

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of June 30, 2015

Georgia Department of Community Health (SHBP): A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.29

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	07/01/15	\$ 54,150,109	\$ 54,150,109	\$ 54,150,109	P-1	A-1
PROTECTIVE LIFE AND ANNUITY INSURANCE CO.	Term Repurchase Agreement	07/09/15	37,431,467	37,431,467	37,431,467	NR	AA-
WEST COAST LIFE INSURANCE CO.	Term Repurchase Agreement	07/09/15	64,781,048	64,781,048	64,781,048	A2	AA-
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	07/13/15	125,000,000	125,000,000	125,000,000	P-1	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/19/16	10,000,000	9,998,200	10,018,290	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/21/16	10,000,000	10,000,000	10,015,199	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/19/16	20,000,000	20,020,620	20,038,940	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	02/26/16	30,000,000	29,962,200	30,025,472	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	10,000,000	10,000,000	9,998,078	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	06/20/16	10,000,000	10,000,200	10,004,085	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/24/16	10,000,000	9,985,000	10,000,049	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,644,318	Aaa	AA+
			\$ 388,997,624	\$ 388,928,646	\$ 389,107,055		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

7/27/2015
 UNAUDITED

Schedule VI