

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
as of March 31, 2020

DURATION: 0.31

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
BNP PARIBAS	TERM REPURCHASE AGREEMENT	4/20/2020	134,000,000.00	134,000,000.00	134,000,000.00	134,000,000.00
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	9/14/2020	160,000,000.00	160,000,000.00	160,000,000.00	160,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	303,798.03	303,798.03	303,798.03	303,798.03
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
FREDDIE MAC	FIXED RATE CALLABLE BOND	11/9/2021	6,317,000.00	6,410,068.36	6,379,080.83	6,404,655.77
GOLDMAN SACHS + CO	TERM REPURCHASE AGREEMENT	9/8/2020	108,000,000.00	108,000,000.00	108,000,000.00	108,000,000.00
GOLDMAN SACHS + CO	TERM REPURCHASE AGREEMENT	9/28/2020	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00
REPO HSBC	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	4/20/2020	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00
IBRD DISCOUNT NOTE	DISCOUNT NOTE	4/20/2020	115,000,000.00	114,983,388.90	114,987,861.10	114,995,751.90
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	4/17/2020	134,000,000.00	134,000,000.00	134,000,000.00	134,000,000.00
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	9/14/2020	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	9/15/2020	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00
INTL BK RECON + DEVELOP	FIXED RATE BOND	9/12/2020	3,610,000.00	3,593,683.31	3,604,150.42	3,635,813.77
INTL BK RECON + DEVELOP	FIXED RATE CALLABLE BOND	10/16/2020	20,000,000.00	19,936,000.00	19,974,191.45	20,014,149.40
INTL BK RECON + DEVELOP	FIXED RATE CALLABLE BOND	9/23/2024	15,000,000.00	15,043,290.00	15,041,684.78	15,101,172.30
FANNIE MAE	FIXED RATE BOND	12/30/2020	3,000,000.00	2,937,600.00	2,976,664.11	3,024,865.68
RBC REPO	TERM REPURCHASE AGREEMENT	4/1/2020	86,000,000.00	86,000,000.00	86,000,000.00	86,000,000.00
BANK OF NOVA SCOTIA	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	67,929.49	67,929.49	67,929.49	67,929.49
PNC BANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	200,377,401.30	200,377,401.30	200,377,401.30	200,377,401.30
SUN TRUST REPO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	26,136,639.75	26,136,639.75	26,136,639.75	26,136,639.75
SUN TRUST REPO	TERM REPURCHASE AGREEMENT	4/3/2020	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
SUN TRUST REPO	TERM REPURCHASE AGREEMENT	4/8/2020	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	175,092,844.10	175,092,844.10	175,092,844.10	175,092,844.10
INTL BK RECON + DEVELOP	FIXED RATE BOND	4/21/2020	6,990,000.00	6,962,923.41	6,988,638.61	6,995,772.91
INTL FINANCE CORP	FIXED RATE BOND	7/16/2020	40,000,000.00	39,945,039.75	39,981,348.27	40,045,200.00
FANNIE MAE	FIXED RATE CALLABLE BOND	8/28/2020	10,250,000.00	10,210,127.50	10,233,451.24	10,270,493.03
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	9/8/2020	44,000,000.00	44,000,000.00	44,000,000.00	44,000,000.00
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	9/14/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
			1,863,145,612.67	1,863,000,733.90	1,863,145,683.48	1,863,466,487.43