

Duration: 0.24

As of: 09/30/21

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 REPO	07/08/21	10/08/21	100,548,750.00	100,548,750.00	100,548,750.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				100,548,750.00	100,548,750.00	100,548,750.00

CORPORATE REPURCHASE AGREEMENTS

937KZZ009	RBC CORP REPO	09/30/21	10/01/21	835,000,000.00	835,000,000.00	835,000,000.00
937KZF003	BNP PARIBAS CORP REPO	09/30/21	10/01/21	680,000,000.00	680,000,000.00	680,000,000.00
937KZN006	GOLDMAN SACHS CORP REPO	09/08/21	03/14/22	600,000,000.00	600,000,000.00	600,000,000.00
936AXD003	WELLS FARGO CORP REPO	09/07/21	03/07/22	524,000,000.00	524,000,000.00	524,000,000.00
942SAPII6	BANK OF AMERICA CORP REPO	09/13/21	03/14/22	395,000,000.00	395,000,000.00	395,000,000.00
936AXD003	WELLS FARGO CORP REPO	09/08/21	03/07/22	321,000,000.00	321,000,000.00	321,000,000.00
937LAG006	MORGAN STANLEY CORP REPO	09/30/21	10/01/21	260,000,000.00	260,000,000.00	260,000,000.00
937KZM008	JPM CORP REPO	09/30/21	10/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAL904	MORGAN STANLEY CORP REPO	09/30/21	10/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAM001	MORGAN STANLEY CORP REPO	09/30/21	10/01/21	250,000,000.00	250,000,000.00	250,000,000.00
942SALI5	GOLDMAN SACHS CORP REPO	09/08/21	03/14/22	215,000,000.00	215,000,000.00	215,000,000.00
937KZE006	BMO CORP REPO	09/23/21	04/25/22	200,000,000.00	200,000,000.00	200,000,000.00
942YYLI6	GOLDMAN SACHS CORP REPO	09/08/21	04/06/22	200,000,000.00	200,000,000.00	200,000,000.00
936YXT006	BMO CORP REPO	09/08/21	12/08/21	150,000,000.00	150,000,000.00	150,000,000.00
937LKK006	TRUIST FINANCIAL CORP REPO	09/28/21	10/05/21	144,000,000.00	144,000,000.00	144,000,000.00
936AGM002	BANK OF NOVA SCOTIA CORP REPO	09/30/21	10/01/21	100,000,000.00	100,000,000.00	100,000,000.00
936NYA000	WELLS FARGO CORP REPO	09/13/21	03/01/22	100,000,000.00	100,000,000.00	100,000,000.00
937LAF008	HSBC CORP REPO	09/22/21	12/22/21	80,000,000.00	80,000,000.00	80,000,000.00
943CCX009	BANK OF NOVA SCOTIA CORP REPO	09/13/21	03/14/22	50,000,000.00	50,000,000.00	50,000,000.00
CORPORATE REPURCHASE AGREEMENT Total				5,604,000,000.00	5,604,000,000.00	5,604,000,000.00

TREASURIES

91282CAK7	US TREASURY N/B 09/23 0.125	03/15/21	09/15/23	15,000,000.00	14,969,531.25	14,972,001.69
TREASURIES Total				15,000,000.00	14,969,531.25	14,972,001.69

GOVERNMENT AGENCIES

3130AM3N0	FEDERAL HOME LOAN BANK BONDS 04/26	04/29/21	04/29/26	50,000,000.00	50,315,000.00	50,048,196.72
3130AK2Q8	FEDERAL HOME LOAN BANK BONDS 09/23	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	08/25/20	05/25/23	30,500,000.00	30,489,325.00	30,493,584.33
3130AJYU7	FEDERAL HOME LOAN BANK BONDS 08/23	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	10/26/21	10/26/26	25,000,000.00	25,000,000.00	25,000,000.00
3133EK7B6	FEDERAL FARM CREDIT BANK BONDS	11/12/19	11/12/21	25,000,000.00	25,000,000.00	25,000,000.00
GOVERNMENT AGENCIES Total				191,827,272.72	192,131,597.72	191,869,053.77

SUPRA-NATIONALS

459058HC0	INTL BK RECON + DEVELOPMENT	05/06/21	08/06/24	31,800,000.00	31,966,594.83	31,955,668.13
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

