

Office of the State Treasurer
Georgia Extended Asset Pool Plus (GEAP+)
As of December 31, 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
January 2019		Duration: 0.01						
GEORGIA FUND 1	LGIP	01/02/19	165,908,535	165,908,535	165,908,535	NR	AAAF	NR
CREDIT INDUSTRIEL ET COMMERCIAL SA (NY)	Certificate of Deposit	01/02/19	7,000,000	7,000,000	7,014,492	P-1	A-1	F1
LANDESBANK HESSEN THUERINGEN GIROZENTRALE(NY)	Certificate of Deposit	01/02/19	5,000,000	5,000,000	5,054,440	P-1	A-1	F1+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	01/02/19	8,000,000	8,000,000	8,088,208	P-1	A-1+	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	01/02/19	8,000,000	8,000,000	8,097,592	P-1	A-1	F1+
DEXIA CREDIT (NY)	Commercial Paper	01/02/19	8,000,000	7,999,469	7,999,022	P-1	A-1+	F2
			\$ 201,908,535	\$ 201,908,004	\$ 202,162,289			
April 2019		Duration: 0.24						
GEORGIA FUND 1	LGIP	01/02/19	2,282,163	2,282,163	2,282,163	NR	AAAF	NR
COMMONWEALTH BANK OF AUSTRALIA (NY)	Corporate	03/13/19	5,000,000	4,987,500	5,028,430	Aa3	AA-	AA-
FIFTH THIRD BANK (OH)	Corporate	03/15/19	7,234,000	7,217,000	7,274,736	A3	A-	A-
JPMORGAN CHASE & CO	Corporate	03/22/19	8,290,000	8,249,296	8,312,304	A2	A-	AA-
COOPERATIEVE RABOBANK UA (NY)	Certificate of Deposit	03/29/19	7,000,000	7,000,000	7,078,158	P-1	A-1	F1+
TOYOTA MOTOR CREDIT CORP	Commercial Paper	03/29/19	10,000,000	10,000,000	10,019,756	(P)P-1	A-1+	F1
U.S. TREASURY NOTE	U.S. Treasury	03/31/19	140,000,000	139,321,875	140,296,875	Aaa	AA+	AAA
SVENSKA HANDELSBANKEN AB (NY)	Certificate of Deposit	04/01/19	7,000,000	7,000,000	7,014,992	P-1	A-1+	F1+
ING US FUNDING LLC	Commercial Paper	04/01/19	1,000,000	993,675	993,308	P-1	A-1	NR
ING US FUNDING LLC	Commercial Paper	04/01/19	7,000,000	7,000,000	7,014,637	P-1	A-1	NR
DEXIA CREDIT (NY)	Commercial Paper	04/01/19	7,000,000	6,955,900	6,952,402	P-1	A-1+	F2
			\$ 201,806,163	\$ 201,007,409	\$ 202,267,762			
July 2019		Duration: 0.47						
GEORGIA FUND 1	LGIP	01/02/19	9,456,003	9,456,003	9,456,003	NR	AAAF	NR
TRAVELERS COMPANIES INC	Corporate	06/03/19	4,000,000	4,085,480	4,068,679	A2	A	A
CATERPILLAR FINANCIAL SERVICES CORPORATION	Corporate	06/10/19	4,627,000	4,603,865	4,622,402	A3	A	A
PNC FUNDING CORP	Corporate	06/10/19	5,817,000	6,018,617	5,932,411	A3	A-	A+
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NY)	Corporate	06/13/19	5,000,000	4,977,900	4,988,635	Aa3	AA-	NR
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	06/28/19	10,000,000	10,000,000	10,001,657	P-1	A-1	F1+
WELLS FARGO BANK NA	Certificate of Deposit	06/28/19	10,000,000	10,000,000	10,016,711	P-1	A-1	F1+
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	140,000,000	138,490,625	139,129,834	Aaa	AA+	AAA
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,009,766	P-1	A-1+	F1+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,009,359	P-1	A-1+	F1+
			\$ 202,900,003	\$ 201,632,490	\$ 202,235,458			

