

DURATION: 0.55

**Office of the State Treasurer
Lottery for Education Reserve Holdings
As of December 31, 2019**

DESCRIPTION	ASSET CATEGORY	MATURITY DATE	PAR VALUE	ORIGINAL COST	AMORTIZED COST	MARKET VALUE
BNP PARIBAS	TERM REPURCHASE AGREEMENT	1/2/2020	24,000,000.00	24,000,000.00	24,000,000.00	24,000,000.00
REPO BANK OF AMERICA	TERM REPURCHASE AGREEMENT	6/15/2020	11,000,000.00	11,000,000.00	11,000,000.00	11,000,000.00
CITIBANK	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	63,064.86	63,064.86	63,064.86	63,064.86
ISRAEL ST	FIXED RATE BOND	4/1/2024	5,000,000.00	5,000,000.00	5,000,000.00	4,999,977.45
GOLDMAN SACHS + CO	TERM REPURCHASE AGREEMENT	6/8/2020	67,000,000.00	67,000,000.00	67,000,000.00	67,000,000.00
REPO HSBC	TERM REPURCHASE AGREEMENT	1/21/2020	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00
US TREASURY N/B	U.S. TREASURY	1/15/2022	5,000,000.00	4,996,484.38	4,997,610.28	5,090,429.70
US TREASURY N/B	U.S. TREASURY	10/31/2022	5,000,000.00	4,992,578.13	4,995,760.10	5,054,882.80
FEDERAL FARM CREDIT BANK	FIXED RATE BOND	12/17/2021	10,000,000.00	10,046,350.00	10,030,671.54	10,235,867.30
INTL BK RECON + DEVELOP	FIXED RATE CALLABLE BOND	10/16/2020	22,500,000.00	22,428,000.00	22,457,621.18	22,502,606.63
US TREASURY N/B	U.S. TREASURY	12/31/2022	5,000,000.00	4,933,203.13	4,959,522.64	5,076,171.90
RBC REPO	TERM REPURCHASE AGREEMENT	1/2/2020	73,000,000.00	73,000,000.00	73,000,000.00	73,000,000.00
JP MORGAN CO	COLLATERALIZED DEPOSIT ACCOUNT	1/1/2020	90,285.08	90,285.08	90,285.08	90,285.08
PNC BANK	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	48,818.48	48,818.48	48,818.48	48,818.48
SUN TRUST REPO	NON-COLLATERALIZED BANK DEPOSIT	1/2/2020	140,798.09	140,798.09	140,798.09	140,798.09
FEDERAL FARM CREDIT BANK	FIXED RATE CALLABLE BOND	3/23/2021	2,000,000.00	1,989,375.00	1,992,682.01	1,994,679.42
BBT DEPOSIT	COLLATERALIZED DEPOSIT ACCOUNT	1/2/2020	74,752,692.30	74,752,692.30	74,752,692.30	74,752,692.30
INTL BK RECON + DEVELOP	FIXED RATE BOND	5/24/2021	10,000,000.00	9,633,538.10	9,794,117.98	9,961,939.70
INTL BK RECON + DEVELOP	FIXED RATE BOND	3/8/2023	5,000,000.00	4,950,042.35	4,962,764.08	5,151,701.60
US TREASURY N/B	U.S. TREASURY	11/30/2020	35,000,000.00	34,963,085.94	34,974,043.59	34,991,796.70
US TREASURY N/B	U.S. TREASURY	10/31/2022	5,000,000.00	4,996,484.38	4,997,994.95	5,054,882.80
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	6/1/2020	26,000,000.00	26,000,000.00	26,000,000.00	26,000,000.00
WELLS FARGO BANK NA	TERM REPURCHASE AGREEMENT	6/8/2020	26,000,000.00	26,000,000.00	26,000,000.00	26,000,000.00
			419,595,658.81	419,024,800.22	419,258,447.16	420,210,594.81

UNAUDITED