

**Office of the State Treasurer**  
**Georgia Fund 1+**  
**As of September 30, 2016**

**Georgia Fund 1+:** A second investment option for state agencies to benefit from higher yields available by adding credit. GF1+ is managed as a low-risk rates/credit portfolio employing both internal and external investment managers.

**Duration: .46**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/03/16	43,921,101	43,921,101	43,921,101	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/03/16	129,682,424	129,682,424	129,682,424	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/03/16	400,290,266	400,290,266	400,290,266	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	10/03/16	200,013,115	200,013,115	200,013,115	P-1	A-1+
U.S. TREASURY BILL	U.S. Treasury	10/20/16	18,656,000	18,648,323	18,654,806	Aaa	AA+
WBCMT 2007-C30 A5	Commercial Mortgage-Backed Security <sup>2</sup>	01/15/17	1,168,000	1,181,779	1,180,653	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	01/20/17	25,000,000	24,998,750	25,021,924	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	01/20/17	25,000,000	24,994,874	25,018,024	Aaa	AA+
US BANK NA	Corporate	01/30/17	475,000	475,399	475,960	A1	AA-
FEDERAL HOME LOAN BANK	Discount Note	02/10/17	250,000,000	249,405,972	249,569,167	Aaa	AA+
AFLAC INC.	Corporate	02/15/17	450,000	454,464	453,974	A3	A-
ACE INA HOLDINGS	Corporate	02/15/17	385,000	391,791	394,130	A3	A
FEDERAL HOME LOAN BANK	Discount Note	02/24/17	91,795,000	91,578,198	91,618,167	Aaa	AA+
BSCMS 2007-PW16 A	Commercial Mortgage-Backed Security <sup>2</sup>	03/11/17	716,283	732,623	728,579	Aaa	NR
MSC 2007-IQ15 A4	Commercial Mortgage-Backed Security <sup>2</sup>	04/11/17	1,413,165	1,462,184	1,453,209	NR	AA
WBCMT 2007-C34 A	Commercial Mortgage-Backed Security <sup>2</sup>	04/15/17	1,389,711	1,425,757	1,421,643	Aaa	AA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	04/25/17	13,100,000	13,097,232	13,111,152	Aaa	AA+
PHILLIPS 66	Corporate	05/01/17	1,104,000	1,117,919	1,127,506	A3	BBB+
BSCMS 2007-PW17 A	Commercial Mortgage-Backed Security <sup>2</sup>	05/11/17	1,322,716	1,364,257	1,361,132	NR	AA+
BSCMS 2007-PW18 A	Commercial Mortgage-Backed Security <sup>2</sup>	05/11/17	429,446	444,343	444,359	NR	AA
US BANCORP	Corporate	05/15/17	500,000	502,450	504,573	A1	A+
JPMCC 2007-LD12 A	Commercial Mortgage-Backed Security <sup>2</sup>	06/15/17	580,926	593,997	596,456	Aaa	AAA
WACHOVIA CORP.	Corporate	06/15/17	525,000	546,977	549,367	A2	A
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/14/17	25,000,000	25,019,900	25,060,004	Aaa	AA+
TAOT 2015-B A3	Asset-Backed Security <sup>2</sup>	07/15/17	1,097,000	1,099,957	1,100,181	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/17	25,000,000	24,991,803	25,020,446	Aaa	AA+
FEDERAL FARM CREDIT BANK	Floating Rate Bond	07/25/17	25,000,000	24,999,937	25,002,280	Aaa	AA+
WFCM 2012-LC5 A2	Commercial Mortgage-Backed Security <sup>2</sup>	08/15/17	1,436,000	1,441,553	1,444,516	Aaa	NR
NEXTERA ENERGY CAPITAL	Corporate	09/01/17	650,000	655,187	654,641	Baa1	BBB+
GSMS 2012-GCJ9 A2	Commercial Mortgage-Backed Security <sup>2</sup>	09/10/17	1,475,000	1,480,819	1,481,262	Aaa	NR
AMERICAN EXPRESS CENTURION	Corporate	09/13/17	1,350,000	1,420,659	1,412,103	A2	A-
IBM CORP	Corporate	09/14/17	525,000	552,305	549,288	Aa3	AA-
BMWLT 2015-2 A3	Asset-Backed Security <sup>2</sup>	09/20/17	1,475,000	1,478,630	1,480,535	Aaa	NR
AMOT 2014-5 A2	Asset-Backed Security <sup>2</sup>	10/15/17	1,488,000	1,495,208	1,495,236	NR	AAA
COMCAST CORP	Corporate	11/15/17	915,000	978,602	987,730	A3	A-
NSTAR ELECTRIC CO	Corporate	11/15/17	611,000	646,597	651,917	A2	A
ALLYA 2015-2 A3	Asset-Backed Security <sup>2</sup>	12/15/17	1,475,000	1,481,684	1,481,887	Aaa	AAA
MSBAM 2013-C9 A2	Commercial Mortgage-Backed Security <sup>2</sup>	12/15/17	693,050	698,085	699,245	Aaa	NR
METLIFE INC.	Corporate	12/15/17	355,000	357,851	356,651	A3	A-
METLIFE INC.	Corporate	12/15/17	522,000	526,805	525,270	A3	A-
JPMORGAN CHASE & CO.	Corporate	01/15/18	1,200,000	1,280,988	1,283,018	A3	A-
JOHN DEERE CAPITAL CORP	Corporate	01/16/18	600,000	603,408	603,098	A2	A
CAPITAL ONE BANK	Corporate	02/05/18	750,000	751,718	783,301	Baa1	BBB+
HUNTINGTON NATIONAL BANK	Corporate	02/26/18	1,200,000	1,204,884	1,204,867	A3	BBB+

