

**Office of the State Treasurer**  
**Georgia Extended Asset Pool Holdings**  
**As of September 30, 2016**

**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: 0.09**

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	\$ 5,923,811	\$ 5,923,811	\$ 5,923,811	P-1	A-1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/03/16	120,000,000	120,000,000	120,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	10/03/16	30,000,000	30,000,000	30,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	10/14/16	50,000,000	50,000,000	50,000,000	NR	A-1
			\$ 205,923,811	\$ 205,923,811	\$ 205,923,811		

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.

10/27/2016

UNAUDITED

**Schedule II**