

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of December 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: 0.39

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/01/18	\$ 31,135,229	\$ 31,135,229	\$ 31,135,229	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/02/18	4,680,904	4,680,904	4,680,904	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/02/18	55,177,333	55,177,333	55,177,333	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	01/02/18	5,009,769	5,009,769	5,009,769	P-1	A-2
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/02/18	97,955	97,955	97,955	P-1	A-1
FOREIGN BANK	Overnight Repurchase Agreement	01/02/18	110,000,000	110,000,000	110,000,000	NR	NR
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	01/02/18	100,000,000	100,000,000	100,000,000	NR	A-1+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,745,367	Aaa	AAA
WELLS FARGO BANK N.A.	Corporate	01/22/18	6,360,000	6,369,470	6,405,148	AA2	AA-
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	70,000,000	69,509,725	70,368,690	NR	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	01/26/18	15,000,000	15,000,000	15,000,000	NR	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,114,532	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	25,047,646	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,021,749	Aaa	AA+
FOREIGN BANK RATED A-1	Term Repurchase Agreement	03/12/18	44,000,000	44,000,000	44,000,000	NR	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement	03/14/18	30,000,000	30,000,000	30,000,000	NR	A-1
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	50,074,344	Aaa	AA+
FOREIGN BANK RATED A-1	Commercial Paper	03/27/18	15,000,000	14,891,437	14,949,018	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	16,197,000	16,289,383	16,231,789	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	25,002,486	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,044,708	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	100,038,776	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/04/18	8,000,000	8,000,000	8,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	19,355,000	19,443,717	19,343,338	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/11/18	275,000,000	275,000,000	275,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/18/18	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/18/18	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/26/18	225,000,000	225,000,000	225,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/30/18	114,000,000	114,000,000	114,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/30/18	61,000,000	61,000,000	61,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/30/18	63,000,000	63,000,000	63,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,995,238	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,242,806	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	52,590,000	52,716,108	52,543,340	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,987,703	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	10/05/18	34,577,000	34,433,851	34,442,823	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	24,999,864	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	09/30/22	5,000,000	4,980,078	4,951,492	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	15,000,000	14,976,563	14,920,717	Aaa	AA+
			\$ 1,852,097,191	\$ 1,851,903,688	\$ 1,852,572,762		

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 repriced monthly. If not extended at repriced date, both parties have option to call/put at par within 5 business days.

01/25/18
UNAUDITED

Schedule V