

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of March 31, 2016

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: 0.21

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	04/01/16	\$ 28,629,983	\$ 28,629,983	\$ 28,629,983	P-1	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	04/01/16	135,000,000	135,000,000	135,000,000	P-2	A-2
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	05/13/16	5,000,000	5,005,183	5,010,438	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	20,000,000	20,000,000	20,022,511	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/21/17	10,000,000	9,992,800	10,009,213	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	08/25/17	10,000,000	9,991,130	10,017,730	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/08/17	9,095,000	9,081,630	9,094,656	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	01/29/21	10,000,000	10,075,000	10,091,529	Aaa	AA+
			\$ 227,724,983	\$ 227,775,726	\$ 227,876,060		

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.

4/26/2016
 UNAUDITED

Schedule IV