

Office of the State Treasurer
Georgia Extended Asset Pool Plus (GEAP+)
As of June 30, 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
July 2019 Duration: 0.01								
GEORGIA FUND 1	LGIP	07/01/19	52,050,952	52,050,952	52,050,952	NR	AAAf	NR
GREAT BRIDGE CAP CO LLC	Commercial Paper	07/01/19	7,000,000	6,953,275	7,000,000	P-1	A-1	F1
MANHATTAN ASSET FUNDING CO LLC	Commercial Paper	07/01/19	7,000,000	6,955,871	7,000,000	P-1	A-1	NR
NIEUW AMSTERDAM RECEIVABLES CORP	Commercial Paper	07/01/19	8,000,000	7,949,567	8,000,000	P-1	A-1	NR
VERSAILLES COM PAPER LLC	Commercial Paper	07/01/19	7,000,000	6,955,698	7,000,000	P-1	A-1	F1
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	10,000,000	9,999,477	10,050,000	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	15,000,000	14,999,558	15,121,875	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/01/19	150,000,000	149,976,352	150,937,500	Aaa	AA+	AAA
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,014,809	P-1	A-1+	F1+
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	07/01/19	7,000,000	7,000,000	7,014,754	P-1	A-1+	F1+
			\$ 270,050,952	\$ 269,840,750	\$ 271,189,890			
October 2019 Duration: 0.24								
GEORGIA FUND 1	LGIP	07/01/19	211,790	211,790	211,790	NR	AAAf	NR
ALTRIA GROUP INC	Corporate	08/06/19	6,000,000	6,400,260	6,260,584	A3	BBB	BBB
CITIBANK NA	Corporate	09/18/19	7,000,000	6,917,890	7,021,824	A1	A+	A+
GILEAD SCIENCES INC	Corporate	09/20/19	4,000,000	3,957,960	4,012,730	A3	A	NR
CISCO SYSTEMS INC	Corporate	09/20/19	5,250,000	5,182,118	5,255,000	A1	AA-	NA
JPMORGAN CHASE BANK NA	Corporate	09/23/19	8,000,000	7,913,008	8,015,349	Aa2	A+	AA
TORONTO-DOMINION BANK (NY)	Certificate of Deposit	09/26/19	5,000,000	5,000,000	5,108,111	P-1	A-1+	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Certificate of Deposit	09/30/19	5,000,000	5,000,000	5,108,111	P-1	A-1	F1+
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	171,500,000	170,124,766	171,967,140	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	9,800,000	9,732,625	9,790,382	Aaa	AA+	AAA
ABN AMRO FUNDING USA LLC	Commercial Paper	09/30/19	8,000,000	7,898,000	7,948,433	P-1	A-1	F1
METLIFE	Commercial Paper	09/30/19	5,625,000	5,553,281	5,588,742	P-1	A-1+	F1
BANCOESTADO CHILE (NY)	Certificate of Deposit	10/01/19	10,000,000	10,000,000	10,020,144	P-1	A-1	NR
LANDESBANK HESSEN THUERINGEN GIROZ	Certificate of Deposit	10/01/19	8,000,000	8,000,000	8,051,818	P-1	NR	F1+
SUMITOMO MITSUI BANKING CORP (NY)	Certificate of Deposit	10/01/19	7,000,000	7,000,000	7,041,977	P-1	A-1	F1
GOTHAM FUNDING	Commercial Paper	10/01/19	10,000,000	9,872,000	9,934,578	P-1	A-1	F1
			\$ 270,386,790	\$ 268,763,697	\$ 271,336,713			
January 2020 Duration: 0.45								
