

Office of the State Treasurer
Georgia Extended Asset Pool Plus (GEAP+)
As of March 31, 2019

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
April 2019								
Duration: 0.002								
GEORGIA FUND 1	LGIP	04/01/19	599,180,942	599,180,941	600,335,651	NR	AAAf	NR
U.S. TREASURY NOTE	U.S. Treasury	04/01/19	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	7,000,000	P-1	A-1+	F1+
ING US FUNDING LLC	Commercial Paper	04/01/19	1,000,000	981,798	1,000,000	P-1	A-1	NR
ING US FUNDING LLC	Commercial Paper	04/01/19	7,000,000	7,000,000	7,000,000	P-1	A-1	NR
DEXIA CREDIT (NY)	Commercial Paper	04/01/19	7,000,000	6,871,620	7,000,000	P-1	A-1+	F2
			\$ 761,180,942	\$ 760,356,235	\$ 762,632,526			
July 2019								
Duration: 0.24								
GEORGIA FUND 1	LGIP	04/01/19	9,697,608	9,697,608	9,717,598	NR	AAAf	NR
TRAVELERS COMPANIES INC	Corporate	06/03/19	4,000,000	4,085,480	4,099,295	A2	A	A
CATERPILLAR FINANCIAL SERVICES CORPORATION	Corporate	06/10/19	4,627,000	4,603,865	4,652,436	A3	A	A
PNC FUNDING CORP	Corporate	06/10/19	5,817,000	6,018,617	5,979,679	A3	A-	A+
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NY)	Corporate	06/13/19	5,000,000	4,977,900	5,028,963	Aa3	AA-	NR
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	06/28/19	10,000,000	10,000,000	10,003,106	P-1	A-1	F1+
WELLS FARGO BANK NA	Certificate of Deposit	06/28/19	10,000,000	10,000,000	10,021,781	P-1	A-1	F1+
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	140,000,000	138,490,625	140,064,657	Aaa	AA+	AAA
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,000,000	P-1	A-1+	F1+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,000,000	P-1	A-1+	F1+
			\$ 203,141,608	\$ 201,874,095	\$ 203,567,515			
October 2019								
Duration: 0.49								
GEORGIA FUND 1	LGIP	04/01/19	2,294,931	2,294,931	2,299,400	NR	AAAf	NR
ALTRIA GROUP INC	Corporate	08/06/19	6,000,000	6,400,260	6,215,468	A3	BBB	BBB
CITIBANK NA	Corporate	09/18/19	7,000,000	6,917,890	6,971,909	A1	A+	A+
GILEAD SCIENCES INC	Corporate	09/20/19	4,000,000	3,957,960	3,985,207	A3	A	NR
CISCO SYSTEMS INC	Corporate	09/20/19	5,250,000	5,182,118	5,219,076	A1	AA-	NA
JPMORGAN CHASE BANK NA	Corporate	09/23/19	8,000,000	7,913,008	7,960,050	Aa2	A+	AA
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	09/26/19	5,000,000	5,000,000	5,072,722	P-1	A-1+	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	09/30/19	5,000,000	5,000,000	5,072,722	P-1	A-1	F1+
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	160,000,000	158,662,500	159,471,471	Aaa	AA+	AAA
			\$ 202,544,931	\$ 201,328,666	\$ 202,268,026			

