

Duration: .18

As of: 06/30/22

GEORGIA FUND 1 Plus

Office of the State Treasurer

FUND: 5JDC



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						
937KZP001	HOWARD HUGHES MEDICAL TREASURY REPO	04/11/22	07/11/22	100,360,000.00	100,360,000.00	100,360,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				100,360,000.00	100,360,000.00	100,360,000.00
CORPORATE REPURCHASE AGREEMENTS						
937KZM008	JPM CORP REPO	06/30/22	07/01/22	1,800,000,000.00	1,800,000,000.00	1,800,000,000.00
942SANI1	WELLS FARGO CORP REPO	06/08/22	12/05/22	845,000,000.00	845,000,000.00	845,000,000.00
937KZN006	GOLDMAN SACHS CORP REPO	06/08/22	12/12/22	800,000,000.00	800,000,000.00	800,000,000.00
937KZF003	BNP PARIBAS CORP REPO	06/30/22	07/01/22	730,000,000.00	730,000,000.00	730,000,000.00
936MFV007	BANK OF AMERICA CORP REPO	06/30/22	07/01/22	375,000,000.00	375,000,000.00	375,000,000.00
937LAG006	MORGAN STANLEY CORP REPO	06/30/22	07/01/22	260,000,000.00	260,000,000.00	260,000,000.00
942SAL904	MORGAN STANLEY CORP REPO	06/30/22	07/01/22	250,000,000.00	250,000,000.00	250,000,000.00
942SAM001	MORGAN STANLEY CORP REPO	06/30/22	07/01/22	250,000,000.00	250,000,000.00	250,000,000.00
937KZZ009	RBC CORP REPO	06/30/22	07/01/22	235,000,000.00	235,000,000.00	235,000,000.00
936NYA000	WELLS FARGO CORP REPO	06/13/22	12/12/22	200,000,000.00	200,000,000.00	200,000,000.00
942YYLI6	GOLDMAN SACHS CORP REPO	06/08/22	01/04/23	200,000,000.00	200,000,000.00	200,000,000.00
937KZE006	BANK OF MONTREAL CORP REPO	06/27/22	10/27/22	130,000,000.00	130,000,000.00	130,000,000.00
936AGM002	BANK OF NOVA SCOTIA CORP REPO	06/30/22	07/01/22	100,000,000.00	100,000,000.00	100,000,000.00
937LAF008	HSBC CORP REPO	06/30/22	07/01/22	80,000,000.00	80,000,000.00	80,000,000.00
CORPORATE REPURCHASE AGREEMENT Total				6,255,000,000.00	6,255,000,000.00	6,255,000,000.00
TREASURIES						
91282CCK5	US TREASURY N/B 06/23 0.125	12/31/21	06/30/23	175,000,000.00	169,702,148.53	169,925,215.96
91282CER8	US TREASURY N/B 05/24 2.5	05/31/22	05/31/24	50,000,000.00	49,687,500.00	49,696,601.94
91282CEH0	US TREASURY N/B 04/25 2.625	04/15/22	04/15/25	50,000,000.00	49,472,656.25	49,500,591.75
9128286Z8	US TREASURY N/B 06/24 1.75	12/31/21	06/30/24	50,000,000.00	48,765,625.00	48,795,329.21
91282CDA6	US TREASURY N/B 09/23 0.25	03/31/22	09/30/23	50,000,000.00	48,513,671.88	48,579,107.71
91282CBA8	US TREASURY N/B 12/23 0.125	12/15/21	12/15/23	50,000,000.00	48,134,765.63	48,205,597.31
91282CAK7	US TREASURY N/B 09/23 0.125	03/15/21	09/15/23	15,000,000.00	14,969,531.25	14,982,706.93
9128282Y5	US TREASURY N/B 09/24 2.125	03/31/22	09/30/24	15,000,000.00	14,816,015.63	14,824,959.31
91282CEG2	US TREASURY N/B 03/24 2.25	03/31/22	03/31/24	10,000,000.00	9,948,437.50	9,953,198.24
91282CEG2	US TREASURY N/B 03/24 2.25	03/31/22	03/31/24	5,000,000.00	4,979,687.50	4,981,770.10
91282CAK7	US TREASURY N/B 09/23 0.125	03/15/22	09/15/23	5,000,000.00	4,858,789.06	4,883,817.12
91282CAK7	US TREASURY N/B 09/23 0.125	03/15/22	09/15/23	5,000,000.00	4,856,640.63	4,877,001.01
91282CAK7	US TREASURY N/B 09/23 0.125	03/15/22	09/15/23	5,000,000.00	4,850,195.31	4,874,641.62
TREASURIES Total				485,000,000.00	473,555,664.17	474,080,538.21

