

Office of the State Treasurer

Georgia Department of Transportation (GDOT) Holdings

As of December 31, 2019

DURATION: 0.41

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
TREASURY BILL	U.S. TREASURY	9/10/2020	50,000,000.00	49,151,736.11	49,385,069.44	49,468,000.00
TREASURY BILL	U.S. TREASURY	2/6/2020	25,000,000.00	24,778,270.83	24,954,125.00	24,963,784.75
TREASURY BILL	U.S. TREASURY	3/26/2020	30,000,000.00	29,666,800.00	29,873,562.50	29,894,457.60
TREASURY BILL	U.S. TREASURY	7/16/2020	25,000,000.00	24,595,664.93	24,767,772.57	24,790,899.25
TREASURY BILL	U.S. TREASURY	8/13/2020	25,000,000.00	24,567,873.61	24,732,031.25	24,762,389.00
BNP PARIBAS	TERM REPURCHASE AGREEMENT	1/2/2020	110,000,000.00	110,000,000.00	110,000,000.00	110,000,000.00
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	4/27/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	6/15/2020	78,000,000.00	78,000,000.00	78,000,000.00	78,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	302,580.28	302,580.28	302,580.28	302,580.28
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	4,999,977.45
FREDDIE MAC	FIXED RATE CALLABLE BOND	11/9/2021	6,317,000.00	6,410,068.36	6,388,704.94	6,381,885.76
GOLDMAN SACHS + CO	TERM REPURCHASE AGREEMENT	6/8/2020	373,000,000.00	373,000,000.00	373,000,000.00	373,000,000.00
TREASURY BILL	U.S. TREASURY	3/5/2020	50,000,000.00	49,541,208.33	49,838,666.67	49,868,531.00
FANNIE MAE	FIXED RATE CALLABLE BOND	9/30/2021	25,000,000.00	25,150,500.00	25,054,135.96	25,173,952.50
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	1/11/2021	5,000,000.00	4,991,475.00	4,995,615.05	5,049,779.40
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	6/16/2020	20,000,000.00	20,000,000.00	20,000,000.00	20,014,750.20
REPO HSBC	TERM REPURCHASE AGREEMENT	1/21/2020	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00
TREASURY BILL	U.S. TREASURY	2/27/2020	10,000,000.00	9,897,597.22	9,971,104.17	9,976,511.10
US TREASURY N/B	U.S. TREASURY	9/30/2020	100,000,000.00	99,804,687.50	99,924,582.30	100,804,688.00
US TREASURY N/B	U.S. TREASURY	8/15/2020	30,000,000.00	29,908,593.75	29,944,222.53	29,976,562.50
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	1/2/2020	149,000,000.00	149,000,000.00	149,000,000.00	149,000,000.00
TREASURY BILL	U.S. TREASURY	7/16/2020	25,000,000.00	24,588,531.25	24,762,984.38	24,790,899.25
US TREASURY N/B	U.S. TREASURY	11/30/2020	20,000,000.00	19,979,687.50	19,985,717.10	19,995,312.40
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	12/17/2021	10,000,000.00	10,047,150.00	10,031,200.93	10,235,867.30
INTL BK RECON + DEVELOP	FIXED RATE BOND	9/12/2020	20,000,000.00	19,917,400.00	19,949,610.05	20,004,198.80
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	1/11/2021	10,000,000.00	9,989,300.00	9,994,496.31	10,099,558.80
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	12/17/2021	10,000,000.00	10,046,350.00	10,030,671.54	10,235,867.30
INTL BK RECON + DEVELOP	FIXED RATE CALLABLE BOND	10/16/2020	20,000,000.00	19,936,000.00	19,962,329.94	20,002,317.00
FANNIE MAE	FIXED RATE BOND	12/30/2020	3,000,000.00	2,937,600.00	2,968,885.48	2,995,817.76
RBC REPO	TERM REPURCHASE AGREEMENT	1/2/2020	89,000,000.00	89,000,000.00	89,000,000.00	89,000,000.00
BANK OF NOVA SCOTIA	OVERNIGHT REPURCHASE AGREEMENT	1/2/2020	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	67,642.90	67,642.90	67,642.90	67,642.90
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	375,172.33	375,172.33	375,172.33	375,172.33
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	26,039,028.93	26,039,028.93	26,039,028.93	26,039,028.93
FEDERAL FARM CREDIT BANK	FIXED RATE CALLABLE BOND	11/23/2020	5,028,000.00	5,026,290.48	5,026,643.17	5,028,007.19
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	8/5/2020	5,000,000.00	5,000,000.00	5,000,000.00	5,002,473.20
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	1,935,991.19	1,935,991.19	1,935,991.19	1,935,991.19
FANNIE MAE	FIXED RATE CALLABLE BOND	8/28/2020	10,250,000.00	10,210,127.50	10,223,344.29	10,232,000.39
FEDERAL HOME LOAN BANK	FIXED RATE BOND	10/1/2020	15,000,000.00	15,011,925.00	15,005,227.92	15,108,353.25
INTL BK RECON + DEVELOP	FIXED RATE BOND	4/21/2020	6,990,000.00	6,962,923.41	6,982,444.32	6,991,697.03
INTL BK RECON + DEVELOP	FIXED RATE BOND	9/4/2020	31,459,000.00	31,113,467.89	31,310,303.86	31,432,941.33

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INTL BK RECON + DEVELOP	FIXED RATE BOND	11/1/2020	9,950,000.00	9,871,801.96	9,913,972.20	9,984,644.11
INTL BK RECON + DEVELOP	FIXED RATE BOND	7/23/2021	20,000,000.00	20,077,574.80	20,047,978.33	20,332,509.40
INTL BK RECON + DEVELOP	FIXED RATE BOND	3/30/2020	30,907,000.00	30,779,943.23	30,862,083.47	30,877,353.70
INTL BK RECON + DEVELOP	FIXED RATE BOND	9/12/2020	8,610,000.00	8,563,286.86	8,581,772.86	8,611,807.58
INTL FINANCE CORP	FIXED RATE BOND	3/30/2020	30,000,000.00	29,685,542.24	29,937,529.60	29,999,497.80
INTL FINANCE CORP	FIXED RATE BOND	7/16/2020	40,000,000.00	39,945,039.75	39,965,335.92	39,966,693.60
TREASURY BILL	U.S. TREASURY	1/16/2020	15,000,000.00	14,852,927.10	14,987,393.75	14,991,847.95
TREASURY BILL	U.S. TREASURY	8/13/2020	10,000,000.00	9,834,737.50	9,894,062.50	9,904,955.60
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	6/8/2020	44,000,000.00	44,000,000.00	44,000,000.00	44,000,000.00
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	6/15/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
			1,857,231,415.63	1,852,562,497.74	1,854,973,995.93	1,857,672,204.88

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