

Office of the State Treasurer
Segregated State Funds Holdings
As of June 30, 2015

Segregated State Funds: Dedicated portfolio OST utilizes for the management of state funds.

Duration: 0.003

| DESCRIPTION | ASSET CATEGORY | MATURITY | PAR VALUE | ORIGINAL COST | MARKET VALUE | MOODY'S | S&P |
|-----------------------|---------------------------------|----------|-----------------------|-----------------------|-----------------------|---------|------|
| WELLS FARGO BANK N.A. | Collateralized Bank Account | 07/01/15 | \$ 65,121,135 | \$ 65,121,135 | \$ 65,121,135 | P-1 | A-1+ |
| PNC BANK N.A. | Non-Collateralized Bank Account | 07/01/15 | 126,647,886 | 126,647,886 | 126,647,886 | P-1 | A-1 |
| | | | \$ 191,769,021 | \$ 191,769,021 | \$ 191,769,021 | | |

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.

7/27/2015
 UNAUDITED

Schedule XI