

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of September 30, 2019

Lottery for Education Reserve: A dedicated portfolio that invests the Lottery for Education shortfall reserve funds not invested in GF1 or GF1 Plus with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.62

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	S&P	MOODY'S	FITCH
CITIBANK N.A.	Collateralized Deposit Account ¹	10/01/19	\$ 62,879	\$ 62,879	\$ 62,879	A-1	P-1	F1+
JPMORGAN CHASE BANK N.A.	Collateralized Deposit Account ¹	10/01/19	89,836	89,836	89,836	A-1	P-1	F1+
BRANCH BANKING & TRUST CO.	Collateralized Deposit Account ¹	10/01/19	26,139,282	26,139,282	26,139,282	A-1	P-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/19	48,593	48,593	48,593	A-1	P-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/19	140,098	140,098	140,098	A-2	P-2	F1
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	10/01/19	10,000,000	10,000,000	10,000,000	A-1+	P-2	NR
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	10/04/19	26,000,000	26,000,000	26,000,000	A-1	NR	NR
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	10/08/19	17,000,000	17,000,000	17,000,000	A-1	NR	F1
GOLDMAN SACHS & CO. LLC	Term Repurchase Agreement	10/08/19	50,000,000	50,000,000	50,000,000	A-1	NR	F1
HSBC SECURITIES USA INC.	Term Repurchase Agreement	10/21/19	8,000,000	8,000,000	8,000,000	A-1+	NR	NR
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	11/05/19	7,000,000	7,000,000	7,000,000	A-1	NR	NR
BMO CAPITAL MARKETS CORP.	Term Repurchase Agreement ²	11/08/19	70,000,000	70,000,000	70,000,000	A-1	NR	NR
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	10,000,000	9,912,891	10,046,213	AA+	Aaa	AAA
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	03/11/20	11,000,000	11,000,000	11,000,000	A-1	NR	NR
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Callable Bond	10/16/20	22,500,000	22,428,000	22,700,974	AAA	Aaa	NR
U.S. TREASURY NOTE	U.S. Treasury	11/30/20	35,000,000	34,963,086	35,120,044	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/23/21	2,000,000	1,989,375	1,993,495	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	05/24/21	10,000,000	9,633,538	9,990,307	AAA	Aaa	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/15/21	5,000,000	5,000,000	5,067,170	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	12/17/21	10,000,000	10,046,350	10,312,046	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	01/15/22	5,000,000	4,996,484	5,123,370	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	06/13/22	65,000,000	65,000,000	65,472,399	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,996,484	5,103,371	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,992,578	5,103,371	AA+	Aaa	AAA
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	11/25/22	1,375,000	1,372,938	1,385,710	AA+	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/22	5,000,000	4,933,203	5,112,203	AA+	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	03/08/23	5,000,000	4,950,042	5,194,669	AAA	Aaa	NR
STATE OF ISRAEL	Fixed Rate Bond	04/01/24	5,000,000	5,000,000	5,021,345	AA-	A1	A+
			\$ 416,355,689	\$ 415,695,659	\$ 418,227,375			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/23/19
UNAUDITED

Schedule VI