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GOVERNMENT AGENCIES						
3130ASET2	FEDERAL HOME LOAN BANK BONDS 07/23 VAR	01/10/22	07/10/23	50,000,000.00	50,000,000.00	50,000,000.00
3130ASEU9	FEDERAL HOME LOAN BANK BONDS 07/23 VAR	04/19/22	07/19/23	50,000,000.00	50,000,000.00	50,000,000.00
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	30,496,498.60
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
3130APA21	FEDERAL HOME LOAN BANK BONDS 10/26 VAR	10/26/21	10/26/26	25,000,000.00	25,000,000.00	25,000,000.00
3130APX34	FEDERAL HOME LOAN BANK BONDS 12/22 0.22	11/23/21	12/16/22	25,000,000.00	25,000,000.00	25,000,000.00
3130AQR4	FEDERAL HOME LOAN BANK BONDS 12/24 VAR	12/30/21	12/30/24	25,000,000.00	25,000,000.00	25,000,000.00
3130AQC84	FEDERAL HOME LOAN BANK BONDS 12/26 VAR	12/28/21	12/28/26	25,000,000.00	25,000,000.00	25,000,000.00
3130AQQF3	FEDERAL HOME LOAN BANK BONDS 02/25 VAR	02/18/22	02/18/25	25,000,000.00	25,000,000.00	25,000,000.00
3130AQT45	FEDERAL HOME LOAN BANK BONDS 02/24 VAR	02/28/22	02/28/24	25,000,000.00	25,000,000.00	25,000,000.00
3130AQTR4	FEDERAL HOME LOAN BANK BONDS 02/24 VAR	02/09/22	02/09/24	25,000,000.00	25,000,000.00	25,000,000.00
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR	02/22/22	02/22/24	25,000,000.00	25,000,000.00	25,000,000.00
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR	05/23/22	05/23/25	25,000,000.00	25,000,000.00	25,000,000.00
3130ASC64	FEDERAL HOME LOAN BANK BONDS 07/23 2.3	06/06/22	07/03/23	25,000,000.00	25,000,000.00	25,000,000.00
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1	03/23/22	03/23/26	25,000,000.00	22,533,712.50	22,631,180.46
3130ASM6	FEDERAL HOME LOAN BANK BONDS 06/25 VAR	06/13/22	06/13/25	14,800,000.00	14,800,000.00	14,800,000.00
3130AQT45	FEDERAL HOME LOAN BANK BONDS 02/24 VAR	02/28/22	02/28/24	5,000,000.00	5,000,000.00	5,000,000.00
GOVERNMENT AGENCIES Total				486,627,272.72	484,150,310.22	484,254,951.78
MUNICIPAL SECURITIES						
73358W4V3	PORT AUTH OF NEW YORK NEW JE PORTRN 07/23 FIXED 1.086	01/01/22	07/01/23	25,000,000.00	24,578,250.00	24,624,539.63
373384NZ5	GEORGIA ST GAS 11/25 FIXED 4.503	05/01/22	11/01/25	6,000,000.00	6,183,120.00	6,177,867.16
373384NZ5	GEORGIA ST GAS 11/25 FIXED 4.503	05/01/22	11/01/25	2,265,000.00	2,335,418.85	2,333,398.87
MUNICIPAL SECURITIES Total				33,265,000.00	33,096,788.85	33,135,805.66
SUPRA-NATIONALS						
50066BWJ6	KOREA DEVELOPMENT BANK/THE	01/07/22	07/06/22	50,000,000.00	50,000,000.00	50,000,000.00
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR	05/06/21	08/06/24	31,800,000.00	31,966,594.83	31,914,805.25
45905U6B5	INTL BK RECON + DEVELOP SR UNSECURED 12/24 3	06/27/22	12/27/24	25,000,000.00	25,000,000.00	25,000,000.00
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
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				131,800,000.00	131,966,594.83	131,914,805.25

