



Comptroller's Investment Advisory Board

Treasury Pool Update

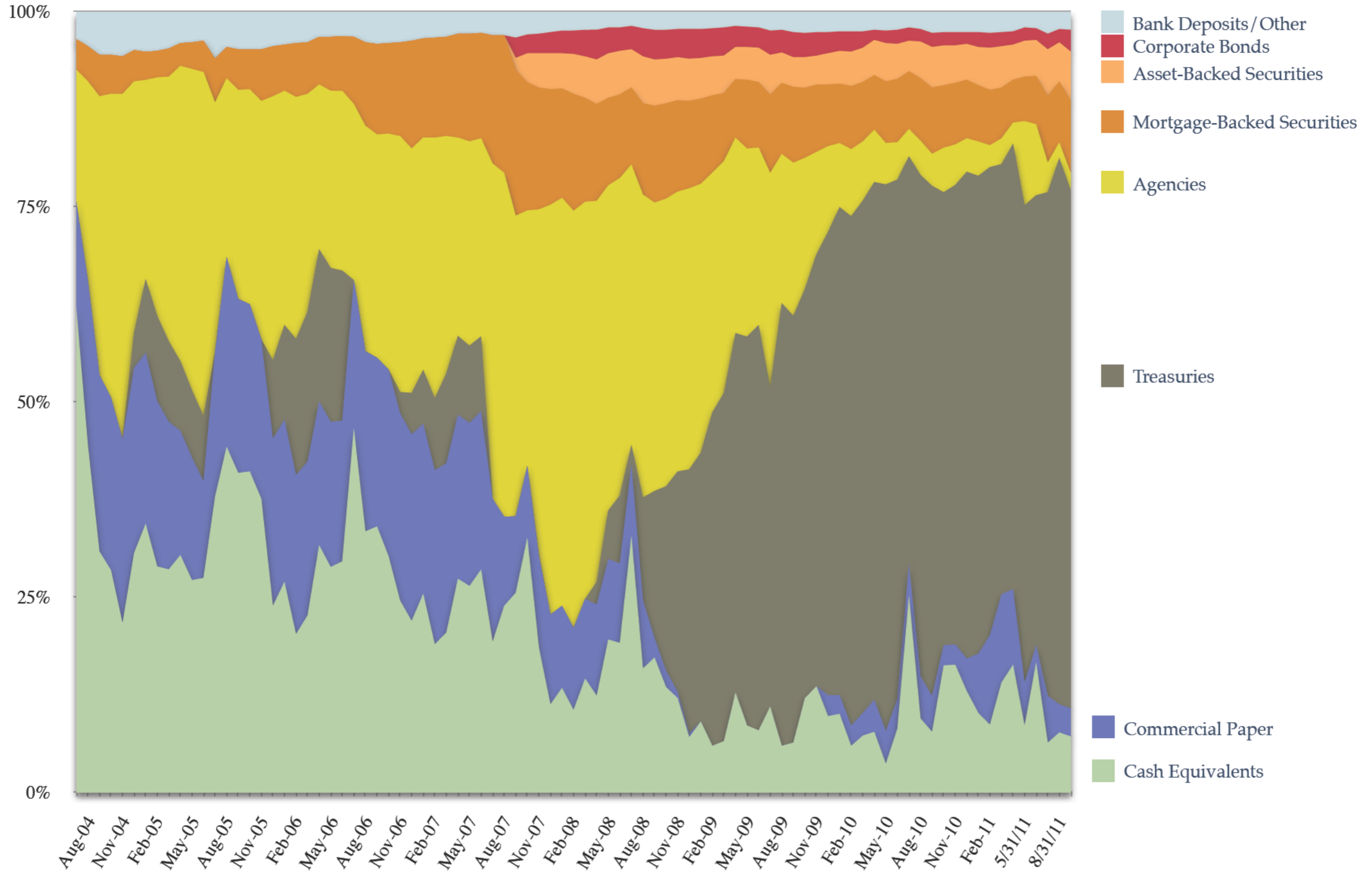
Portfolio Asset Summary

as of October 31, 2011 (Unaudited)

