

Office of the State Treasurer
Georgia Department of Administrative Services (Risk Management) Holdings
As of June 30, 2016

Georgia Department of Administrative Services (Risk Management): A dedicated portfolio investing the portion of state self-insurance funds not invested in GF1 including worker's compensation, liability and property coverage. The dedicated portfolio is managed for the Office of the State Treasurer by Income Research + Management (IR+M). The portfolio is designed to enhance total rate of return of the State's risk management funds. Portfolio target duration is 2.50. Eligible investments include residential mortgage-backed securities, commercial mortgage-backed securities, asset-backed securities and corporates. Performance objective is to meet or exceed the Bank of America Merrill Lynch 1- to 5-year U.S. Corporate & Government A Rated and Above Index.

Duration: 2.59

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
CDCMS 2006-CD3 A5	Commercial Mortgage-Backed Security ¹	07/15/16	\$ 495,383	\$ 540,539	\$ 497,930	Aaa	AAA
WBCMT 2006-C28 A4	Commercial Mortgage-Backed Security ¹	08/15/16	494,002	519,627	496,119	Aaa	AA
FHR 3865 DA	Federal Home Loan Mortgage Corporation Mortgage-Backed Security ¹	08/15/16	31,824	32,112	31,864	Aaa	AA+
CSMC 2006-C5 A3	Commercial Mortgage-Backed Security ¹	09/15/16	508,904	529,292	511,996	Aaa	AAA
ALLYL 2014-SN2 A3	Asset-Backed Security ¹	09/20/16	565,848	565,741	566,044	NR	AAA
BSCMS 2006-PW14 A4	Commercial Mortgage-Backed Security ¹	10/11/16	933,110	1,020,839	942,627	NR	AAA
CSMC 2007-C1 A3	Commercial Mortgage-Backed Security ¹	11/15/16	323,158	341,613	327,638	A2	NR
GCCFC 2007-GG9 A4	Commercial Mortgage-Backed Security ¹	12/10/16	554,773	579,607	562,388	Aaa	AAA
JPMCC 2007-CB18 A4	Commercial Mortgage-Backed Security ¹	12/12/16	958,421	1,007,039	977,329	Aaa	AA+
CSMC 2007-C2 A2	Commercial Mortgage-Backed Security ¹	12/15/16	1,910	1,943	1,910	Aaa	AAA
BACM 2007-1 A4	Commercial Mortgage-Backed Security ¹	12/15/16	381,798	411,163	389,153	Aaa	NR
SBAP 2009-10A 1	Small Business Administration Passthrough ¹	01/01/17	83,527	83,527	88,351	Aaa	AA+
AMOT 2014-1 A2	Asset-Backed Security ¹	01/15/17	1,150,000	1,150,476	1,151,232	Aaa	NR
MBALT 2015-A A4	Asset-Backed Security ¹	01/15/17	389,000	388,954	389,700	Aaa	AAA
US BANK NA CINCINNATI	Corporate	01/30/17	606,000	605,909	609,092	A1	AA-
BERKSHIRE HATHAWAY INC	Corporate	01/31/17	440,000	446,890	446,438	Aa2	AA
BACM 2007-3 A4	Commercial Mortgage-Backed Security ¹	02/10/17	260,542	270,903	265,202	Aaa	AAA
MLCFC 2007-6 A4	Commercial Mortgage-Backed Security ¹	02/12/17	312,000	327,100	318,474	Aa2	NR
JDOT 2013-B A4	Asset-Backed Security ¹	02/15/17	1,750,000	1,770,234	1,754,011	Aaa	NR
ACE INA HOLDING	Corporate	02/15/17	290,000	341,891	304,437	A3	A
FHR 2590 NV	Federal Home Loan Mortgage Corporation Mortgage-Backed Security ¹	03/15/17	60,784	65,419	62,623	Aaa	AA+
MSC 2007-IQ15 A4	Commercial Mortgage-Backed Security ¹	04/11/17	242,595	258,174	252,112	NR	AA
