

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of June 30, 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: 0.48

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/01/16	\$ 1,380,845	\$ 1,380,845	\$ 1,380,845	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	07/05/16	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	07/08/16	50,000,000	50,000,000	50,000,000	NR	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	07/08/16	100,000,000	100,000,000	100,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,656,114	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	15,000,000	15,025,163	15,049,344	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	20,000,000	19,965,800	20,029,689	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	03/22/19	20,700,000	20,829,375	20,887,459	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/10/19	25,000,000	25,096,250	25,151,052	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/28/21	50,000,000	50,232,500	50,324,313	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/04/21	80,000,000	80,408,000	80,605,900	Aaa	AA+
			\$ 389,715,845	\$ 390,537,735	\$ 391,084,717		

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; or a FHLB letter of credit.
2. 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.

7/22/2016
UNAUDITED

Schedule VI