

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of June 30, 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: 0.45**

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>	07/01/16	\$ 2,450,049	\$ 2,450,049	\$ 2,450,049	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/05/16	25,000,000	25,000,000	25,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/05/16	15,000,000	15,000,000	15,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/08/16	275,000,000	275,000,000	275,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/08/16	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	07/13/16	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/27/16	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	08/01/16	100,000,000	100,000,000	100,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/15/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/20/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/27/16	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	2,504,098	A1	A+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	20,000,000	20,033,550	20,065,816	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	01/29/19	10,000,000	10,065,800	10,097,386	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	04/26/19	20,000,000	20,133,000	20,163,922	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/04/21	10,000,000	10,051,000	10,075,738	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/17/21	50,000,000	50,286,000	50,401,572	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	30,000,000	30,212,850	30,287,370	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	50,000,000	50,292,500	50,387,301	Aaa	AA+
			\$ 1,249,950,049	\$ 1,251,024,749	\$ 1,251,433,252		

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

7/22/2016  
UNAUDITED

**Schedule V**