

**Office of the State Treasurer**  
**Revenue Shortfall Reserve Holdings**  
**as of March 31, 2020**

**DURATION: 0.08**

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	9/14/2022	87,000,000.00	87,000,000.00	87,000,000.00	87,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	1,147,025.45	1,147,025.45	1,147,025.45	1,147,025.45
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
SERVIS FIRST BANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	25,620,885.70	25,620,885.70	25,620,885.70	25,620,885.70
REPO HSBC	TERM REPURCHASE AGREEMENT	4/1/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
MIZUHO CORPORATE BANK LTD	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	275,000,000.00	275,000,000.00	275,000,000.00	275,000,000.00
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,001,600.50
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	4/17/2020	126,000,000.00	126,000,000.00	126,000,000.00	126,000,000.00
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	9/14/2020	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00
RBC REPO	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	806,000,000.00	806,000,000.00	806,000,000.00	806,000,000.00
BANK OF NOVA SCOTIA	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	330,000,000.00	330,000,000.00	330,000,000.00	330,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	271,327.34	271,327.34	271,327.34	271,327.34
PNC BANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	180,496,032.20	180,496,032.20	180,496,032.20	180,496,032.20
SUN TRUST REPO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	110,402,727.20	110,402,727.20	110,402,727.20	110,402,727.20
WELLS FARGO BANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	101,295,025.20	101,295,025.20	101,295,025.20	101,295,025.20
SUNTRUST REPO	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
SUN TRUST REPO	TERM REPURCHASE AGREEMENT	4/3/2020	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	87,571,831.91	87,571,831.91	87,571,831.91	87,571,831.91
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	8/31/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
			<b>2,443,804,855.00</b>	<b>2,443,804,855.00</b>	<b>2,443,804,855.00</b>	<b>2,443,806,455.50</b>