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COMMERCIAL PAPER						
06742TQ82	BARCLAYS BANK PLC	06/01/22	12/01/22	50,000,000.00	50,000,000.00	50,000,000.00
20634PAL0	CONCORD MIN CPTL CO	05/26/22	09/02/22	50,000,000.00	50,000,000.00	50,000,000.00
30601YK46	FAIRWAY FINANCE CORP	04/07/22	08/08/22	50,000,000.00	50,000,000.00	50,000,000.00
48253C2C9	KEB HANA BANK NY	06/21/22	12/21/22	50,000,000.00	50,000,000.00	50,000,000.00
67984VFH8	OLD LINE FUNDING LLC	03/22/22	09/22/22	50,000,000.00	50,000,000.00	50,000,000.00
08224TBA6	BENNINGTON SARK CAP CO	04/12/22	07/14/22	50,000,000.00	49,999,995.27	49,999,999.34
19424JGV2	COLLATERIZED COMPL PAPER V CO L	11/01/21	07/29/22	50,000,000.00	49,895,000.00	49,989,111.11
09659CGF9	BNP PARIBAS NEW YORK	03/22/22	07/15/22	50,000,000.00	49,824,305.50	49,978,611.10
26821JGK0	DZ BANK AG DEUTSCHE Z	04/14/22	07/19/22	50,000,000.00	49,867,291.50	49,973,749.97
40060XGK0	GTA FDG LLC DISC	03/21/22	07/19/22	50,000,000.00	49,818,194.50	49,972,500.01
13738KHH3	CAN AST + CAN LTD JT	05/18/22	08/17/22	50,000,000.00	49,820,528.00	49,907,305.67
53944RHK7	LMA SA LMA AMERICAS	05/13/22	08/19/22	50,000,000.00	49,795,833.50	49,897,916.75
82124MJL5	SHEFFIELD RECEIVABLE	06/22/22	09/20/22	50,000,000.00	49,723,750.00	49,751,375.00
00084CJN3	ABN AMRO FUNDING USA LC	06/22/22	09/22/22	40,000,000.00	39,783,288.89	39,804,488.89
59157UGU8	METLIFE SHORT TERM FDG	06/27/22	07/28/22	39,500,000.00	39,445,577.78	39,452,600.00
17327BH16	CITIGROUP GLOBAL MKTS INC S	01/04/22	08/01/22	34,000,000.00	33,928,940.00	33,989,460.00
40588MG19	HALKIN FINANCE LLC USC	05/05/22	07/01/22	30,000,000.00	29,945,375.10	30,000,000.00
52953C2F7	LEXINGTON PARKER CAPITAL	06/06/22	12/06/22	30,000,000.00	30,000,000.00	30,000,000.00
2063C1H45	CONCORD MIN CPTL CO	05/06/22	08/04/22	30,000,000.00	29,895,000.00	29,960,333.33
01627C2N3	ALINGHI FDG CO	02/16/22	08/19/22	30,000,000.00	29,846,666.67	29,959,166.67
16536JH59	CHESHAM FNC/ CHESH LLC	05/05/22	08/05/22	30,000,000.00	29,892,666.60	29,959,166.64
27873KHA3	EBURY FINANCE LTD	05/10/22	08/10/22	30,000,000.00	29,891,133.33	29,952,666.66
45685RHF7	ING US FUNDING LLC	05/20/22	08/15/22	30,000,000.00	29,899,200.00	29,946,000.00
53944RGM4	LMA SA LMA AMERICAS	03/21/22	07/21/22	29,000,000.00	28,886,980.56	28,981,472.22
38346MH56	GOTHAM FDG CORP	05/09/22	08/05/22	28,000,000.00	27,904,177.84	27,961,888.91
45779QG18	INSTITUTIONAL SECURED	06/30/22	07/01/22	25,000,000.00	24,998,875.00	25,000,000.00
07644DLU0	BEDFORD ROW FDG CORP	05/18/22	11/21/22	24,900,000.00	24,900,000.00	24,900,000.00
37829AGR3	GLENCOVE FDG DAC/LLC	04/27/22	08/30/22	24,900,000.00	24,900,000.00	24,900,000.00
39014GAY2	GREAT BEAR FUNDING LLC	05/19/22	11/15/22	24,900,000.00	24,900,000.00	24,900,000.00
39014GBE5	GREAT BEAR FUNDING LLC	06/28/22	12/23/22	24,500,000.00	24,500,000.00	24,500,000.00
82619UG16	SIEMENS CAPTAL CO. LLC	04/05/22	07/01/22	22,000,000.00	21,996,186.67	22,000,000.00
53944RG69	LMA SA LMA AMERICAS	03/21/22	07/06/22	21,000,000.00	20,931,341.76	20,996,791.67
37828XKB4	GLENCOVE FDG DAC/LLC	06/08/22	10/11/22	21,000,000.00	20,859,999.93	20,885,759.94
55078UGT5	LVMH	04/14/22	07/27/22	20,500,000.00	20,440,777.76	20,485,194.44
65409SG51	NIEUW AMSTERDAM RECV	05/16/22	07/05/22	20,100,000.00	20,070,464.17	20,097,431.67
6117P5GK7	MONT BLANC CAPTL COR	04/18/22	07/19/22	20,000,000.00	19,944,288.89	19,989,100.00
46220XGL2	IONIC CAP III TR CL	06/17/22	07/20/22	20,000,000.00	19,974,333.40	19,982,583.38
0347M5E47	ANGLESEA FDG PLC + ANG	06/10/22	11/10/22	15,000,000.00	15,000,000.00	15,000,000.00
78015DG12	ROYAL BK CDA	07/01/21	07/01/22	15,000,000.00	14,969,583.30	15,000,000.00
0347M5F46	ANGLESEA FDG PLC + ANG	06/30/22	12/23/22	14,900,000.00	14,900,000.00	14,900,000.00

