

Office of the State Treasurer
Georgia Fund 1 Plus
As of September 30, 2019

Georgia Fund 1 Plus: A second investment option for state agencies to benefit from higher yields available by adding credit. GF1 Plus is managed as a low-risk rates/credit portfolio employing both internal and external investment managers.

Weighted Average Maturity: 36 days

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	S&P	MOODY'S	FTTC
GEORGIA FUND 1	LGIP	10/01/19	\$ 142,934,951	\$ 142,934,951	\$ 142,934,951	AAAf	NR	NR
CITIBANK N.A.	Collateralized Deposit Account ¹	10/01/19	60,790,941	60,790,941	60,790,941	A-1	P-1	F1+
BRANCH BANKING & TRUST CO.	Collateralized Deposit Account ¹	10/01/19	1,149,791	1,149,791	1,149,791	A-1	P-1	F1
BANK OZK	Collateralized Deposit Account ¹	10/01/19	142,206	142,206	142,206	NR	NR	NR
SERVISFIRST BANK	Collateralized Deposit Account ¹	10/01/19	51,749,135	51,749,135	51,749,135	NR	NR	NR
LANDESBANK HESSEN THUERINGEN GIROZ (NY)	Certificate of Deposit	10/01/19	15,000,000	15,000,000	15,197,592	A-1	P-1	F1+
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	1,088,133	1,088,133	1,088,133	A-1	P-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/19	169,009,538	169,009,538	169,009,538	A-2	P-2	F1
WELLS FARGO BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	5,084,669	5,084,669	5,084,669	A-1	P-1	F1+
SCOTIA CAPITAL USA INC.	Overnight Repurchase Agreement	10/01/19	100,000,000	100,000,000	100,000,000	NR	NR	NR
BENNINGTON STARK CAP CO	Commercial Paper	10/02/19	15,000,000	14,999,025	14,999,025	A-1	P-1	NR
THUNDER BAY FUNDING LLC	Commercial Paper	10/03/19	10,000,000	9,998,672	9,998,672	A-1+	P-1	F1+
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ³	10/04/19	324,000,000	324,000,000	324,000,000	A-1	NR	NR
OVERSEA CHINESE BANKING CORPORATION (NY)	Certificate of Deposit	10/08/19	4,500,000	4,500,000	4,524,070	A-1+	P-1	F1+
CREDIT INDUSTRIEL ET COMMERCIAL (NY)	Certificate of Deposit	10/09/19	15,000,000	15,000,000	15,084,398	A-1	P-1	F1
DNB BANK ASA (NY)	Certificate of Deposit	10/09/19	15,000,000	15,000,000	15,084,398	A-1+	P-1	NR
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ³	10/09/19	295,000,000	295,000,000	295,000,000	A-1	NR	NR
BANCO SANTANDER SA (NY)	Certificate of Deposit	10/10/19	15,000,000	15,000,000	15,079,196	A-1	P-1	F2
NATIONAL BANK OF CANADA (NY)	Certificate of Deposit	10/10/19	3,300,000	3,300,022	3,304,158	A-1	P-1	F1
LIBERTY STREET FUNDING LLC	Commercial Paper	10/10/19	10,000,000	9,994,025	9,994,025	A-1	P-1	NR
ABN AMRO FUNDING USA LLC	Commercial Paper	10/11/19	15,000,000	14,988,417	14,988,417	A-1	P-1	F1
OVERSEA-CHINESE BK CO (NY)	Certificate of Deposit	10/15/19	10,000,000	10,000,000	10,008,865	A-1+	P-1	NR
LONGSHIP FUNDING LLC	Commercial Paper	10/15/19	25,000,000	24,978,514	24,978,514	A-1+	P-1	NR
MIZUHO BANK LTD (NY)	Certificate of Deposit	10/18/19	9,900,000	9,900,092	9,947,014	A-1	P-1	F1
SUNTRUST ROBINSON HUMPHREY	Term Repurchase Agreement ³	10/18/19	100,000,000	100,000,000	100,000,000	NR	NR	NR
HSBC SECURITIES USA INC.	Term Repurchase Agreement ³	10/21/19	100,000,000	100,000,000	100,000,000	A-1+	NR	NR
NEW YORK LIFE GLOBAL FUNDING	Corporate	10/24/19	5,000,000	5,004,433	5,026,996	AA+	Aaa	AAA
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement ³	10/24/19	35,000,000	35,000,000	35,000,000	A-1	NR	NR
GREAT BRIDGE CAP CO LLC	Commercial Paper	10/25/19	10,000,000	9,984,067	9,984,067	A-1	P-1	F1
NORINCHUKIN BANK (NY)	Certificate of Deposit	11/01/19	24,455,000	24,457,497	24,531,561	A-1	P-1	NR
SKANDINAVISKA ENSKILDA BANKEN AB (NY)	Certificate of Deposit	11/01/19	14,000,000	14,004,170	14,156,085	A-1	P-1	F1+
RIDGEFIELD FUNDING COMPANY LLC	Commercial Paper	11/01/19	20,000,000	20,000,000	20,036,093	A-1	P-1	NR