COMM 2007-C9 A4	Commercial Mortgage-Backed Security ¹	05/10/17	935,664	1,000,137	966,059	Aaa	AA
FNR 2010-61 HJ	Federal National Mortgage Association Mortgage-Backed Security ¹	05/25/17	89,176	95,192	92,484	Aaa	AA+
UBSBB 2012-C2 A2	Commercial Mortgage-Backed Security ¹	06/10/17	563,000	569,950	567,994	Aaa	NR
WACHOVIA CORP	Corporate	06/15/17	777,000	883,667	812,413	A2	A
SBAP 2008-10D 1	Small Business Administration Passthrough ¹	07/01/17	66,803	66,803	70,398	Aaa	AA+
SBAP 2009-10D 1	Small Business Administration Passthrough ¹	07/01/17	104,761	104,761	108,410	Aaa	AA+
FHR 3977 AD	Federal Home Loan Mortgage Corporation Mortgage-Backed Security ¹	08/15/17	296,680	307,505	305,963	Aaa	AA+
HAROT 2014-2 A4	Asset-Backed Security ¹	08/18/17	840,000	839,922	842,107	Aaa	AAA
FNMA DUS ADO149	Federal National Mortgage Association Mortgage-Backed Security ¹	08/25/17	322,493	381,776	343,124	Aaa	AA+
SBAP 2007-10E 1	Small Business Administration Passthrough ¹	09/01/17	13,665	14,297	13,993	Aaa	AA+
AMERICAN EX	Corporate	09/13/17	820,000	986,528	878,632	A2	A-
IBM CORP	Corporate	09/14/17	682,000	824,470	732,009	Aa3	AA-
SIMON PROPERTY GROUP LP	Corporate	09/15/17	566,000	583,970	575,505	A2	A
AMOT 2014-5 A2	Asset-Backed Security ¹	10/15/17	392,000	391,993	394,069	NR	AAA
HART 2015-B A3	Asset-Backed Security ¹	10/15/17	716,000	715,993	717,166	NR	AAA
CHAIT 2014-A7 A7	Asset-Backed Security ¹	11/15/17	1,139,000	1,138,866	1,145,608	Aaa	AAA
COMCAST CORP	Corporate	11/15/17	197,000	231,017	212,993	A3	A-
CNH 2015-B A3	Asset-Backed Security ¹	12/15/17	358,000	357,973	359,377	Aaa	AAA
WFRBS 2013-C12 A2	Commercial Mortgage-Backed Security ¹	01/15/18	583,000	590,492	588,737	NR	AAA
JOHN DEERE CAPITAL CORP	Corporate	01/16/18	357,000	356,822	361,780	A2	A
BEARS STEARNS COS. LLC	Corporate	02/01/18	684,000	762,318	766,287	A3	A-
WAL-MART STORES INC.	Corporate	02/15/18	819,000	1,016,707	901,421	Aa2	AA
HUNTINGTON NATONAL BANK	Corporate	02/26/18	705,000	704,013	712,668	A3	BBB+
CHEVRON CORP	Corporate	03/02/18	393,000	393,000	396,932	Aa2	AA-
MIDAMERICAN ENERGY CO.	Corporate	03/15/18	409,000	453,057	443,898	Aa2	A+
BURLINGTON NORTH SANTA FE	Corporate	03/15/18	327,000	355,174	357,985	A3	A
COCA-COLA CO/THE	Corporate	04/01/18	956,000	954,405	965,386	Aa3	AA-
MORGAN STANLEY	Corporate	04/01/18	800,000	937,352	880,268	A3	BBB+
JDOT 2015-A A4	Asset-Backed Security ¹	06/15/18	377,000	376,927	379,742	Aaa	NR
CHEVRON CORP	Corporate	06/24/18	330,000	330,000	333,965	Aa2	AA-
FORDF 2015-4 A1	Asset-Backed Security ¹	08/15/18	849,000	848,989	856,781	Aaa	AAA
METLIFE INC	Corporate	08/15/18	312,000	352,588	356,368	A3	A-
ONCOR ELECTRIC DELIVERY	Corporate	09/01/18	488,000	570,906	553,390	Baa1	A
NAROT 2014-B A4	Asset-Backed Security ¹	10/15/18	450,000	449,932	455,025	Aaa	NR
NAROT 2015-A A4	Asset-Backed Security ¹	11/15/18	348,000	347,923	350,179	Aaa	NR
CNH 2015-A A4	Asset-Backed Security ¹	12/15/18	791,000	790,919	801,487	Aaa	NR
NALT 2016-A-A4	Asset-Backed Security ¹	12/15/18	471,000	470,901	472,687	Aaa	NR