GEORGIA FUND 1	LGIP	07/01/19	629,091	629,091	629,091	NR	AAAf	NR
INTERNATIONAL BUSINESS MACHINES CORP	Corporate	11/01/19	5,208,000	5,515,637	5,375,530	A1	A	A
HSBC USA INC	Corporate	11/13/19	7,000,000	6,943,790	7,006,456	A2	A	AA-
KEYBANK NA	Corporate	12/15/19	6,485,000	6,449,203	6,478,741	A3	A-	A-
BANK OF NOVA SCOTIA (HOUSTON)	Certificate of Deposit	12/23/19	8,000,000	8,002,175	8,057,474	P-1	A-1	F1+
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	182,200,000	180,562,898	181,645,527	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	7,500,000	7,430,273	7,451,896	Aaa	AA+	AAA
NATIXIS (NY)	Certificate of Deposit	12/31/19	10,000,000	10,000,000	10,064,533	P-1	A-1	F1
BANCOESTADO CHILE (NY)	Certificate of Deposit	01/02/20	4,950,000	4,950,000	4,957,512	P-1	A-1	NR
CREDIT INDUSTRIEL ET COMMERCIAL SA	Certificate of Deposit	01/02/20	10,000,000	10,000,000	10,054,467	P-1	A-1	F1
OVERSEA CHINESE BANKING CORPORATION	Certificate of Deposit	01/02/20	10,000,000	10,000,000	10,014,179	P-1	A-1+	F1+
APPLE INC	Commercial Paper	01/02/20	8,000,000	7,845,951	7,895,989	P-1	A-1+	NR
TOYOTA MOTOR CREDIT CORP	Commercial Paper	01/02/20	10,000,000	10,000,000	10,014,885	(P)P-1	A-1+	F1
			\$ 269,972,091	\$ 268,329,017	\$ 269,646,280			

April 2020	Duration: 0.71							
GEORGIA FUND 1	LGIP	07/01/19	224,003	224,003	224,003	NR	AAAf	NR
NATIONAL AUSTRALIA BANK LTD (NY)	Corporate	01/10/20	7,000,000	6,933,710	7,050,303	Aa3	AA-	NR
GILEAD SCIENCES INC	Corporate	02/01/20	8,000,000	7,934,816	8,049,497	A3	A	NR
APPLE INC	Corporate	02/07/20	6,990,000	6,906,542	7,010,625	Aa1	AA+	NR
CHEVRON CORP	Corporate	03/03/20	6,095,000	6,015,948	6,096,994	Aa2	AA	NR
EXXON MOBIL CORP	Corporate	03/06/20	3,125,000	3,088,156	3,128,564	Aaa	AA+	NR
KEYBANK NA	Corporate	03/16/20	7,000,000	6,904,199	7,005,394	A3	A-	A-
U.S. TREASURY NOTE	U.S. Treasury	03/16/20	11,100,000	11,020,652	11,093,769	Aaa	AA+	AAA
KELLS FUNDING LLC	Commercial Paper	03/23/20	10,000,000	9,752,792	9,811,583	P-1	A-1+	NR
PHILIP MORRIS INTERNATIONAL INC	Corporate	03/26/20	5,000,000	5,124,450	5,113,197	A2	A	A
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	160,000,000	156,225,000	158,828,675	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	03/31/20	23,300,000	23,067,000	23,202,486	Aaa	AA+	AAA
DNB BANK ASA (NY)	Certificate of Deposit	04/01/20	10,000,000	10,000,000	10,062,822	P-1	A-1+	NR
CHARIOT FUNDING LLC	Commercial Paper	04/01/20	7,000,000	7,000,000	7,014,319	P-1	A-1	NR
OLD LINE FUNDING LLC	Commercial Paper	04/01/20	8,000,000	7,795,542	7,842,944	P-1	A-1+	F1+
			\$ 272,834,003	\$ 267,992,811	\$ 271,535,175			
July 2020	Duration: 0.93							
GEORGIA FUND 1	LGIP	07/01/19	602,766	602,766	603,622	NR	AAAf	NR
GENERAL DYNAMICS CORPORATION	Corporate	05/11/20	7,000,000	7,000,840	7,028,346	A2	A+	NR