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69448XGU0	PACIFIC LIFE SHORT TERM	06/14/22	07/28/22	12,600,000.00	12,573,050.00	12,583,462.50
59157UGS3	METLIFE SHORT TERM FDG	06/15/22	07/26/22	10,396,000.00	10,376,464.18	10,384,087.91
78015DG61	ROYAL BK CDA	07/15/21	07/06/22	10,000,000.00	9,979,233.33	9,999,708.33
53262RGF3	LIME FDG LLC DISC COML PAPER 4	06/15/22	07/15/22	10,000,000.00	9,986,063.90	9,993,272.23
00084CHG0	ABN AMRO FUNDING USA LC	05/16/22	08/16/22	10,000,000.00	9,965,244.44	9,982,622.22
COMMERCIAL PAPER Total				1,397,196,000.00	1,394,229,811.77	1,395,917,826.56

NEGOTIABLE CDS

20271EVY2	CMWTH BK OF AUS NY B	07/26/21	07/26/22	50,000,000.00	50,000,000.00	50,000,000.00
40435RMR9	HSBC BANK USA NA	03/18/22	09/19/22	50,000,000.00	50,000,000.00	50,000,000.00
60710RUF0	MIZUHO BANK LTD	02/14/22	08/15/22	50,000,000.00	50,000,000.00	50,000,000.00
51500VW70	LANDESBK HESSEN THUR	05/20/22	08/22/22	50,000,000.00	50,000,000.00	50,000,000.00
40054PHP3	GOLDMAN SACHS BNK USA	03/22/22	10/24/22	49,800,000.00	49,800,000.00	49,800,000.00
65602YYZ7	NORINCHUKIN BK	05/17/22	08/16/22	41,500,000.00	41,500,000.00	41,500,000.00
86564MMQ8	SUMITOMO MITSUI TRUST NY	06/28/22	09/27/22	40,000,000.00	40,000,000.00	40,000,000.00
13606CU85	CANADIAN IMPERIAL BK	06/16/21	07/15/22	35,800,000.00	35,800,000.00	35,800,000.00
98106JFX8	WOORI BANK	06/24/22	09/23/22	35,000,000.00	35,000,000.00	35,000,000.00
83050PA82	SKANDIN ENS BANKEN	04/27/22	08/26/22	35,000,000.00	35,000,000.00	35,000,000.00
89114WZR9	TORONTO DOMINION	06/27/22	01/27/23	34,000,000.00	34,000,000.00	34,000,000.00
06417MSL0	BANK OF NOVA SCOTIA	11/09/21	11/09/22	32,000,000.00	32,000,000.00	32,000,000.00
21684XTR7	COOPERATIEVE CENTRALE	11/02/21	11/02/22	30,000,000.00	30,000,000.00	30,000,000.00
86565FHQ8	SUMITOMO MITSUI BKG CORP	03/22/22	09/22/22	30,000,000.00	30,000,000.00	30,000,000.00
92513JRB3	VERSAILLES COML PAPER LLC	05/10/22	09/12/22	30,000,000.00	30,000,000.00	30,000,000.00
05966DJ52	BANCO SANTANDER	05/09/22	08/09/22	29,900,000.00	29,900,000.00	29,900,000.00
96130AKD9	WESTPAC BKING CORP N	07/08/21	07/08/22	29,400,000.00	29,400,000.00	29,400,000.00
06367CJZ1	BANK OF MONTREAL	08/16/21	08/16/22	28,400,000.00	28,400,000.00	28,400,000.00
87019WCN3	SWEDBANK SPARBANKEN SVENGE	06/17/22	09/19/22	28,000,000.00	28,000,000.00	28,000,000.00
