

Weighted Average Maturity: 36 Days

As of: 06/30/21

Georgia Fund 1

Office of the State Treasurer

FUND: 5IB9



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
937KZH009	CREDIT AGRICOLE AGENCY REPO	06/30/21	07/01/21	550,000,000.00	550,000,000.00	550,000,000.00
936MFT002	BANK OF AMERICA AGENCY REPO	05/05/21	07/06/21	500,000,000.00	500,000,000.00	500,000,000.00
936AGN000	RBC AGENCY REPO	06/30/21	07/01/21	400,000,000.00	400,000,000.00	400,000,000.00
935IPP009	BANK OF NOVA SCOTIA AGENCY REP	06/30/21	07/01/21	350,000,000.00	350,000,000.00	350,000,000.00
937KZT003	METROPOLITAN LIFE REPO	06/04/21	07/02/21	300,003,750.00	300,003,750.00	300,003,750.00
936AGP005	BANK OF NOVA SCOTIA AGENCY REP	05/03/21	08/03/21	300,000,000.00	300,000,000.00	300,000,000.00
942SAQ002	CREDIT AGRICOLE AGENCY REPO	05/04/21	08/04/21	300,000,000.00	300,000,000.00	300,000,000.00
942SAQI14	HSBC AGENCY REPO	05/07/21	07/07/21	300,000,000.00	300,000,000.00	300,000,000.00
942SAN900	BMO AGENCY REPO	05/05/21	08/05/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAP004	BMO AGENCY REPO	05/06/21	07/08/21	250,000,000.00	250,000,000.00	250,000,000.00
942SAR000	WELLS FARGO AGENCY REPO	05/06/21	07/06/21	250,000,000.00	250,000,000.00	250,000,000.00
937KZU000	MIZUHO BANK REPO	06/30/21	07/01/21	250,000,000.00	250,000,000.00	250,000,000.00
936MVX005	HSBC AGENCY REPO	06/30/21	07/01/21	230,000,000.00	230,000,000.00	230,000,000.00
936MFS004	BANK OF AMERICA TREASURY REPO	06/30/21	07/01/21	100,000,000.00	100,000,000.00	100,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				4,330,003,750.00	4,330,003,750.00	4,330,003,750.00

CORPORATE REPURCHASE AGREEMENTS

936AGM002	BANK OF NOVA SCOTIA CORP REPO	06/30/21	07/01/21	400,000,000.00	400,000,000.00	400,000,000.00
937KZL000	BANK OF NOVA SCOTIA CORP REPO	06/22/21	12/20/21	200,000,000.00	200,000,000.00	200,000,000.00
937KZZ009	RBC CORP REPO	06/30/21	07/01/21	200,000,000.00	200,000,000.00	200,000,000.00
937KZE006	BANK OF MONTREAL CORP REPO	06/22/21	01/24/22	115,000,000.00	115,000,000.00	115,000,000.00
936MFU009	BANK OF AMERICA CORP REPO	06/04/21	09/03/21	100,000,000.00	100,000,000.00	100,000,000.00
936MFV007	BANK OF AMERICA CORP REPO	06/04/21	12/01/21	100,000,000.00	100,000,000.00	100,000,000.00
942SAP905	BMO CORP REPO	06/30/21	07/01/21	100,000,000.00	100,000,000.00	100,000,000.00
942SAM902	WELLS FARGO CORP REPO	05/17/21	07/16/21	100,000,000.00	100,000,000.00	100,000,000.00
937LKK006	TRUIST FINANCIAL CORP REPO	06/29/21	07/06/21	45,000,000.00	45,000,000.00	45,000,000.00
CORPORATE REPURCHASE AGREEMENT Total				1,360,000,000.00	1,360,000,000.00	1,360,000,000.00

TREASURIES

912796G60	TREASURY BILL 10/21 0.00000	04/22/21	10/21/21	350,000,000.00	349,929,223.00	349,956,444.92
912796H69	TREASURY BILL 11/21 0.00000	05/20/21	11/18/21	300,000,000.00	299,969,666.67	299,976,666.67
912796J91	TREASURY BILL 08/21 0.00000	08/10/20	08/10/21	300,000,000.00	299,990,666.67	299,993,333.34
912796H93	TREASURY BILL 07/21 0.00000	07/13/20	07/13/21	265,000,000.00	264,997,938.89	264,999,116.67
9127964V8	TREASURY BILL 10/21 0.00000	10/07/20	10/07/21	250,000,000.00	249,955,765.00	249,976,181.15
912796B40	TREASURY BILL 07/21 0.00000	12/31/20	07/01/21	250,000,000.00	249,987,360.00	250,000,000.00
912796B57	TREASURY BILL 07/21 0.00000	01/07/21	07/08/21	250,000,000.00	249,987,360.00	249,999,027.69

