

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of December 31, 2019

DURATION: 0.40

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
TREASURY BILL	U.S. TREASURY	9/10/2020	10,000,000.00	9,822,494.44	9,873,851.39	9,893,600.00
TREASURY BILL	U.S. TREASURY	8/13/2020	10,000,000.00	9,833,927.78	9,895,625.00	9,904,955.60
BNP PARIBAS	TERM REPURCHASE AGREEMENT	1/2/2020	11,000,000.00	11,000,000.00	11,000,000.00	11,000,000.00
BNP PARIBAS	TERM REPURCHASE AGREEMENT	6/22/2020	95,000,000.00	95,000,000.00	95,000,000.00	95,000,000.00
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	6/15/2020	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	457,675.93	457,675.93	457,675.93	457,675.93
TREASURY BILL	U.S. TREASURY	3/26/2020	40,000,000.00	39,487,477.78	39,817,722.22	39,859,276.80
REPO HSBC	TERM REPURCHASE AGREEMENT	3/19/2020	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00
US TREASURY N/B	U.S. TREASURY	10/31/2020	15,000,000.00	15,007,031.25	15,003,002.11	15,149,414.10
US TREASURY N/B	U.S. TREASURY	11/30/2020	20,000,000.00	19,978,125.00	19,984,618.42	19,995,312.40
RBC REPO	TERM REPURCHASE AGREEMENT	1/2/2020	43,000,000.00	43,000,000.00	43,000,000.00	43,000,000.00
BANK OF NOVA SCOTIA	OVERNIGHT REPURCHASE AGREEMENT	1/2/2020	11,000,000.00	11,000,000.00	11,000,000.00	11,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	93,231.45	93,231.45	93,231.45	93,231.45
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	417,551.53	417,551.53	417,551.53	417,551.53
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	438,702.99	438,702.99	438,702.99	438,702.99
WELLS FARGO BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	124,022.77	124,022.77	124,022.77	124,022.77
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	591,626.87	591,626.87	591,626.87	591,626.87
INTL BK RECON + DEVELOP	FIXED RATE BOND	11/9/2020	4,000,000.00	3,946,648.00	3,975,001.23	4,006,563.32
INTL FINANCE CORP	FIXED RATE BOND	11/13/2020	7,500,000.00	7,547,356.86	7,521,979.69	7,568,187.98
US TREASURY N/B	U.S. TREASURY	9/30/2020	11,000,000.00	10,960,039.06	10,973,963.40	10,977,656.25
			315,622,811.54	314,705,911.71	315,168,575.00	315,477,777.99

UNAUDITED