

Office of the State Treasurer
Revenue Shortfall Reserve Holdings
As of December 31, 2019

DURATION: 0.12

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
FEDERAL HOME LOAN BANK	FIXED RATE CALLABLE BOND	8/28/2020	13,845,000.00	13,843,601.66	13,844,065.18	13,848,341.35
TREASURY BILL	U.S. TREASURY	2/13/2020	50,000,000.00	49,526,673.61	49,888,170.14	49,913,229.00
BNP PARIBAS	TERM REPURCHASE AGREEMENT	1/2/2020	179,000,000.00	179,000,000.00	179,000,000.00	179,000,000.00
BNP PARIBAS	OVERNIGHT REPURCHASE AGREEMENT	1/2/2020	95,000,000.00	95,000,000.00	95,000,000.00	95,000,000.00
BNP PARIBAS	TERM REPURCHASE AGREEMENT	6/22/2020	160,000,000.00	160,000,000.00	160,000,000.00	160,000,000.00
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
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	1,142,427.69	1,142,427.69	1,142,427.69	1,142,427.69
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	4,999,977.45
SERVIS FIRST BANK	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	25,530,603.80	25,530,603.80	25,530,603.80	25,530,603.80
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	1/2/2020	109,000,000.00	109,000,000.00	109,000,000.00	109,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	1/21/2020	157,000,000.00	157,000,000.00	157,000,000.00	157,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	3/19/2020	35,000,000.00	35,000,000.00	35,000,000.00	35,000,000.00
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,001,755.50
REPO MORGAN STANLEY	TERM REPURCHASE AGREEMENT	1/2/2020	134,000,000.00	134,000,000.00	134,000,000.00	134,000,000.00
US TREASURY N/B	U.S. TREASURY	10/31/2020	10,000,000.00	10,005,468.75	10,002,334.98	10,099,609.40
FEDERAL HOME LOAN BANK	FIXED RATE BOND	2/18/2021	10,000,000.00	9,969,400.00	9,992,733.15	9,975,356.00
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	5/26/2021	10,000,000.00	9,994,000.00	9,996,612.15	10,181,858.90
FEDERAL HOME LOAN BANK	FIXED RATE BOND	3/13/2020	50,000,000.00	50,905,000.00	50,151,534.88	50,238,058.50
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	2/3/2020	5,000,000.00	4,944,700.00	4,995,308.74	5,000,272.85
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	4/13/2020	4,650,000.00	4,589,038.50	4,636,320.18	4,648,314.61
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	5/8/2020	9,828,000.00	9,689,916.60	9,791,482.08	9,824,725.11
FREDDIE MAC	FIXED RATE CALLABLE BOND	7/15/2022	37,920,000.00	38,062,958.40	38,037,046.40	37,939,661.14
RBC REPO	TERM REPURCHASE AGREEMENT	1/2/2020	544,000,000.00	544,000,000.00	544,000,000.00	544,000,000.00
BANK OF NOVA SCOTIA	OVERNIGHT REPURCHASE AGREEMENT	1/2/2020	181,000,000.00	181,000,000.00	181,000,000.00	181,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	270,182.66	270,182.66	270,182.66	270,182.66
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	494,114.33	494,114.33	494,114.33	494,114.33
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	109,990,428.72	109,990,428.72	109,990,428.72	109,990,428.72
WELLS FARGO BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	100,912,576.54	100,912,576.54	100,912,576.54	100,912,576.54
SUN TRUST REPO	TERM REPURCHASE AGREEMENT	1/3/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	9,633,579.83	9,633,579.83	9,633,579.83	9,633,579.83
INTL BK RECON + DEVELOP	FIXED RATE BOND	9/4/2020	20,987,000.00	20,655,696.53	20,850,192.18	20,970,282.81
INTL BK RECON + DEVELOP	FIXED RATE BOND	5/24/2021	17,926,000.00	17,269,080.40	17,556,935.90	17,857,773.11
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	6/1/2020	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00
			2,432,129,913.57	2,431,429,448.02	2,431,716,649.53	2,432,487,879.50

UNAUDITED