

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of December 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: 0.71

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/03/17	\$ 104,624,851	\$ 104,624,851	\$ 104,624,851	P-1	A-1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	01/03/17	50,000,000	50,000,000	50,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	01/03/17	15,000,000	15,000,000	15,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	01/13/17	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	01/27/17	150,000,000	150,000,000	150,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	01/30/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	02/06/17	150,000,000	150,000,000	150,000,000	P-1	A-1+
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,506,405	A1	A+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	20,000,000	20,033,550	20,041,643	Aaa	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/05/17	8,000,000	8,000,000	8,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/07/17	275,000,000	275,000,000	275,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/19/17	5,000,000	5,007,190	5,005,433	Aaa	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/19/17	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/21/17	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/26/17	225,000,000	225,000,000	225,000,000	NR	A-1
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	08/28/17	26,605,000	26,653,020	26,702,816	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/21/17	7,490,000	7,488,502	7,496,545	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	14,835,000	14,819,675	14,829,118	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	13,829,000	13,851,957	13,809,540	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/08/17	15,000,000	15,000,000	14,976,613	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	12/15/17	15,000,000	15,045,705	15,018,300	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,720,747	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,050,348	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	25,036,846	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,039,274	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	49,908,344	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	11,197,000	11,278,738	11,239,916	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	24,907,586	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,012,108	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	99,971,201	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	9,355,000	9,417,117	9,383,836	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,988,040	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,247,798	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	39,950,000	40,094,816	40,060,615	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,981,423	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,152,525	25,108,989	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,153,150	25,108,989	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,152,525	25,108,989	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,070,114	Aaa	AA+
			\$ 1,850,302,851	\$ 1,851,465,487	\$ 1,850,956,425		

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.

1/20/2017
UNAUDITED

Schedule V