

Office of the State Treasurer
Lottery for Education Reserve Holdings
as of March 31, 2020

DURATION: 0.33

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	63,318.67	63,318.67	63,318.67	63,318.67
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
GOLDMAN SACHS + CO	TERM REPURCHASE AGREEMENT	9/8/2020	67,000,000.00	67,000,000.00	67,000,000.00	67,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	4/20/2020	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00
INTL BK RECON + DEVELOP	FIXED RATE CALLABLE BOND	10/16/2020	22,500,000.00	22,428,000.00	22,470,965.38	22,515,918.08
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	90,667.59	90,667.59	90,667.59	90,667.59
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	4/1/2020	48,985.54	48,985.54	48,985.54	48,985.54
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	4/1/2020	141,325.90	141,325.90	141,325.90	141,325.90
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	4/1/2020	152,842.64	152,842.64	152,842.64	152,842.64
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	8/31/2020	26,000,000.00	26,000,000.00	26,000,000.00	26,000,000.00
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	9/8/2020	26,000,000.00	26,000,000.00	26,000,000.00	26,000,000.00
			154,997,140.34	154,925,140.34	154,968,105.72	155,013,058.42