BENNINGTON STARK CAP CO	Commercial Paper	11/04/19	10,000,000	9,978,939	9,978,939	A-1	P-1	NR
CANCARA ASSET SECUR LLC	Commercial Paper	11/04/19	10,000,000	9,979,128	9,979,128	A-1	P-1	F1
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	11/05/19	227,000,000	227,000,000	227,000,000	A-1+	P-2	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	11/05/19	286,000,000	286,000,000	286,000,000	A-1	NR	NR
THE COCA-COLA COMPANY	Commercial Paper	11/07/19	15,000,000	14,967,625	14,967,625	A-1	P-1	F1
BMO CAPITAL MARKETS CORP.	Term Repurchase Agreement ³	11/08/19	25,000,000	25,000,000	25,000,000	A-1	NR	NR
PFIZER INC.	Commercial Paper	11/12/19	15,000,000	14,961,150	14,961,150	A-1+	P-1	F1
AMERICAN HONDA FINANCE CORPORATION	Commercial Paper	11/13/19	25,000,000	24,938,188	24,938,188	A-1	P-1	F1
BANCO SANTANDER NEW YORK	Commercial Paper	11/14/19	10,000,000	9,972,744	9,972,744	A-1	P-1	F2
STATE STREET BANK AND TRUST COMPANY	Certificate of Deposit	11/15/19	15,000,000	15,000,000	15,013,234	A-1+	P-1	F1+
LMA AMERICAS LLC	Commercial Paper	11/15/19	15,000,000	14,957,250	14,957,250	A-1	P-1	F1
MONT BLANC CAPITAL CORP	Commercial Paper	11/19/19	15,000,000	14,955,900	14,955,900	A-1	P-1	NR
DZ BANK NY BRANCH	Commercial Paper	11/25/19	25,000,000	24,915,590	24,915,590	A-1+	P-1	F1+
LMA AMERICAS LLC	Commercial Paper	11/27/19	10,000,000	9,964,217	9,964,217	A-1	P-1	F1
HSBC SECURITIES USA INC.	Term Repurchase Agreement	12/01/19	36,000,000	36,000,000	36,000,000	A-1+	NR	NR
WELLS FARGO BANK NA	Certificate of Deposit	12/03/19	15,000,000	15,000,000	15,025,422	A-1	P-1	F1+
WESTPAC BANKING CORPORATION (NY)	Certificate of Deposit	12/10/19	15,000,000	15,000,000	15,020,249	A-1+	P-1	F1+
MONT BLANC CAPITAL CORP	Commercial Paper	12/11/19	9,500,000	9,460,092	9,460,092	A-1	P-1	NR
PFIZER INC	Corporate	12/16/19	758,000	757,811	761,757	AA-	A1	A
KEYBANK NA	Corporate	12/16/19	7,775,000	7,764,363	7,827,856	A-	A3	A-
BANCOESTADO CHILE (NY)	Certificate of Deposit	01/02/20	15,000,000	15,000,000	15,019,591	A-1	P-1	NR
HSBC BANK USA NA	Certificate of Deposit	01/02/20	25,000,000	25,000,000	25,145,333	A-1+	P-1	F1+
TOYOTA MOTOR CREDIT CORP	Commercial Paper	01/06/20	15,000,000	15,000,000	15,018,329	A-1+	P-1	F1
DAIMLER FINANCE NORTH AMERICA LLC	Corporate	01/06/20	23,385,000	23,386,899	23,513,920	A	A2	A-
BANK OF AMERICA NA	Certificate of Deposit	01/09/20	5,000,000	5,000,000	5,060,667	A-1	P-1	F1+
CROWN POINT CAPITAL COMPANY LLC	Commercial Paper	01/09/20	15,000,000	15,000,000	15,080,500	A-1	P-1	NR
CIESCO LLC	Commercial Paper	01/14/20	20,000,000	19,873,417	19,873,417	A-1	P-1	F1
NIEUW AMSTERDAM RECEIVABLES CORP	Commercial Paper	01/15/20	23,300,000	23,149,068	23,149,068	A-1	P-1	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	01/17/20	10,860,000	10,745,329	10,860,371	AA+	Aaa	AAA
BANK OF NOVA SCOTIA (HOUSTON)	Certificate of Deposit	01/24/20	4,000,000	4,000,320	4,018,434	A-1	P-1	F1+
CANADIAN IMPERIAL BANK OF COMMERCE	Certificate of Deposit	01/24/20	4,900,000	4,900,000	4,902,074	A-1	P-1	F1+
U.S. BANK NATIONAL ASSOCIATION	Corporate	01/24/20	597,000	596,488	599,088	AA-	A1	AA-
JACKSON NATIONAL LIFE GLOBAL FUNDI MTN	Corporate	01/30/20	7,010,000	7,006,999	7,033,763	AA-	A1	AA-
SUMITOMO MITSUI TRUST BANK LTD (NY)	Certificate of Deposit	01/31/20	24,500,000	24,500,000	24,501,520	A-1	P-1	F1
CITIGROUP GLOBAL MARKETS INC.	Commercial Paper	02/04/20	10,000,000	9,917,750	9,917,750	A-1	P-1	F1
MICROSOFT CORPORATION	Corporate	02/06/20	11,450,000	11,422,143	11,462,460	AAA	Aaa	AAA+
MIZUHO SECURITIES USA LLC	Corporate	02/07/20	15,000,000	15,000,000	15,021,195	A	A1	NR
NATIONAL AUSTRALIA BANK LTD (NY)	Certificate of Deposit	02/10/20	5,000,000	4,999,644	5,005,999	A-1+	P-1	F1+
PNC FUNDING CORP	Corporate	02/10/20	5,023,000	5,091,243	5,103,531	A-	A3	A+