4823TCX32	KBC BANK N.V.	06/28/22	07/05/22	27,000,000.00	27,000,000.00	27,000,000.00
69033ML54	OVERSEA CHINESE BANKING	04/11/22	10/11/22	22,000,000.00	22,000,000.00	22,000,000.00
87019V2B2	SWEDBANK	07/01/21	07/01/22	21,900,000.00	21,901,062.37	21,900,000.00
06367CPT8	BANK OF MONTREAL	03/08/22	12/08/22	21,600,000.00	21,576,314.09	21,581,867.25
96130AKN7	WESTPAC BKING CORP N	09/22/21	09/22/22	20,500,000.00	20,500,000.00	20,500,000.00
69033MN29	OVERSEA CHINESE BANKING	05/19/22	08/19/22	20,000,000.00	20,000,000.00	20,000,000.00
92512MG11	VERSAILLES CDS LLC	03/08/22	07/01/22	20,000,000.00	19,932,916.60	20,000,000.00
05966DK68	BANCO SANTANDER	06/02/22	09/02/22	20,000,000.00	20,000,000.00	20,000,000.00
86565FFM9	SUMITOMO MITSUI BANK NY CERT OF DEPO 07/22 VAR	01/19/22	07/19/22	19,900,000.00	19,900,000.00	19,900,000.00
1247P3G14	CAFCO LLC	03/17/22	07/01/22	16,000,000.00	15,952,888.89	16,000,000.00
89114WFJ9	TORONTO DOMINION	09/02/21	09/02/22	15,900,000.00	15,900,000.00	15,900,000.00
83050PDR7	SKANDIN ENS BANKEN	03/03/22	08/26/22	15,000,000.00	15,009,000.85	15,005,861.02
13606CXB5	CANADIAN IMPERIAL BK	10/05/21	11/04/22	14,200,000.00	14,200,000.00	14,200,000.00
98106JEC5	WOORI BANK	07/29/21	08/02/22	12,000,000.00	11,995,787.14	11,999,465.03

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STATE STREET

Base Currency: USD - US DOLLAR						
CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
DEPOSITS						
935IPM006	AMERIS BANK DEPOSIT ACCOUNT	06/01/22	07/01/22	150,451,455.45	150,451,455.45	150,451,455.45
937LAH004	SERVIS FIRST BANK DEPOSIT ACT	06/01/22	07/01/22	50,057,654.52	50,057,654.52	50,057,654.52
06050TND0	BANK OF AMERICA N/A	06/07/22	07/06/23	50,000,000.00	50,000,000.00	50,000,000.00
936MFA003	TRUIST SEC. DEPOSIT ACT A	06/30/22	07/01/22	6,060,508.37	6,060,508.37	6,060,508.37
937KZS005	JP MORGAN DEPOSIT ACCOUNT JPMORGAN MMKT ACCT	06/01/22	07/01/22	272,677.34	272,677.34	272,677.34
937JUH007	BANK OF OZARK DEPOSIT ACCOUNT	06/01/22	07/01/22	144,992.33	144,992.33	144,992.33
937KZX004	PNC FINANCIAL DEPOSIT ACCOUNT	06/01/22	07/01/22	71,428.84	71,428.84	71,428.84
937KZG001	CITIBANK DEPOSIT ACCOUNT	06/01/22	07/01/22	2,463.74	2,463.74	2,463.74
936OYA008	WELLS FARGO DEPOSIT ACCOUNT	06/01/22	07/01/22	1,498.80	1,498.80	1,498.80
DEPOSITS Total				257,062,679.39	257,062,679.39	257,062,679.39
GRAND TOTAL				12,108,764,446.75	12,092,365,461.39	12,094,407,956.22