

Office of the State Treasurer
Georgia Fund 1+
As of December 31, 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: 0.27

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	\$ 49,886,076	\$ 49,886,076	\$ 49,886,076	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/03/17	84,790,556	84,790,556	84,790,556	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	01/03/17	300,657,618	300,657,618	300,657,618	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	01/03/17	200,197,308	200,197,308	200,197,308	P-1	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	01/03/17	30,000,000	30,000,000	30,000,000	P-1	A-1+
WBCMT 2007-C30 A5	Commercial Mortgage-Backed Security ²	01/15/17	306,762	310,381	307,784	Aaa	AAA
U.S. TREASURY BILL	U.S. Treasury	01/19/17	10,212,000	10,204,058	10,210,121	Aaa	AAA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	01/20/17	25,000,000	24,998,750	25,051,299	Aaa	AAA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	01/20/17	25,000,000	24,994,874	25,047,399	Aaa	AAA+
FEDERAL HOME LOAN BANK	Discount Note	02/10/17	250,000,000	249,405,972	249,869,444	P-1	A-1+
AFLAC INC.	Corporate	02/15/17	450,000	454,464	455,184	A3	A-
ACE INA HOLDINGS	Corporate	02/15/17	385,000	391,791	395,199	A3	A
FEDERAL HOME LOAN BANK	Discount Note	02/24/17	91,795,000	91,578,198	91,729,596	P-1	A-1+
BSCMS 2007-PW16 A	Commercial Mortgage-Backed Security ²	03/11/17	631,482	645,888	633,129	Aaa	NR
MSC 2007-IQ15 A4	Commercial Mortgage-Backed Security ²	04/11/17	1,336,846	1,383,218	1,360,133	NR	AA
WBCMT 2007-C34 A	Commercial Mortgage-Backed Security ²	04/15/17	1,375,100	1,410,766	1,391,556	Aaa	AA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	04/25/17	13,100,000	13,097,232	13,111,152	Aaa	AAA+
FEDERAL HOME LOAN BANK	Discount Note	04/28/17	199,450,000	198,960,651	199,130,146	P-1	A-1+
PHILLIPS 66	Corporate	05/01/17	1,104,000	1,117,919	1,115,586	A3	BBB+
BSCMS 2007-PW17 A	Commercial Mortgage-Backed Security ²	05/11/17	1,232,410	1,271,115	1,255,654	NR	AAA+
BSCMS 2007-PW18 A	Commercial Mortgage-Backed Security ²	05/11/17	398,190	412,002	408,621	NR	AA
US BANCORP	Corporate	05/15/17	500,000	502,450	501,767	A1	A+
JPMCC 2007-LD12 A	Commercial Mortgage-Backed Security ²	06/15/17	540,546	552,709	550,451	Aaa	AAA
WACHOVIA CORP.	Corporate	06/15/17	1,275,000	1,317,565	1,302,541	A2	A
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/14/17	25,000,000	25,019,900	25,106,879	Aaa	AAA+