CATERPILLAR FINANCIAL SERVICES CORP	Corporate	05/15/20	7,000,000	7,008,050	7,031,093	A3	A	A
PNC BANK NATIONAL ASSOCIATION	Corporate	06/01/20	2,870,000	2,827,955	2,854,997	A2	A	A+
GOLDMAN SACHS BANK USA	Corporate	06/05/20	7,000,000	7,020,300	7,026,210	A1	A+	A+
CITIBANK NA	Corporate	06/12/20	7,000,000	7,029,274	7,025,483	Aa3	A+	A+
TOYOTA MOTOR CREDIT CORP	Corporate	06/17/20	800,000	817,232	815,808	Aa3	AA-	A+
JOHN DEERE CAPITAL CORP	Corporate	06/22/20	3,190,000	3,130,889	3,161,665	A2	A	A
BB&T CORP	Corporate	06/29/20	6,509,000	6,500,238	6,502,667	A2	A-	A+
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	20,730,000	20,535,199	20,570,806	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	10,000,000	10,012,109	10,010,436	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/20	175,000,000	172,847,656	173,900,540	Aaa	AA+	AAA
USAA CAPITAL CORP	Corporate	07/01/20	7,764,000	7,803,284	7,796,061	Aa1	AA	NA
			\$ 255,465,766	\$ 253,135,793	\$ 254,327,733			
October 2020	Duration: 1.16							
GEORGIA FUND 1	LGIP	07/01/19	175,659	175,659	175,659	NR	AAAf	NR
USAA CAPITAL CORP	Corporate	07/01/20	1,185,000	1,182,049	1,183,065	Aa1	AA	NA
PNC FINANCIAL SERVICES GROUP INC	Corporate	07/21/20	1,250,000	1,236,200	1,255,244	A2	A	A+
US BANK NATIONAL ASSOCIATION	Corporate	07/24/20	5,000,000	4,986,900	5,057,870	A1	AA-	AA-
INTEL CORPORATION	Corporate	07/29/20	3,000,000	2,973,840	3,013,711	A1	A+	A+
BANK OF NEW YORK MELLON CORP	Corporate	08/17/20	5,000,000	4,948,200	5,013,546	A1	A	AA-
NORTHERN STATES POWER CO	Corporate	08/17/20	1,023,000	1,018,315	1,027,580	Aa3	A	A+
STATE STREET CORP	Corporate	08/18/20	5,101,000	5,077,701	5,132,396	A1	A	AA-
CATERPILLAR FINANCIAL SERVICES COR	Corporate	08/26/20	2,004,000	2,007,307	2,012,024	A3	A	A
HOME DEPOT INC	Corporate	09/15/20	3,700,000	3,752,799	3,779,784	A2	A	A
BANK OF MONTREAL (CHICAGO)	Corporate	09/21/20	6,000,000	6,011,699	6,014,254	Aa2	A+	AA-
MASSMUTUAL GLOBAL FUNDING II	Corporate	09/22/20	5,785,000	5,692,445	5,748,200	Aa3	AA+	AA+
NEW YORK LIFE GLOBAL FUNDING	Corporate	09/28/20	2,610,000	2,585,492	2,602,148	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	19,800,000	19,687,852	19,805,501	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	15,000,000	14,778,516	14,866,122	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	110,900,000	110,806,195	111,619,618	Aaa	AA+	AAA
MICROSOFT CORPORATION	Corporate	10/01/20	1,742,000	1,743,498	1,756,105	Aaa	AAA	AA+
			\$ 189,275,659	\$ 188,664,666	\$ 190,062,827			
January 2021	Duration: 1.39							
GEORGIA FUND 1	LGIP	07/01/19	509,996	509,996	509,996	NR	AAAf	NR
TRAVELERS CO INC	Corporate	11/02/20	3,500,000	3,553,375	3,562,598	A2	A	A
