

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of September 30, 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: 0.51

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/01/17	\$ 25,054,279	\$ 25,054,279	\$ 25,054,279	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	55,000,000	55,000,000	55,000,000	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	97,664	97,664	97,664	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	4,262,400	4,262,400	4,262,400	P-1	A-1
FOREIGN BANK	Overnight Repurchase Agreement	10/02/17	100,000,000	100,000,000	100,000,000	NR	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	14,835,000	14,819,675	14,870,960	Aaa	AA+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	10/27/17	15,000,000	15,000,000	15,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	10/31/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	11/06/17	40,000,000	40,000,000	40,000,000	P-2	A-1+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	13,829,000	13,851,957	13,879,314	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/08/17	15,000,000	15,000,000	15,025,803	Aaa	AA+
FOREIGN BANK RATED A-1	Term Repurchase Agreement	12/12/17	30,000,000	30,000,000	30,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	12/15/17	15,000,000	15,045,705	15,041,527	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,705,510	Aaa	AAA
WELLS FARGO BANK N.A.	Corporate	01/22/18	6,360,000	6,369,470	6,385,326	Aa2	AA-
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	70,000,000	69,509,725	69,882,347	P-1	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,016,882	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/05/18	8,000,000	8,000,000	8,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	24,979,033	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/07/18	275,000,000	275,000,000	275,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,008,566	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/19/18	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/19/18	100,000,000	100,000,000	100,000,000	NR	A-1
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	49,916,544	Aaa	AA+
FOREIGN BANK RATED A-1	Commercial Paper	03/27/18	15,000,000	14,891,437	14,896,236	P-1	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/27/18	225,000,000	225,000,000	225,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/29/18	175,000,000	175,000,000	175,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	16,197,000	16,289,383	16,299,985	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	25,042,774	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,097,308	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	100,231,664	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	19,355,000	19,443,717	19,426,006	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,987,708	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,229,659	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	52,590,000	52,716,108	52,478,943	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,984,783	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	10/05/18	34,577,000	34,433,851	34,610,432	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,340,013	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/06/22	25,000,000	25,155,250	25,303,869	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/06/22	25,000,000	25,155,275	25,303,769	Aaa	AA+
			\$ 1,852,074,343	\$ 1,852,288,062	\$ 1,853,359,304		

Notes:

1. 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.
2. 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.

10/26/2017
UNAUDITED

Schedule V