

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of September 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: 0.50**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/03/16	\$ 22,619,515	\$ 22,619,515	\$ 22,619,515	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	10/03/16	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	10/07/16	150,000,000	150,000,000	150,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,641,085	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	15,000,000	15,025,163	15,076,277	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	20,000,000	19,965,800	20,035,999	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/10/19	25,000,000	25,096,250	25,179,165	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/28/21	50,000,000	50,232,500	50,431,638	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/04/21	80,000,000	80,408,000	80,702,820	Aaa	AA+
			\$ 390,254,515	\$ 390,947,030	\$ 391,686,498		

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.

10/27/2016

UNAUDITED

**Schedule VI**