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STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
912796C49	TREASURY BILL 07/21 0.00000	07/22/20	07/22/21	250,000,000.00	249,895,729.17	249,987,968.75
912796D55	TREASURY BILL 08/21 0.00000	08/26/20	08/26/21	250,000,000.00	249,993,680.00	249,996,110.77
912796D63	TREASURY BILL 09/21 0.00000	03/04/21	09/02/21	250,000,000.00	249,924,166.67	249,973,750.00
912796F46	TREASURY BILL 09/21 0.00000	09/16/20	09/16/21	250,000,000.00	249,984,202.50	249,986,632.88
912796F53	TREASURY BILL 09/21 0.00000	03/25/21	09/23/21	250,000,000.00	249,971,562.50	249,973,750.00
912796F61	TREASURY BILL 09/21 0.00000	04/01/21	09/30/21	250,000,000.00	249,949,445.00	249,974,722.50
912796G52	TREASURY BILL 10/21 0.00000	04/15/21	10/14/21	250,000,000.00	249,949,445.00	249,970,833.65
912796G52	TREASURY BILL 10/21 0.00000	04/15/21	10/14/21	250,000,000.00	249,952,605.00	249,972,656.73
912796J67	TREASURY BILL 12/21 0.00000	12/16/20	12/16/21	250,000,000.00	249,949,444.44	249,953,333.33
912796J75	TREASURY BILL 12/21 0.00000	06/24/21	12/23/21	250,000,000.00	249,930,485.00	249,933,158.65
912828Z45	US TREASURY FRN 01/22 VAR	10/31/20	01/31/22	225,000,000.00	225,300,208.84	225,159,021.52
9127963S6	TREASURY BILL 07/21 0.00000	07/15/20	07/15/21	200,000,000.00	199,989,888.00	199,998,444.31
9127964L0	TREASURY BILL 09/21 0.00000	09/09/20	09/09/21	200,000,000.00	199,939,334.00	199,976,666.92
9127964W6	TREASURY BILL 11/21 0.00000	11/04/20	11/04/21	200,000,000.00	199,964,612.00	199,975,500.62
912796B57	TREASURY BILL 07/21 0.00000	01/07/21	07/08/21	200,000,000.00	199,909,000.00	199,996,500.00
912796B57	TREASURY BILL 07/21 0.00000	01/07/21	07/08/21	200,000,000.00	199,989,888.00	199,999,222.15
912796C49	TREASURY BILL 07/21 0.00000	07/22/20	07/22/21	200,000,000.00	199,914,055.56	199,990,083.33
912796C56	TREASURY BILL 07/21 0.00000	07/29/20	07/29/21	200,000,000.00	199,996,500.00	199,997,666.67
912796D63	TREASURY BILL 09/21 0.00000	03/04/21	09/02/21	200,000,000.00	199,989,888.89	199,993,000.00
912796F53	TREASURY BILL 09/21 0.00000	03/25/21	09/23/21	200,000,000.00	199,969,666.00	199,985,999.69
912796F53	TREASURY BILL 09/21 0.00000	03/25/21	09/23/21	200,000,000.00	199,969,666.00	199,985,999.69
912796F61	TREASURY BILL 09/21 0.00000	04/01/21	09/30/21	200,000,000.00	199,959,556.00	199,979,778.00
912828ZK9	US TREASURY FRN 04/22 VAR	10/31/20	04/30/22	188,000,000.00	188,202,992.61	188,120,130.39
9127963S6	TREASURY BILL 07/21 0.00000	07/15/20	07/15/21	175,000,000.00	174,920,375.00	174,993,875.00
9127964L0	TREASURY BILL 09/21 0.00000	09/09/20	09/09/21	150,000,000.00	149,990,521.50	149,992,708.85
912796B40	TREASURY BILL 07/21 0.00000	12/31/20	07/01/21	150,000,000.00	149,924,166.00	150,000,000.00
912796H77	TREASURY BILL 11/21 0.00000	05/27/21	11/26/21	150,000,000.00	149,977,125.00	149,981,500.00
912796K24	TREASURY BILL 08/21 0.00000	08/17/20	08/17/21	150,000,000.00	149,991,833.33	149,993,145.83
91282CAA9	US TREASURY FRN 07/22 VAR	10/31/20	07/31/22	150,000,000.00	150,015,576.00	150,010,271.32
91282CAS0	US TREASURY FRN 10/22 VAR	10/31/20	10/31/22	150,000,000.00	150,067,117.92	150,055,778.89
912796H69	TREASURY BILL 11/21 0.00000	05/20/21	11/18/21	120,000,000.00	119,981,799.60	119,985,999.69
912796B57	TREASURY BILL 07/21 0.00000	01/07/21	07/08/21	100,000,000.00	99,994,944.00	99,999,611.08
912796D63	TREASURY BILL 09/21 0.00000	03/04/21	09/02/21	100,000,000.00	99,969,666.67	99,989,500.00
912796L56	CASH MGMT BILL 09/21 0.00000	09/28/20	09/28/21	100,000,000.00	99,993,389.00	99,995,055.64
91282CAS0	US TREASURY FRN 10/22 VAR	10/31/20	10/31/22	100,000,000.00	100,009,704.96	100,006,751.88
912796B40	TREASURY BILL 07/21 0.00000	12/31/20	07/01/21	70,000,000.00	69,964,610.80	70,000,000.00
9128287G9	US TREASURY FRN 07/21 VAR	01/31/21	07/31/21	50,000,000.00	50,032,550.00	50,008,958.72
912828ZK9	US TREASURY FRN 04/22 VAR	10/31/20	04/30/22	15,000,000.00	15,016,196.22	15,009,584.87
TREASURIES Total				8,808,000,000.00	8,807,263,577.41	8,807,804,442.76