TAOT 2015-B A3	Asset-Backed Security ²	07/15/17	1,097,000	1,099,957	1,097,601	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/17	25,000,000	24,991,803	25,059,508	Aaa	AAA+
FEDERAL FARM CREDIT BANK	Floating Rate Bond	07/25/17	25,000,000	24,999,937	25,002,898	Aaa	AAA+
UBSBB 2012-C3 A2	Commercial Mortgage-Backed Security ²	08/10/17	715,000	716,843	718,086	Aaa	NR
WFCM 2012-LC5 A2	Commercial Mortgage-Backed Security ²	08/15/17	1,436,000	1,441,553	1,440,789	Aaa	NR
NEXTERA ENERGY CAPITAL	Corporate	09/01/17	650,000	655,187	657,318	Baa1	BBB+
GSMS 2012-GCJ9 A2	Commercial Mortgage-Backed Security ²	09/10/17	1,475,000	1,480,819	1,480,831	Aaa	NR
AMERICAN EXPRESS CENTURION	Corporate	09/13/17	1,350,000	1,420,659	1,416,034	A2	A-
IBM CORP	Corporate	09/14/17	525,000	552,305	549,630	Aa3	AA-
BMWLT 2015-2 A3	Asset-Backed Security ²	09/20/17	1,475,000	1,478,630	1,476,910	Aaa	NR
AMOT 2014-5 A2	Asset-Backed Security ²	10/15/17	1,488,000	1,495,208	1,491,356	NR	AAA
COMCAST CORP	Corporate	11/15/17	1,165,000	1,242,897	1,222,647	A3	A-
NSTAR ELECTRIC CO	Corporate	11/15/17	611,000	646,597	636,407	A2	A
ALLYA 2015-2 A3	Asset-Backed Security ²	12/15/17	1,475,000	1,481,684	1,477,859	Aaa	AAA
MSBAM 2013-C9 A2	Commercial Mortgage-Backed Security ²	12/15/17	1,378,975	1,388,608	1,387,582	Aaa	NR
METLIFE INC.	Corporate	12/15/17	355,000	357,851	355,868	A3	A-
METLIFE INC.	Corporate	12/15/17	1,017,000	1,025,270	1,020,484	A3	A-
JPMORGAN CHASE & CO.	Corporate	01/15/18	1,351,000	1,440,419	1,446,640	A3	A-
JOHN DEERE CAPITAL CORP	Corporate	01/16/18	600,000	603,408	602,979	A2	A
CAPITAL ONE BANK	Corporate	02/05/18	1,100,000	1,102,512	1,105,225	Baa1	BBB+
HUNTINGTON NATIONAL BANK	Corporate	02/26/18	1,200,000	1,204,884	1,206,540	A3	BBB+
CHEVRON CORP	Corporate	03/02/18	600,000	603,714	602,118	A2	AA-
CGCMT 2013-GC11 A	Commercial Mortgage-Backed Security ²	03/10/18	1,480,000	1,494,395	1,487,700	Aaa	NR
BURLINGTON NORTH SANTA FE	Corporate	03/15/18	500,000	538,020	534,046	A3	A
MEDTRONIC INC.	Corporate	03/15/18	1,334,000	1,343,392	1,339,912	A3	A
ACE INA HOLDINGS	Corporate	03/15/18	600,000	637,362	640,404	A3	A
GOLDMAN SACHS GROUP INC.	Corporate	04/01/18	1,305,000	1,403,955	1,392,813	A3	BBB+
CCCIT 2014-A8 A8	Asset-Backed Security ²	04/09/18	1,295,000	1,308,658	1,305,065	Aaa	AAA
ORACLE CORP	Corporate	04/15/18	977,000	1,049,599	1,044,017	A1	AA-
ABBVIE INC.	Corporate	05/14/18	1,100,000	1,108,505	1,103,411	Baa2	A-
JDOT 2015-A A4	Asset-Backed Security ²	06/15/18	1,164,000	1,172,093	1,167,776	Aaa	NR

