

Office of the State Treasurer
Georgia Fund 1 Plus
As of September 30, 2018

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: 41 days

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FTICH
BRANCH BANKING & TRUST CO	Collateralized Bank Deposit ¹	10/01/18	\$ 3,554,546	\$ 3,554,546	\$ 3,554,546	P-1	A-1	F1
BANK OZK	Collateralized Bank Deposit ¹	10/01/18	100,036,590	100,036,590	100,036,590	NR	NR	NR
SERVISFIRST BANK	Collateralized Bank Deposit ¹	10/01/18	50,467,074	50,467,074	50,467,074	NR	NR	NR
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	10/01/18	25,000,000	25,000,000	25,039,633	Aaa	AAA	NR
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	170,633,364	170,633,364	170,633,364	P-1	A-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/18	713,859	713,859	713,859	P-1	A-2	F1
WELLS FARGO BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	100,422,706	100,422,706	100,422,706	P-1	A-1	F1+
BNP PARIBAS SECURITIES CORP	Overnight Repurchase Agreement	10/01/18	160,000,000	160,000,000	160,000,000	NR	A-1	NR
DNB BANK ASA (NY)	Certificate of Deposit	10/02/18	15,000,000	15,000,000	15,047,735	P-1	A-1	NR
AMERICAN HONDA FINANCE CORP	Commercial Paper	10/03/18	10,000,000	9,946,750	9,997,030	P-1	A-1	F1
AMERICAN HONDA FINANCE CORP	Commercial Paper	10/04/18	2,647,000	2,633,375	2,646,055	P-1	A-1	F1
SUMITOMO MITSUI TRUST (NY)	Certificate of Deposit	10/05/18	10,000,000	9,999,873	10,054,418	P-1	A-1	F1
OVERSEA CHINESE BANKING CORP LTD (NY)	Certificate of Deposit	10/05/18	10,000,000	10,000,000	10,054,159	P-1	A-1+	F1+
AMERICAN HONDA FINANCE CORP	Commercial Paper	10/05/18	2,300,000	2,290,248	2,299,043	P-1	A-1	F1
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	10/05/18	24,504,000	24,394,241	24,623,065	Aaa	AAA	NR
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ³	10/05/18	450,000,000	450,000,000	450,000,000	NR	A-1	NR
MIZUHO BANK LTD (NY)	Certificate of Deposit	10/09/18	15,000,000	15,000,000	15,042,250	P-1	A-1	F1
BANCOESTADO CHILE (NY)	Certificate of Deposit	10/09/18	15,000,000	15,000,000	15,077,592	P-1	A-1	F1
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	10/09/18	3,000,000	3,004,972	3,017,587	Aaa	AAA	NR
BANK OF AMERICA NA	Floating Rate Corporate Note	10/10/18	2,250,000	2,250,015	2,262,161	Aa3	A+	AA
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ³	10/10/18	225,000,000	225,000,000	225,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Floating Rate Note	10/11/18	30,000,000	30,000,573	30,036,680	Aaa	AAA	NR
LANDESBANK HESSEN THUERINGEN GIROZENTRALE (NY)	Certificate of Deposit	10/12/18	15,000,000	15,000,000	15,074,917	P-1	A-1	F1+
SUMITOMO MITSUI BANKING CORP (NY)	Floating Rate Certificate of Deposit	10/12/18	4,905,000	4,906,418	4,931,388	P-1	NA	F1
NORINCHUKIN BANK (NY)	Certificate of Deposit	10/17/18	15,000,000	15,000,000	15,009,615	P-1	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Floating Rate Note	10/19/18	74,000,000	73,998,520	74,336,652	Aaa	AAA	NR
CANCARA ASSET SECURITISATION LLC	Commercial Paper	10/22/18	12,000,000	11,927,933	11,981,412	P-1	A-1	F1
