

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of September 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: 0.54

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	10/03/16	\$ 24,670,126	\$ 24,670,126	\$ 24,670,126	P-1	A-1
DOMESTIC BANK RATED A-1	Overnight Repurchase Agreement	10/03/16	150,000,000	150,000,000	150,000,000	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	10/03/16	15,000,000	15,000,000	15,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	10/12/16	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	10/26/16	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	10/31/16	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	02/20/17	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	02/27/17	225,000,000	225,000,000	225,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/06/17	8,000,000	8,000,000	8,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/06/17	275,000,000	275,000,000	275,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/20/17	40,000,000	40,000,000	40,000,000	NR	A-1
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,516,667	A1	A+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	20,000,000	20,033,550	20,101,726	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/19/17	5,000,000	5,007,190	5,024,430	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	08/28/17	26,605,000	26,653,020	26,676,969	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/21/17	7,490,000	7,488,502	7,489,932	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	14,835,000	14,819,675	14,861,703	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	7,799,000	7,814,788	7,844,708	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/08/17	15,000,000	15,000,000	15,038,658	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	12/15/17	15,000,000	15,045,705	15,095,842	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,753,867	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,126,053	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	25,034,183	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,044,966	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	50,017,994	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	11,197,000	11,278,738	11,349,983	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	85,000,000	84,995,000	85,054,128	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,996,263	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	10/26/18	15,000,000	15,015,885	15,115,268	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	04/26/19	20,000,000	20,133,000	20,189,602	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/04/21	10,000,000	10,051,000	10,087,853	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/17/21	50,000,000	50,286,000	50,459,772	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	30,000,000	30,212,850	30,309,840	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	50,000,000	50,292,500	50,452,651	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,152,525	25,150,464	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,153,150	25,150,264	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,152,525	25,151,539	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,088,939	Aaa	AA+
			\$ 1,848,763,126	\$ 1,850,734,279	\$ 1,851,854,388		

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.

10/27/2016
UNAUDITED

Schedule V