

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of September 30, 2019

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: 0.49

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	S&P	MOODY'S	FITCH
CITIBANK N.A.	Collateralized Deposit Account ¹	10/01/19	\$ 456,327	\$ 456,327	\$ 456,327	A-1	P-1	F1+
JPMORGAN CHASE BANK N.A.	Collateralized Deposit Account ¹	10/01/19	92,768	92,768	92,768	A-1	P-1	F1+
BRANCH BANKING & TRUST CO.	Collateralized Deposit Account ¹	10/01/19	11,058,312	11,058,312	11,058,312	A-1	P-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	415,626	415,626	415,626	A-1	P-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/19	436,523	436,523	436,523	A-2	P-2	F1
WELLS FARGO BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	123,404	123,404	123,404	A-1	P-1	F1+
HSBC SECURITIES USA INC.	Term Repurchase Agreement ²	10/21/19	20,000,000	20,000,000	20,000,000	A-1+	NR	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement ²	10/24/19	95,000,000	95,000,000	95,000,000	A-1	NR	NR
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	11/05/19	43,000,000	43,000,000	43,000,000	A-1+	P-2	NR
BMO CAPITAL MARKETS CORP.	Term Repurchase Agreement ²	11/08/19	5,000,000	5,000,000	5,000,000	A-1	NR	NR
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	03/11/20	16,000,000	16,000,000	16,000,000	A-1	NR	NR
U.S. TREASURY NOTE	U.S. Treasury	03/26/20	40,000,000	39,487,478	39,650,425	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	08/13/20	10,000,000	9,833,928	9,848,214	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/10/20	10,000,000	9,822,494	9,836,125	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/20	11,000,000	10,960,039	10,952,288	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/20	15,000,000	15,007,031	15,349,219	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	11/09/20	4,000,000	3,946,648	4,030,954	AAA	Aaa	NR
INTERNATIONAL FINANCE CORPORATION	Fixed Rate Bond	11/13/20	7,500,000	7,547,357	7,665,366	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	11/30/20	20,000,000	19,978,125	20,068,596	AA+	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/15/21	5,000,000	5,000,000	5,067,170	AA+	Aaa	AAA
			\$ 314,082,960	\$ 313,166,060	\$ 314,051,318			

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. 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.

10/23/19
 UNAUDITED

Schedule V