MICROSOFT CORPORATION	Corporate	11/03/20	3,785,000	3,743,706	3,766,707	Aaa	AAA	AA+
PNC BANK NATIONAL ASSOCIATION	Corporate	11/05/20	3,000,000	2,957,760	2,980,166	A2	A	A+
PACCAR FINANCIAL CORP	Corporate	11/13/20	2,140,000	2,141,348	2,149,130	A1	A+	NA
CHEVRON CORP	Corporate	11/17/20	2,200,000	2,193,576	2,200,901	Aa2	AA	NA
MASSMUTUAL GLOBAL FUNDING II	Corporate	11/23/20	5,000,000	4,986,000	5,000,866	Aa3	AA+	AA+
BANK OF NEW YORK MELLON CORP	Corporate	11/27/20	1,000,000	997,370	1,000,041	A1	A	AA-
METROPOLITAN LIFE GLOBAL FUNDING I	Corporate	12/03/20	5,500,000	5,455,800	5,476,732	Aa3	AA-	AA-
THE BANK OF NEW YORK MELLON	Corporate	12/04/20	3,000,000	3,001,860	3,007,721	Aa2	AA-	AA
VISA INC	Corporate	12/14/20	4,740,000	4,695,251	4,710,436	Aa3	AA-	NA
U.S. TREASURY NOTE	U.S. Treasury	12/31/20	40,000,000	40,044,531	40,041,433	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/20	34,000,000	33,956,406	33,969,673	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/20	40,000,000	39,507,031	39,607,672	Aaa	AA+	AAA
			\$ 148,374,996	\$ 147,744,011	\$ 147,984,072			

April 2021	Duration: 1.69							
GEORGIA FUND 1	LGIP	07/01/19	119,763	119,763	119,763	NR	AAAf	NR
WELLS FARGO BANK NA	Corporate	01/15/21	4,900,000	4,882,850	4,943,656	Aa2	A+	AA-
BB&T CORP	Corporate	02/01/21	1,845,000	1,825,867	1,844,557	A2	A-	A+
UNILEVER CAPITAL CORP	Corporate	02/10/21	4,500,000	4,629,240	4,689,226	A1	A+	A
EXXON MOBIL CORP	Corporate	03/01/21	5,000,000	4,978,800	5,018,510	Aaa	AA+	NA
JOHNSON & JOHNSON	Corporate	03/01/21	2,395,000	2,359,399	2,376,020	Aaa	AAA	AAA
JOHN DEERE CAPITAL CORP	Corporate	03/04/21	5,944,000	5,964,432	6,016,091	A2	A	A
BERKSHIRE HATHAWAY INC	Corporate	03/15/21	6,711,000	6,681,646	6,728,688	Aa2	AA	A+
UNITEDHEALTH GROUP INC	Corporate	03/15/21	5,500,000	5,443,075	5,483,605	A3	A+	A-
UNILEVER CAPITAL CORP	Corporate	03/22/21	2,300,000	2,307,383	2,323,945	A1	A+	A
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	03/26/21	2,000,000	2,010,200	2,022,799	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	03/31/21	72,920,000	72,841,948	73,263,725	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	03/31/21	74,500,000	73,004,180	73,421,132	Aaa	AA+	AAA
HOME DEPOT INC	Corporate	04/01/21	6,350,000	6,286,727	6,325,998	A2	A	A
			\$ 194,984,763	\$ 193,335,509	\$ 194,577,715			
January 2024	Duration: 4.18							
GEORGIA FUND 1	LGIP	07/01/19	404,448	406,879	406,879	NR	AAAf	NR
U.S. TREASURY NOTE	U.S. Treasury	01/02/24	19,800,000	19,909,828	19,900,456	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	01/02/24	20,300,000	20,055,766	20,080,988	Aaa	AA+	AAA
			\$ 40,504,448	\$ 40,372,473	\$ 40,388,324			
GEAP+			\$ 1,911,849,467	\$ 1,898,178,727	\$ 1,911,048,730			

7/23/2019
UNAUDITED

Schedule XI