

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of December 31, 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: 0.17

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	01/04/16	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/04/16	7,036,968	7,036,968	7,036,968	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	01/04/16	150,000,000	150,000,000	150,000,000	P-1	A-1
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/19/16	10,000,000	9,998,200	10,013,770	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/21/16	10,000,000	10,000,000	10,012,999	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/19/16	20,000,000	20,020,620	20,027,820	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	02/26/16	30,000,000	29,962,200	30,033,662	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	10,000,000	10,000,000	9,992,299	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	06/20/16	10,000,000	10,000,200	10,000,315	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/24/16	10,000,000	9,985,000	9,988,199	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,625,048	Aaa	AA+
			\$ 389,671,968	\$ 389,602,990	\$ 389,731,079		

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 reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

1/22/2016

UNAUDITED

Schedule VI