Duration: 0.24

As of: 09/30/21

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
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				56,800,000.00	56,966,594.83	56,955,668.13
COMMERCIAL PAPER						
06742XHW0	BARCLAYS BK PLC	06/15/21	06/01/22	50,000,000.00	49,893,055.56	49,925,750.00
13738JYJ3	CAN AST + CAN LTD JT	07/20/21	11/18/21	50,000,000.00	49,980,000.00	49,992,000.00
20634PAA4	CONCORD MIN CPTL CO	04/08/21	04/06/22	50,000,000.00	50,000,000.00	50,000,000.00
22845AZE3	CROWN POINT CAP CO.	08/19/21	02/15/22	50,000,000.00	50,000,000.00	50,000,000.00
00084CAJ1	ABN AMRO FUNDING USA LC	07/15/21	01/18/22	40,000,000.00	39,972,100.00	39,983,650.00
53944RD62	LMA SA LMA AMERICAS	09/02/21	04/06/22	34,400,000.00	34,369,040.00	34,373,196.67
01627C2C7	ALINGHI FDG CO	07/13/21	03/21/22	30,000,000.00	29,953,983.33	29,968,650.00
16536HYG0	CHESHAM FNC/ CHESH LLC	07/14/21	11/16/21	30,000,000.00	29,985,650.00	29,994,633.33
27873KAC6	EBURY FINANCE LTD	07/12/21	01/12/22	30,000,000.00	29,975,466.60	29,986,266.63
40588LYG8	HALKIN FINANCE LLC USC	07/14/21	11/16/21	30,000,000.00	29,985,650.00	29,994,633.33
52953AXF7	LEXINGTN PKR CAP CO LL	07/14/21	10/15/21	30,000,000.00	29,990,033.33	29,998,483.33
56274MCN0	MANHATTAN ASSET FDG.	08/25/21	03/22/22	30,000,000.00	29,973,875.00	29,978,500.00
92512MB16	VERSAILLES CDS LLC	09/08/21	02/01/22	30,000,000.00	29,982,966.67	29,985,650.00
6117P5AS6	MONT BLANC CAPTL COR	09/08/21	01/26/22	29,900,000.00	29,884,883.89	29,887,367.25
17327BA47	CITIGROUP GLOBAL MKTS	03/12/21	01/04/22	25,000,000.00	24,956,541.67	24,986,145.83
19423JY84	COLLATERALIZED CP FLEX	02/11/21	11/08/21	25,000,000.00	24,960,625.00	24,994,458.33
19424HY87	COLLATERALIZED CP V CO	02/11/21	11/08/21	25,000,000.00	24,960,770.75	24,994,458.32
76582JYK4	RIDGEFIELD FUNDING CO	02/17/21	11/19/21	25,000,000.00	24,956,076.50	24,992,173.63
76582KD65	RIDGEFIELD FUNDING CO	07/08/21	04/06/22	25,000,000.00	24,964,111.00	24,975,326.31
78015M3L2	ROYAL BK CDA	05/18/21	05/18/22	25,000,000.00	25,000,000.00	25,000,000.00
