

Duration: 0.14

As of: 06/30/21

Georgia Fund 1 Plus

Office of the State Treasurer

FUND: 5JDC



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
937KZP001	HOWARD HUGHES MEDICAL INST REP	06/08/21	07/08/21	301,100,000.00	301,100,000.00	301,100,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				301,100,000.00	301,100,000.00	301,100,000.00

CORPORATE REPURCHASE AGREEMENTS

937KZZ009	RBC CORP REPO	06/30/21	07/01/21	835,000,000.00	835,000,000.00	835,000,000.00
937KZF003	BNP PARIBAS CORP REPO	06/30/21	07/01/21	780,000,000.00	780,000,000.00	780,000,000.00
937KZN006	GOLDMAN SACHS CORP REPO	06/07/21	12/06/21	600,000,000.00	600,000,000.00	600,000,000.00
942SANII1	WELLS FARGO CORP REPO	06/04/21	12/01/21	524,000,000.00	524,000,000.00	524,000,000.00
942SAPII6	BANK OF AMERICA CORP REPO	06/14/21	12/13/21	395,000,000.00	395,000,000.00	395,000,000.00
936AXD003	WELLS FARGO CORP REPO	06/09/21	12/06/21	321,000,000.00	321,000,000.00	321,000,000.00
937LAG006	MORGAN STANLEY CORP REPO	06/30/21	07/01/21	260,000,000.00	260,000,000.00	260,000,000.00
937KZM008	JPM CORP REPO	06/30/21	07/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAL904	MORGAN STANLEY CORP REPO	06/30/21	07/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAM001	MORGAN STANLEY CORP REPO	06/30/21	07/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SALI5	GOLDMAN SACHS CORP REPO	06/07/21	12/06/21	215,000,000.00	215,000,000.00	215,000,000.00
937KZE006	BANK OF MONTREAL CORP REPO	06/22/21	01/24/22	200,000,000.00	200,000,000.00	200,000,000.00
936YXT006	BMO CORP REPO	05/06/21	07/07/21	150,000,000.00	150,000,000.00	150,000,000.00
936NYA000	WELLS FARGO CORP REPO	06/14/21	12/13/21	100,000,000.00	100,000,000.00	100,000,000.00
937LAF008	HSBC CORP REPO	06/21/21	09/21/21	50,000,000.00	50,000,000.00	50,000,000.00
CORPORATE REPURCHASE AGREEMENT Total				5,180,000,000.00	5,180,000,000.00	5,180,000,000.00

GOVERNMENT AGENCIES

3130ALQA5	FEDERAL HOME LOAN BANK BONDS 03/26 1.375	03/24/21	03/24/26	50,000,000.00	50,283,500.00	50,130,964.67
3130AM3N0	FEDERAL HOME LOAN BANK BONDS 04/26 1.5	04/29/21	04/29/26	50,000,000.00	50,315,000.00	50,206,557.38
3130AK2Q8	FEDERAL HOME LOAN BANK BONDS 09/23 0.32	09/01/20	09/01/23	36,327,272.72	36,327,272.72	36,327,272.72
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27	08/25/20	05/25/23	30,500,000.00	30,489,325.00	30,492,602.23
3130AJYU7	FEDERAL HOME LOAN BANK BONDS 08/23 0.33	08/24/20	08/24/23	25,000,000.00	25,000,000.00	25,000,000.00
3133EK7B6	FEDERAL FARM CREDIT BANK BONDS 11/21 VAR	11/12/19	11/12/21	25,000,000.00	25,000,000.00	25,000,000.00
3134GW2F2	FREDDIE MAC NOTES 05/23 0.3	08/25/20	05/25/23	2,275,000.00	2,273,759.62	2,274,140.42
GOVERNMENT AGENCIES Total				219,102,272.72	219,688,857.34	219,431,537.42

SUPRA-NATIONALS

459058FP3	INTL BK RECON + DEVELOP SR UNSECURED 09/21 1.375	09/20/20	09/20/21	25,000,000.00	25,295,204.21	25,067,356.45
46514TLD8	ISRAEL ST 06/23 0.72	06/01/21	06/01/23	10,000,000.00	10,000,000.00	10,000,000.00