	Book Value	Market Value (\$000)	Unrealized Gain/Loss (\$000)	Book Yield	% of Portfolio
Cash Equivalents	1,782,554	1,782,554	0	0.05%	7.5%
Reverse Repurchase	-68,288	-68,288	0	-0.01%	-0.3%
Commercial Paper	854,862	854,842	-20	0.16%	3.6%
Treasuries	15,661,105	15,679,282	18,177	0.35%	66.3%
Agency Notes	481,526	483,326	1,800	0.82%	2.1%
Mortgage-Backed Securities	2,168,352	2,200,683	32,331	2.58%	9.3%
Asset Backed Securities	1,486,610	1,486,391	-219	0.85%	6.3%
FDIC Insured Corporate	12,004	11,987	-17	0.54%	0.1%
Corporate Bonds	652,339	647,461	-4,878	0.83%	2.8%
Bank Deposits	522,657	522,657	0	0.13%	2.2%
Other	66,001	66,005	4	1.64%	0.1%
Total Portfolio	\$23,619,722	\$23,666,900	\$47,178	0.55%	100%
Lottery	1,021,674	1,130,981	109,307	5.68%	

Portfolio Asset Summary

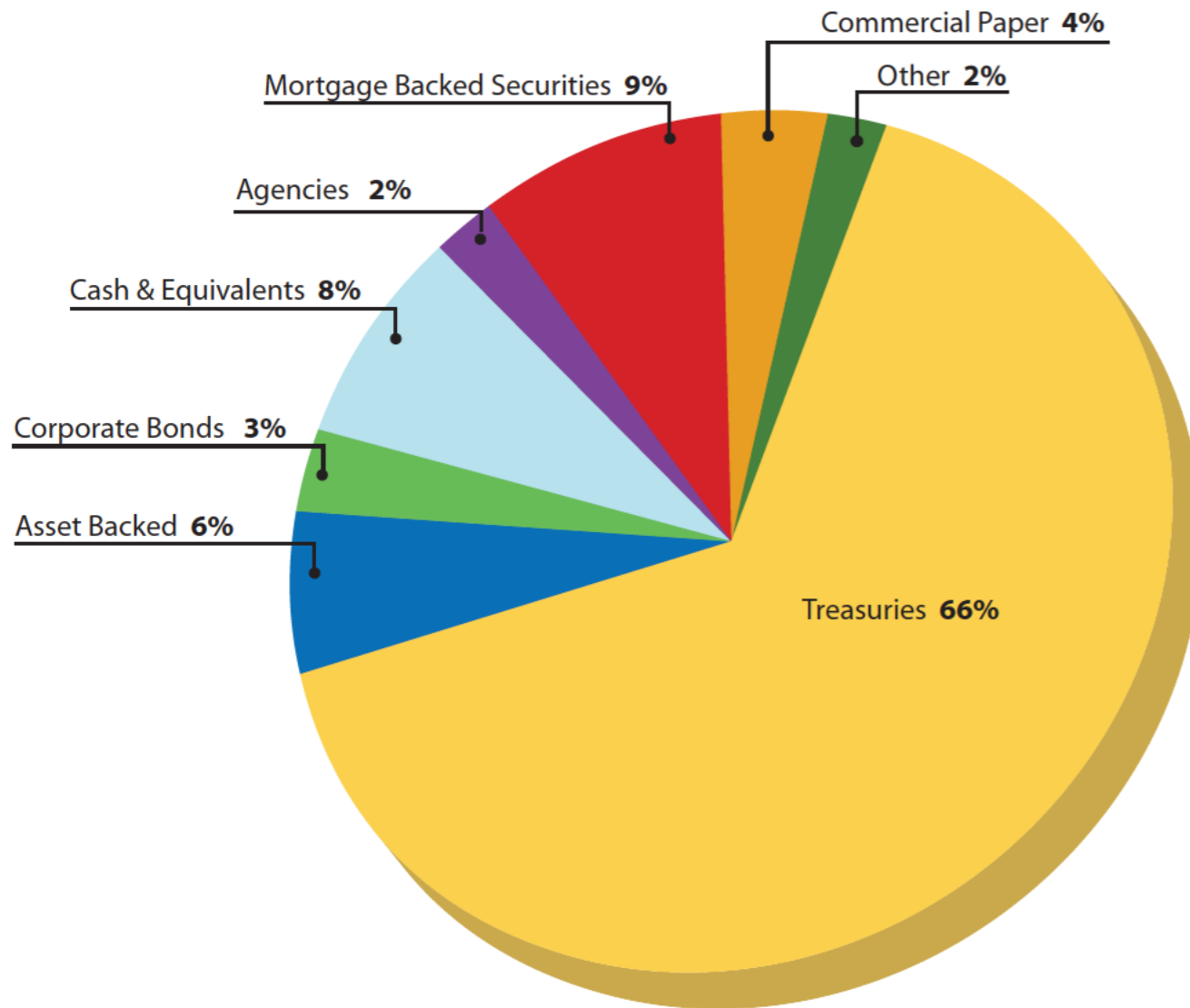
as of October 31, 2011 (Unaudited)



