

Office of the State Treasurer
Georgia Extended Asset Pool Plus (GEAP+)
As of September 30, 2018

Georgia Extended Asset Pool Plus (GEAP+): GEAP+ is established as an additional investment option for an eligible public entity within the state of Georgia. GEAP+ offers target maturity funds on a periodic basis with an emphasis on principal preservation.

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
October 2018 Duration: 0.01								
SUMITOMO MITSUI BANKING CORP (NY)	Certificate of Deposit	10/01/18	10,000,000	10,000,000	10,046,607	P-1	A-1	F1
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	10/01/18	8,000,000	8,000,000	8,040,792	P-1	A-1	F1+
EXXON MOBIL CORP	Commercial Paper	10/01/18	9,000,000	8,948,085	8,998,524	P-1	A-1+	F1+
GEORGIA FUND 1	LGIP	10/01/18	32,924,179	32,924,179	32,924,179	NR	AAAf	NR
U.S. TREASURY NOTE	U.S. Treasury	10/01/18	140,000,000	139,803,125	140,957,240	Aaa	AA+	AAA
			\$ 199,924,179	\$ 199,675,389	\$ 200,967,342			
January 2019 Duration: 0.23								
GEORGIA FUND 1	LGIP	10/01/18	701,930	701,930	701,930	NR	AAAf	NR
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (NY)	Certificate of Deposit	12/18/18	7,000,000	7,000,000	7,034,858	P-1	A-1	F1
U.S. TREASURY NOTE	U.S. Treasury	12/27/18	140,000,000	138,576,871	139,272,000	Aaa	AA+	AAA
COOPERATIVE RABOBANK UA (NY)	Certificate of Deposit	12/31/18	8,000,000	8,000,000	8,041,488	P-1	A-1	F1+
NATIXIS (NY)	Commercial Paper	12/31/18	10,000,000	9,877,825	9,939,340	P-1	A-1	F1
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	01/02/19	8,000,000	8,000,000	8,037,687	P-1	A-1+	F1+
LANDESBANK HESSEN THUERINGEN GIROZENTRALE (NY)	Certificate of Deposit	01/02/19	5,000,000	5,000,000	5,022,866	P-1	A-1	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	01/02/19	8,000,000	8,000,000	8,047,007	P-1	A-1	F1+
DEXIA CREDIT LOCAL/NEW YORK - (ST) GTD	Commercial Paper	01/02/19	8,000,000	7,908,118	7,950,933	P-1	A-1+	F2
CREDIT INDUSTRIEL ET COMMERCIAL SA (NY)	Floating Rate Certificate of Deposit	01/02/19	7,000,000	7,000,000	7,011,329	P-1	A-1	F1
			\$ 201,701,930	\$ 200,064,744	\$ 201,059,438			
April 2019 Duration: 0.44								
GEORGIA FUND 1	LGIP	10/01/18	991,422	991,422	991,422	NR	AAAf	NR
COMMONWEALTH BANK OF AUSTRALIA (NY)	Corporate	03/13/19	5,000,000	4,987,500	4,998,745	Aa3	AA-	AA-
FIFTH THIRD BANK (OHIO)	Corporate	03/15/19	7,234,000	7,217,000	7,226,842	A3	A-	A-
JPMORGAN CHASE & CO	Corporate	03/22/19	8,290,000	8,249,296	8,261,265	A3	A-	AA-
COOPERATIVE RABOBANK UA (NY)	Certificate of Deposit	03/29/19	7,000,000	7,000,000	7,034,501	P-1	A-1	F1+
TOYOTA MOTOR CREDIT CORP	Commercial Paper	03/29/19	10,000,000	10,000,000	10,019,010	P-1	A-1+	F1
ING US FUNDING LLC	Commercial Paper	04/01/19	1,000,000	981,798	987,072	P-1	A-1	NR
DEXIA CREDIT LOCAL/NEW YORK - (ST) GTD	Commercial Paper	04/01/19	7,000,000	6,871,620	6,907,911	P-1	A-1+	F2
ING US FUNDING LLC	Commercial Paper	04/01/19	7,000,000	7,000,000	7,014,954	P-1	A-1	NR
SVENSKA HANDELSBANKEN AB (NY)	Floating Rate Certificate of Deposit	04/01/19	7,000,000	7,000,000	7,014,186	P-1	A-1+	F1+
U.S. TREASURY NOTE	U.S. Treasury	04/01/19	140,000,000	139,321,875	140,584,409	Aaa	AA+	AAA
			\$ 200,515,422	\$ 199,620,511	\$ 201,040,316			
July 2019 Duration: 0.62								
GEORGIA FUND 1	LGIP	10/01/18	696,694	696,694	696,694	NR	AAAf	NR
TRAVELERS COMPANIES INC	Corporate	06/03/19	4,000,000	4,085,480	4,147,892	A2	A	A
CATERPILLAR FINANCIAL SERVICES CORPORATION	Corporate	06/10/19	4,627,000	4,603,865	4,629,997	A3	A	A
PNC FUNDING CORP	Corporate	06/10/19	5,817,000	6,018,617	6,092,052	A3	A-	A+
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NY)	Corporate	06/13/19	5,000,000	4,977,900	5,015,835	Aa3	AA-	NR
WELLS FARGO BANK NA	Floating Rate Certificate of Deposit	06/28/19	10,000,000	10,000,000	9,996,485	P-1	A-1	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Floating Rate Certificate of Deposit	06/28/19	10,000,000	10,000,000	10,009,510	P-1	A-1	F1+
MERCK & CO INC	Corporate	07/01/19	7,000,000	7,158,270	7,201,356	A1	AA	A+
ROYAL BANK OF CANADA (NY)	Floating Rate Certificate of Deposit	07/01/19	7,000,000	7,000,000	6,995,882	P-1	A-1+	F1+
TORONTO-DOMINION BANK (NY)	Floating Rate Certificate of Deposit	07/01/19	7,000,000	7,000,000	6,995,303	P-1	A-1+	F1+
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	140,000,000	138,490,625	139,098,370	Aaa	AA+	AAA
			\$ 201,140,694	\$ 200,031,451	\$ 200,879,375			