08224LY26	BENNINGTON SARK CAP CO	08/02/21	11/02/21	24,736,000.00	24,728,414.21	24,733,361.46
69448XAE2	PACIFIC LIFE SHORT TERM	01/20/21	01/14/22	23,000,000.00	22,952,102.50	22,985,912.50
48252PYP7	KEB HANA BK NEW YORK	04/27/21	11/23/21	20,500,000.00	20,478,475.00	20,494,567.50
01626GCM6	ALINGHI FDG CO	06/16/21	03/21/22	20,000,000.00	19,973,744.40	19,983,849.97
48252PZM3	KEB HANA BK NEW YORK	06/30/21	12/21/21	20,000,000.00	19,985,500.00	19,993,250.00
92512LXF3	VERSAILLES CDS LLC	07/19/21	10/15/21	20,000,000.00	19,994,622.20	19,999,144.44
6117P4Y95	MONT BLANC CAPTL COR	07/15/21	11/09/21	16,015,000.00	16,008,233.66	16,012,744.55
17177MB84	CIESCO LLC	08/12/21	02/08/22	16,000,000.00	15,988,800.00	15,991,911.11
0347M5WR6	ANGLESEA FDG PLC and ANG	07/19/21	01/14/22	15,000,000.00	15,000,000.00	15,000,000.00
2063C0YF3	CONCORD MIN CPTL CO	08/10/21	11/15/21	15,000,000.00	14,995,150.05	14,997,750.02
2063C0Z13	CONCORD MIN CPTL CO	07/07/21	12/01/21	15,000,000.00	14,990,266.67	14,995,933.33
78015DG12	ROYAL BK CDA	07/01/21	07/01/22	15,000,000.00	14,969,583.30	14,977,249.97
0347M5XQ7	ANGLESEA FDG PLC and ANG	09/24/21	03/23/22	14,900,000.00	14,900,000.00	14,900,000.00
59157TY80	METLIFE SHORT TERM FDG	05/10/21	11/08/21	11,000,000.00	10,992,770.58	10,998,490.56
00084CC18	ABN AMRO FUNDING USA LC	09/02/21	03/01/22	10,000,000.00	9,993,000.00	9,994,127.78
53944QX54	LMA SA LMA AMERICAS	06/04/21	10/05/21	10,000,000.00	9,996,861.10	9,999,888.89
78015DG61	ROYAL BK CDA	07/15/21	07/06/22	10,000,000.00	9,979,233.33	9,983,783.33
48252QCJ3	KEB HANA BK NEW YORK	08/18/21	03/18/22	9,500,000.00	9,489,370.56	9,491,576.67
17327BAA3	CITIGROUP GLOBAL MKTS	03/29/21	01/10/22	9,000,000.00	8,985,650.00	8,994,950.00
53944QYA2	LMA SA LMA AMERICAS	05/06/21	11/10/21	5,000,000.00	4,997,738.90	4,999,388.89
6117P4YN4	MONT BLANC CAPTL COR	07/20/21	11/22/21	4,000,000.00	3,998,346.68	3,999,306.67
COMMERCIAL PAPER Total				967,951,000.00	967,142,692.44	967,538,530.60