CATERPILLAR INC.	Corporate	12/15/18	550,000	740,526	638,581	A2	A
CNH 2016-B A3	Asset-Backed Security ¹	02/15/19	646,000	645,838	650,857	Aaa	NR
CATERPILLAR FINANCIAL SE	Corporate	02/15/19	307,000	395,519	360,904	A2	A
UNION PACIFIC CORP	Corporate	02/15/19	480,000	479,371	497,250	A3	A
GOLDMAN SACHS GROUP INC	Corporate	02/15/19	816,000	990,012	956,306	A3	BBB+
FHR 4016 CA	Federal Home Loan Mortgage Corporation Mortgage-Backed Security ¹	02/15/19	442,014	436,143	446,510	Aaa	AA+
FNMA AL0858	Federal National Mortgage Association Adjustable Rate Mortgage-Backed Security ¹	02/25/19	222,086	237,043	235,451	Aaa	AA+
FIFTH THIRD BANK	Corporate	03/15/19	353,000	352,919	362,334	A3	A-
KANSAS CITY POWER & LIT	Corporate	04/01/19	317,000	376,710	369,985	A2	A
GMALT 2016-2-A4	Asset-Backed Security ¹	04/20/19	381,000	380,902	382,151	NR	AAA
SBAP 2004-20E 1	Small Business Administration Passthrough ¹	05/01/19	121,189	134,785	133,062	Aaa	AA+
SBAP 2007-20E 1	Small Business Administration Passthrough ¹	05/01/19	249,362	286,649	281,570	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	05/31/19	1,804,000	1,796,903	1,846,389	Aaa	AA+
SBAP 2004-20F 1	Small Business Administration Passthrough ¹	06/01/19	88,407	94,153	97,815	Aaa	AA+
PRUDENTIAL FINANCIAL	Corporate	06/15/19	710,000	825,412	826,040	Baa1	A
AGRIBANK FCB	Corporate	07/15/19	679,000	883,528	708,990	A2	A-
GENERAL ELEC CAP CORP	Corporate	08/07/19	800,000	945,032	935,618	A1	AA+
SBAP 2003-20I 1	Small Business Administration Passthrough ¹	09/01/19	60,242	62,802	66,705	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	4,221,000	4,277,340	4,371,639	Aaa	AA+
BOSTON PROPERTIES LP	Corporate	10/15/19	856,000	996,538	972,975	Baa2	A-
FNMA AL8478	Federal National Mortgage Association Adjustable Rate Mortgage-Backed Security ¹	01/25/20	705,325	733,042	733,389	Aaa	AA+
MICROSOFT CORP	Corporate	02/12/20	498,000	497,950	512,532	Aaa	AAA
BANK OF NY MELLON	Corporate	02/24/20	575,000	574,460	590,552	A1	A
MEDTRONIC INC	Corporate	03/15/20	500,000	507,520	522,237	A3	A
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	4,021,000	3,995,702	4,110,919	Aaa	AA+
FHLMC 849343	Federal Home Loan Mortgage Corporation Adjustable Rate Mortgage-Backed Security ¹	04/15/20	221,127	227,346	230,443	Aaa	AA+
SBAP 2009-20E 1	Small Business Administration Passthrough ¹	05/01/20	257,030	280,444	283,825	Aaa	AA+
DELTA AIRLINES PT 2012-1 A	Corporate	05/07/20	553,555	603,394	590,712	A2	A
ABBVIE INC.	Corporate	05/14/20	359,000	357,528	368,186	Baa2	A-
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	4,171,000	4,200,897	4,289,470	Aaa	AA+
SBAP 2010-20I 1	Small Business Administration Passthrough ¹	09/01/20	333,643	341,830	356,984	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	11/30/20	9,277,000	9,439,577	9,561,557	Aaa	AA+
ANHEUSER-BUSCH INBEV FIN	Corporate	02/01/21	341,000	345,355	357,538	A3	A-
APPLE INC	Corporate	02/23/21	628,000	637,458	651,434	Aa1	AA+
CISCO SYS INC.	Corporate	02/28/21	711,000	709,635	738,374	A1	AA-
JOHNSON & JOHNSON	Corporate	03/01/21	720,000	720,000	736,327	Aaa	AAA
EXXON MOBIL CORP	Corporate	03/01/21	367,000	367,000	381,067	Aaa	AA+
BERKSHIRE HATHAWAY INC.	Corporate	03/15/21	507,000	505,925	526,300	Aa2	AA
FHLMC ARM 847835	Federal Home Loan Mortgage Corporation Adjustable Rate Mortgage-Backed Security ¹	05/15/21	58,661	59,547	62,008	Aaa	AA+
FNMA 737542	Federal National Mortgage Association Adjustable Rate Mortgage-Backed Security ¹	05/25/21	101,783	98,793	106,864	Aaa	AA+
DUKE ENERGY CAROLINAS	Corporate	06/15/21	794,000	860,399	877,060	Aa2	A
			\$ 69,965,244	\$ 73,218,168	\$ 72,748,867		

Notes:

1. 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.

7/22/2016

UNAUDITED

Schedule IX