

Georgia Department of Administrative Services - (Risk Management)

Duration: 0.31

As of: 06/30/21

Office of the State Treasurer

FUND: 5IB6



STATE STREET

Base Currency: USD - US DOLLAR

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
912828T34	US TREASURY N/B 09/21 1.125	09/30/16	09/30/21	483,000.00	468,113.79	482,190.76
912828T34	US TREASURY N/B 09/21 1.125	03/31/17	09/30/21	1,231,000.00	1,197,820.70	1,229,128.13
912828T34	US TREASURY N/B 09/21 1.125	03/31/17	09/30/21	970,000.00	947,076.17	968,680.53
912828T34	US TREASURY N/B 09/21 1.125	03/31/17	09/30/21	1,999,000.00	1,933,798.24	1,995,390.89
912828T34	US TREASURY N/B 09/21 1.125	03/31/17	09/30/21	368,000.00	358,756.88	367,480.77
912828T34	US TREASURY N/B 09/21 1.125	09/30/16	09/30/21	3,558,000.00	3,518,945.39	3,556,020.07
912828T34	US TREASURY N/B 09/21 1.125	09/30/16	09/30/21	1,447,000.00	1,400,255.11	1,444,592.65
912828T34	US TREASURY N/B 09/21 1.125	03/31/17	09/30/21	143,000.00	139,620.50	142,805.48
912828T34	US TREASURY N/B 09/21 1.125	09/30/16	09/30/21	543,000.00	520,389.14	541,818.82
912828T34	US TREASURY N/B 09/21 1.125	09/30/16	09/30/21	166,000.00	160,378.05	165,703.25
912828V72	US TREASURY N/B 01/22 1.875	01/31/17	01/31/22	395,000.00	397,283.59	395,290.38
912828V72	US TREASURY N/B 01/22 1.875	01/31/17	01/31/22	2,465,000.00	2,473,473.43	2,466,081.94
912828XR6	US TREASURY N/B 05/22 1.75	05/31/17	05/31/22	1,733,141.23	1,736,390.87	1,733,767.54
912828XR6	US TREASURY N/B 05/22 1.75	05/31/17	05/31/22	445,235.23	442,417.73	444,682.32
912828XR6	US TREASURY N/B 05/22 1.75	11/30/17	05/31/22	614,950.95	606,807.65	613,294.51
912828XR6	US TREASURY N/B 05/22 1.75	05/31/17	05/31/22	933,436.46	930,373.62	932,856.53
912828XR6	US TREASURY N/B 05/22 1.75	05/31/17	05/31/22	531,167.24	526,000.81	530,135.19
912828XR6	US TREASURY N/B 05/22 1.75	11/30/17	05/31/22	450,068.89	441,823.49	448,358.35
TREASURIES Total				18,476,000.00	18,199,725.16	18,458,278.11
GOVERNMENT AGENCIES						
31402TLX1	FNMA POOL 737542 FN 09/33 FLOATING VAR	01/01/09	09/01/33	15,773.63	15,344.03	15,534.13
31300MLY7	FED HM LN PC POOL 849343 FH 08/43 FLOATING VAR	06/01/16	08/01/43	42,366.16	43,557.71	43,336.89
31326KX69	FED HM LN PC POOL 2B5201 FH 03/46 FLOATING VAR	02/01/18	03/01/46	73,577.05	74,312.83	74,312.83
3137AN5X9	FREDDIE MAC FHR 4016 CA	11/01/14	07/15/41	75,352.48	74,351.72	74,566.20
3138ET2A3	FNMA POOL AL8868 FN 08/37 FLOATING VAR	08/01/16	08/01/37	46,217.81	48,355.38	47,861.13
3138ETM45	FNMA POOL AL8478 FN 09/44 FLOATING VAR	06/01/16	09/01/44	154,798.96	160,882.09	159,798.16
3138ETX35	FNMA POOL AL8797 FN 10/44 FLOATING VAR	10/01/16	10/01/44	69,707.16	72,353.85	71,910.07
3140EU2J7	FNMA POOL BC0776 FN 03/46 FLOATING VAR	01/01/18	03/01/46	113,710.20	114,989.43	114,989.43
3140J7RJ6	FNMA POOL BM3188 FN 04/47 FLOATING VAR	01/01/18	04/01/47	106,317.97	107,613.71	107,613.71
83162CNF6	SMALL BUSINESS ADMINISTRATION SBAP 2003 20I 1	03/01/09	09/01/23	9,274.57	9,668.75	9,342.36
83162CNT6	SMALL BUSINESS ADMINISTRATION SBAP 2004 20E 1	11/01/17	05/01/24	36,930.99	39,146.85	37,942.97
83162CNT6	SMALL BUSINESS ADMINISTRATION SBAP 2004 20E 1	11/01/11	05/01/24	17,234.46	19,167.95	17,705.49
83162CNU3	SMALL BUSINESS ADMINISTRATION SBAP 2004 20F 1	06/01/09	06/01/24	15,667.31	16,685.69	15,892.80
83162CNX7	SMALL BUSINESS ADMINISTRATION SBAP 2004 20H 1	12/01/17	08/01/24	73,007.13	77,319.11	77,319.11
83162CRA3	SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	05/01/16	05/01/27	7,136.81	7,651.17	7,423.01
83162CRA3	SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	05/01/12	05/01/27	46,579.58	53,544.69	49,474.06
83162CRU9	SMALL BUSINESS ADMINISTRATION SBAP 2008 20E 1	09/01/16	05/01/28	45,559.31	50,611.76	48,527.29
83162CRU9	SMALL BUSINESS ADMINISTRATION SBAP 2008 20E 1	09/01/16	05/01/28	14,749.90	16,040.52	15,508.59
83162CSD6	SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	12/01/17	11/01/28	78,771.11	87,559.00	87,559.00

