

Office of the State Treasurer
Georgia Department of Administrative Services (Risk Management) Holdings
as of March 31, 2021

DURATION: 0.46

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
DUKE ENERGY CAROLINAS	CORPORATE	6/15/2021	544,000.00	589,492.82	545,841.16	545,394.52
FED HM LN PC POOL 849343	MBS	8/1/2043	46,720.81	48,034.84	47,803.39	48,661.69
FED HM LN PC POOL 2B5201	MBS	3/1/2046	90,218.27	91,120.46	91,120.46	93,691.59
FREDDIE MAC	MBS	7/15/2041	88,916.51	87,735.60	87,978.88	91,601.44
FNMA POOL AL8868	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	8/1/2037	52,296.25	54,714.94	54,184.50	54,352.97
FNMA POOL AL8478	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	9/1/2044	177,795.73	184,782.57	183,599.34	184,595.70
FNMA POOL AL8797	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	10/1/2044	87,786.99	91,120.15	90,590.98	91,264.25
FNMA POOL 737542	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	9/1/2033	16,044.37	15,607.40	15,796.62	16,180.53
FNMA POOL BC0776	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	3/1/2046	120,185.06	121,537.14	121,537.14	124,789.21
FNMA POOL BM3188	FNMA ADJUSTABLE RATE MORTGAGE-BACKED SECURITY	4/1/2047	126,587.77	128,130.56	128,130.56	131,908.30
GS MORTGAGE SECURITIES TRUST	CMBS	5/10/2045	355,305.62	377,314.90	373,893.93	357,512.64
GM FINANCIAL SECURITIZED TERM	CORPORATE	7/18/2022	86,197.82	86,178.28	86,178.28	86,400.64
PFIZER INC	CORPORATE	12/15/2021	366,000.00	365,666.94	365,951.38	370,855.03
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	9/1/2023	9,274.57	9,668.75	9,349.77	9,641.69
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	5/1/2024	67,728.43	72,916.78	69,740.40	71,051.49
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	6/1/2024	19,237.81	20,488.27	19,537.30	20,262.29
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	8/1/2024	73,007.13	77,319.11	77,319.11	77,066.16
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	5/1/2027	65,699.41	74,847.39	69,751.33	70,766.37
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	5/1/2028	70,432.15	77,839.91	74,943.01	77,178.12
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	11/1/2028	89,881.28	99,908.65	99,908.65	100,344.21
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	5/1/2029	83,746.11	91,374.85	88,158.45	91,375.78
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	11/1/2029	265,705.53	282,702.61	277,175.35	285,089.10
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	9/1/2030	139,314.14	142,732.44	141,365.63	147,087.48
SMALL BUSINESS ADMINISTRATION	SMALL BUSINESS ADMINISTRATION PASSTHROUGH	11/1/2031	163,197.36	170,037.63	167,995.86	169,282.14
UBS CITIGROUP COMMERCIAL MORTG	CMBS	1/10/2045	572,137.86	617,417.21	610,147.84	575,566.00
UBS COMMERCIAL MORTGAGE TRUST	CMBS	5/10/2045	526,875.91	556,751.03	552,102.89	535,108.40
US BANCORP	CORPORATE	1/24/2022	509,000.00	508,124.52	508,849.46	517,799.29
US TREASURY N/B	U.S. TREASURY	9/30/2021	10,908,000.00	10,645,153.97	10,879,622.78	10,966,800.89
US TREASURY N/B	U.S. TREASURY	1/31/2022	2,860,000.00	2,870,757.02	2,861,955.86	2,902,900.00
US TREASURY N/B	U.S. TREASURY	5/31/2022	4,708,000.00	4,683,814.17	4,701,757.88	4,797,746.25
GEORGIA FUND 1+ INVESCO	GEORGIA FUND 1	4/1/2021	16,482,895.60	16,482,895.60	16,482,895.60	16,482,895.60
			39,772,188.49	39,726,186.51	39,885,183.79	40,095,169.77