

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of September 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: 0.53

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	10/01/15	\$ 3,926,388	\$ 3,926,388	\$ 3,926,388	P-1	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	10/02/15	25,000,000	25,000,000	25,000,000	NR	A-1+
GOLDMAN SACHS & CO.	Term Repurchase Agreement	10/05/15	17,000,000	17,000,000	17,000,000	NR	A-1
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement ²	10/08/15	40,000,000	40,000,000	40,000,000	NR	A-1
HSBC SECURITIES USA INC.	Term Repurchase Agreement ²	10/08/15	50,000,000	50,000,000	50,000,000	NR	A-1+
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	10/09/15	100,000,000	100,000,000	100,000,000	NR	A-1
GOLDMAN SACHS & CO.	Term Repurchase Agreement	03/28/16	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	2,515,873	A1	A+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	08/03/17	5,000,000	4,992,400	4,999,017	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/22/17	5,000,000	5,001,000	5,020,024	Aaa	AA+
			\$ 338,426,388	\$ 338,419,788	\$ 338,461,301		

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; or a FHLB letter of credit.
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.

10/23/2015
UNAUDITED

Schedule VII