

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of March 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: 0.79**

| DESCRIPTION  | ASSET CATEGORY              | MATURITY | PAR VALUE      | ORIGINAL COST  | MARKET VALUE   | MOODY'S | S&P  |
|--|-----------------------------|----------|----------------|----------------|----------------|---------|------|
| BRANCH BANKING & TRUST CO.                           | Collateralized Bank Account | 04/01/15 | \$ 15,350,056  | \$ 15,350,056  | \$ 15,350,056  | P-1     | A-1  |
| JPMORGAN CHASE BANK N.A.                             | Non-Collateralized Account  | 04/01/15 | 44,839,712     | 44,839,712     | 44,839,712     | P-1     | A-1  |
| RBC CAPITAL MARKETS LLC                              | Term Repurchase Agreement   | 04/13/15 | 125,000,000    | 125,000,000    | 125,000,000    | P-1     | A-1+ |
| FEDERAL FARM CREDIT BANK                             | Fixed Rate Bond             | 01/19/16 | 10,000,000     | 9,998,200      | 10,002,270     | Aaa     | AA+  |
| FEDERAL FARM CREDIT BANK                             | Fixed Rate Bond             | 01/21/16 | 10,000,000     | 10,000,000     | 10,004,769     | Aaa     | AA+  |
| FEDERAL HOME LOAN BANK                               | Fixed Rate Bond             | 02/19/16 | 20,000,000     | 20,020,620     | 20,019,190     | Aaa     | AA+  |
| FEDERAL FARM CREDIT BANK                             | Fixed Rate Bond             | 02/26/16 | 30,000,000     | 29,962,200     | 29,995,982     | Aaa     | AA+  |
| FEDERAL FARM CREDIT BANK                             | Fixed Rate Bond             | 06/20/16 | 10,000,000     | 10,000,200     | 10,021,095     | Aaa     | AA+  |
| FEDERAL HOME LOAN BANK                               | Fixed Rate Bond             | 06/24/16 | 10,000,000     | 9,985,000      | 10,004,594     | Aaa     | AA+  |
| FEDERAL HOME LOAN BANK                               | Fixed Rate Bond             | 03/20/17 | 7,635,000      | 7,599,803      | 7,628,961      | Aaa     | AA+  |
| FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC) | Fixed Rate Callable Bond    | 12/02/19 | 25,000,000     | 25,233,750     | 25,251,967     | Aaa     | AA+  |
| FEDERAL HOME LOAN BANK                               | Fixed Rate Callable Bond    | 12/10/19 | 15,000,000     | 15,134,655     | 15,142,300     | Aaa     | AA+  |
| FEDERAL HOME LOAN BANK                               | Fixed Rate Callable Bond    | 12/12/19 | 15,000,000     | 15,130,920     | 15,167,453     | Aaa     | AA+  |
| FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC) | Fixed Rate Callable Bond    | 02/20/20 | 25,000,000     | 25,195,000     | 25,127,042     | Aaa     | AA+  |
| FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC) | Fixed Rate Callable Bond    | 02/20/20 | 25,000,000     | 25,198,750     | 25,127,042     | Aaa     | AA+  |
|  |                             |          | \$ 387,824,767 | \$ 388,648,865 | \$ 388,682,431 |         |      |

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

4/17/2015  
 UNAUDITED

**Schedule VI**