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83162CSN4	SMALL BUSINESS ADMINISTRATION SBAP 2009 20E 1	12/01/14	05/01/29	74,686.66	81,490.14	78,504.61
83162CSX2	SMALL BUSINESS ADMINISTRATION SBAP 2009 20K 1	10/01/16	11/01/29	125,045.18	133,881.38	130,710.85
83162CSX2	SMALL BUSINESS ADMINISTRATION SBAP 2009 20K 1	05/01/17	11/01/29	119,973.13	126,810.66	124,577.36
83162CTN3	SMALL BUSINESS ADMINISTRATION SBAP 2010 20I 1	03/01/14	09/01/30	122,205.39	124,974.10	123,815.52
83162CTN3	SMALL BUSINESS ADMINISTRATION SBAP 2010 20I 1	03/01/14	09/01/30	17,108.75	17,758.34	17,498.39
83162CUK7	SMALL BUSINESS ADMINISTRATION SBAP 2011 20K 1	09/01/16	11/01/31	144,131.79	150,172.94	148,269.95
GOVERNMENT AGENCIES Total				1,645,883.49	1,724,243.80	1,699,993.91
CORPORATES						
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2	11/21/16	12/15/21	366,000.00	365,666.94	365,968.49
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625	01/24/17	01/24/22	509,000.00	508,124.52	508,895.53
CORPORATES Total				875,000.00	873,791.46	874,864.02
MONEY MARKET FUNDS						
933FCNII8	GEORGIA FUND 1 INVESCO	11/01/18	07/01/58	18,174,844.12	18,174,844.12	18,174,844.12
MONEY MARKET FUNDS Total				18,174,844.12	18,174,844.12	18,174,844.12
CMBS						
90268TAC8	UBS CITIGROUP COMMERCIAL MORTG UBSC 2011 C1 A3	09/01/16	01/10/45	100,231.50	108,163.88	106,820.62
90269GAC5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 A3	08/01/16	05/10/45	138,389.33	144,638.48	143,639.03
90269GAC5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 A3	08/01/16	05/10/45	161,526.97	174,247.22	172,098.68
90269GAC5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 A3	08/01/16	05/10/45	159,780.73	166,877.25	165,742.28
36192KAT4	GS MORTGAGE SECURITIES TRUST GSMS 2012 GCJ7 A4	09/01/16	05/10/45	9,303.55	9,724.40	9,657.09
36192KAT4	GS MORTGAGE SECURITIES TRUST GSMS 2012 GCJ7 A4	09/01/16	05/10/45	25,584.81	27,487.68	27,171.72
36192KAT4	GS MORTGAGE SECURITIES TRUST GSMS 2012 GCJ7 A4	09/01/16	05/10/45	40,519.49	43,412.83	42,933.57
36192KAT4	GS MORTGAGE SECURITIES TRUST GSMS 2012 GCJ7 A4	09/01/16	05/10/45	50,312.73	52,883.39	52,467.48
CMBS Total				685,649.11	727,435.13	720,530.47
GRAND TOTAL				39,857,376.72	39,700,039.67	39,928,510.63