

GSFIC TRANSPORTATION INVESTMENT ACT

Duration: .36

Office of the State Treasurer

As of: 12/31/23

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

942SAR000	WELLS FARGO MBS REPO	12/14/23	02/02/24	75,000,000.00	75,000,000.00	75,000,000.00
936MVX005	HSBC MBS REPO	12/29/23	01/02/24	50,000,000.00	50,000,000.00	50,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				125,000,000.00	125,000,000.00	125,000,000.00

TREASURIES

912797HF7	TREASURY BILL	04/11/23	04/11/24	20,000,000.00	19,480,833.33	19,700,366.66
912797FH5	TREASURY BILL	05/16/23	05/16/24	20,000,000.00	19,467,650.00	19,602,200.00
91282CEL1	US TREASURY FRN	10/31/23	04/30/24	15,000,000.00	14,989,979.66	14,990,750.46
912797GD3	TREASURY BILL	01/18/23	01/18/24	15,000,000.00	14,621,809.70	14,962,765.27
912796Z28	TREASURY BILL	02/22/23	02/22/24	15,000,000.00	14,605,618.75	14,884,787.50
912797HH3	TREASURY BILL	05/02/23	05/02/24	15,000,000.00	14,601,045.90	14,731,091.71
91282CEN7	US TREASURY NOTE	04/30/22	04/30/27	10,000,000.00	9,994,531.25	9,996,372.87
912797GE1	TREASURY BILL	08/03/23	02/01/24	10,000,000.00	9,733,572.20	9,954,619.44
912797GY7	TREASURY BILL	03/28/23	03/28/24	10,000,000.00	9,741,510.42	9,871,493.75
912797HG5	TREASURY BILL	10/26/23	04/25/24	10,000,000.00	9,731,044.44	9,830,055.55
912797HS9	TREASURY BILL	11/30/23	05/30/24	10,000,000.00	9,735,341.67	9,781,875.00
912797HT7	TREASURY BILL	12/08/23	06/06/24	10,000,000.00	9,741,572.20	9,775,838.87
912796ZW2	TREASURY BILL	12/21/23	06/20/24	10,000,000.00	9,740,902.80	9,756,562.52
912797HP5	TREASURY BILL	12/01/23	11/29/24	10,000,000.00	9,508,600.00	9,550,450.00
91282CFN6	US TREASURY NOTE	09/30/22	09/30/24	5,000,000.00	5,011,914.06	5,004,449.44
91282CFQ9	US TREASURY NOTE	10/31/22	10/31/24	5,000,000.00	4,993,359.38	4,997,238.37
91282CEU1	US TREASURY NOTE	06/15/22	06/15/25	5,000,000.00	4,981,250.00	4,990,721.11
912797GM3	TREASURY BILL	08/11/23	02/08/24	5,000,000.00	4,867,769.45	4,972,238.89
91282CEK3	US TREASURY NOTE	10/31/22	04/30/24	5,000,000.00	4,860,546.88	4,967,123.03
91282CED9	US TREASURY NOTE	03/15/22	03/15/25	5,000,000.00	4,914,453.13	4,965,450.71
91282CEX5	US TREASURY NOTE	06/30/22	06/30/24	5,000,000.00	4,876,562.50	4,963,493.16
9128283J7	US TREASURY NOTE	05/31/22	11/30/24	5,000,000.00	4,898,828.13	4,961,425.34
91282CEF4	US TREASURY NOTE	03/31/22	03/31/27	5,000,000.00	4,918,750.00	4,946,658.59
912828Z78	US TREASURY NOTE	01/31/22	01/31/27	5,000,000.00	4,905,468.75	4,940,931.08
91282CET4	US TREASURY NOTE	05/31/22	05/31/27	5,000,000.00	4,906,250.00	4,935,711.33
91282CEC1	US TREASURY NOTE	02/28/22	02/28/27	5,000,000.00	4,882,812.50	4,924,953.17
9128282R0	US TREASURY NOTE	02/15/22	08/15/27	5,000,000.00	4,816,796.88	4,870,067.31
TREASURIES Total				245,000,000.00	239,528,773.98	241,829,691.13

GOVERNMENT AGENCIES

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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
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
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
3133EN6S4	FEDERAL FARM CREDIT BANK BONDS VAR	01/23/23	07/23/24	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
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
3133EN6X3	FEDERAL FARM CREDIT BANK BONDS	01/24/23	01/24/24	10,000,000.00	10,000,000.00	10,000,000.00
3130AV2Z4	FEDERAL HOME LOAN BANK BONDS	03/15/23	03/15/24	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
3134GYGV8	FREDDIE MAC NOTES	02/06/23	02/06/26	9,350,000.00	9,350,000.00	9,350,000.00
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
3130AWKE9	FEDERAL HOME LOAN BANK BONDS	07/24/23	05/24/24	7,425,000.00	7,424,279.78	7,424,659.96
3130AUHN7	FEDERAL HOME LOAN BANK BONDS	01/09/23	01/09/24	5,535,000.00	5,537,875.60	5,535,063.73
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
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
3133EPB95	FEDERAL FARM CREDIT BANK BONDS	08/13/23	02/13/25	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
3130ASH77	FEDERAL HOME LOAN BANK BONDS	06/28/22	06/28/24	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
3133EPUK9	FEDERAL FARM CREDIT BANK BONDS	08/28/23	08/28/25	5,000,000.00	4,998,250.00	4,998,547.67
313312RY8	FEDERAL FARM CREDIT DISCOUNT NOTE	01/18/23	01/18/24	5,000,000.00	4,887,066.67	4,987,533.33
GOVERNMENT AGENCIES Total				280,310,000.00	280,197,472.05	280,295,804.69

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MONEY MARKET FUNDS						
74926P696	RBC GOVERNMENT MONEY MARKET	09/30/23	01/02/24	598,638.60	598,638.60	598,638.60
31607A802	FIDELITY TREASURY PORTFOLIO	09/30/23	01/02/24	265,150.16	265,150.16	265,150.16
MONEY MARKET FUNDS Total				863,788.76	863,788.76	863,788.76
DEPOSITS						
936DAU004	TRUIST DEPOSIT ACCOUNT	09/29/23	01/02/24	26,147,007.96	26,147,007.96	26,147,007.96
DEPOSITS Total				26,147,007.96	26,147,007.96	26,147,007.96

GRAND TOTAL 677,320,796.72 671,737,042.75 674,136,292.54