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STATE STREET

GOVERNMENT AGENCIES

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
3130ALP81	FEDERAL HOME LOAN BANK BONDS 04/22 VAR	03/11/21	04/11/22	250,000,000.00	250,000,000.00	250,000,000.00
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/21/20	07/21/21	250,000,000.00	249,881,194.44	249,986,944.44
3133EMJL7	FEDERAL FARM CREDIT BANK BONDS 03/22 VAR	12/08/20	03/08/22	250,000,000.00	249,984,225.00	249,991,332.42
313385KJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/21 0.000	08/13/20	08/13/21	200,000,000.00	199,987,555.56	199,990,444.45
313385LV6	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/21 0.000	09/17/20	09/17/21	200,000,000.00	199,975,733.33	199,979,200.00
3130AMEN8	FEDERAL HOME LOAN BANK BONDS 02/22 0.045	02/01/21	02/01/22	200,000,000.00	199,989,400.00	199,991,652.01
3133EMHU9	FEDERAL FARM CREDIT BANK BONDS 06/22 VAR	11/27/20	06/01/22	200,000,000.00	200,000,000.00	200,000,000.00
3133EMNP3	FEDERAL FARM CREDIT BANK BONDS 08/22 VAR	01/22/21	08/22/22	200,000,000.00	199,983,937.25	199,988,391.39
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/06/20	07/06/21	150,000,000.00	149,995,187.50	149,999,687.50
3130AKG34	FEDERAL HOME LOAN BANK BONDS 11/22 VAR	11/10/20	11/10/22	150,000,000.00	150,000,000.00	150,000,000.00
3130AKH82	FEDERAL HOME LOAN BANK BONDS 11/22 VAR	11/23/20	11/18/22	150,000,000.00	150,000,000.00	150,000,000.00
3130ALSC9	FEDERAL HOME LOAN BANK BONDS 03/23 VAR	03/19/21	03/17/23	150,000,000.00	150,000,000.00	150,000,000.00
3133EMPG1	FEDERAL FARM CREDIT BANK BONDS 01/23 VAR	02/01/21	01/31/23	140,700,000.00	140,700,000.00	140,700,000.00
313385HW9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/08/20	07/08/21	100,000,000.00	99,996,708.33	99,999,708.33
3130AKH82	FEDERAL HOME LOAN BANK BONDS 11/22 VAR	11/23/20	11/18/22	100,000,000.00	100,000,000.00	100,000,000.00
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/21/20	07/21/21	100,000,000.00	99,952,477.78	99,994,777.78
3133EK7C4	FEDERAL FARM CREDIT BANK BONDS 08/21 VAR	11/13/19	08/13/21	100,000,000.00	100,000,000.00	100,000,000.00
3133EMHU9	FEDERAL FARM CREDIT BANK BONDS 06/22 VAR	11/27/20	06/01/22	100,000,000.00	100,000,000.00	100,000,000.00
3133EMPG1	FEDERAL FARM CREDIT BANK BONDS 01/23 VAR	02/01/21	01/31/23	100,000,000.00	100,000,000.00	100,000,000.00
313385JM9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/23/20	07/23/21	85,000,000.00	84,995,917.64	84,999,013.06
3133EMLK6	FEDERAL FARM CREDIT BANK BONDS 10/22 VAR	12/21/20	10/21/22	65,000,000.00	65,000,000.00	65,000,000.00
313385MQ6	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/21 0.000	10/06/20	10/06/21	50,000,000.00	49,990,394.50	49,994,880.58
3133ELBJ2	FEDERAL FARM CREDIT BANK BONDS 08/21 VAR	11/25/19	08/25/21	50,000,000.00	50,000,000.00	50,000,000.00
313385MZ6	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/21 0.000	10/15/20	10/15/21	35,000,000.00	34,992,922.30	34,995,877.82
3133EMGS5	FEDERAL FARM CREDIT BANK BONDS 11/22 VAR	11/18/20	11/18/22	30,000,000.00	30,000,000.00	30,000,000.00
3133EMGS5	FEDERAL FARM CREDIT BANK BONDS 11/22 VAR	11/18/20	11/18/22	30,000,000.00	30,000,000.00	30,000,000.00
3133EMGS5	FEDERAL FARM CREDIT BANK BONDS 11/22 VAR	11/18/20	11/18/22	30,000,000.00	30,000,000.00	30,000,000.00
3133EMHX3	FEDERAL FARM CREDIT BANK BONDS 12/22 VAR	12/01/20	12/01/22	30,000,000.00	30,000,000.00	30,000,000.00
3133EMHX3	FEDERAL FARM CREDIT BANK BONDS 12/22 VAR	12/01/20	12/01/22	30,000,000.00	30,000,000.00	30,000,000.00
3133EMHX3	FEDERAL FARM CREDIT BANK BONDS 12/22 VAR	12/01/20	12/01/22	30,000,000.00	30,000,000.00	30,000,000.00
313385JM9	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/21 0.000	07/23/20	07/23/21	28,000,000.00	27,987,260.00	27,998,460.00
3133EMLK6	FEDERAL FARM CREDIT BANK BONDS 10/22 VAR	12/21/20	10/21/22	10,000,000.00	10,000,000.00	10,000,000.00
313313JK5	FED FARM CRD DISCOUNT NT DISCOUNT NOT 07/21 0.00	07/21/20	07/21/21	5,000,000.00	4,993,311.11	4,999,611.11
GOVERNMENT AGENCIES Total				3,598,700,000.00	3,598,406,224.74	3,598,609,980.89