HART 2015-A A4	Asset-Backed Security ²	06/15/18	771,000	773,168	770,693	NR	AAA
FORDF 2015-4 A1	Asset-Backed Security ²	08/15/18	450,000	453,322	451,013	Aaa	AAA
WFRBS 2013-C16 A2	Commercial Mortgage-Backed Security ²	08/15/18	1,310,000	1,354,673	1,345,532	Aaa	NR
BMWLT 2016-1 A4	Asset-Backed Security ²	08/20/18	1,410,000	1,406,916	1,409,149	Aaa	NR
ONCOR ELECTRIC DELIVERY	Corporate	09/01/18	850,000	942,072	937,741	A3	A
NEXTERA ENERGY CAPITAL	Corporate	09/01/18	420,000	421,378	420,990	Baa1	BBB+
GSMS 2014-GC18 A2	Commercial Mortgage-Backed Security ²	09/10/18	1,424,171	1,464,838	1,446,160	Aaa	NR
VERIZON COMMUNICATIONS	Corporate	09/14/18	1,350,000	1,417,099	1,409,219	Baa1	BBB+
FORDO 2015-B A4	Asset-Backed Security ²	09/15/18	431,000	432,296	431,339	Aaa	NR
ST. JUDE MEDICAL INC.	Corporate	09/15/18	950,000	961,616	956,935	Baa2	A-
WOLS 2016-A A3	Asset-Backed Security ²	10/15/18	1,475,000	1,480,935	1,471,809	Aaa	NR
BOSTON PROPERTIES LP	Corporate	11/15/18	1,000,000	1,046,910	1,034,766	Baa2	A-
AMEREN ILLINOIS	Corporate	11/15/18	620,000	722,182	716,410	A1	A
NALT 2016-A A4	Asset-Backed Security ²	12/15/18	900,000	905,484	900,467	Aaa	NR
NALT 2016-B A4	Asset-Backed Security ²	01/17/19	1,198,000	1,197,846	1,190,930	Aaa	NR
ANHEUSER BUSCH INBEV	Corporate	02/01/19	825,000	837,518	832,715	A3	A-
CATERPILLAR FINANCIAL SE	Corporate	02/15/19	835,000	949,658	947,015	A2	A
TOYOTA MOTOR CREDIT CORP.	Corporate	02/19/19	1,031,000	1,038,062	1,034,169	Aa3	AA-
EXXON MOBIL CORPORATION	Corporate	03/01/19	1,400,000	1,422,411	1,410,996	Aaa	AA+
NEXTERA ENERGY CAPITAL	Corporate	03/01/19	300,000	332,016	330,419	Baa1	BBB+
AT&T INC.	Corporate	03/11/19	1,375,000	1,403,131	1,389,935	Baa1	BBB+
FIFTH THIRD BANK	Corporate	03/15/19	825,000	840,577	836,152	A3	A-
SBAP 2008-20D 1	Small Business Administration Passthrough ²	04/01/19	878,095	968,460	966,623	Aaa	AA+
GMALT 2016-3 A4	Asset-Backed Security ²	04/20/19	1,477,000	1,476,800	1,465,315	Aaa	NR
SBAP 2008-20E 1	Small Business Administration Passthrough ²	05/01/19	1,251,483	1,251,408	1,242,037	AAA	AA+
MORGAN STANLEY	Corporate	05/13/19	1,225,000	1,403,109	1,376,914	A3	BBB+
FHMS KP02 A2	Commercial Mortgage-Backed Security ²	05/25/19	856,000	878,804	861,706	Aaa	AA+
BANK OF AMERICA CORP	Corporate	06/01/19	1,200,000	1,388,424	1,356,084	Baa1	BBB+
AETNA INC.	Corporate	06/07/19	425,000	429,501	424,564	Baa2	A-
CITIGROUP INC	Corporate	06/07/19	1,235,000	1,246,095	1,232,026	Baa1	BBB+
CATERPILLAR FINANCIAL SE	Corporate	06/09/19	532,000	543,805	534,620	A2	A
COMM 2014-UBS4 A2	Commercial Mortgage-Backed Security ²	06/10/19	619,000	643,470	632,425	Aaa	NR
COMET 2016-A3 A3	Asset-Backed Security ²	06/15/19	1,200,000	1,199,992	1,187,479	NR	AAA
PRUDENTIAL FINANCIAL	Corporate	06/15/19	1,024,000	1,179,917	1,156,080	Baa1	A
U.S. TREASURY NOTE	U.S. Treasury	06/15/19	10,048,000	10,061,919	9,946,914	Aaa	AA+
CNH 2016-C A3	Asset-Backed Security ²	06/17/19	1,450,000	1,449,708	1,436,589	Aaa	AAA
WOART 2016-B A3	Asset-Backed Security ²	06/17/19	1,400,000	1,399,642	1,381,896	NR	AAA
SOUTHERN CO.	Corporate	07/01/19	1,400,000	1,416,900	1,411,278	Baa2	BBB+
CHAIT 2016-A5	Asset-Backed Security ²	07/15/19	1,298,000	1,297,643	1,281,424	NR	AAA
FORDF 2016-3 A1	Asset-Backed Security ²	07/15/19	1,000,000	999,828	990,380	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/15/19	19,327,000	19,288,198	19,113,121	Aaa	AA+
GENERAL ELECTRIC	Corporate	08/07/19	1,000,000	1,145,450	1,128,865	A1	AA-
MICROSOFT CORP	Corporate	08/08/19	1,100,000	1,098,867	1,090,015	Aaa	AAA
JDOT 2016-B A4	Asset-Backed Security ²	08/15/19	1,350,000	1,349,665	1,334,874	Aaa	NR
BERKSHIRE HATHAWAY	Corporate	08/15/19	702,000	701,319	696,923	Aa2	AA
U.S. TREASURY	U.S. Treasury	09/15/19	18,788,000	18,676,547	18,591,187	Aaa	AA+
PFIZER INC.	Corporate	12/15/19	758,000	757,424	758,717	A1	AA
SIMON PROPERTY GROUP	Corporate	02/01/20	400,000	448,480	446,986	A2	A
SBAP 2009-20K 1	Small Business Administration Passthrough ²	11/01/20	1,189,111	1,273,139	1,268,728	Aaa	AA+
AMERICAN AIRLINES	Corporate	01/31/21	638,028	693,989	693,549	A3	A
			\$ 1,490,238,757	\$ 1,491,520,799	\$ 1,491,617,522		

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. 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.

1/20/2017
UNAUDITED

Schedule XI