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CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
3133EPUK9	FEDERAL FARM CREDIT BANK BONDS	08/28/23	08/28/25	5,000,000.00	4,998,250.00	4,998,984.57
GOVERNMENT AGENCIES Total				293,000,000.00	292,998,250.00	292,998,984.57

MONEY MARKET FUNDS

Base Currency: USD - US DOLLAR						
CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
74926P696	RBC GOVERNMENT MONEY MARKET	09/30/23	07/01/24	614,786.27	614,786.27	614,786.27
31607A802	FIDELITY TREASURY PORTFOLIO	09/30/23	07/01/24	272,194.72	272,194.72	272,194.72
MONEY MARKET FUNDS Total				886,980.99	886,980.99	886,980.99

DEPOSITS

936DAU004	TRUIST DEPOSIT ACCOUNT	06/28/24	07/01/24	67,092,725.10	67,092,725.10	67,092,725.10
DEPOSITS Total				67,092,725.10	67,092,725.10	67,092,725.10

GRAND TOTAL

745,979,706.09743,058,236.83744,481,314.67