

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of March 31, 2016**

**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	Collateralized Bank Deposit <sup>1</sup>	04/01/16	\$ 113,537,810	\$ 113,537,810	\$ 113,537,810	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	04/01/16	30,000,000	30,000,000	30,000,000	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/04/16	25,000,000	25,000,000	25,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/08/16	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	04/13/16	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/27/16	75,000,000	75,000,000	75,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	04/29/16	100,000,000	100,000,000	100,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement	06/27/16	75,000,000	75,000,000	75,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement	09/06/16	50,000,000	50,000,000	50,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/08/16	275,000,000	275,000,000	275,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/15/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/19/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	09/26/16	150,000,000	150,000,000	150,000,000	NR	A-1
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,514,063	A1	A+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	04/27/18	5,000,000	5,016,000	5,038,787	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	01/29/19	10,000,000	10,065,800	10,080,296	Aaa	AA+
			<b>\$ 1,251,037,810</b>	<b>\$ 1,251,119,610</b>	<b>\$ 1,251,170,956</b>		

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.

4/26/2016  
 UNAUDITED

**Schedule V**