October 2019	Duration: 0.91								
GEORGIA FUND 1	LGIP	10/01/18	13,470,769	13,470,769	13,470,769	NR	AAAf	NR	
ALTRIA GROUP INC	Corporate	08/06/19	6,000,000	6,400,260	6,391,512	A3	A-	A-	
CITIBANK NA	Corporate	09/18/19	7,000,000	6,917,890	6,947,194	A1	A+	A+	
GILEAD SCIENCES INC	Corporate	09/20/19	4,000,000	3,957,960	3,968,746	A3	A	NR	
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	09/26/19	5,000,000	5,000,000	4,999,812	P-1	A-1+	F1+	
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	09/30/19	5,000,000	5,000,000	4,999,792	P-1	A-1	F1+	
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	160,000,000	158,662,500	159,967,350	Aaa	AA+	AAA	
			\$ 200,470,769	\$ 199,409,379	\$ 200,745,174				
January 2020	Duration: 1.08								
GEORGIA FUND 1	LGIP	10/01/18	22,295,393	22,295,393	22,295,393	NR	AAAf	NR	
INTERNATIONAL BUSINESS MACHINES CORP	Corporate	11/01/19	5,208,000	5,515,637	5,689,847	A1	A+	A+	
HSBC USA INC	Corporate	11/13/19	7,000,000	6,943,790	7,016,186	A2	A	AA-	
KEYBANK NATIONAL ASSOCIATION	Corporate	12/16/19	6,485,000	6,449,203	6,495,183	A3	A-	A-	
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	160,000,000	158,587,500	159,119,968	Aaa	AA+	AAA	
			\$ 200,988,393	\$ 199,791,522	\$ 200,616,577				
April 2020	Duration: 1.39								
GEORGIA FUND 1	LGIP	10/01/18	8,466,432	8,466,432	8,466,432	NR	AAAf	NR	
NATIONAL AUSTRALIA BANK LTD (NY)	Corporate	01/10/20	7,000,000	6,933,710	6,952,313	Aa3	AA-	NR	
APPLE INC	Corporate	02/07/20	6,990,000	6,906,542	6,920,753	Aa1	AA+	NR	
CHEVRON CORP	Corporate	03/03/20	6,095,000	6,015,948	6,025,141	Aa2	AA-	NR	
EXXON MOBIL CORP	Corporate	03/06/20	3,125,000	3,088,156	3,088,683	Aaa	AA+	NR	
KEYBANK NATIONAL ASSOCIATION	Corporate	03/16/20	7,000,000	6,904,199	6,908,857	A3	A-	A-	
PHILIP MORRIS INTERNATIONAL INC	Corporate	03/26/20	5,000,000	5,124,450	5,097,255	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	160,000,000	156,225,000	157,088,834	Aaa	AA+	AAA	
			\$ 203,676,432	\$ 199,664,437	\$ 200,548,267				
July 2020	Duration: 1.63								
GEORGIA FUND 1	LGIP	10/01/18	138,578	138,578	138,578	NR	AAAf	NR	
GENERAL DYNAMICS CORPORATION	Corporate	05/11/20	7,000,000	7,000,840	7,059,793	A2	A+	NR	
PNC BANK NATIONAL ASSOCIATION	Corporate	06/01/20	2,870,000	2,827,955	2,852,335	A2	A	A+	
GOLDMAN SACHS BANK USA	Corporate	06/05/20	7,000,000	7,020,300	7,078,572	A1	A+	A+	
CITIBANK NA	Corporate	06/12/20	7,000,000	7,029,274	7,048,359	A1	A+	A+	
JOHN DEERE CAPITAL CORP	Corporate	06/22/20	3,190,000	3,130,889	3,146,530	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	160,000,000	158,197,957	158,241,840	Aaa	AA+	AAA	
			\$ 187,198,578	\$ 185,345,793	\$ 185,566,007				
GEAP+			\$ 1,595,616,397	\$ 1,583,603,226	\$ 1,591,422,495				

10/25/2018
UNAUDITED

Schedule XI