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459058GH0	INTL BK RECON + DEVELOP SR UNSECURED 07/21 2.75	07/23/20	07/23/21	7,160,000.00	7,320,292.92	7,171,124.43
46514AMV8	ISRAEL ST 04/24 3.11	06/01/20	04/01/24	5,000,000.00	5,000,000.00	5,000,000.00
46514AMV8	ISRAEL ST 04/24 3.11	06/01/20	04/01/24	5,000,000.00	5,000,000.00	5,000,000.00
46514AMV8	ISRAEL ST 04/24 3.11	06/01/20	04/01/24	5,000,000.00	5,000,000.00	5,000,000.00
SUPRA-NATIONALS Total				57,160,000.00	57,615,497.13	57,238,480.88

COMMERCIAL PAPER

06742XHW0	BARCLAYS BK PLC	06/15/21	06/01/22	50,000,000.00	49,893,055.56	49,897,638.89
20634PAA4	CONCORD MIN CPTL CO	04/08/21	04/06/22	50,000,000.00	50,000,000.00	50,000,000.00
53944QW22	LMA SA LMA AMERICAS	02/02/21	09/02/21	35,000,000.00	34,958,777.78	34,987,750.00
19424HY87	COLLATERALIZED CP V CO	02/11/21	11/08/21	25,000,000.00	24,960,770.75	24,981,041.63
76582JU85	RIDGEFIELD FUNDING CO	01/04/21	07/08/21	25,000,000.00	24,966,597.25	24,998,736.11
76582JYK4	RIDGEFIELD FUNDING CO	02/17/21	11/19/21	25,000,000.00	24,956,076.50	24,977,479.22
78015M3L2	ROYAL BK CDA	05/18/21	05/18/22	25,000,000.00	25,000,000.00	25,000,000.00
6117P4WG1	MONT BLANC CAPTL COR	06/14/21	09/16/21	24,800,000.00	24,794,234.00	24,795,226.00
69448XAE2	PACIFIC LIFE SHORT TERM	01/20/21	01/14/22	23,000,000.00	22,952,102.50	22,973,569.17
48252PYP7	KEB HANA BK NEW YORK	04/27/21	11/23/21	20,500,000.00	20,478,475.00	20,485,137.50
01626FVC9	ALINGHI FDG CO	01/28/21	08/12/21	20,000,000.00	19,976,044.40	19,994,866.66
01626GCM6	ALINGHI FDG CO	06/16/21	03/21/22	20,000,000.00	19,973,744.40	19,975,161.07
48252PZM3	KEB HANA BK NEW YORK	06/30/21	12/21/21	20,000,000.00	19,985,500.00	19,985,583.33
13738JU81	CAN AST + CAN LTD JT	02/08/21	07/08/21	19,000,000.00	18,985,750.00	18,999,335.00
08224LUC8	BENNINGTON SARK CAP CO	06/10/21	07/12/21	17,500,000.00	17,498,911.15	17,499,625.71
46221LVD8	IONIC CAPITAL II	06/01/21	08/13/21	16,000,000.00	15,997,360.00	15,998,280.00
22845AUJ7	CROWN POINT CAP CO.	01/08/21	10/08/21	15,800,000.00	15,800,000.00	15,800,000.00
92512LW80	VERSAILLES CDS LLC	06/09/21	09/08/21	15,100,000.00	15,096,564.75	15,097,395.25
0347M5VR7	ANGLESEA FDG PLC and ANG	04/26/21	10/22/21	15,000,000.00	15,000,000.00	15,000,000.00
16536HUG4	CHESHAM FNC/ CHESH LLC	04/15/21	07/16/21	15,000,000.00	14,993,554.17	14,998,937.50
2063C0VA7	CONCORD MIN CPTL CO	05/10/21	08/10/21	15,000,000.00	14,994,250.05	14,997,500.02
27873JV93	EBURY FINANCE LTD	05/10/21	08/09/21	15,000,000.00	14,993,554.20	14,997,237.51
39021UUT1	GREAT BRDGE CPTL CO LL	01/25/21	07/27/21	15,000,000.00	14,980,937.50	14,997,291.67
40588LUG2	HALKIN FINANCE LLC USC	04/15/21	07/16/21	15,000,000.00	14,993,554.17	14,998,937.50
52953AUF0	LEXINGTN PKR CAP CO LL	04/15/21	07/15/21	15,000,000.00	14,993,554.17	14,999,008.33
92512LWD9	VERSAILLES CDS LLC	06/10/21	09/13/21	14,900,000.00	14,896,461.25	14,897,243.50
08224LV29	BENNINGTON SARK CAP CO	05/03/21	08/02/21	12,500,000.00	12,495,260.38	12,498,333.32
13738JU16	CAN AST + CAN LTD JT	01/29/21	07/01/21	11,000,000.00	10,991,291.63	11,000,000.00
59157TY80	METLIFE SHORT TERM FDG	05/10/21	11/08/21	11,000,000.00	10,992,770.58	10,994,836.13
00084BW26	ABN AMRO FUNDING USA LC	03/08/21	09/02/21	10,000,000.00	9,991,594.44	9,997,025.00

