

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of June 30, 2019

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 not invested in GFI or GFI Plus. 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: 0.57

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
JPMORGAN CHASE BANK N.A.	Collateralized Bank Deposit ¹	07/01/19	\$ 66,898	\$ 66,898	\$ 66,898	P-1	A-1	F1+
CITIBANK N.A.	Collateralized Bank Deposit ¹	07/01/19	68,787	68,787	68,787	P-1	A-1	F1+
CITIBANK N.A.	Collateralized Bank Deposit ¹	07/01/19	228,964	228,964	228,964	P-1	A-1	F1+
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	07/01/19	754,689	754,689	754,689	P-1	A-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	07/01/19	371,216	371,216	371,216	P-1	A-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	07/01/19	25,746,272	25,746,272	25,746,272	P-2	A-2	F1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	07/05/19	274,000,000	274,000,000	274,000,000	NR	A-1	NR
BMO CAPITAL MARKETS CORP.	Term Repurchase Agreement ²	07/07/19	85,000,000	85,000,000	85,000,000	NR	A-1	NR
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	07/15/19	100,000,000	100,000,000	100,000,000	NR	A-1	NR
HSEC SECURITIES USA INC.	Term Repurchase Agreement	07/22/19	15,000,000	15,000,000	15,000,000	NR	A-1+	NR
MORGAN STANLEY & CO.	Term Repurchase Agreement	07/31/19	134,000,000	134,000,000	134,000,000	NR	A-1	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	08/04/19	130,000,000	130,000,000	130,000,000	NR	A-1	NR
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	50,000,000	49,349,609	50,069,299	Aaa	Aaa+	AAA
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	10/25/19	100,000,000	100,000,000	100,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/27/19	3,568,000	3,517,921	3,555,734	Aaa	Aaa	NR
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	12/10/19	100,000,000	100,000,000	100,000,000	NR	A-1	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	12/10/19	225,000,000	225,000,000	225,000,000	NR	A-1	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	12/10/19	40,000,000	40,000,000	40,000,000	NR	A-1	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	12/10/19	8,000,000	8,000,000	8,000,000	NR	A-1	F1
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	12/13/19	78,000,000	78,000,000	78,000,000	NR	A-1	NR
MORGAN STANLEY & CO.	Term Repurchase Agreement	12/27/19	5,000,000	5,000,000	5,000,000	NR	A-1	NR
MORGAN STANLEY & CO.	Term Repurchase Agreement	12/29/19	10,000,000	10,000,000	10,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	03/30/20	2,272,000	2,237,989	2,287,796	Aaa	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	03/30/20	30,000,000	29,685,542	30,049,690	Aaa	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/21/20	2,120,000	2,100,392	2,123,623	Aaa	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	09/04/20	19,222,000	18,913,361	19,250,458	Aaa	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	100,000,000	99,804,688	101,738,132	Aaa	Aaa+	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/20	15,000,000	15,011,925	15,227,030	Aaa	Aaa+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Callable Bond	10/16/20	20,000,000	19,936,000	20,057,608	Aaa	Aaa	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/01/20	9,950,000	9,871,802	10,006,359	Aaa	Aaa	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	12/30/20	3,000,000	2,937,600	3,007,158	Aaa	Aaa+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/11/21	15,000,000	14,980,775	15,003,429	Aaa	Aaa+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	01/12/21	25,000,000	24,987,733	25,140,255	Aaa	Aaa+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/23/21	20,000,000	20,077,575	20,611,020	Aaa	Aaa	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,231,055	Aaa	Aaa+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/09/21	6,317,000	6,410,068	6,439,135	Aaa	Aaa+	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/15/21	5,000,000	5,000,000	5,042,263	Aaa	Aaa+	AAA
U.S. TREASURY NOTE	U.S. Treasury	11/15/21	5,000,000	5,006,641	5,150,000	Aaa	Aaa+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/17/21	20,000,000	20,093,500	20,099,550	Aaa	Aaa+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	02/10/22	20,000,000	19,185,100	20,039,512	Aaa	Aaa	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	06/24/22	48,000,000	48,000,000	48,029,400	Aaa	Aaa+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/22	5,000,000	4,980,078	5,048,175	Aaa	Aaa+	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	15,000,000	14,976,563	15,181,793	Aaa	Aaa+	AAA
U.S. TREASURY NOTE	U.S. Treasury	05/31/23	10,000,000	10,017,188	10,405,714	Aaa	Aaa+	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/31/23	5,000,000	4,982,031	5,255,402	Aaa	Aaa+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/06/23	10,000,000	9,991,700	10,013,474	Aaa	Aaa+	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/21/23	10,000,000	10,074,779	10,075,270	Aaa	Aaa+	AAA
STATE OF ISRAEL	Fixed Rate Bond	04/01/24	5,000,000	5,000,000	5,028,578	A1	AA-	A+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	06/12/24	20,000,000	20,000,000	20,029,983	Aaa	Aaa+	AAA
GDOT			\$ 1,855,685,826	\$ 1,853,517,886	\$ 1,860,414,022			

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; FHLB letters of credit; or the Secure Deposit Program.
- 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.

07/23/19
 UNAUDITED

Schedule IV