ALBION CAPITAL LLC	Commercial Paper	10/22/18	3,900,000	3,885,122	3,894,064	P-1	A-1	F1
HSBC SECURITIES USA INC	Term Repurchase Agreement	10/26/18	100,000,000	100,000,000	100,000,000	NR	A-1+	NR
BANK OF MONTREAL (CHICAGO)	Certificate of Deposit	10/29/18	5,000,000	5,009,665	5,009,665	P-1	A-1	F1+
WESTPAC BANKING CORP (NY)	Certificate of Deposit	11/01/18	12,500,000	12,495,280	12,669,682	P-1	A-1+	F1+
SUMITOMO MITSUI BANKING CORP (NY)	Certificate of Deposit	11/01/18	15,000,000	15,000,000	15,081,417	P-1	A-1	F1
OVERSEA CHINESE BANKING CORP LTD (NY)	Certificate of Deposit	11/02/18	4,900,000	4,900,000	4,917,130	P-1	A-1+	F1+
NATIXIS (NY)	Certificate of Deposit	11/08/18	4,225,000	4,216,060	4,291,710	P-1	A-1	F1
BMO CAPITAL MARKETS CORP	Term Repurchase Agreement	11/09/18	25,000,000	25,000,000	25,000,000	NR	A-1	NR
COOPERATIVE RABOBANK UA (NY)	Certificate of Deposit	11/13/18	15,000,000	15,000,000	15,076,360	P-1	A-1	F1+
AMEREN ILLINOIS	Corporate	11/15/18	620,000	722,182	647,753	A1	A	A
CANCARA ASSET SECURITISATION LLC	Commercial Paper	11/19/18	2,500,000	2,486,974	2,491,610	P-1	A-1	F1
STANDARD CHARTERED BANK (NY)	Certificate of Deposit	11/21/18	15,000,000	15,000,000	15,066,720	P-1	A-1	F1
STATE OF ISRAEL	Floating Rate Note	12/01/18	10,000,000	10,000,000	10,098,603	A1	A+	A+
NATIXIS (NY)	Commercial Paper	12/03/18	10,000,000	9,897,150	9,958,890	P-1	A-1	F1
KBC BANK NV (NY)	Certificate of Deposit	12/14/18	15,000,000	15,000,000	15,012,315	P-1	A-1	F1
HART 2015-A A4	Asset-Backed Security ²	12/15/18	138,339	138,728	138,277	NR	AAA	AAA
NALT 2016-B A4	Asset-Backed Security ²	12/15/18	1,198,000	1,197,846	1,195,126	Aaa	NR	AAA
CREDIT AGRICOLE CORPORATE AND INV BANK (NY)	Certificate of Deposit	12/18/18	15,000,000	15,000,000	15,074,695	P-1	A-1	F1
EXXON MOBIL CORP	Commercial Paper	12/19/18	15,000,000	14,923,225	14,927,190	P-1	A-1+	F1+
JP MORGAN SECURITIES LLC	Commercial Paper	01/02/19	10,000,000	9,874,778	9,933,460	P-1	A-1	F1+
CREDIT INDUSTRIEL ET COMMERCIAL SA (NY)	Floating Rate Certificate of Deposit	01/02/19	15,000,000	15,000,000	15,024,276	P-1	A-1	F1
MITSUBISHI UFI TRUST & BANKING CORP (NY)	Floating Rate Certificate of Deposit	01/03/19	11,000,000	11,000,000	11,021,147	P-1	A-1	F1
SOCIETE GENERALE (NY)	Floating Rate Certificate of Deposit	01/07/19	15,000,000	15,000,000	15,023,110	P-1	A-1	F1
GSMS 2014-GC18 A2	Commercial Mortgage-Backed Security ²	01/10/19	92,441	95,080	92,620	Aaa	NR	AAA
CITIBANK NA	Certificate of Deposit	01/14/19	20,000,000	20,000,000	20,016,730	P-1	A-1	F1
BANK OF NY MELLON CORP	Corporate	01/15/19	3,541,000	3,534,414	3,552,249	A1	A	AA-
BANK OF AMERICA NA	Floating Rate Certificate of Deposit	01/15/19	15,000,000	15,000,000	15,012,028	P-1	A-1	F1+
BANK OF MONTREAL (CHICAGO)	Certificate of Deposit	01/17/19	5,000,000	5,000,000	5,025,228	P-1	A-1	F1+
MERRILL LYNCH PIERCE FENNER & SMITH INC	Term Repurchase Agreement	01/22/19	100,000,000	100,000,000	100,000,000	NR	A-1	NR
BNP PARIBAS (NY)	Certificate of Deposit	02/05/19	10,000,000	9,983,172	10,135,356	P-1	A-1	F1
SWEDBANK (NY)	Floating Rate Certificate of Deposit	02/12/19	15,000,000	15,000,000	15,011,047	P-1	A-1+	F1+