COMMONWEALTH BK AUSTR (NY)	Commercial Paper	02/14/20	5,000,000	5,000,000	5,004,671	A-1+	P-1	F1+
GLENCOVE FUNDING LLC	Commercial Paper	02/18/20	10,000,000	10,000,000	10,004,521	A-1	P-1	NR
BANK OF NEW YORK MELLON CORP MTN	Corporate	02/24/20	14,640,000	14,639,325	14,673,256	A	A1	AA-
BANK OF MONTREAL (CHICAGO BRANCH)	Certificate of Deposit	03/02/20	10,000,000	10,000,000	10,017,015	A-1	P-1	F1+
CHEVRON CORP	Corporate	03/03/20	13,425,000	13,419,303	13,439,947	AA	Aa2	NR
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement ³	03/11/20	270,000,000	270,000,000	270,000,000	A-1	NR	NR
WESTPAC BANKING CORPORATION (NY)	Certificate of Deposit	03/13/20	9,000,000	9,000,752	9,010,370	A-1+	P-1	F1+
JOHN DEERE CAPITAL CORP MTN	Corporate	03/13/20	15,000,000	15,019,767	15,037,720	A	A2	A
MBART_18-1 A2A	Asset-Backed Security ²	03/15/20	5,733,591	5,733,412	5,740,387	AAA	Aaa	NR
FHMS_KP02 A2	Commercial Mortgage-Backed Security	03/25/20	80,712	81,865	81,541	AA+	Aaa	AAA
MORGAN STANLEY & CO.	Term Repurchase Agreement	03/29/20	132,000,000	132,000,000	132,000,000	A-1	NR	NR
AUST & NZ BANKING GROUP (NY)	Certificate of Deposit	03/31/20	15,000,000	15,000,000	15,094,110	A-1+	P-1	F1+
MORGAN STANLEY & CO.	Term Repurchase Agreement	03/31/20	165,000,000	165,000,000	165,000,000	A-1	NR	NR
STATE OF ISRAEL	Floating Rate Note	04/01/20	10,000,000	10,000,000	10,113,226	AA-	A1	A+
SVENSKA HANDELSBANKEN AB (NY)	Certificate of Deposit	04/02/20	15,000,000	15,000,000	15,089,479	A-1+	P-1	F1+
SUMITOMO MITSUI BANKING CORP (NY)	Certificate of Deposit	04/06/20	15,000,000	15,000,000	15,024,666	A-1	P-1	F1
BMW US CAPITAL LLC	Corporate	04/06/20	11,405,000	11,401,606	11,521,154	A+	A1	NA
CROWN POINT CAPITAL COMPANY LLC	Commercial Paper	04/16/20	9,500,000	9,500,000	9,508,619	A-1	P-1	NR
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	04/24/20	5,000,000	5,000,000	5,022,451	A-1+	P-1	F1+
JACKSON NATIONAL LIFE GLOBAL FUND	Corporate	04/27/20	17,500,000	17,524,830	17,601,365	AA-	A1	AA-
APPLE INC	Corporate	05/06/20	6,872,000	6,859,612	6,914,773	AA+	Aa1	NA
BANK OF NOVA SCOTIA (HOUSTON)	Certificate of Deposit	05/08/20	16,000,000	16,000,000	16,021,630	A-1	P-1	F1+
APPLE INC	Corporate	05/11/20	7,254,000	7,229,791	7,285,337	AA+	Aa1	NA
BANK OF MONTREAL (CHICAGO BRANCH)	Certificate of Deposit	05/14/20	10,000,000	10,000,734	10,009,891	A-1	P-1	F1+
PNC BANK NATIONAL ASSOCIATION	Corporate	05/19/20	6,600,000	6,594,984	6,643,406	A	A2	A+
AMERICAN EXPRESS CREDIT CORP MTN	Corporate	05/26/20	14,514,000	14,507,422	14,628,353	A-	A2	A
MUFG BANK LTD (NY)	Certificate of Deposit	05/29/20	10,000,000	10,009,438	10,071,238	A-1	P-1	F1
BANK OF AMERICA NA	Certificate of Deposit	06/01/20	19,000,000	19,000,000	19,058,839	A-1	P-1	F1+
