

**Office of the State Treasurer**  
**Georgia State Financing and Investment Commission (GSFIC) Holdings**  
as of March 31, 2021

DURATION: 0.33

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
FEDERAL HOME LOAN BANK	FLOATING RATE BOND	12/23/2022	50,000,000.00	50,000,000.00	50,000,000.00	50,008,356.00
FED FARM CRD DISCOUNT NT	DISCOUNT NOTE	7/13/2021	7,000,000.00	6,987,967.78	6,996,595.28	6,996,595.28
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,036,056.00
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	7/8/2022	20,000,000.00	19,996,640.00	19,997,420.10	20,005,592.60
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	12/8/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,055,031.50
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	1/22/2024	28,000,000.00	28,000,000.00	28,000,000.00	28,028,507.64
FREDDIE MAC	FIXED RATE CALLABLE BOND	8/9/2022	85,000,000.00	85,453,917.00	85,123,049.81	87,568,305.60
FREDDIE MAC	FIXED RATE CALLABLE BOND	8/9/2022	50,000,000.00	50,252,000.00	50,068,313.26	51,510,768.00
FREDDIE MAC	FIXED RATE CALLABLE BOND	8/9/2022	50,000,000.00	50,305,500.00	50,082,816.27	51,595,375.50
FREDDIE MAC	FIXED RATE CALLABLE BOND	4/27/2022	8,000,000.00	8,100,960.00	8,021,665.96	8,214,003.20
MIZUHO CORPORATE BANK LTD	AGENCY REPURCHASE AGREEMENT	4/1/2021	95,000,000.00	95,000,000.00	95,000,000.00	95,000,000.00
REPO HSBC	AGENCY REPURCHASE AGREEMENT	4/1/2021	90,000,000.00	90,000,000.00	90,000,000.00	90,000,000.00
TREASURY BILL	U.S. TREASURY	4/29/2021	220,000,000.00	219,897,242.40	219,983,744.56	219,998,075.00
US TREASURY N/B	U.S. TREASURY	9/30/2022	5,000,000.00	4,956,640.63	4,986,823.56	5,130,273.45
US TREASURY N/B	U.S. TREASURY	10/31/2022	5,000,000.00	4,998,046.88	4,998,046.88	5,146,679.70
US TREASURY N/B	U.S. TREASURY	5/31/2021	100,000,000.00	100,707,031.00	100,210,009.21	100,215,032.00
FIDELITY TREASURY ONLY MMF	TREASURY MONEY MARKET FUND	4/1/2021	83,699.58	83,699.58	83,699.58	83,699.58
RBC MMKT	GOVERNMENT MONEY MARKET FUND	4/1/2021	1,043,169.50	1,043,169.50	1,043,169.50	1,043,169.50
TRUIST SECURITES DEPOSIT (COLL	DEPOSIT ACCOUNT	4/1/2021	143,741,713.48	143,741,713.48	143,741,713.48	143,741,713.48
CITIBANK (NON.COLL)	DEPOSIT ACCOUNT	6/30/2021	878.62	878.62	878.62	878.62
FEDERAL HOME LOAN BANK	FIXED RATE BOND	12/10/2021	20,000,000.00	20,158,200.00	20,037,723.48	20,384,826.80
FEDERAL HOME LOAN BANK	FLOATING RATE BOND	12/15/2022	50,000,000.00	50,000,000.00	50,000,000.00	50,010,055.50
FEDERAL HOME LOAN BANK	FLOATING RATE BOND	12/23/2022	50,000,000.00	50,000,000.00	50,000,000.00	50,008,356.00
FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	12/6/2023	5,000,000.00	4,995,850.00	4,997,774.99	5,354,807.10
FEDERAL FARM CREDIT BANK	FEDERAL FARM CREDIT BANK	12/21/2023	5,000,000.00	5,037,389.35	5,020,465.32	5,345,005.80
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	11/8/2021	25,000,000.00	25,000,000.00	25,000,000.00	25,036,056.00
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	12/8/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,055,031.50
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	1/22/2024	65,000,000.00	65,000,000.00	65,000,000.00	65,066,178.45
FEDERAL FARM CREDIT BANK	FLOATING RATE BOND	1/20/2023	23,000,000.00	23,000,000.00	23,000,000.00	23,011,525.76
FREDDIE MAC	FIXED RATE CALLABLE BOND	8/9/2022	35,000,000.00	35,176,400.00	35,047,819.28	36,057,537.60
FREDDIE MAC	FIXED RATE CALLABLE BOND	8/9/2022	35,000,000.00	35,213,850.00	35,057,971.39	36,116,762.85
MIZUHO CORPORATE BANK LTD	AGENCY REPURCHASE AGREEMENT	4/1/2021	80,000,000.00	80,000,000.00	80,000,000.00	80,000,000.00
REPO HSBC	AGENCY REPURCHASE AGREEMENT	4/1/2021	110,000,000.00	110,000,000.00	110,000,000.00	110,000,000.00
US TREASURY N/B	U.S. TREASURY	10/31/2022	10,000,000.00	9,997,070.31	9,999,068.71	10,293,359.40
US TREASURY N/B	U.S. TREASURY	11/15/2021	5,000,000.00	5,006,640.63	5,001,408.43	5,086,718.75
US TREASURY N/B	U.S. TREASURY	5/31/2021	70,000,000.00	70,494,921.70	70,147,006.45	70,150,522.40
FIDELITY TREASURY ONLY MMF	TREASURY MONEY MARKET FUND	4/1/2021	82,082.88	82,082.88	82,082.88	82,082.88
RBC MMKT	GOVERNMENT MONEY MARKET FUND	4/1/2021	1,035,607.10	1,035,607.10	1,035,607.10	1,035,607.10
TRUIST SECURITES DEPOSIT (COLL	DEPOSIT ACCOUNT	4/1/2021	206,129,995.26	206,129,995.26	206,129,995.26	206,129,995.26
CITIBANK (NON.COLL)	DEPOSIT ACCOUNT	6/30/2021	306.07	306.07	306.07	306.07
			<b>1,878,117,452.49</b>	<b>1,880,853,720.17</b>	<b>1,878,895,175.43</b>	<b>1,888,602,847.87</b>