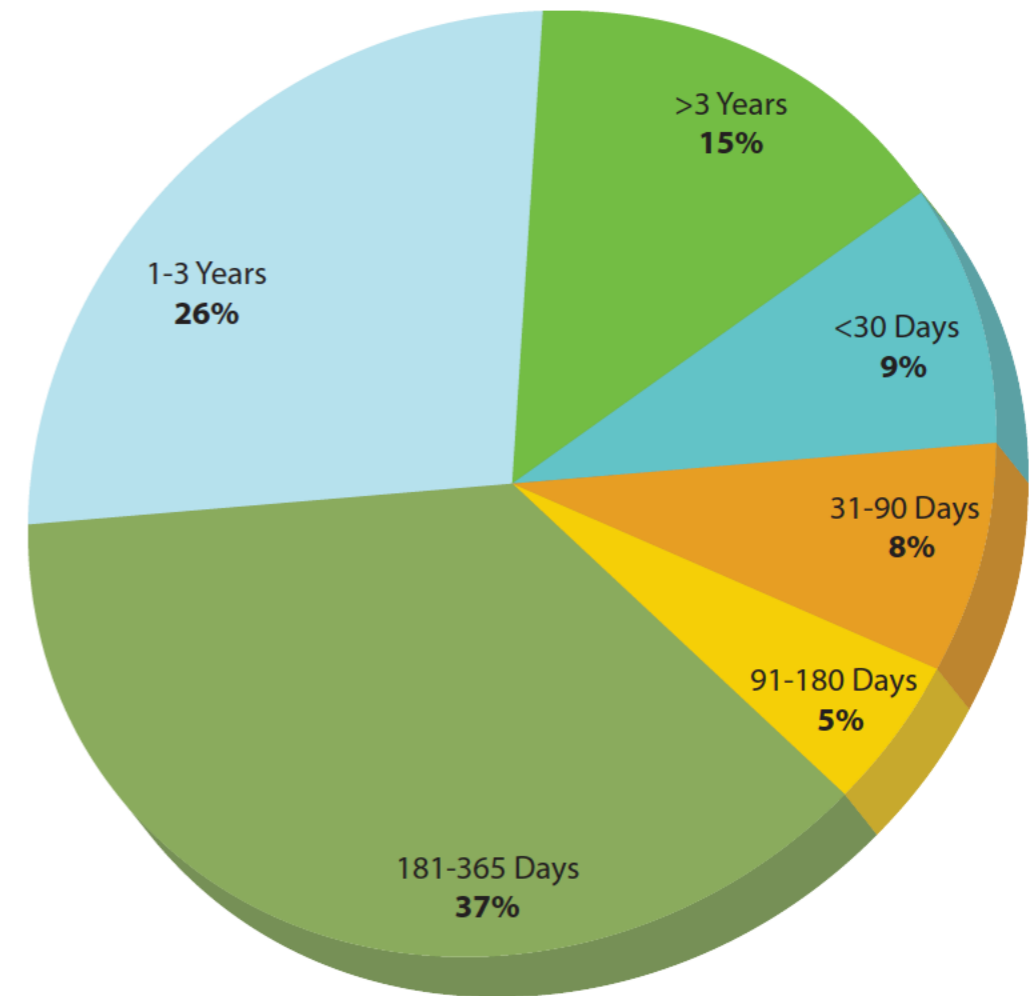
Treasury Pool Characteristics

as of October 31, 2011 (Unaudited)

