

**Office of the State Treasurer**  
**Georgia Department of Transportation (GDOT) Holdings**  
**As of December 31, 2015**

**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: 0.40**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	01/04/16	\$ 30,000,000	\$ 30,000,000	\$ 30,000,000	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	01/04/16	25,000,000	25,000,000	25,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	01/08/16	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-2	Term Repurchase Agreement <sup>2</sup>	01/12/16	140,000,000	140,000,000	140,000,000	NR	A-2
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	01/08/16	50,000,000	50,000,000	50,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	01/08/16	275,000,000	275,000,000	275,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/15/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/20/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement	03/28/16	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	05/26/16	150,000,000	150,000,000	150,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	01/29/16	100,000,000	100,000,000	100,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	01/04/16	28,345,146	28,345,146	28,345,146	P-1	A-1
STATE OF ISRAEL 3 YR FLOATER	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,503,573	A1	A+
			\$ 1,250,845,146	\$ 1,250,845,146	\$ 1,250,848,719		

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

1/22/2016  
UNAUDITED

**Schedule V**