NORDEA BANK AB (NY)	Floating Rate Certificate of Deposit	02/13/19	14,000,000	14,000,000	14,016,935	P-1	A-1+	F1+
NATIONAL BANK OF CANADA (NY)	Floating Rate Certificate of Deposit	02/14/19	12,284,000	12,295,043	12,323,464	P-1	A-1	F1
CATERPILLAR FINANCIAL	Corporate	02/15/19	835,000	949,658	856,317	A3	A	A
TOYOTA MOTOR CREDIT	Corporate	02/19/19	1,031,000	1,029,062	1,029,159	Aa3	AA-	A
TORONTO DOMINION BANK (NY)	Certificate of Deposit	02/28/19	5,000,000	4,999,996	5,009,352	P-1	A-1+	F1+
EXXON MOBIL CORP.	Corporate	03/01/19	1,400,000	1,422,411	1,396,993	Aaa	AA+	NR
ROYAL BANK OF CANADA (NY)	Certificate of Deposit	03/06/19	5,000,000	5,000,000	5,006,882	P-1	A-1+	F1+
KEY BANK NA	Corporate	03/08/19	6,484,000	6,477,516	6,485,892	A3	A-	A-

AT&T INC.	Corporate	03/11/19	1,375,000	1,403,131	1,374,561	Baa2	BBB	A-
WOLS 2016-A A3	Asset-Backed Security ²	03/15/19	878,353	881,887	876,856	Aaa	NR	AAA
FIFTH THIRD BANK	Corporate	03/15/19	825,000	840,243	824,184	A3	A-	A-
FIFTH THIRD BANK	Corporate	03/15/19	14,875,000	14,850,159	14,860,280	A3	A-	A-
TOYOTA MOTOR CREDIT CORP	Floating Rate Commercial Paper	03/29/19	10,000,000	10,000,000	10,019,010	P-1	A-1+	F1
DEXIA CREDIT (NY)	Commercial Paper	04/01/19	15,000,000	14,724,900	14,802,667	P-1	A-1+	F2
ING US FUNDING LLC	Commercial Paper	04/01/19	4,000,000	3,927,192	3,948,288	P-1	A-1	NR
SVENSKA HANDELSBANKEN (NY)	Floating Rate Certificate of Deposit	04/01/19	11,000,000	11,000,000	11,022,292	P-1	A-1+	F1+
ING US FUNDING LLC	Floating Rate Commercial Paper	04/01/19	11,000,000	11,000,000	11,023,499	P-1	A-1	NR
WELLS FARGO BANK NA	Floating Rate Certificate of Deposit	04/05/19	5,000,000	5,010,125	5,010,812	P-1	A-1	F1+
TOYOTA MOTOR CREDIT CORP	Floating Rate Commercial Paper	04/11/19	4,950,000	4,950,000	4,955,453	P-1	A-1+	F1
BANK OF NOVA SCOTIA	Floating Rate Certificate of Deposit	04/12/19	11,000,000	11,017,294	11,078,594	A1	A+	AA-
CANADIAN IMPERIAL BANK (NY)	Floating Rate Certificate of Deposit	04/18/19	4,950,000	4,950,000	4,954,627	P-1	A-1	F1+
COMMONWEALTH BANK OF AUSTRALIA (NY)	Floating Rate Certificate of Deposit	05/02/19	15,000,000	15,000,000	15,023,534	P-1	A-1+	F1+
APPLE INC	Floating Rate Corporate Note	05/07/19	3,108,000	3,116,485	3,124,919	Aa1	AA+	NR
MORGAN STANLEY	Corporate	05/13/19	1,225,000	1,403,109	1,291,821	A3	BBB+	A
FORDO 2015-B A4	Asset-Backed Security ²	05/15/19	382,051	383,200	381,235	Aaa	NR	AAA
AMXCA 2014-1 A	Asset-Backed Security ²	05/15/19	14,900,000	14,930,266	14,941,451	NR	AAA	AAA
BANK OF AMERICA CORP	Corporate	06/01/19	1,200,000	1,388,424	1,266,695	A3	A-	A+
CITIGROUP INC.	Corporate	06/07/19	1,235,000	1,246,095	1,236,820	Baa1	BBB+	A
CATERPILLAR FINANCIAL	Corporate	06/09/19	532,000	543,805	532,345	A3	A	A
COMET 2016-A3 A3	Asset-Backed Security ²	06/15/19	1,200,000	1,199,992	1,189,087	NR	AAA	AAA
CHAIT 2016-A2 A	Asset-Backed Security ²	06/15/19	3,905,000	3,861,679	3,869,819	NR	AAA	AAA
PRUDENTIAL FINANCIAL	Corporate	06/15/19	1,024,000	1,179,917	1,075,637	Baa1	A	A-
U.S. TREASURY NOTE	U.S. Treasury	06/15/19	8,671,000	8,683,012	8,594,070	Aaa	AA+	AAA
