

**Office of the State Treasurer**  
**Transportation Investment Act (TIA) Holdings**  
**As of June 30, 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: 0.45**

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>	07/01/16	\$ 37,549,163	\$ 37,549,163	\$ 37,549,163	P-1	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	07/01/16	10,000,000	10,000,000	10,000,000	P-1	A-2
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	05/18/17	10,000,000	10,000,000	10,018,126	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/21/17	10,000,000	9,992,800	10,028,128	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	08/25/17	10,000,000	9,991,130	10,043,350	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/08/17	9,095,000	9,081,630	9,127,298	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	10,000,000	9,982,202	10,014,845	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	05/10/19	50,000,000	50,192,500	50,302,104	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	01/29/21	10,000,000	10,075,000	10,108,139	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/28/21	15,000,000	15,076,500	15,097,294	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/21	50,000,000	50,354,750	50,478,950	Aaa	AA+
			\$ 221,644,163	\$ 222,295,675	\$ 222,767,396		

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.

7/22/2016  
UNAUDITED

**Schedule IV**