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Georgia Fund 1

Office of the State Treasurer

FUND: 5IB9



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
SUPRA-NATIONALS						
459053KN3	IBRD DISCOUNT NOTE DISCOUNT NOT 08/21 0.00000	08/17/20	08/17/21	250,000,000.00	249,981,458.33	249,990,208.33
459053NP5	IBRD DISCOUNT NOTE DISCOUNT NOT 10/21 0.00000	10/29/20	10/29/21	250,000,000.00	249,933,680.56	249,958,333.34
459053JT2	IBRD DISCOUNT NOTE DISCOUNT NOT 07/21 0.00000	07/29/20	07/29/21	250,000,000.00	249,979,375.00	249,994,166.67
459053JU9	IBRD DISCOUNT NOTE DISCOUNT NOT 07/21 0.00000	07/30/20	07/30/21	250,000,000.00	249,977,291.67	249,993,958.33
459053KU7	IBRD DISCOUNT NOTE DISCOUNT NOT 08/21 0.00000	08/23/20	08/23/21	100,000,000.00	99,995,000.00	99,997,055.56
459053KV5	IBRD DISCOUNT NOTE DISCOUNT NOT 08/21 0.00000	08/24/20	08/24/21	100,000,000.00	99,995,000.00	99,997,000.00
459058DY6	INTL BK RECON + DEVELOP SR UNSECURED 02/22 1.625	02/10/21	02/10/22	100,000,000.00	101,309,818.00	100,889,088.58
45950KCJ7	INTL FINANCE CORP SR UNSECURED 07/21 1.125	07/20/20	07/20/21	100,000,000.00	100,782,700.00	100,049,242.72
459053QT4	IBRD DISCOUNT NOTE DISCOUNT NOT 12/21 0.00000	12/20/20	12/20/21	50,000,000.00	49,985,000.00	49,985,666.67
459058DY6	INTL BK RECON + DEVELOP SR UNSECURED 02/22 1.625	02/10/21	02/10/22	50,000,000.00	50,663,200.00	50,443,453.13
459058GH0	INTL BK RECON + DEVELOP SR UNSECURED 07/21 2.75	07/23/20	07/23/21	50,000,000.00	51,254,762.00	50,077,324.27
459058GH0	INTL BK RECON + DEVELOP SR UNSECURED 07/21 2.75	07/23/20	07/23/21	8,639,000.00	8,849,022.73	8,652,392.76
SUPRA-NATIONALS Total				1,558,639,000.00	1,562,706,308.29	1,560,027,890.36
MONEY MARKET FUNDS						
09248U700	BLACKROCK LIQUIDITY FEDFUND	06/01/21	07/01/21	662,005,048.22	662,005,048.22	662,005,048.22
937JUJ003	STATE STREET GOVT MONEY MARKE	06/01/21	07/01/21	635,046,120.21	635,046,120.21	635,046,120.21
MONEY MARKET FUNDS Total				1,297,051,168.43	1,297,051,168.43	1,297,051,168.43
DEPOSITS						
937JUG009	TRUIST DEPOSIT ACCOUNT	06/30/21	07/01/21	515,000,000.00	515,000,000.00	515,000,000.00
937KZR007	JP MORGAN DEPOSIT ACCOUNT	06/01/21	07/01/21	502,957,633.64	502,957,633.64	502,957,633.64
936QYA003	TRUIST DEPOSIT ACCOUNT S	06/30/21	07/01/21	396,439,024.80	396,439,024.80	396,439,024.80
937JUF001	TRUIST DEPOSIT ACCOUNT	06/30/21	07/01/21	308,921,759.10	308,921,759.10	308,921,759.10
937JUE004	SYNOVUS BANK DEPOSIT ACCOUNT	06/30/21	07/01/21	301,852,865.13	301,852,865.13	301,852,865.13
937JUD006	SYNOVUS BANK DEPOSIT ACCOUNT	06/30/21	07/01/21	205,691,149.93	205,691,149.93	205,691,149.93
937KZS005	JP MORGAN DEPOSIT ACCOUNT	06/01/21	07/01/21	105,190,052.30	105,190,052.30	105,190,052.30
936MFA003	TRUIST SEC. DEPOSIT ACT A	06/30/21	07/01/21	74,265,055.56	74,265,055.56	74,265,055.56
937KZW006	PNC FINANCIAL DEPOSIT ACCOUNT	06/30/21	07/01/21	1,368,673.43	1,368,673.43	1,368,673.43
935IPN004	BANK OF AMERICA DEPOSIT ACT	06/30/21	07/01/21	1,051,537.12	1,051,537.12	1,051,537.12
936OYA008	WELLS FARGO DEPOSIT ACCOUNT	06/30/21	07/01/21	767,800.95	767,800.95	767,800.95
935KGX007	FIFTH THIRD DEPOSIT ACCOUNT	06/30/21	07/01/21	341,096.64	341,096.64	341,096.64
937KZX004	PNC FINANCIAL DEPOSIT ACCOUNT	06/30/21	07/01/21	72,017.54	72,017.54	72,017.54
937KYK003	REGIONS FINANCIAL DEPT ACT	06/30/21	07/01/21	10,909.80	10,909.80	10,909.80
DEPOSITS Total				2,413,929,575.94	2,413,929,575.94	2,413,929,575.94
GRAND TOTAL				23,366,323,494.37	23,369,360,604.81	23,367,426,808.38