January 2020 Duration: 0.74									
GEORGIA FUND 1	LGIP	04/01/19	2,379,546	2,379,546	2,384,462	NR	AAAf	NR	
INTERNATIONAL BUSINESS MACHINES CORP	Corporate	11/01/19	5,208,000	5,515,937	5,554,736	A1	A	A	
HSBC USA INC	Corporate	11/13/19	7,000,000	6,943,790	7,037,428	A2	A	AA-	
KEYBANK NA	Corporate	12/15/19	6,485,000	6,449,203	6,511,936	A3	A-	A-	
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	182,200,000	180,562,898	182,214,689	Aaa	AA+	AAA	
			\$ 203,272,546	\$ 201,851,074	\$ 203,703,250				
April 2020 Duration: 0.97									
GEORGIA FUND 1	LGIP	04/01/19	1,934,458	1,934,458	1,938,171	NR	AAAf	NR	
NATIONAL AUSTRALIA BANK LTD (NY)	Corporate	01/10/20	7,000,000	6,933,710	6,999,372	Aa3	AA-	NR	
GILEAD SCIENCES INC	Corporate	02/01/20	8,000,000	7,934,816	7,990,291	A3	A	NR	
APPLE INC	Corporate	02/07/20	6,990,000	6,906,542	6,964,040	Aa1	AA+	NR	
CHEVRON CORP	Corporate	03/03/20	6,095,000	6,015,948	6,053,358	Aa2	AA	NR	
EXXON MOBIL CORP	Corporate	03/06/20	3,125,000	3,088,156	3,107,953	Aaa	AA+	NR	
KEYBANK NA	Corporate	03/16/20	7,000,000	6,904,199	6,951,774	A3	A-	A-	
PHILIP MORRIS INTERNATIONAL INC	Corporate	03/26/20	5,000,000	5,124,450	5,075,454	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	160,000,000	156,225,000	157,841,848	Aaa	AA+	AAA	
			\$ 205,144,458	\$ 201,067,279	\$ 202,921,961				
July 2020 Duration: 1.23									
GEORGIA FUND 1	LGIP	04/01/19	2,069,762	2,069,762	2,073,999	NR	AAAf	NR	
GENERAL DYNAMICS CORPORATION	Corporate	05/11/20	7,000,000	7,000,840	7,078,773	A2	A+	NR	
PNC BANK NA	Corporate	06/01/20	2,870,000	2,827,955	2,865,946	A2	A	A+	
GOLDMAN SACHS BANK USA	Corporate	06/05/20	7,000,000	7,020,300	7,084,895	A1	A+	A+	
CITIBANK NA	Corporate	06/12/20	7,000,000	7,029,274	7,030,518	A1	A+	A+	
JOHN DEERE CAPITAL CORP	Corporate	06/22/20	3,190,000	3,130,889	3,169,597	A2	A	A	
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	160,000,000	157,943,750	159,466,163	Aaa	AA+	AAA	
			\$ 189,129,762	\$ 187,022,770	\$ 188,769,891				
October 2020 Duration: 1.48									
GEORGIA FUND 1	LGIP	04/01/19	347,483	347,483	348,104	NR	AAAf	NR	
USAA CAPITAL CORP	Corporate	07/01/20	1,185,000	1,182,049	1,191,471	Aa1	AA	NA	
PNC BANK NA	Corporate	07/21/20	1,250,000	1,236,200	1,244,951	A2	A	A+	
US BANK NA	Corporate	07/24/20	5,000,000	4,986,900	5,017,724	A1	AA-	AA-	
INTEL CORPORATION	Corporate	07/29/20	3,000,000	2,973,840	2,991,335	A1	A+	A+	
BANK OF NEW YORK MELLON CORP	Corporate	08/17/20	5,000,000	4,948,200	4,973,369	A1	A	AA-	
STATE STREET CORP	Corporate	08/18/20	1,500,000	1,481,670	1,489,369	A1	A	AA-	
HOME DEPOT INC	Corporate	09/15/20	3,700,000	3,752,799	3,750,813	A2	A	A	
MASSMUTUAL GLOBAL FUNDING II	Corporate	09/22/20	2,990,000	2,923,075	2,935,663	Aa2	AA+	AA+	
UNITED STATES TREASURY	U.S. Treasury	09/30/20	95,900,000	95,727,680	95,771,917	Aaa	AA+	AAA	
MICROSOFT CORPORATION	Corporate	10/01/20	1,742,000	1,743,498	1,743,246	Aaa	AAA	AA+	
			\$ 121,614,483	\$ 121,303,394	\$ 121,457,962				
January 2021 Duration: 1.69									
GEORGIA FUND 1	LGIP	04/01/19	1,901,714	1,901,714	1,905,638	NR	AAAf	NR	
BANK OF NEW YORK MELLON CORP	Corporate	12/04/20	3,000,000	3,001,860	3,008,464	Aa2	AA-	AA	
METROPOLITAN LIFE GLOBAL FUNDING	Corporate	12/03/20	3,500,000	3,463,040	3,496,134	Aa3	AA-	AA-	
MICROSOFT CORPORATION	Corporate	11/03/20	3,785,000	3,743,706	3,779,981	Aaa	AAA	AA+	
PNC BANK N.A.	Corporate	11/05/20	3,000,000	2,957,760	2,992,769	A2	A	A+	
TRAVELERS COMPANIES INC	Corporate	11/02/20	3,500,000	3,553,375	3,604,138	A2	A	A	
UNITED STATES TREASURY	U.S. Treasury	12/31/20	20,000,000	19,996,875	20,122,943	Aaa	AA+	AAA	
UNITED STATES TREASURY	U.S. Treasury	12/31/20	20,000,000	19,953,125	20,078,197	Aaa	AA+	AAA	
UNITED STATES TREASURY	U.S. Treasury	12/31/20	20,000,000	19,750,000	19,837,983	Aaa	AA+	AAA	
VISA INC	Corporate	12/14/20	3,500,000	3,461,885	3,489,252	A1	AA-	NA	
			80,285,000	79,881,626	80,409,863				
January 2024 Duration: 4.71									
GEORGIA FUND 1	LGIP	04/01/19	406,879	406,879	407,720	NR	AAAf	NR	
UNITED STATE TREASURY	U.S. Treasury	01/02/24	19,800,000	19,909,828	20,035,182	Aaa	AA+	AAA	
UNITED STATE TREASURY	U.S. Treasury	01/02/24	20,300,000	20,055,766	20,182,374	Aaa	AA+	AAA	
			\$ 40,506,879	\$ 40,372,473	\$ 40,625,276				
GEAP+			\$ 2,006,820,608	\$ 1,995,057,612	\$ 2,006,356,269				

4/23/2019
UNAUDITED

Schedule XI