

**Office of the State Treasurer**  
**Lottery for Education Reserve Holdings**  
**As of June 30, 2016**

**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: 0.43**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	07/01/16	\$ 2,394,465	\$ 2,394,465	\$ 2,394,465	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/05/16	25,000,000	25,000,000	25,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/05/16	50,000,000	50,000,000	50,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Collateralized Certificate of Deposit <sup>1</sup>	09/30/16	40,000,000	40,000,000	40,000,000	P-1	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/05/16	17,000,000	17,000,000	17,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/06/16	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/27/16	50,000,000	50,000,000	50,000,000	NR	A-1
STATE OF ISRAEL	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,504,098	A1	A+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	08/03/17	5,000,000	4,992,400	5,011,256	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/22/17	5,000,000	5,001,000	5,033,271	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/28/21	43,000,000	43,160,390	43,275,265	Aaa	AA+
			\$ 339,894,465	\$ 340,048,255	\$ 340,218,355		

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 repriced monthly. If not extended at repriced date, both parties have option to call/put at par within 5 business days.

7/22/2016  
UNAUDITED

**Schedule VII**