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

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
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

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
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

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
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

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
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

each TMP has a stated maturity

As of: 06/30/21

GEAP JULY 2021 SERIES A
Office of the State Treasurer
FUND: 5JDF



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
912796G52	TREASURY BILL 10/21 0.00000	10/14/20	10/14/21	20,000,000.00	19,997,703.33	19,997,725.00
9128285F3	US TREASURY N/B 10/21 2.875	04/15/21	10/15/21	20,000,000.00	20,164,843.75	20,163,303.15
TREASURIES Total				40,000,000.00	40,162,547.08	40,161,028.15
MONEY MARKET FUNDS						
933FCNII8	GEORGIA FUND 1 INVESCO	07/01/19	07/01/58	1,929,293.73	1,929,293.73	1,929,293.73
MONEY MARKET FUNDS Total				1,929,293.73	1,929,293.73	1,929,293.73
GRAND TOTAL				41,929,293.73	42,091,840.81	42,090,321.88

each TMP has a stated maturity

As of: 06/30/21

GEAP+ JULY 2021 SERIES C
Office of the State Treasurer
FUND: 5JDN



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
912828Y20	US TREASURY N/B 07/21 2.625	01/15/20	07/15/21	40,000,000.00	40,607,812.50	40,015,556.45
TREASURIES Total				40,000,000.00	40,607,812.50	40,015,556.45
GOVERNMENT AGENCIES						
3130A8QS5	FEDERAL HOME LOAN BANK BONDS 07/21 1.125	01/14/20	07/14/21	11,100,000.00	11,027,561.40	11,098,275.27
GOVERNMENT AGENCIES Total				11,100,000.00	11,027,561.40	11,098,275.27
MONEY MARKET FUNDS						
933FCNII8	GEORGIA FUND 1 INVESCO	01/01/20	07/01/58	1,514,903.35	1,514,903.35	1,514,903.35
MONEY MARKET FUNDS Total				1,514,903.35	1,514,903.35	1,514,903.35
GRAND TOTAL				52,614,903.35	53,150,277.25	52,628,735.07

