

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
as of March 31, 2020

DURATION: 0.17

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
BNP PARIBAS	TERM REPURCHASE AGREEMENT	4/20/2020	11,000,000.00	11,000,000.00	11,000,000.00	11,000,000.00
BNP PARIBAS	TERM REPURCHASE AGREEMENT	4/24/2020	95,000,000.00	95,000,000.00	95,000,000.00	95,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	459,517.86	459,517.86	459,517.86	459,517.86
HSBC REPO	TERM REPURCHASE AGREEMENT	4/1/2020	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	4/20/2020	55,000,000.00	55,000,000.00	55,000,000.00	55,000,000.00
MIZUHO CORPORATE BANK LTD	OVERNIGHT REPURCHASE AGREEMENT	4/1/2020	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00
RBC REPO	TERM REPURCHASE AGREEMENT	4/1/2020	55,000,000.00	55,000,000.00	55,000,000.00	55,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	93,626.44	93,626.44	93,626.44	93,626.44
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	4/1/2020	418,970.05	418,970.05	418,970.05	418,970.05
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	4/1/2020	440,347.43	440,347.43	440,347.43	440,347.43
WELLS FARGO BANK	NON-COLLATERALIZED BANK DEPOSIT	4/1/2020	124,492.81	124,492.81	124,492.81	124,492.81
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	64,965,917.08	64,965,917.08	64,965,917.08	64,965,917.08
			317,502,871.67	317,502,871.67	317,502,871.67	317,502,871.67