Duration: 0.24

As of: 09/30/21

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
NEGOTIABLE CDS						
05966DC34	BANCO SANTANDER	07/20/21	10/20/21	50,000,000.00	50,000,000.00	50,000,000.00
06050TMY5	BANK OF AMERICA N/A	06/08/21	07/08/22	50,000,000.00	50,000,000.00	50,000,000.00
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
40435RLA7	HSBC BANK USA NA	04/20/21	03/21/22	50,000,000.00	50,000,000.00	50,000,000.00
86959RSC5	SVENSKA HANDLSBNKN A	07/22/21	01/24/22	44,900,000.00	44,900,000.00	44,900,000.00
50066BVA6	KOREA DEVELOPMENT BANK	07/14/21	01/12/22	44,000,000.00	43,999,999.88	43,999,999.93
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
21684XPE0	COOPERATIEVE CENTRALE	03/18/21	11/18/21	30,000,000.00	30,000,000.00	30,000,000.00
23328AX33	DG BANK NY BRANCH	07/08/21	10/08/21	30,000,000.00	30,000,649.58	30,000,058.30
86564GQ61	SUMITOMO MITSUI TRUST NY	08/27/21	01/05/22	29,900,000.00	29,900,000.00	29,900,000.00
60683BY23	MITSUBISHI TST&BNK C	07/12/21	01/24/22	29,500,000.00	29,500,000.00	29,500,000.00
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
87019VV87	SWEDBANK	04/21/21	10/21/21	28,000,000.00	28,000,000.00	28,000,000.00
98106JE35	WOORI BANK	06/14/21	12/13/21	25,900,000.00	25,900,999.18	25,900,405.22
60710R2J3	MIZUHO BANK LTD	09/01/21	03/01/22	24,900,000.00	24,900,000.00	24,900,000.00
98106JDW2	WOORI BANK	05/17/21	11/15/21	24,000,000.00	24,004,288.67	24,001,198.70
69033MB30	OVERSEA CHINESE BANKING	09/13/21	04/07/22	22,500,000.00	22,499,999.76	22,499,999.78
83050PVN6	SKANDIN ENS BANKEN	05/26/21	02/28/22	22,500,000.00	22,499,999.78	22,499,999.88
87019V2B2	SWEDBANK	07/01/21	07/01/22	21,900,000.00	21,901,062.37	21,900,826.29
06367CB97	BANK OF MONTREAL-	02/16/21	03/16/22	21,500,000.00	21,500,000.00	21,500,000.00
60683B2B8	MITSUBISHI TST&BNK C	08/17/21	02/11/22	20,400,000.00	20,400,000.00	20,400,000.00
65558UDV1	NORDEA BK AB PUBL NY	07/14/21	12/14/21	20,000,000.00	19,999,999.84	19,999,999.92
85325VN97	STANDARD CHRTRD BNKN	08/04/21	02/08/22	20,000,000.00	20,000,000.00	20,000,000.00
86564GF22	SUMITOMO MITSUI TRUST NY	07/15/21	10/22/21	20,000,000.00	20,000,000.00	20,000,000.00
69033MZD2	OVERSEA CHINESE BANKING	07/12/21	02/14/22	19,900,000.00	19,900,000.00	19,900,000.00
86565C3H0	SUMITOMO MITSUI BKG CORP	07/16/21	01/18/22	19,900,000.00	19,900,000.00	19,900,000.00
21684XSK3	COOPERATIEVE CENTRALE	07/27/21	04/27/22	19,000,000.00	19,000,000.00	19,000,000.00
65558UEU2	NORDEA BK AB PUBL NY	08/16/21	03/09/22	16,300,000.00	16,299,999.75	16,299,999.81
89114WFJ9	TORONTO-DOMINION	09/02/21	09/02/22	15,900,000.00	15,900,000.00	15,900,000.00
65602YCH1	NORINCHUKIN BK	02/18/21	12/14/21	15,000,000.00	15,005,441.10	15,003,693.96
85325VF96	STANDARD CHRTRD BNKN	02/25/21	10/01/21	15,000,000.00	15,001,260.00	15,000,000.00
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	13,649,977.56
96130AHW1	WESTPAC BKING CORP N	02/19/21	11/19/21	12,500,000.00	12,500,000.00	12,500,000.00
06417MLG8	BANK OF NOVA SCOTIA	10/09/20	10/12/21	9,000,000.00	9,000,000.00	9,000,000.00
06417MNB7	BANK OF NOVA SCOTIA	01/25/21	02/25/22	8,900,000.00	8,899,980.25	8,899,991.61
65602V5H5	NORINCHUKIN BK	12/03/20	12/01/21	8,132,000.00	8,138,481.45	8,135,162.95
65602YGC8	NORINCHUKIN BK	04/22/21	10/22/21	7,900,000.00	7,901,815.37	7,900,414.38
69033MC21	OVERSEA CHINESE BANKING	09/28/21	07/01/22	7,500,000.00	7,499,999.85	7,499,999.85
83050PTQ2	SKANDIN ENS BANKEN	04/08/21	02/01/22	7,400,000.00	7,399,999.48	7,399,999.78
50066BUU3	KOREA DEVELOPMENT BANK	06/02/21	12/01/21	6,000,000.00	5,999,999.97	5,999,999.99

Duration: 0.24

As of: 09/30/21

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
86959RKX7	SVENSKA HANDLSBNKN A	10/27/20	10/27/21	5,000,000.00	5,000,000.00	5,000,000.00
65602V5N2	NORINCHUKIN BK	12/04/20	12/03/21	4,584,000.00	4,587,712.08	4,585,841.43
NEGOTIABLE CDS Total				1,079,916,000.00	1,079,941,285.66	1,079,927,569.34