GOLDMAN SACHS BANK USA	Corporate	06/05/20	14,000,000	14,109,217	14,238,264	A+	A1	A+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	06/08/20	15,000,000	15,000,000	15,022,733	A-1+	P-1	F1+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	06/30/20	15,000,000	15,000,000	15,000,871	A-1+	P-1	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	07/01/20	10,000,000	10,000,000	10,017,939	A-1	P-1	F1+
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	07/01/20	15,000,000	15,000,000	15,026,472	A-1+	P-1	F1+
COMMONWEALTH BANK OF AUSTRALIA (NE	Certificate of Deposit	07/09/20	15,000,000	15,000,000	15,020,186	A-1+	P-1	F1+
BANK OF MONTREAL (CHICAGO)	Certificate of Deposit	07/10/20	10,000,000	9,999,996	10,056,591	A-1	P-1	F1+
CNH_16-C A3	Asset-Backed Security ²	07/15/20	477,003	476,958	477,267	AAA	Aaa	NR
SVENSKA HANDELSBANKEN AB (NY)	Certificate of Deposit	07/15/20	9,000,000	9,000,000	9,008,316	A-1+	P-1	F1+
INTEL CORPORATION	Corporate	07/29/20	20,000,000	20,084,622	20,167,056	A+	A1	A+
JDOT_16-B A4	Asset-Backed Security ²	08/15/20	1,177,248	1,177,021	1,177,870	NR	Aaa	AAA
WOART_16-B A3	Asset-Backed Security ²	08/15/20	486,726	486,634	486,953	AAA	NR	AAA
STATE STREET CORP	Corporate	08/18/20	4,500,000	4,534,768	4,550,117	A	A1	AA-
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	09/01/20	4,000,000	4,000,000	4,007,487	A-1	P-1	F1+
HAROT_17-4 A3	Asset-Backed Security ²	01/21/21	20,056,057	20,062,719	20,074,074	NR	Aaa	AAA
AMERICAN AIRLINES INC	Corporate	02/01/21	387,589	409,946	407,438	A	A3	NR
NAROT_17-C A3	Asset-Backed Security ²	03/15/21	23,500,000	23,534,126	23,555,980	NR	Aaa	AAA
DELTA AIR LINES INC	Corporate	06/17/21	350,718	368,605	375,228	AAA	A1	NR
COMM_14-UBS4 A2	Commercial Mortgage-Backed Security	12/10/22	23,495	24,372	24,395	NR	Aaa	AAA
SBAP_08-20D 1	Small Business Administration Passthrough ²	04/01/28	452,323	491,550	499,218	AA+	Aaa	AAA
SBAP_08-20E 1	Small Business Administration Passthrough ²	05/01/28	507,087	554,518	560,450	AA+	Aaa	AAA
SBAP_09-20K 1	Small Business Administration Passthrough ²	11/01/29	769,727	817,093	825,284	AA+	Aaa	AAA
SBAP_10-20G 1	Small Business Administration Passthrough ²	07/01/30	620,086	648,711	651,978	AA+	Aaa	AAA
			\$ 3,667,994,726	\$ 3,667,524,292	\$ 3,670,728,989			

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; FHLB letters of credit; or the Secure Deposit Program.
2. 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.
3. Extendable Term Repurchase Agreements repriced monthly. If not extended at repriced date, both parties have option to call/put at par within 5 business days.

10/23/19
UNAUDITED

Schedule X