Duration: 0.48

As of: 06/30/21

GSFIC
Office of the State Treasurer
FUND: 5IB1



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
91282CAX9	US TREASURY N/B 11/22 0.125	11/30/20	11/30/22	100,000,000.00	99,996,093.75	99,996,512.04
91282CAR2	US TREASURY N/B 10/22 0.125	04/30/21	10/31/22	75,000,000.00	75,026,367.19	75,024,552.24
91282CAC5	US TREASURY N/B 07/22 0.125	01/31/21	07/31/22	50,000,000.00	50,023,437.50	50,020,257.80
91282CAN1	US TREASURY N/B 09/22 0.125	03/31/21	09/30/22	30,000,000.00	30,014,062.50	30,013,007.10
91282CBG5	US TREASURY N/B 01/23 0.125	01/31/21	01/31/23	20,000,000.00	19,991,406.25	19,992,237.47
9128282W9	US TREASURY N/B 09/22 1.875	09/30/17	09/30/22	5,000,000.00	4,956,640.63	4,989,015.61
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,046.88	4,998,046.88
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,995,889.34
TREASURIES Total				290,000,000.00	290,001,562.51	290,029,518.48
GOVERNMENT AGENCIES						
3133EMVT6	FEDERAL FARM CREDIT BANK BONDS 04/23 VAR	04/13/21	04/13/23	100,000,000.00	100,000,000.00	100,000,000.00
3130AKKW5	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/23/20	12/23/22	50,000,000.00	50,000,000.00	50,000,000.00
3133EMJV5	FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	12/08/20	12/08/23	50,000,000.00	50,000,000.00	50,000,000.00
3134GBA69	FREDDIE MAC NOTES 08/22 2.375	08/09/17	08/09/22	50,000,000.00	50,267,010.00	50,059,075.60
3134GBB68	FREDDIE MAC NOTES 08/22 2.375	08/09/17	08/09/22	50,000,000.00	50,252,000.00	50,055,754.66
3134GBB76	FREDDIE MAC NOTES 08/22 2.5	08/09/17	08/09/22	50,000,000.00	50,305,500.00	50,067,591.47
3134GBA69	FREDDIE MAC NOTES 08/22 2.375	08/09/17	08/09/22	35,000,000.00	35,186,907.00	35,041,352.93
3133EMNE8	FEDERAL FARM CREDIT BANK BONDS 01/24 VAR	01/22/21	01/22/24	28,000,000.00	28,000,000.00	28,000,000.00
3133EK5U6	FEDERAL FARM CREDIT BANK BONDS 11/21 VAR	11/08/19	11/08/21	25,000,000.00	25,000,000.00	25,000,000.00
3133EMCM2	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR	10/08/20	07/08/22	20,000,000.00	19,996,640.00	19,997,927.16
3134GBHM7	FREDDIE MAC NOTES 04/22 2.625	04/27/17	04/27/22	8,000,000.00	8,100,960.00	8,016,623.50
313313JB5	FED FARM CRD DISCOUNT NT DISCOUNT NOTE	07/13/20	07/13/21	7,000,000.00	6,987,967.78	6,999,603.33
GOVERNMENT AGENCIES Total				473,000,000.00	474,096,984.780	473,237,928.650
MONEY MARKET FUNDS						
937KZY002	RBC MONEY MARKET FUND	06/02/21	07/01/21	54,000,000.00	54,000,000.00	54,000,000.00
937KZY002	RBC MONEY MARKET FUND	06/01/21	07/01/21	1,043,246.75	1,043,246.75	1,043,246.75
937KZJ005	FIDELITY TREASURY MONEY MKT	06/01/21	07/01/21	83,701.13	83,701.13	83,701.13
MONEY MARKET FUNDS Total				55,126,947.88	55,126,947.88	55,126,947.88
DEPOSITS						
936DAT007	TRUIST SEC. DEPOSIT ACT B	06/30/21	07/01/21	49,295,531.48	49,295,531.48	49,295,531.48
DEPOSITS Total				49,295,531.48	49,295,531.48	49,295,531.48
GRAND TOTAL				867,422,479.36	868,521,026.65	867,689,926.49

