

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of March 31, 2018**

**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: 0.29**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	04/01/18	\$ 31,240,054	\$ 31,240,054	\$ 31,240,054	P-1	A-1	FI+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	04/02/18	100,547,842	100,547,842	100,547,842	P-1	A-1	FI
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	04/02/18	55,384,438	55,384,438	55,384,438	P-1	A-1	FI
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	04/02/18	5,027,533	5,027,533	5,027,533	P-1	A-2	FI
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	04/02/18	98,296	98,296	98,296	P-1	A-1	FI
DOMESTIC BANK	Overnight Repurchase Agreement	04/02/18	45,000,000	45,000,000	45,000,000	NR	NR	NR
FOREIGN BANK	Overnight Repurchase Agreement	04/02/18	110,000,000	110,000,000	110,000,000	NR	NR	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & REDEVELOPMENT	Fixed Rate Bond	04/10/18	16,197,000	16,289,383	16,300,796	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	25,098,224	Aaa	AA+	NR
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,110,463	Aaa	AA+	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	100,388,826	Aaa	AA+	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/26/18	15,000,000	15,000,000	15,000,000	NR	A-1+	FI+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	05/05/18	161,000,000	161,000,000	161,000,000	P-2	A-1+	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	05/05/18	50,000,000	50,000,000	50,000,000	NR	A-1	FI
FOREIGN BANK RATED A-1	Term Repurchase Agreement	05/11/18	44,000,000	44,000,000	44,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	05/14/18	30,000,000	30,000,000	30,000,000	NR	A-1	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	19,355,000	19,443,717	19,412,009	Aaa	AA+	NR
FOREIGN BANK RATED A-1	Commercial Paper	07/24/18	70,000,000	69,338,344	69,583,267	P-1	A-1	FI+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,990,323	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,204,092	Aaa	AA+	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/10/18	225,000,000	225,000,000	225,000,000	NR	A-1	FI
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/10/18	8,000,000	8,000,000	8,000,000	NR	A-1	FI
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/10/18	40,000,000	40,000,000	40,000,000	NR	A-1	FI
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/10/18	100,000,000	100,000,000	100,000,000	NR	A-1	FI
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	52,590,000	52,716,108	52,411,686	Aaa	AA+	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/14/18	275,000,000	275,000,000	275,000,000	NR	A-1	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,979,205	Aaa	AA+	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/30/18	124,000,000	124,000,000	124,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & REDEVELOPMENT	Fixed Rate Bond	10/05/18	34,577,000	34,433,851	34,570,136	Aaa	AA+	NR
U.S. TREASURY	U.S. Treasury Note	01/31/19	10,000,000	9,948,438	9,974,081	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	02/15/19	5,000,000	4,936,328	4,946,068	Aaa	AA+	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	24,829,689	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	09/30/22	5,000,000	4,980,078	4,905,920	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	15,000,000	14,976,563	14,648,438	Aaa	AA+	AAA
			<b>\$ 1,853,267,164</b>	<b>\$ 1,852,725,090</b>	<b>\$ 1,852,651,585</b>			

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 FHLB letters of credit; or the Secure Deposit Program.
- 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.

04/25/18  
UNAUDITED

**Schedule V**