

## Office of the State Treasurer

## Georgia State Financing and Investment Commission (GSFIC) Holdings

As of December 31, 2019

Duration: 0.46

| DESCRIPTION              | ASSET CATEGORY                 | MATURITY DATE | PAR VALUE               | ORIGINAL COST           | AMORTIZED COST          | MARKET VALUE            |
|--------------------------|--------------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------------------|
| US TREASURY N/B          | U.S. TREASURY                  | 9/30/2022     | 5,000,000.00            | 4,956,640.63            | 4,975,839.19            | 5,038,085.95            |
| US TREASURY N/B          | U.S. TREASURY                  | 10/31/2022    | 5,000,000.00            | 4,998,046.88            | 4,998,046.88            | 5,054,882.80            |
| CITIBANK                 | COLLATERALIZED DEPOSIT ACCOUNT | 1/1/2020      | 318,397,352.80          | 318,397,352.80          | 318,397,352.80          | 318,397,352.80          |
| TREASURY BILL            | U.S. TREASURY                  | 3/5/2020      | 70,000,000.00           | 69,355,922.22           | 69,773,511.11           | 69,815,943.40           |
| HSBC REPO                | OVERNIGHT REPURCHASE AGREEMENT | 1/2/2020      | 100,000,000.00          | 100,000,000.00          | 100,000,000.00          | 100,000,000.00          |
| HSBC REPO                | OVERNIGHT REPURCHASE AGREEMENT | 1/2/2020      | 70,000,000.00           | 70,000,000.00           | 70,000,000.00           | 70,000,000.00           |
| 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           |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 8/9/2022      | 85,000,000.00           | 85,453,917.00           | 85,236,404.76           | 86,659,531.50           |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 2/28/2023     | 7,265,000.00            | 7,280,619.75            | 7,278,292.92            | 7,269,863.77            |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 6/5/2024      | 11,000,000.00           | 11,027,500.00           | 11,024,339.08           | 11,031,434.48           |
| FEDERAL HOME LOAN BANK   | FIXED RATE CALLABLE BOND       | 6/5/2024      | 5,000,000.00            | 5,006,250.00            | 5,005,555.94            | 5,008,487.45            |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 8/9/2022      | 100,000,000.00          | 100,557,500.00          | 100,290,351.87          | 102,111,067.50          |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 4/27/2022     | 8,000,000.00            | 8,100,960.00            | 8,046,933.66            | 8,183,518.24            |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 5/22/2023     | 8,115,000.00            | 8,130,012.75            | 8,127,842.86            | 8,128,303.49            |
| SBA POOL 509317          | AGENCY PASSTHROUGH             | 2/25/2035     | 270,661.09              | 272,664.99              | 271,977.39              | 269,208.22              |
| SBA POOL 509416          | AGENCY PASSTHROUGH             | 10/25/2038    | 2,021,769.00            | 2,029,350.65            | 2,029,350.65            | 2,010,311.76            |
| SBA POOL 509444          | AGENCY PASSTHROUGH             | 6/25/2039     | 945,693.22              | 950,421.69              | 949,153.29              | 939,898.31              |
| SBA POOL 509528          | AGENCY PASSTHROUGH             | 6/25/2036     | 4,860,988.03            | 4,860,988.03            | 4,860,988.03            | 4,833,008.81            |
| SBA POOL 509683          | AGENCY PASSTHROUGH             | 7/25/2040     | 2,535,317.30            | 2,541,655.59            | 2,540,221.08            | 2,517,369.92            |
| SUN TRUST REPO           | OVERNIGHT REPURCHASE AGREEMENT | 1/2/2020      | 100,000,000.00          | 100,000,000.00          | 100,000,000.00          | 100,000,000.00          |
| BBT DEPOSIT              | COLLATERALIZED DEPOSIT ACCOUNT | 1/2/2020      | 237,518,510.09          | 237,518,510.09          | 237,518,510.09          | 237,518,510.09          |
| TREASURY BILL            | U.S. TREASURY                  | 1/16/2020     | 50,000,000.00           | 49,502,250.00           | 49,958,750.00           | 49,972,826.50           |
| TREASURY BILL            | U.S. TREASURY                  | 4/23/2020     | 50,000,000.00           | 49,386,826.39           | 49,726,131.94           | 49,761,572.00           |
| US TREASURY N/B          | U.S. TREASURY                  | 10/31/2022    | 5,000,000.00            | 4,998,437.50            | 4,999,113.75            | 5,054,882.80            |
| CITIBANK                 | COLLATERALIZED DEPOSIT ACCOUNT | 1/1/2020      | 451,747,753.38          | 451,747,753.38          | 451,747,753.38          | 451,747,753.38          |
| HSBC REPO                | OVERNIGHT REPURCHASE AGREEMENT | 1/2/2020      | 20,000,000.00           | 20,000,000.00           | 20,000,000.00           | 20,000,000.00           |
| US TREASURY N/B          | U.S. TREASURY                  | 11/15/2021    | 5,000,000.00            | 5,006,640.63            | 5,004,225.29            | 5,117,968.75            |
| 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           |
| 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           |
| US TREASURY N/B          | U.S. TREASURY                  | 10/31/2022    | 5,000,000.00            | 4,998,632.81            | 4,999,220.25            | 5,054,882.80            |
| FEDERAL HOME LOAN BANK   | FIXED RATE BOND                | 12/11/2020    | 5,000,000.00            | 5,052,100.00            | 5,025,568.28            | 5,068,652.30            |
| FREDDIE MAC              | FIXED RATE BOND                | 11/24/2020    | 10,000,000.00           | 9,936,390.00            | 9,969,452.30            | 10,052,511.30           |
| FEDERAL FARM CREDIT BANK | FIXED RATE BOND                | 12/6/2023     | 5,000,000.00            | 4,995,850.00            | 4,996,738.63            | 5,257,687.55            |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 6/11/2024     | 12,600,000.00           | 12,612,600.00           | 12,611,193.10           | 12,614,384.79           |
| FREDDIE MAC              | FIXED RATE CALLABLE BOND       | 8/9/2022      | 70,000,000.00           | 70,390,250.00           | 70,203,246.30           | 71,477,747.25           |
| FEDERAL HOME LOAN BANK   | FIXED RATE BOND                | 12/10/2021    | 20,000,000.00           | 20,158,200.00           | 20,105,715.18           | 20,478,050.80           |
| FEDERAL HOME LOAN BANK   | FIXED RATE CALLABLE BOND       | 6/12/2024     | 5,000,000.00            | 5,000,000.00            | 5,000,000.00            | 4,999,474.70            |
| BBT DEPOSIT              | COLLATERALIZED DEPOSIT ACCOUNT | 1/2/2020      | 27,892,637.97           | 27,892,637.97           | 27,892,637.97           | 27,892,637.97           |
| FEDERAL FARM CREDIT BANK | FIXED RATE BOND                | 12/21/2023    | 5,000,000.00            | 5,037,389.35            | 5,029,853.83            | 5,236,325.60            |
| TREASURY BILL            | U.S. TREASURY                  | 1/16/2020     | 50,000,000.00           | 49,502,250.00           | 49,958,750.00           | 49,972,826.50           |
|                          |                                |               | <b>1,998,170,682.88</b> | <b>1,997,661,989.85</b> | <b>1,998,555,356.78</b> | <b>2,004,650,083.88</b> |

UNAUDITED