

Office of the State Treasurer
Georgia Extended Asset Pool Holdings
As of September 30, 2017

Georgia Extended Asset Pool (GEAP): The local government investment pool secondary liquidity portfolio managed as a short term bond fund comprised of state and local government funds. GEAP is managed with a variable NAV and rated AA+^f by S&P. GEAP is designed for public fund investors seeking taxable income higher than money market rates and willing to accept price fluctuations. Performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.06

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	10/02/17	\$ 18,008,072	\$ 18,008,072	\$ 18,008,072	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	6,000,205	6,000,205	6,000,205	P-1	A-1
DOMESTIC BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	25,000,000	25,000,000	25,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	30,000,000	30,000,000	30,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	10/27/17	30,000,000	30,000,000	30,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	11/06/17	40,000,000	40,000,000	40,000,000	P-2	A-1+
			\$ 149,008,277	\$ 149,008,277	\$ 149,008,277		

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.

10/26/2017
 UNAUDITED

Schedule II