Portfolio Composition

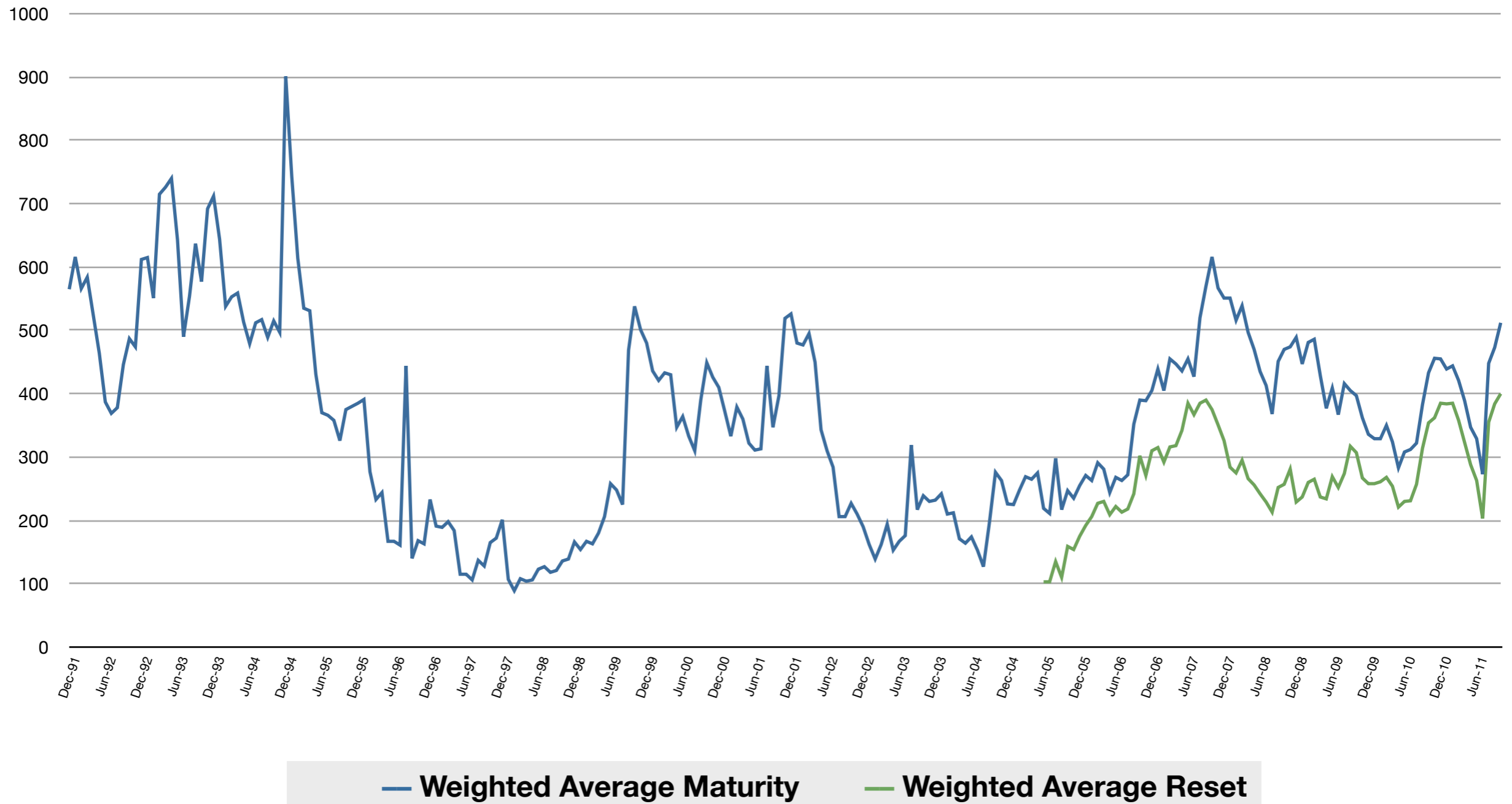


Maturity Structure



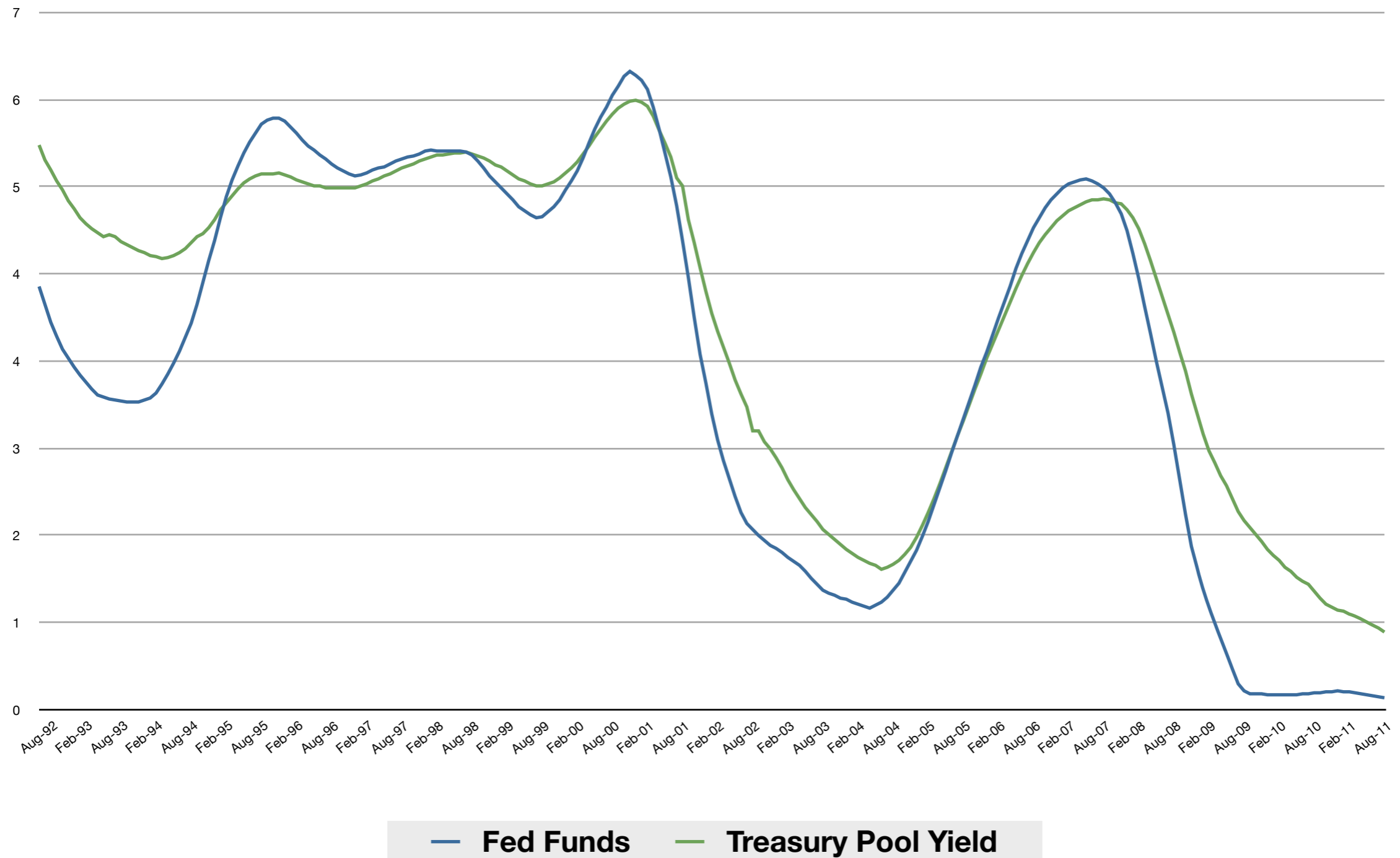
Treasury Pool Historical Weighted Average Maturity

as of October 31, 2011 (Unaudited)