October 2019	Duration: 0.73								
GEORGIA FUND 1	LGIP	01/02/19	1,809,723	1,809,723	1,809,723	NR	AAAf	NR	
ALTRIA GROUP INC	Corporate	08/06/19	6,000,000	6,400,260	6,437,550	A3	BBB	BBB	
CITIBANK NA	Corporate	09/18/19	7,000,000	6,917,890	6,976,746	A1	A+	A+	
GILEAD SCIENCES INC	Corporate	09/20/19	4,000,000	3,957,960	3,988,445	A3	A	NR	
CISCO SYSTEMS INC	Corporate	09/20/19	5,250,000	5,182,118	5,221,896	A1	AA-	NA	
JPMORGAN CHASE BANK NA	Corporate	09/23/19	8,000,000	7,913,008	7,963,925	Aa2	A+	AA	
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	09/26/19	5,000,000	5,000,000	5,030,432	P-1	A-1+	F1+	
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	09/30/19	5,000,000	5,000,000	5,031,542	P-1	A-1	F1+	
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	160,000,000	158,662,500	159,665,385	Aaa	AA+	AAA	
			\$ 202,059,723	\$ 200,843,459	\$ 202,125,045				
January 2020	Duration: 0.98								
GEORGIA FUND 1	LGIP	01/02/19	2,360,301	2,360,301	2,360,301	NR	AAAf	NR	
INTERNATIONAL BUSINESS MACHINES CORP	Corporate	11/01/19	5,208,000	5,515,637	5,518,945	A1	A	A	
HSBC USA INC	Corporate	11/13/19	7,000,000	6,943,790	6,978,277	A2	A	AA-	
KEYBANK NA	Corporate	12/15/19	6,485,000	6,449,203	6,450,222	A3	A-	A-	
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	182,200,000	180,562,898	180,871,406	Aaa	AA+	AAA	
			\$ 203,253,301	\$ 201,831,829	\$ 202,179,151				
April 2020	Duration: 1.21								
GEORGIA FUND 1	LGIP	01/02/19	1,427,577	1,427,577	1,427,577	NR	AAAf	NR	
NATIONAL AUSTRALIA BANK LTD (NY)	Corporate	01/10/20	7,000,000	6,933,710	7,025,813	Aa3	AA-	NR	
GILEAD SCIENCES INC	Corporate	02/01/20	8,000,000	7,934,816	7,991,741	A3	A	NR	
APPLE INC	Corporate	02/07/20	6,990,000	6,906,542	6,976,453	Aa1	AA+	NR	
CHEVRON CORP	Corporate	03/03/20	6,095,000	6,015,948	6,075,793	Aa2	AA	NR	
EXXON MOBIL CORP	Corporate	03/06/20	3,125,000	3,088,156	3,111,124	Aaa	AA+	NR	
KEYBANK NA	Corporate	03/16/20	7,000,000	6,904,199	6,967,412	A3	A-	A-	
PHILIP MORRIS INTERNATIONAL INC	Corporate	03/26/20	5,000,000	5,124,450	5,141,225	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	160,000,000	156,225,000	157,697,394	Aaa	AA+	AAA	
			\$ 204,637,577	\$ 200,560,399	\$ 202,414,532				
July 2020	Duration: 1.47								
GEORGIA FUND 1	LGIP	01/02/19	2,018,516	2,018,516	2,018,516	NR	AAAf	NR	
GENERAL DYNAMICS CORPORATION	Corporate	05/11/20	7,000,000	7,000,840	7,031,045	A2	A+	NR	
PNC BANK NA	Corporate	06/01/20	2,870,000	2,827,955	2,839,462	A2	A	A+	
GOLDMAN SACHS BANK USA	Corporate	06/05/20	7,000,000	7,020,300	7,015,443	A1	A+	A+	
CITIBANK NA	Corporate	06/12/20	7,000,000	7,029,274	6,970,635	A1	A+	A+	
JOHN DEERE CAPITAL CORP	Corporate	06/22/20	3,190,000	3,130,889	3,142,183	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	160,000,000	157,943,750	158,448,919	Aaa	AA+	AAA	
			\$ 189,078,516	\$ 186,971,524	\$ 187,466,204				
October 2020	Duration: 1.71								
GEORGIA FUND 1	LGIP	01/02/19	33,866	33,866	33,866	NR	AAAf	NR	
USAA CAPITAL CORP	Corporate	07/01/20	1,185,000	1,182,108	1,183,625	Aa1	AA	NA	
PNC BANK NA	Corporate	07/21/20	1,250,000	1,236,486	1,253,059	A2	A	A+	
US BANK NA	Corporate	07/24/20	5,000,000	4,987,344	5,069,742	A1	AA-	AA-	
INTEL CORPORATION	Corporate	07/29/20	3,000,000	2,974,719	3,013,135	A1	A+	A+	
BANK OF NEW YORK MELLON CORP	Corporate	08/17/20	5,000,000	4,949,887	5,006,979	A1	A	AA-	
STATE STREET CORP	Corporate	08/18/20	1,500,000	1,482,091	1,500,978	A1	A	AA-	
HOME DEPOT INC	Corporate	09/15/20	3,700,000	3,751,801	3,798,341	A2	A	A	
MASSMUTUAL GLOBAL FUNDING II	Corporate	09/22/20	2,990,000	2,924,907	2,945,175	Aa2	AA+	AA+	
UNITED STATES TREASURY	U.S. Treasury	09/30/20	95,900,000	95,742,492	96,942,793	Aaa	AA+	AAA	
MICROSOFT CORPORATION	Corporate	10/01/20	1,742,000	1,743,450	1,764,757	Aaa	AAA	AA+	
			\$ 121,300,866	\$ 121,009,153	\$ 122,512,451				
GEAP+			\$ 1,526,944,685	\$ 1,515,764,266	\$ 1,523,363,492				

1/25/2019
UNAUDITED

Schedule XI