Duration: 0.67

As of: 06/30/21

GSFIC Taxable
Office of the State Treasurer
FUND: 5JB



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
936MVX005	HSBC AGENCY REPO	06/30/21	07/01/21	50,000,000.00	50,000,000.00	50,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				50,000,000.00	50,000,000.00	50,000,000.00
TREASURIES						
91282CAC5	US TREASURY N/B 07/22 0.125	01/31/21	07/31/22	50,000,000.00	50,023,437.50	50,020,257.80
91282CAR2	US TREASURY N/B 10/22 0.125	04/30/21	10/31/22	50,000,000.00	50,017,578.13	50,016,368.16
912828ZP8	US TREASURY N/B 05/23 0.125	11/15/20	05/15/23	40,000,000.00	39,975,000.00	39,976,863.14
91282CAN1	US TREASURY N/B 09/22 0.125	03/31/21	09/30/22	30,000,000.00	30,014,062.50	30,013,007.10
91282CAX9	US TREASURY N/B 11/22 0.125	05/31/21	11/30/22	25,000,000.00	25,010,750.00	25,010,160.42
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,632.81	4,999,632.75
9128283C2	US TREASURY N/B 10/22 2	10/31/17	10/31/22	5,000,000.00	4,998,437.50	4,999,582.59
9128285L0	US TREASURY N/B 11/21 2.875	11/15/18	11/15/21	5,000,000.00	5,006,640.63	5,000,846.29
91282CBX8	US TREASURY N/B 04/23 0.125	04/30/21	04/30/23	5,000,000.00	4,995,507.81	4,995,889.34
TREASURIES Total				215,000,000.00	215,040,046.88	215,032,607.59
GOVERNMENT AGENCIES						
3133EMNE8	FEDERAL FARM CREDIT BANK BONDS 01/24 VAR	01/22/21	01/22/24	65,000,000.00	65,000,000.00	65,000,000.00
3130AKK47	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/15/20	12/15/22	50,000,000.00	50,000,000.00	50,000,000.00
3130AKKW5	FEDERAL HOME LOAN BANK BONDS 12/22 VAR	12/23/20	12/23/22	50,000,000.00	50,000,000.00	50,000,000.00
3133EMJV5	FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	12/08/20	12/08/23	50,000,000.00	50,000,000.00	50,000,000.00
3133EMVT6	FEDERAL FARM CREDIT BANK BONDS 04/23 VAR	04/13/21	04/13/23	50,000,000.00	50,000,000.00	50,000,000.00
3134GBB68	FREDDIE MAC NOTES 08/22 2.375	08/09/17	08/09/22	35,000,000.00	35,176,400.00	35,039,028.26
3134GBB76	FREDDIE MAC NOTES 08/22 2.5	08/09/17	08/09/22	35,000,000.00	35,213,850.00	35,047,314.02
3133EK5U6	FEDERAL FARM CREDIT BANK BONDS 11/21 VAR	11/08/19	11/08/21	25,000,000.00	25,000,000.00	25,000,000.00
3133EMNH1	FEDERAL FARM CREDIT BANK BONDS 01/23 VAR	01/20/21	01/20/23	23,000,000.00	23,000,000.00	23,000,000.00
3130A0EN6	FEDERAL HOME LOAN BANK BONDS 12/21 2.875	12/10/18	12/10/21	20,000,000.00	20,158,200.00	20,024,154.96
3133EJ2B4	FEDERAL FARM CREDIT BANK BONDS 12/23 3	12/06/18	12/06/23	5,000,000.00	4,995,850.00	4,997,981.81
3133EJ3Q0	FEDERAL FARM CREDIT BANK BONDS 12/23 2.875	12/21/18	12/21/23	5,000,000.00	5,037,389.35	5,018,591.74
GOVERNMENT AGENCIES Total				413,000,000.00	413,581,689.35	413,127,070.79
MONEY MARKET FUNDS						
937KZY002	RBC MONEY MARKET FUND	06/02/21	07/01/21	55,000,000.00	55,000,000.00	55,000,000.00
937KZY002	RBC MONEY MARKET FUND	06/01/21	07/01/21	1,035,683.36	1,035,683.36	1,035,683.36
937KZJ005	FIDELITY TREASURY MONEY MKT	06/01/21	07/01/21	82,084.36	82,084.36	82,084.36
MONEY MARKET FUNDS Total				56,117,767.72	56,117,767.72	56,117,767.72

Duration: 0.67

As of: 06/30/21

GSFIC TAXABLE
Office of the State Treasurer
FUND: 5JBJ



STATE STREET.

DEPOSITS

936DAU004	TRUIST SEC. DEPOSIT ACT C	06/30/21	07/01/21	24,053,383.26	24,053,383.26	24,053,383.26
DEPOSITS Total				24,053,383.26	24,053,383.26	24,053,383.26

GRAND TOTAL

758,171,150.98 758,792,887.21 758,330,829.36

GSFIC TRANSPORTATION INVESTMENT ACT

Office of the State Treasurer

FUND: 5JBL



STATE STREET

Duration: 0.24

As of: 06/30/21

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
91282CBG5	US TREASURY N/B 01/23 0.125	01/31/21	01/31/23	20,000,000.00	19,999,218.75	19,999,265.68
91282CAR2	US TREASURY N/B 10/22 0.125	04/30/21	10/31/22	15,000,000.00	15,001,171.88	15,001,039.54
91282CBU4	US TREASURY N/B 03/23 0.125	03/31/21	03/31/23	15,000,000.00	14,977,734.38	14,977,734.38
91282CAG6	US TREASURY N/B 08/22 0.125	02/28/21	08/31/22	10,000,000.00	10,003,125.00	10,002,727.97
91282CAN1	US TREASURY N/B 09/22 0.125	03/31/21	09/30/22	10,000,000.00	10,004,687.50	10,004,335.70
TREASURIES Total				70,000,000.00	69,985,937.51	69,985,103.27
GOVERNMENT AGENCIES						
3133EK5U6	FEDERAL FARM CREDIT BANK BONDS 11/21 VAR	11/08/19	11/08/21	25,000,000.00	25,000,000.00	25,000,000.00
3130A0EN6	FEDERAL HOME LOAN BANK BONDS 12/21 2.875	12/10/18	12/10/21	10,000,000.00	10,079,100.00	10,012,077.48
GOVERNMENT AGENCIES Total				35,000,000.00	35,079,100.00	35,012,077.48
MONEY MARKET FUNDS						
937KZY002	RBC MONEY MARKET FUND	06/02/21	07/01/21	46,000,000.00	46,000,000.00	46,000,000.00
937KZY002	RBC MONEY MARKET FUND	06/01/21	07/01/21	1,060,941.61	1,060,941.61	1,060,941.61
937KZJ005	FIDELITY TREASURY MONEY MKT	06/01/21	07/01/21	250,157.31	250,157.31	250,157.31
MONEY MARKET FUNDS Total				47,311,098.92	47,311,098.92	47,311,098.92
DEPOSITS						
936DAU004	TRUIST SEC. DEPOSIT ACT C	06/30/21	07/01/21	314,252,499.56	314,252,499.56	314,252,499.56
DEPOSITS Total				314,252,499.56	314,252,499.56	314,252,499.56
GRAND TOTAL				466,563,598.48	466,628,635.99	466,560,779.23

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

Georgia Department of Administrative Services - (Risk Management)

Duration: 0.31

As of: 06/30/21

Office of the State Treasurer
FUND: 5IB6



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
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
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Duration: 1.0

As of: 06/30/21

Guaranteed Revenue Debt Reserve
Office of the State Treasurer
FUND: 5IB3



STATE STREET.