CORPORATES

60688DCY8	MIZUHO SECURITIES USA LL SR UNSECURE	08/12/21	02/14/22	25,000,000.00	25,000,000.00	25,000,000.00
458140AJ9	INTEL CORP SR UNSECURED	10/01/20	10/01/21	18,100,000.00	18,604,990.00	18,100,000.00
91324PCN0	UNITEDHEALTH GROUP INC SR UNSECURED 07/2	07/15/21	07/15/22	12,709,000.00	13,089,888.73	13,025,855.26
458140AJ9	INTEL CORP SR UNSECURED	04/01/20	10/01/21	7,745,000.00	7,981,997.00	7,745,000.00
59217GCS6	MET LIFE GLOB FUNDING I SECURED	07/11/20	01/11/22	6,100,000.00	6,322,406.00	6,153,127.43
59217GDB2	MET LIFE GLOB FUNDING I SECURED	06/17/21	06/17/22	6,000,000.00	6,115,719.54	6,095,147.18
46849LSR3	JACKSON NATL LIFE GLOBAL SR SECURED	04/25/21	10/25/21	5,500,000.00	5,550,847.09	5,506,855.79
14913Q3D9	CATERPILLAR FINL SERVICE	02/12/21	11/12/21	5,480,000.00	5,486,082.80	5,481,038.53
69353RFB9	PNC BANK NA SR UNSECURED	02/17/21	02/17/22	5,000,000.00	5,098,700.00	5,035,861.00
07330NAQ8	TRUIST BANK SR UNSECURED	07/15/20	01/15/22	4,000,000.00	4,100,800.00	4,019,335.04
458140AJ9	INTEL CORP SR UNSECURED	10/01/20	10/01/21	3,278,000.00	3,371,193.54	3,278,000.00
07330NAQ8	TRUIST BANK SR UNSECURED	07/15/20	01/15/22	2,000,000.00	2,048,234.14	2,009,698.56
91324PCN0	UNITEDHEALTH GROUP INC	07/15/21	07/15/22	1,400,000.00	1,440,139.25	1,434,594.49
07330NAQ8	TRUIST BANK SR UNSECURED	01/15/21	01/15/22	1,000,000.00	1,017,530.00	1,004,942.67
CORPORATES Total				103,312,000.00	105,228,528.09	103,889,455.95

ASSET BACKED SECURITIES

55317JAB6	MMAF EQUIPMENT FINANCE LLC MMAF 2021	05/05/21	04/15/24	16,250,000.00	16,249,434.50	16,249,622.58
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES	09/22/21	07/15/24	15,000,000.00	14,998,510.50	14,998,523.55
47789JAD8	JOHN DEERE OWNER TRUST JDOT 2019 A3	10/15/20	07/17/23	9,512,591.91	9,702,472.17	9,606,791.48
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER	10/13/20	05/15/23	6,682,855.79	6,682,617.22	6,682,706.43
89238EAB2	TOYOTA LEASE OWNER TRUST	04/21/21	09/20/23	3,230,738.77	3,230,324.59	3,230,401.13
89237VAA7	TOYOTA AUTO RECEIVABLES OWNER	07/27/20	02/15/23	1,839,968.65	1,839,905.72	1,839,934.79
ASSET BACKED SECURITIES Total				52,516,155.12	52,703,264.70	52,607,979.96

MONEY MARKET FUNDS

933FCNII8	GEORGIA FUND 1	08/01/18	07/01/58	310,416.28	310,416.28	310,416.28
937JUJ003	STATE STREET GOVERNMENT	09/01/21	10/01/21	166.11	166.11	166.11
MONEY MARKET FUNDS Total				310,582.39	310,582.39	310,582.39

DEPOSITS

935IPM006	AMERIS BANK DEPOSIT ACCOUNT	09/01/21	10/01/21	150,256,820.85	150,256,820.85	150,256,820.85
937LAH004	SERVIS FIRST BANK DEPOSIT ACCOUNT	09/01/21	10/01/21	49,943,268.35	49,943,268.35	49,943,268.35
936MFA003	TRUIST SEC. DEPOSIT ACCOUNT	09/30/21	10/01/21	17,251,621.96	17,251,621.96	17,251,621.96
937KZS005	JP MORGAN DEPOSIT ACCOUNT	09/01/21	10/01/21	272,243.61	272,243.61	272,243.61
937JUH007	BANK OF OZARK DEPOSIT ACCOUNT	09/01/21	10/01/21	144,883.53	144,883.53	144,883.53
937KZX004	PNC FINANCIAL DEPOSIT ACCOUNT	09/01/21	10/01/21	71,419.44	71,419.44	71,419.44
937KZG001	CITIBANK DEPOSIT ACCOUNT	07/01/21	12/01/21	2,354.88	2,354.88	2,354.88
936OYA008	WELLS FARGO DEPOSIT ACCOUNT	09/30/21	10/01/21	1,498.33	1,498.33	1,498.33

Duration: 0.24

As of: 09/30/21

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
DEPOSITS Total				217,944,110.95	217,944,110.95	217,944,110.95
GRAND TOTAL				8,390,125,871.18	8,391,886,938.03	8,390,563,702.78