

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of March 31, 2016

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: 0.12

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	04/01/16	\$ 72,565,598	\$ 72,565,598	\$ 72,565,598	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	04/01/16	150,000,000	150,000,000	150,000,000	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	04/04/16	125,000,000	125,000,000	125,000,000	NR	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	10,000,000	10,000,000	10,011,256	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	06/20/16	10,000,000	10,000,200	10,017,075	Aaa	AA+
FHLB	Fixed Rate Bond	06/24/16	10,000,000	9,985,000	10,010,044	Aaa	AA+
FHLB	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,633,534	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	01/29/21	5,000,000	5,012,465	5,022,627	Aaa	AA+
			\$ 390,200,598	\$ 390,163,066	\$ 390,260,134		

Notes:

- 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; or a FHLB letter of credit.
- 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.

4/26/2016
UNAUDITED

Schedule VI