

GSFIC TRANSPORTATION INVESTMENT ACT

Duration: .39

Office of the State Treasurer

As of: 09/30/23

FUND: 5JBL



STATE STREET

Base Currency: USD - US DOLLAR

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
936MVX005	HSBC AGENCY MBS REPO	09/29/23	10/02/23	100,000,000.00	100,000,000.00	100,000,000.00
942SAR000	WELLS FARGO AGENCY MBS REPO	09/21/23	11/02/23	50,000,000.00	50,000,000.00	50,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				150,000,000.00	150,000,000.00	150,000,000.00

TREASURIES

912797HB6	TREASURY BILL 10/23	10/17/22	10/17/23	15,000,000.00	14,800,283.33	14,965,266.67
912797HK6	TREASURY BILL 11/23	11/14/22	11/14/23	15,000,000.00	14,880,975.00	14,903,016.67
912797FV4	TREASURY BILL 12/23	12/21/22	12/21/23	10,000,000.00	9,765,879.20	9,882,212.52
912797GD3	TREASURY BILL 01/24	01/18/23	01/18/24	10,000,000.00	9,750,387.50	9,840,890.28
912797GE1	TREASURY BILL 02/24	08/03/23	02/01/24	10,000,000.00	9,733,572.20	9,819,941.65
912796Z28	TREASURY BILL 02/24	02/22/23	02/22/24	10,000,000.00	9,737,450.00	9,787,600.00
912797GX9	TREASURY BILL 03/24	09/14/23	03/14/24	10,000,000.00	9,732,055.60	9,757,083.37
91282CFN6	US TREASURY N/B 09/24	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,005,948.88
91282CEN7	US TREASURY N/B 04/27	04/30/22	04/30/27	5,000,000.00	5,007,812.50	5,005,672.75
91282CAP6	US TREASURY N/B 10/23	04/15/21	10/15/23	5,000,000.00	4,988,476.56	4,999,785.47
91282CFQ9	US TREASURY N/B 10/24	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,996,402.62
9128285U0	US TREASURY N/B 12/23	06/30/22	12/31/23	5,000,000.00	4,975,000.00	4,995,794.82
9128285U0	US TREASURY N/B 12/23	12/31/21	12/31/23	5,000,000.00	4,958,007.81	4,993,212.63
91282CEN7	US TREASURY N/B 04/27	04/30/22	04/30/27	5,000,000.00	4,986,718.75	4,990,425.48
91282CEU1	US TREASURY N/B 06/25	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,989,113.47
912828WE6	US TREASURY N/B 11/23	11/15/22	11/15/23	5,000,000.00	4,921,875.00	4,988,511.03
912797HL4	TREASURY BILL 11/23	07/26/23	11/21/23	5,000,000.00	4,913,548.60	4,962,635.41
91282CED9	US TREASURY N/B 03/25	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,958,210.31
9128283J7	US TREASURY N/B 11/24	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,950,799.98
91282CEX5	US TREASURY N/B 06/24	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,944,937.19
91282CEF4	US TREASURY N/B 03/27	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,942,517.31
91282CEK3	US TREASURY N/B 04/24	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,941,917.36
912828Z78	US TREASURY N/B 01/27	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,936,104.85
91282CET4	US TREASURY N/B 05/27	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,930,964.50
912797GD3	TREASURY BILL 01/24	01/18/23	01/18/24	5,000,000.00	4,871,422.20	4,920,369.43
91282CEC1	US TREASURY N/B 02/27	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,918,970.24
912797GM3	TREASURY BILL 02/24	08/11/23	02/08/24	5,000,000.00	4,867,769.45	4,905,027.78
912796Z28	TREASURY BILL 02/24	02/22/23	02/22/24	5,000,000.00	4,868,168.75	4,893,350.00
9128282R0	US TREASURY N/B 08/27	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,861,025.10
TREASURIES Total				190,000,000.00	186,726,394.66	187,987,707.77

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GOVERNMENT AGENCIES

3130AUQR8	FEDERAL HOME LOAN BANK BONDS 10/23	01/30/23	10/25/23	19,565,000.00	19,566,628.20	19,565,147.46
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
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
3135GAEM9	FANNIE MAE NOTES 02/24	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
3133EN6X3	FEDERAL FARM CREDIT BANK BONDS 01/24	01/24/23	01/24/24	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
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
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
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
3130AV2Z4	FEDERAL HOME LOAN BANK BONDS 03/24	03/15/23	03/15/24	10,000,000.00	10,000,000.00	10,000,000.00
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
3134GYGH9	FREDDIE MAC NOTES 02/25	02/06/23	02/06/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYS60	FREDDIE MAC NOTES 06/24	05/17/23	06/17/24	10,000,000.00	10,000,000.00	10,000,000.00
3133EPPU3	FEDERAL FARM CREDIT BANK BONDS 04/25 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 08/25 VAR	08/04/23	08/04/25	10,000,000.00	10,000,000.00	10,000,000.00
3134GYGV8	FREDDIE MAC NOTES 02/26	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
3130AWKE9	FEDERAL HOME LOAN BANK BONDS 05/24	07/24/23	05/24/24	7,425,000.00	7,424,279.78	7,424,442.71
3130AUHN7	FEDERAL HOME LOAN BANK BONDS 01/24	01/09/23	01/09/24	5,535,000.00	5,537,875.60	5,535,796.57
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
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
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
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
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
3135GADD0	FANNIE MAE NOTES 12/23	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	06/28/22	06/28/24	5,000,000.00	5,000,000.00	5,000,000.00
3130AV4J8	FEDERAL HOME LOAN BANK BONDS 06/24	03/20/23	06/20/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EPUF0	FEDERAL FARM CREDIT BANK BONDS 06/25 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 09/25 VAR	09/05/23	09/05/25	5,000,000.00	5,000,000.00	5,000,000.00
3133EPNQ4	FEDERAL FARM CREDIT BANK BONDS 10/24 VAR	07/03/23	10/03/24	5,000,000.00	5,000,000.00	5,000,000.00
3133EPUK9	FEDERAL FARM CREDIT BANK BONDS 08/25	08/28/23	08/28/25	5,000,000.00	4,998,250.00	4,998,326.82
313312RY8	FED FARM CRD DISCOUNT NONTE 1/24	01/18/23	01/18/24	5,000,000.00	4,887,066.67	4,920,066.67
GOVERNMENT AGENCIES Total				284,875,000.00	284,764,100.25	284,793,780.23