HSBC BANK USA NA	Floating Rate Certificate of Deposit	06/27/19	15,000,000	15,000,000	14,960,695	P-1	A-1+	F1+
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+
TORONTO DOMINION BANK (NY)	Floating Rate Certificate of Deposit	07/01/19	15,000,000	15,000,000	14,989,936	P-1	A-1+	F1+
CANADIAN IMPERIAL BANK OF COMMERCE (NY)	Floating Rate Certificate of Deposit	07/01/19	10,000,000	10,000,000	10,025,772	P-1	A-1	F1+
ROYAL BANK OF CANADA (NY)	Floating Rate Certificate of Deposit	07/01/19	15,000,000	15,000,000	14,991,176	P-1	A-1+	F1+
BANK OF MONTREAL	Floating Rate Certificate of Deposit	07/02/19	10,000,000	10,000,000	9,995,703	P-1	A-1	F1+
US BANK NA	Floating Rate Certificate of Deposit	07/05/19	15,000,000	15,000,000	15,022,045	P-1	A-1+	F1+
WELLS FARGO BANK NA	Floating Rate Certificate of Deposit	07/11/19	5,000,000	5,000,000	5,015,508	P-1	A-1	F1+
CHAIT 2016-A5	Asset-Backed Security ²	07/15/19	1,298,000	1,297,643	1,283,976	NR	AAA	AAA
FORDF 2016-3 A1	Asset-Backed Security ²	07/15/19	1,000,000	999,828	988,032	Aaa	AAA	NR
U.S. TREASURY NOTE	U.S. Treasury	07/15/19	19,327,000	19,288,198	19,088,170	Aaa	AA+	AAA
SKANDINAV ENSKILDA BANK (NY)	Floating Rate Certificate of Deposit	07/16/19	15,000,000	15,000,000	15,019,662	P-1	A-1	F1+
GENERAL ELECTRIC CAP.	Corporate	08/07/19	1,000,000	1,145,450	1,034,697	A2	A	A
MICROSOFT CORP.	Corporate	08/08/19	1,100,000	1,098,867	1,086,715	Aaa	AAA	AA+
COMM 2014-UBS4 A2	Commercial Mortgage-Backed Security ²	08/10/19	605,265	629,192	606,832	Aaa	NR	AAA
BERKSHIRE HATHAWAY	Corporate	08/15/19	702,000	701,319	693,162	Aa2	AA	A+
HAROT 2018-1 A2	Asset-Backed Security ²	09/15/19	4,464,046	4,458,118	4,462,508	Aaa	AAA	NR
U.S. TREASURY NOTE	U.S. Treasury	09/15/19	18,633,000	18,513,842	18,330,696	Aaa	AA+	AAA
PFIZER INC.	Corporate	12/15/19	758,000	757,454	751,539	A1	AA	A+
DELTA AIR LINES	Corporate	12/17/19	473,378	528,053	503,030	A1	A	NR
FHMS KPOS A2	Commercial Mortgage-Backed Security ²	12/25/19	581,454	596,944	579,962	Aaa	AA+	AAA
US BANK N.A.	Corporate	01/24/20	597,000	595,740	591,526	A1	AA-	AA-
MBART 2018-1 A2A	Asset-Backed Security ²	03/15/20	15,000,000	14,999,495	15,005,728	Aaa	AAA	NR
JDOT 2016-B A4	Asset-Backed Security ²	08/15/20	1,350,000	1,349,665	1,331,299	Aaa	NR	AAA
CNH 2016-C A3	Asset-Backed Security ²	09/15/20	1,409,769	1,409,485	1,394,230	Aaa	AAA	NR
WOART 2016-B A3	Asset-Backed Security ²	09/15/20	1,179,583	1,179,281	1,166,323	NR	AAA	AAA
AMERICAN AIRLINES PT TRS	Corporate	01/31/21	465,412	506,233	483,273	A3	A	NR
SBAP 2008-20D 1	Small Business Administration Passthrough ²	04/01/28	575,398	634,612	611,568	Aaa	AA+	AAA
SBAP 2008-20E 1	Small Business Administration Passthrough ²	05/01/28	697,725	775,102	746,105	Aaa	AA+	AAA
SBAP 2009-20K 1	Small Business Administration Passthrough ²	11/01/29	884,725	947,243	918,322	Aaa	AA+	AAA
SBAP 2010-20G 1	Small Business Administration Passthrough ²	07/01/30	777,569	817,935	795,677	Aaa	AA+	AAA
GF1+			\$ 2,412,197,646	\$ 2,412,434,367	\$ 2,413,631,889			

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 reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/25/18
UNAUDITED

Schedule X