CHEVRON CORP	Corporate	03/02/18	600,000	603,714	601,717	A2	AA-
CGCMT 2013-GC11 A	Commercial Mortgage-Backed Security <sup>2</sup>	03/10/18	1,480,000	1,494,395	1,491,231	Aaa	NR
BURLINGTON NORTH SANTA FE	Corporate	03/15/18	500,000	538,020	534,131	A3	A
MEDTRONIC INC.	Corporate	03/15/18	750,000	756,786	753,880	A3	A
GOLDMAN SACHS GROUP INC.	Corporate	04/01/18	1,305,000	1,403,955	1,430,099	A3	BBB+
CCCIT 2014-A8 A8	Asset-Backed Security <sup>2</sup>	04/09/18	1,295,000	1,308,658	1,317,942	Aaa	AAA
ORACLE CORP	Corporate	04/15/18	550,000	594,303	602,969	A1	AA-
ABBVIE INC.	Corporate	05/14/18	650,000	656,143	657,108	Baa2	A-
JDOT 2015-A A4	Asset-Backed Security <sup>2</sup>	06/15/18	1,164,000	1,172,093	1,173,277	Aaa	NR
FORDF 2015-4 A1	Asset-Backed Security <sup>2</sup>	08/15/18	450,000	453,322	454,026	Aaa	AAA
WFRBS 2013-C16 A2	Commercial Mortgage-Backed Security <sup>2</sup>	08/15/18	1,310,000	1,354,673	1,357,312	Aaa	NR
ONCOR ELECTRIC DELIVERY	Corporate	09/01/18	850,000	942,072	939,452	A3	A
GSMS 2014-GC18 A2	Commercial Mortgage-Backed Security <sup>2</sup>	09/10/18	1,441,000	1,482,147	1,473,949	Aaa	NR
VERIZON COMMUNICATIONS	Corporate	09/14/18	1,000,000	1,051,480	1,045,468	Baa1	BBB+
ST. JUDE MEDICAL INC.	Corporate	09/15/18	950,000	961,616	960,839	Baa2	A-
WOLS 2016-A A3	Asset-Backed Security <sup>2</sup>	10/15/18	1,475,000	1,480,935	1,482,185	Aaa	NR
BOSTON PROPERTIES LP	Corporate	11/15/18	1,000,000	1,046,910	1,055,812	Baa2	A-
NALT 2016-A A4	Asset-Backed Security <sup>2</sup>	12/15/18	900,000	905,484	904,124	Aaa	NR
NALT 2016-B A4	Asset-Backed Security <sup>2</sup>	01/17/19	1,198,000	1,197,846	1,199,679	Aaa	NR
ANHEUSER BUSCH INBEV	Corporate	02/01/19	525,000	534,245	531,731	A3	A-
CATERPILLAR FINANCIAL SE	Corporate	02/15/19	535,000	613,370	610,953	A2	A
EXXON MOBIL CORPORATION	Corporate	03/01/19	1,400,000	1,422,411	1,416,918	Aaa	AA+
NEXTERA ENERGY CAPITAL	Corporate	03/01/19	300,000	332,016	331,306	Baa1	BBB+
AT&T INC.	Corporate	03/11/19	1,000,000	1,021,100	1,018,064	Baa1	BBB+
FIFTH THIRD BANK	Corporate	03/15/19	550,000	560,005	560,306	A3	A-
SIMON PROPERTY GROUP	Corporate	04/01/19	450,000	546,113	560,488	A2	A
SBAP 2008-20D 1	Small Business Administration Passthrough	04/01/19	999,023	1,101,833	1,139,072	Aaa	AA+
GMALT 2016-3 A4	Asset-Backed Security <sup>2</sup>	04/20/19	1,477,000	1,478,800	1,478,933	Aaa	NR