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
TREASURIES						
912828ZX1	US Treasury Note	06/30/21	06/30/22	24,171,000.00	24,179,497.62	24,179,474.34
TREASURIES Total				24,171,000.00	24,179,497.62	24,179,474.34
GRAND TOTAL				24,171,000.00	24,179,497.62	24,179,474.34

Weighted Average Maturity: 18 Days

As of: 06/30/21

Federal Stimulus Fund

Office of the State Treasurer

FUND: 5IB4



STATE STREET

CUSIP	Security Name	Issue Date	Maturity Date	Shares/Par Value	Original Cost	Amortized Cost
AGENCY/TREASURY REPURCHASE AGREEMENTS						
936MVX005	HSBC AGENCY REPO	06/30/21	07/01/21	470,000,000.00	470,000,000.00	470,000,000.00
937KZD008	BANK OF MONTREAL AGENCY REPO	06/30/21	07/01/21	450,000,000.00	450,000,000.00	450,000,000.00
AGENCY/TREASURY REPURCHASE AGREEMENT Total				920,000,000.00	920,000,000.00	920,000,000.00
TREASURIES						
9127963S6	TREASURY BILL 07/21 0.00000	07/15/20	07/15/21	350,500,000.00	350,498,636.94	350,499,659.23
912796H93	TREASURY BILL 07/21 0.00000	07/13/20	07/13/21	200,000,000.00	199,998,444.44	199,999,666.67
912796L31	CASH MGMT BILL 09/21 0.00000	09/14/20	09/14/21	200,000,000.00	199,990,083.33	199,993,750.00
912796B40	TREASURY BILL 07/21 0.00000	07/01/20	07/01/21	169,029,850.75	169,029,653.55	169,029,850.75
912796H77	TREASURY BILL 11/21 0.00000	05/27/21	11/26/21	150,000,000.00	149,977,125.00	149,981,500.00
912796K24	TREASURY BILL 08/21 0.00000	08/17/20	08/17/21	150,000,000.00	149,991,833.33	149,993,145.83
912796B40	TREASURY BILL 07/21 0.00000	07/01/20	07/01/21	132,970,149.25	132,969,761.42	132,970,149.25
9127964L0	TREASURY BILL 09/21 0.00000	09/09/20	09/09/21	100,000,000.00	99,993,681.00	99,995,139.23
912796D48	TREASURY BILL 08/21 0.00000	08/19/20	08/19/21	100,000,000.00	99,996,208.00	99,997,958.15
912796D63	TREASURY BILL 09/21 0.00000	09/02/20	09/02/21	100,000,000.00	99,994,944.44	99,996,500.00
912796J26	TREASURY BILL 07/21 0.00000	07/20/20	07/20/21	100,000,000.00	99,999,236.11	99,999,736.11
TREASURIES Total				1,752,500,000.00	1,752,439,607.56	1,752,457,055.22
GOVERNMENT AGENCIES						
313385JM9	FED HOME LN DISCOUNT NT DISCOUNT NOTE	07/23/20	07/23/21	150,000,000.00	149,998,666.67	149,999,541.67
313385HW9	FED HOME LN DISCOUNT NT DISCOUNT NOTE	07/08/20	07/08/21	120,000,000.00	119,999,346.67	119,999,906.67
313385KR6	FED HOME LN DISCOUNT NT DISCOUNT NOTE	08/20/20	08/20/21	100,000,000.00	99,998,791.67	99,999,305.56
GOVERNMENT AGENCIES Total				370,000,000.00	369,996,805.01	369,998,753.90
MONEY MARKET FUNDS						
09248U700	BLACKROCK LIQUIDITY	06/01/21	07/01/21	780,005,983.65	780,005,983.65	780,005,983.65
937JUJ003	STATE STREET GOVT MONEY MARKET	06/01/21	07/01/21	700,005,357.50	700,005,357.50	700,005,357.50
38141W273	GOLDMAN SACHS FINANCIAL SQUARE	06/01/21	07/01/21	270,000,000.00	270,000,000.00	270,000,000.00
MONEY MARKET FUNDS Total				1,750,011,341.15	1,750,011,341.15	1,750,011,341.15
DEPOSITS						
936MFA003	TRUIST SEC. DEPOSIT ACT A	06/30/21	07/01/21	2,110,156.38	2,110,156.38	2,110,156.38
DEPOSITS Total				2,110,156.38	2,110,156.38	2,110,156.38
GRAND TOTAL				4,794,621,497.53	4,794,557,910.10	4,794,577,306.65