

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of September 30, 2019**

**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 not invested in GF1 or GF1 Plus. 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: 0.53**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	S&P	MOODY'S	FITCH
JPMORGAN CHASE BANK N.A.	Collateralized Deposit Account <sup>1</sup>	10/01/19	\$ 67,307	\$ 67,307	\$ 67,307	A-1	P-1	F1+
CITIBANK N.A.	Collateralized Deposit Account <sup>1</sup>	10/01/19	69,829	69,829	69,829	A-1	P-1	F1+
CITIBANK N.A.	Collateralized Deposit Account <sup>1</sup>	10/01/19	231,746	231,746	231,746	A-1	P-1	F1+
BRANCH BANKING & TRUST CO.	Collateralized Deposit Account <sup>1</sup>	10/01/19	56,473,106	56,473,106	56,473,106	A-1	P-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	373,442	373,442	373,442	A-1	P-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/19	25,909,635	25,909,635	25,909,635	A-2	P-2	F1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement <sup>2</sup>	10/15/19	100,000,000	100,000,000	100,000,000	A-1	NR	NR
HSBC SECURITIES USA INC.	Term Repurchase Agreement	10/21/19	15,000,000	15,000,000	15,000,000	A-1+	NR	NR
MORGAN STANLEY & CO.	Term Repurchase Agreement	11/01/19	134,000,000	134,000,000	134,000,000	A-1	NR	NR
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	11/05/19	100,000,000	100,000,000	100,000,000	A-1+	P-2	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	11/05/19	89,000,000	89,000,000	89,000,000	A-1	NR	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	11/27/19	12,078,000	12,015,254	12,107,536	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	01/16/20	15,000,000	14,852,927	14,920,226	AA+	Aaa	AAA
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	01/28/20	100,000,000	100,000,000	100,000,000	A-1	NR	NR
U.S. TREASURY NOTE	U.S. Treasury	02/06/20	25,000,000	24,778,271	24,840,667	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	02/27/20	10,000,000	9,897,597	9,926,017	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	03/05/20	50,000,000	49,541,208	49,613,792	AA+	Aaa	AAA
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	03/09/20	8,000,000	8,000,000	8,000,000	A-1	NR	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	03/09/20	225,000,000	225,000,000	225,000,000	A-1	NR	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	03/09/20	100,000,000	100,000,000	100,000,000	A-1	NR	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	03/09/20	40,000,000	40,000,000	40,000,000	A-1	NR	F1
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	03/11/20	78,000,000	78,000,000	78,000,000	A-1	NR	NR
U.S. TREASURY NOTE	U.S. Treasury	03/26/20	30,000,000	29,666,800	29,737,819	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Term Repurchase Agreement	03/29/20	5,000,000	5,000,000	5,000,000	A-1	NR	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	03/30/20	30,907,000	30,779,943	30,806,048	AAA	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	03/30/20	30,000,000	29,685,542	29,958,793	AAA	Aaa	NR
MORGAN STANLEY & CO.	Term Repurchase Agreement	03/31/20	10,000,000	10,000,000	10,000,000	A-1	NR	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	04/21/20	6,990,000	6,962,923	7,042,298	AAA	Aaa	NR
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/16/20	20,000,000	20,000,000	20,022,522	AA+	Aaa	AAA
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	07/16/20	40,000,000	39,945,040	40,043,515	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	07/16/20	50,000,000	49,184,196	49,291,047	AA+	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	08/05/20	5,000,000	5,000,000	5,017,562	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	08/13/20	35,000,000	34,402,611	34,468,750	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	08/15/20	30,000,000	29,908,594	29,968,410	AA+	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	08/28/20	10,250,000	10,210,128	10,220,841	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	09/04/20	25,739,000	25,401,101	25,726,899	AAA	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	09/04/20	5,720,000	5,712,367	5,717,311	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	09/10/20	50,000,000	49,151,736	49,180,625	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	09/12/20	28,610,000	28,480,687	28,570,561	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	100,000,000	99,804,688	100,913,764	AA+	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/20	15,000,000	15,011,925	15,313,124	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Callable Bond	10/16/20	20,000,000	19,936,000	20,178,644	AAA	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	11/01/20	9,950,000	9,871,802	10,067,650	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	11/30/20	20,000,000	19,979,688	20,068,596	AA+	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	12/30/20	3,000,000	2,937,600	2,999,893	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/11/21	15,000,000	14,980,775	15,220,654	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	07/23/21	20,000,000	20,077,575	20,474,089	AAA	Aaa	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,156,633	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/09/21	6,317,000	6,410,668	6,474,461	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/15/21	5,000,000	5,000,000	5,067,179	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/17/21	20,000,000	20,093,500	20,624,091	AA+	Aaa	AAA
ISRAELI BOND	Fixed Rate Bond	04/01/24	5,000,000	5,000,000	5,021,345	AA-	A1	A+
			\$ 1,861,686,065	\$ 1,856,956,110	\$ 1,861,886,417			

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

10/23/19  
UNAUDITED

**Schedule IV**