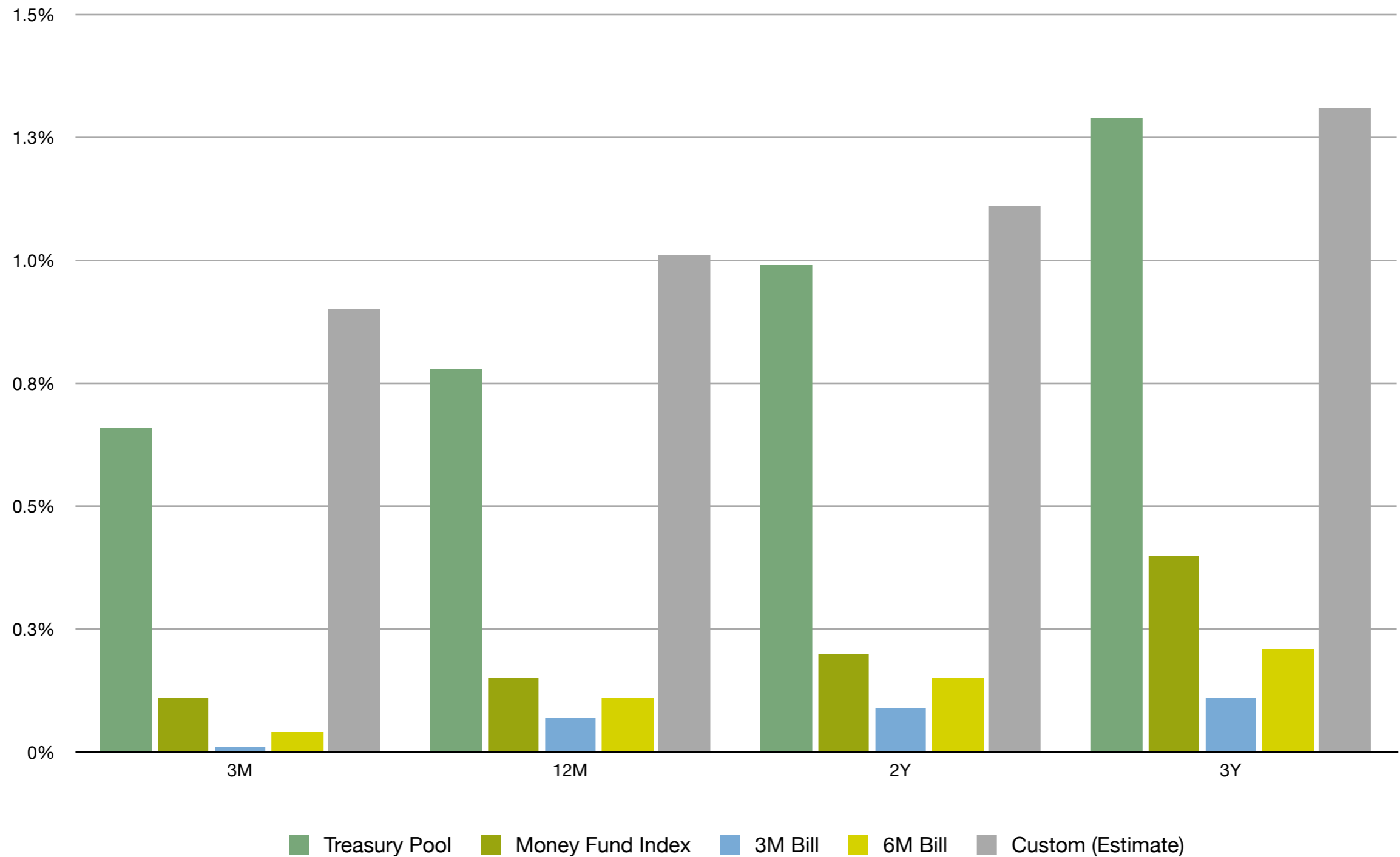
Treasury Pool Historical Yields

One Year Trailing



Comparative Benchmark Yields

as of October 31, 2011 (Unaudited)





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