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01626FVC9	ALINGHI FDG CO	01/28/21	08/12/21	10,000,000.00	9,988,083.33	9,997,433.33
53944QX54	LMA SA LMA AMERICAS	06/04/21	10/05/21	10,000,000.00	9,996,861.10	9,997,333.32
48252PVJ4	KEB HANA BK NEW YORK	01/26/21	08/18/21	9,500,000.00	9,487,618.33	9,497,086.67
17327BAA3	CITIGROUP GLOBAL MKTS INC S	03/29/21	01/10/22	9,000,000.00	8,985,650.00	8,990,350.00
59157TV34	METLIFE SHORT TERM FDG	01/15/21	08/03/21	6,100,000.00	6,093,900.00	6,098,993.50
6117P4W89	MONT BLANC CAPTL COR	06/09/21	09/08/21	5,143,000.00	5,141,699.96	5,142,014.26
53944QYA2	LMA SA LMA AMERICAS	05/06/21	11/10/21	5,000,000.00	4,997,738.90	4,997,983.34
69448WWH3	PACIFIC LIFE SHORT TERM	03/22/21	09/17/21	4,400,000.00	4,396,301.54	4,398,379.33
45779PU14	INSTITUTIONAL SECURED	06/30/21	07/01/21	4,000,000.00	3,999,984.44	4,000,000.00
69448WVS0	PACIFIC LIFE SHORT TERM	03/22/21	08/26/21	2,600,000.00	2,598,197.34	2,599,352.89
COMMERCIAL PAPER Total				676,843,000.00	676,276,781.52	676,542,102.66

