

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of June 30, 2015

Transportation Investment Act (TIA): Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.32

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	07/01/15	\$ 108,959,001	\$ 108,959,001	\$ 108,959,001	P-1	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Bond	08/28/15	5,000,000	5,008,900	5,010,797	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Bond	09/04/15	10,000,000	9,994,100	10,021,755	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION (FANNIE MAE)	Fixed Rate Bond	03/15/16	5,000,000	5,174,500	5,102,300	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Bond	05/13/16	5,000,000	5,005,183	5,010,138	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	20,000,000	20,000,000	19,996,244	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	09/28/16	10,000,000	10,112,000	10,055,143	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Callable Bond	02/26/20	25,000,000	25,202,500	25,246,037	Aaa	AA+
			\$ 188,959,001	\$ 189,456,185	\$ 189,401,415		

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.

7/27/2015

UNAUDITED

Schedule IV