

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of September 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: 0.36

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
SUNTRUST ROBINSON HUMPHREY BRANCH BANKING & TRUST CO.	Overnight Repurchase Agreement Collateralized Bank Deposit ¹	10/01/15 10/01/15	\$ 110,000,000 30,274,931	\$ 110,000,000 30,274,931	\$ 110,000,000 30,274,931	P-2 P-1	A-2 A-1
FEDERAL NATIONAL MORTGAGE ASSOCIATION (FANNIE MAE)	Fixed Rate Bond	03/15/16	5,000,000	5,174,500	5,051,280	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Bond	05/13/16	5,000,000	5,005,183	5,014,913	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	20,000,000	20,000,000	20,022,524	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/21/17	10,000,000	9,992,800	10,007,373	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION (FREDDIE MAC)	Fixed Rate Bond	08/25/17	10,000,000	9,991,130	10,017,317	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/08/17	9,095,000	9,081,630	9,101,441	Aaa	AA+
			\$ 199,369,931	\$ 199,520,175	\$ 199,489,780		

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.

10/23/2015
UNAUDITED

Schedule IV