

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of June 30, 2015

Lottery for Education Reserve: A dedicated portfolio that invests the Lottery for Education shortfall reserve funds 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: 0.51

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	07/01/15	\$ 13,597,814	\$ 13,597,814	\$ 13,597,814	P-1	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	07/02/15	25,000,000	25,000,000	25,000,000	NR	A-1+
GOLDMAN SACHS & CO.	Term Repurchase Agreement	07/06/15	17,000,000	17,000,000	17,000,000	NR	A-1
HSBC SECURITIES USA INC.	Term Repurchase Agreement ²	07/08/15	50,000,000	50,000,000	50,000,000	NR	A-1+
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	07/13/15	100,000,000	100,000,000	100,000,000	NR	A-1
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement	10/08/15	40,000,000	40,000,000	40,000,000	NR	A-1
GOLDMAN SACHS & CO.	Term Repurchase Agreement	12/28/15	50,000,000	50,000,000	50,000,000	NR	A-1
JPMORGAN CHASE BANK N.A.	Collateralized Certificate of Deposit	09/30/16	40,000,000	40,000,000	40,000,000	P-1	A-1
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,507,257	A1	A+
			\$ 338,097,814	\$ 338,097,814	\$ 338,105,071		

Notes:

- 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.
- 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.

7/27/2015
UNAUDITED

Schedule VII