SBAP 2008-20E 1	Small Business Administration Passthrough	05/01/19	1,288,538	1,431,435	1,467,837	AAA	AA+
MORGAN STANLEY	Corporate	05/13/19	1,100,000	1,261,689	1,280,937	A3	BBB+
U.S. TREASURY NOTE	U.S. Treasury	05/15/19	4,527,000	4,539,048	4,544,262	Aaa	AA+
FHMS KP02 A2	Commercial Mortgage-Backed Security <sup>2</sup>	05/25/19	856,000	878,804	872,831	Aaa	AA+
BANK OF AMERICA CORP	Corporate	06/01/19	1,200,000	1,388,424	1,407,631	Baa1	BBB+
AETNA INC.	Corporate	06/07/19	425,000	429,501	431,412	Baa2	A-
CITIGROUP INC	Corporate	06/07/19	875,000	882,394	887,243	Baa1	BBB+
CATERPILLAR FINANCIAL SE	Corporate	06/09/19	532,000	543,805	544,785	A2	A
COMM 2014-UBS4 A2	Commercial Mortgage-Backed Security <sup>2</sup>	06/10/19	619,000	643,470	641,014	Aaa	NR
COMET 2016-A3 A3	Asset-Backed Security <sup>2</sup>	06/15/19	1,200,000	1,199,992	1,203,569	NR	AAA
PRUDENTIAL FINANCIAL	Corporate	06/15/19	921,000	1,062,491	1,080,033	Baa1	A
U.S. TREASURY NOTE	U.S. Treasury	06/15/19	18,662,000	18,692,007	18,649,682	Aaa	AA+
CNH 2016-C A3	Asset-Backed Security <sup>2</sup>	06/17/19	1,450,000	1,449,708	1,451,855	Aaa	AAA
WOART 2016-B A3	Asset-Backed Security <sup>2</sup>	06/17/19	1,400,000	1,399,642	1,401,860	NR	AAA
SOUTHERN CO.	Corporate	07/01/19	1,300,000	1,316,393	1,318,708	Baa2	BBB+
CHAIT 2016-A5	Asset-Backed Security <sup>2</sup>	07/15/19	1,298,000	1,297,643	1,298,683	NR	AAA
FORDF 2016-3 A1	Asset-Backed Security <sup>2</sup>	07/15/19	1,000,000	999,828	1,000,017	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/15/19	19,038,000	19,033,285	19,006,543	Aaa	AA+
GENERAL ELECTRIC	Corporate	08/07/19	1,000,000	1,145,450	1,138,937	A1	AA-
MICROSOFT CORP	Corporate	08/08/19	1,100,000	1,098,867	1,098,273	Aaa	AAA
JDOT 2016-B A4	Asset-Backed Security <sup>2</sup>	08/15/19	1,350,000	1,349,665	1,347,878	Aaa	NR
BERKSHIRE HATHAWAY	Corporate	08/15/19	702,000	701,319	704,352	Baa2	AA
AMERICAN AIRLINES	Corporate	07/31/22	571,023	620,987	623,212	A3	A
			\$ 1,389,252,787	\$ 1,390,869,065	\$ 1,391,353,686		

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. UNAUDITED
2. For securitized bonds with amortizing cash flows, the date on which the last principal cash flow is projected to be received is used as the maturity date.

10/27/2016

Schedule XI