NEGOTIABLE CDS

06050TMY5	BANK OF AMERICA N/A	06/08/21	07/08/22	50,000,000.00	50,000,000.00	50,000,000.00
40435RLA7	HSBC BANK USA NA	04/20/21	03/21/22	50,000,000.00	50,000,000.00	50,000,000.00
13606CU85	CANADIAN IMPERIAL BK	06/16/21	07/15/22	35,800,000.00	35,800,000.00	35,800,000.00
89114WCQ6	TORONTO-DOMINION	06/25/21	06/27/22	34,000,000.00	34,000,000.00	34,000,000.00
06417MLP8	BANK OF NOVA SCOTIA	11/09/20	11/09/21	32,000,000.00	32,000,000.00	32,000,000.00
20271EVA4	CMWTH BK OF AUS NY B	03/29/21	07/29/21	30,000,000.00	30,000,000.00	30,000,000.00
21684XPE0	COOPERATIEVE CENTRALE	03/18/21	11/18/21	30,000,000.00	30,000,000.00	30,000,000.00
87019VV87	SWEDBANK	04/21/21	10/21/21	28,000,000.00	28,000,000.00	28,000,000.00
06367BRA9	BANK OF MONTREAL-	08/14/20	08/13/21	25,000,000.00	25,000,000.00	25,000,000.00
23341V6B2	DNB NOR BK ASA	05/04/21	08/03/21	25,000,000.00	25,000,000.00	25,000,000.00
98106JDW2	WOORI BANK	05/17/21	11/15/21	24,000,000.00	24,004,288.67	24,003,649.37
83050PVN6	SKANDIN ENS BANKEN	05/26/21	02/28/22	22,500,000.00	22,499,999.78	22,499,999.81
06367CB97	BANK OF MONTREAL-	02/16/21	03/16/22	21,500,000.00	21,500,000.00	21,500,000.00
98106JE35	WOORI BANK	06/14/21	12/13/21	20,000,000.00	20,000,999.18	20,000,915.91
60683BQ71	MITSUBISHI TST&BNK C	01/20/21	07/20/21	19,900,000.00	19,900,999.52	19,900,104.92
65558T4K8	NORDEA BK AB PUBL NY	02/16/21	08/16/21	16,300,000.00	16,299,999.94	16,299,999.98
63253TW87	NATL AUSTRALIA BK LT	12/03/20	09/03/21	15,000,000.00	15,000,108.60	15,000,026.13
78012UWZ4	ROYAL BK OF CANADA	07/01/20	07/01/21	15,000,000.00	15,000,000.00	15,000,000.00
89114NWJ0	TORONTO-DOMINION	12/03/20	12/03/21	14,900,000.00	14,900,000.00	14,900,000.00
85325VL40	STANDARD CHRTRD BNKN	05/10/21	11/10/21	14,750,000.00	14,750,000.00	14,750,000.00
13606CHG2	CANADIAN IMPERIAL BK	10/05/20	10/05/21	14,100,000.00	14,100,000.00	14,100,000.00
65558TR23	NORDEA BK AB PUBL NY	10/19/20	10/20/21	13,650,000.00	13,649,597.30	13,649,868.91
96130AHW1	WESTPAC BKING CORP N	02/19/21	11/19/21	12,500,000.00	12,500,000.00	12,500,000.00

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50066BUJ3	KOREA DEVELOPMENT BANK/THE	06/02/21	12/01/21	6,000,000.00	5,999,999.97	5,999,999.97
98106JE35	WOORI BANK	06/14/21	12/13/21	5,900,000.00	5,900,000.00	5,900,000.00
86959RKX7	SVENSKA HANDLSBNKN A	10/27/20	10/27/21	5,000,000.00	5,000,000.00	5,000,000.00
NEGOTIABLE CDS Total				653,380,000.00	653,391,735.930	653,387,551.060

CORPORATES

60688DCL6	MIZUHO SECURITIES USA LL SR UNSECURED 144A 08/21	02/10/21	08/10/21	25,000,000.00	25,000,000.00	25,000,000.00
60688DCR3	MIZUHO SECURITIES USA LL SR UNSECURED 09/21 VAR	03/01/21	09/01/21	24,900,000.00	24,900,000.00	24,900,000.00
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3	10/01/20	10/01/21	18,100,000.00	18,604,990.00	18,239,936.99
68389XBA2	ORACLE CORP SR UNSECURED 07/21 2.8	07/08/20	07/08/21	13,334,000.00	13,649,482.44	13,340,592.17
68389XBA2	ORACLE CORP SR UNSECURED 07/21 2.8	07/08/20	07/08/21	10,964,000.00	11,224,865.92	10,969,339.36
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3	04/01/20	10/01/21	7,745,000.00	7,981,997.00	7,804,573.02
59217GCS6	MET LIFE GLOB FUNDING I SECURED 144A 01/22 3.375	07/11/20	01/11/22	6,100,000.00	6,322,406.00	6,201,046.29
46849LSR3	JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/21 2	04/25/21	10/25/21	5,500,000.00	5,550,847.09	5,533,136.31
797440BN3	SAN DIEGO G + E 1ST MORTGAGE 08/21 3	08/15/20	08/15/21	5,500,000.00	5,646,135.00	5,518,576.48
14913Q3D9	CATERPILLAR FINL SERVICE SR UNSECURED 11/21 VAR	02/12/21	11/12/21	5,480,000.00	5,486,082.80	5,483,313.40
64952WDA8	NEW YORK LIFE GLOBAL FDG SECURED 144A 08/21 3.25	02/06/21	08/06/21	5,310,000.00	5,340,170.25	5,326,456.50
037833CC2	APPLE INC SR UNSECURED 08/21 1.55	08/04/20	08/04/21	5,000,000.00	5,043,200.00	5,005,501.12
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625	02/17/21	02/17/22	5,000,000.00	5,098,700.00	5,066,129.00
07330NAQ8	TRUIST BANK SR UNSECURED 01/22 2.625	07/15/20	01/15/22	4,000,000.00	4,100,800.00	4,043,052.69
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3	10/01/20	10/01/21	3,278,000.00	3,371,193.54	3,303,441.56
07330NAQ8	TRUIST BANK SR UNSECURED 01/22 2.625	07/15/20	01/15/22	2,000,000.00	2,048,234.14	2,021,595.45
07330NAQ8	TRUIST BANK SR UNSECURED 01/22 2.625	01/15/21	01/15/22	1,000,000.00	1,017,530.00	1,011,005.68
CORPORATES Total				148,211,000.00	150,386,634.18	148,767,696.02

