

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of December 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: 0.31**

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>	01/03/17	\$ 34,066,567	\$ 34,066,567	\$ 34,066,567	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	01/03/17	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	01/06/17	150,000,000	150,000,000	150,000,000	NR	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	02/06/17	100,000,000	100,000,000	100,000,000	P-1	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/20/17	7,635,000	7,599,803	7,647,922	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	15,000,000	15,025,163	15,031,044	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	20,000,000	19,965,800	19,990,789	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	15,000,000	15,007,155	14,972,613	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	5,400,000	5,399,984	5,393,175	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	07/12/21	25,000,000	25,030,750	25,237,197	Aaa	AA+
			\$ 392,101,567	\$ 392,095,221	\$ 392,339,308		

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.

1/20/2017  
UNAUDITED

**Schedule VI**