

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of March 31, 2017**

**Georgia Department of Transportation (GDOT):** A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.62**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
STATE OF ISRAEL	Floating Rate Note	04/01/17	\$ 2,500,000	\$ 2,500,000	\$ 2,525,000	A1	A+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	04/03/17	66,328,254	66,328,254	66,328,254	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	04/03/17	85,004,628	85,004,628	85,004,628	P-1	A-1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	04/03/17	10,000,000	10,000,000	10,000,000	NR	A-1+
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	04/03/17	35,000,000	35,000,000	35,000,000	P-1	A-2
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	04/03/17	15,000,000	15,000,000	15,000,000	P-1	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	04/13/17	40,000,000	40,000,000	40,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	20,000,000	20,033,550	20,080,153	Aaa	AAA
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/28/17	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	05/01/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	05/05/17	150,000,000	150,000,000	150,000,000	P-1	A-1+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/19/17	5,000,000	5,007,190	5,013,253	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	08/28/17	26,605,000	26,653,020	26,619,239	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/05/17	8,000,000	8,000,000	8,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/07/17	275,000,000	275,000,000	275,000,000	NR	A-1
FOREIGN BANK RATED A-1	Commercial Paper	09/12/17	25,000,000	24,845,502	24,845,502	P-1	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/18/17	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/19/17	100,000,000	100,000,000	100,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/21/17	7,490,000	7,488,502	7,482,780	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/25/17	225,000,000	225,000,000	225,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	14,835,000	14,819,675	14,846,156	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	13,829,000	13,851,957	13,862,159	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/08/17	15,000,000	15,000,000	15,001,513	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	12/15/17	15,000,000	15,045,705	15,042,570	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,708,879	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,002,771	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	24,958,151	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,015,721	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	49,850,894	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	11,197,000	11,278,738	11,286,848	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	24,962,374	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,071,358	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	100,194,051	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	19,355,000	19,443,717	19,447,914	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,987,333	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,223,901	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	39,950,000	40,094,816	39,894,604	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,986,000	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	24,944,313	Aaa	AA+
			\$ 1,852,010,882	\$ 1,852,587,420	\$ 1,852,186,317		

Notes:

- Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
- Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

4/21/2017  
UNAUDITED

Schedule V