ASSET BACKED SECURITIES

55317JAB6	MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A2 144A	05/05/21	04/15/24	16,250,000.00	16,249,434.50	16,249,506.45
47789JAD8	JOHN DEERE OWNER TRUST JDOT 2019 A A3	10/15/20	07/17/23	13,307,457.93	13,573,087.28	13,477,361.26
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2	10/13/20	05/15/23	10,500,390.42	10,500,015.56	10,500,119.20
89237VAA7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A2	07/27/20	02/15/23	3,520,537.09	3,520,416.69	3,520,460.43
89238EAB2	TOYOTA LEASE OWNER TRUST TLOT 2021 A A2 144A	04/21/21	09/20/23	3,300,000.00	3,299,576.94	3,299,611.00
ASSET BACKED SECURITIES Total				46,878,385.44	47,142,530.97	47,047,058.34

MONEY MARKET FUNDS

933FCNII8	GEORGIA FUND 1 INVESCO	11/01/18	07/01/58	445,518.79	445,518.79	445,518.79
937JUJ003	STATE STREET GOVT MONEY MARKE	06/01/21	07/01/21	166.11	166.11	166.11
MONEY MARKET FUNDS Total				445,684.90	445,684.90	445,684.90

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DEPOSITS						
937LKK006	TRUIST FINANCIAL CORP REPO	06/29/21	07/06/21	199,000,000.00	199,000,000.00	199,000,000.00
935IPM006	AMERIS BANK DEPOSIT ACCOUNT	06/30/21	07/01/21	150,230,888.94	150,230,888.94	150,230,888.94
937LAH004	SERVIS FIRST BANK DEPOSIT ACT	06/30/21	07/01/21	49,913,108.47	49,913,108.47	49,913,108.47
936MFA003	TRUIST SEC. DEPOSIT ACT A	06/30/21	07/01/21	861,145.04	861,145.04	861,145.04
937KZS005	JP MORGAN DEPOSIT ACCOUNT	06/01/21	07/01/21	272,140.93	272,140.93	272,140.93
937JUH007	BANK OF OZARK DEPOSIT ACCOUNT	06/01/21	07/01/21	144,846.22	144,846.22	144,846.22
937KZX004	PNC FINANCIAL DEPOSIT ACCOUNT	06/30/21	07/01/21	71,418.19	71,418.19	71,418.19
937KZG001	CITIBANK DEPOSIT ACCOUNT	05/03/21	07/01/21	2,354.88	2,354.88	2,354.88
936OYA008	WELLS FARGO DEPOSIT ACCOUNT	06/30/21	07/01/21	1,497.72	1,497.72	1,497.72
DEPOSITS Total				400,497,400.39	400,497,400.39	400,497,400.39
GRAND TOTAL				7,683,617,743.45	7,686,545,122.36	7,684,457,511.67