



# TREASURY POOL UPDATE

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MEETING: JULY 22, 2010

PRESENTED BY:

MIKE SAMPLES, DIRECTOR OF INTERNAL INVESTMENTS

# PORTFOLIO ASSET SUMMARY

AS OF JUNE 30, 2010 (UNAUDITED)



Texas Treasury Safekeeping Trust Company

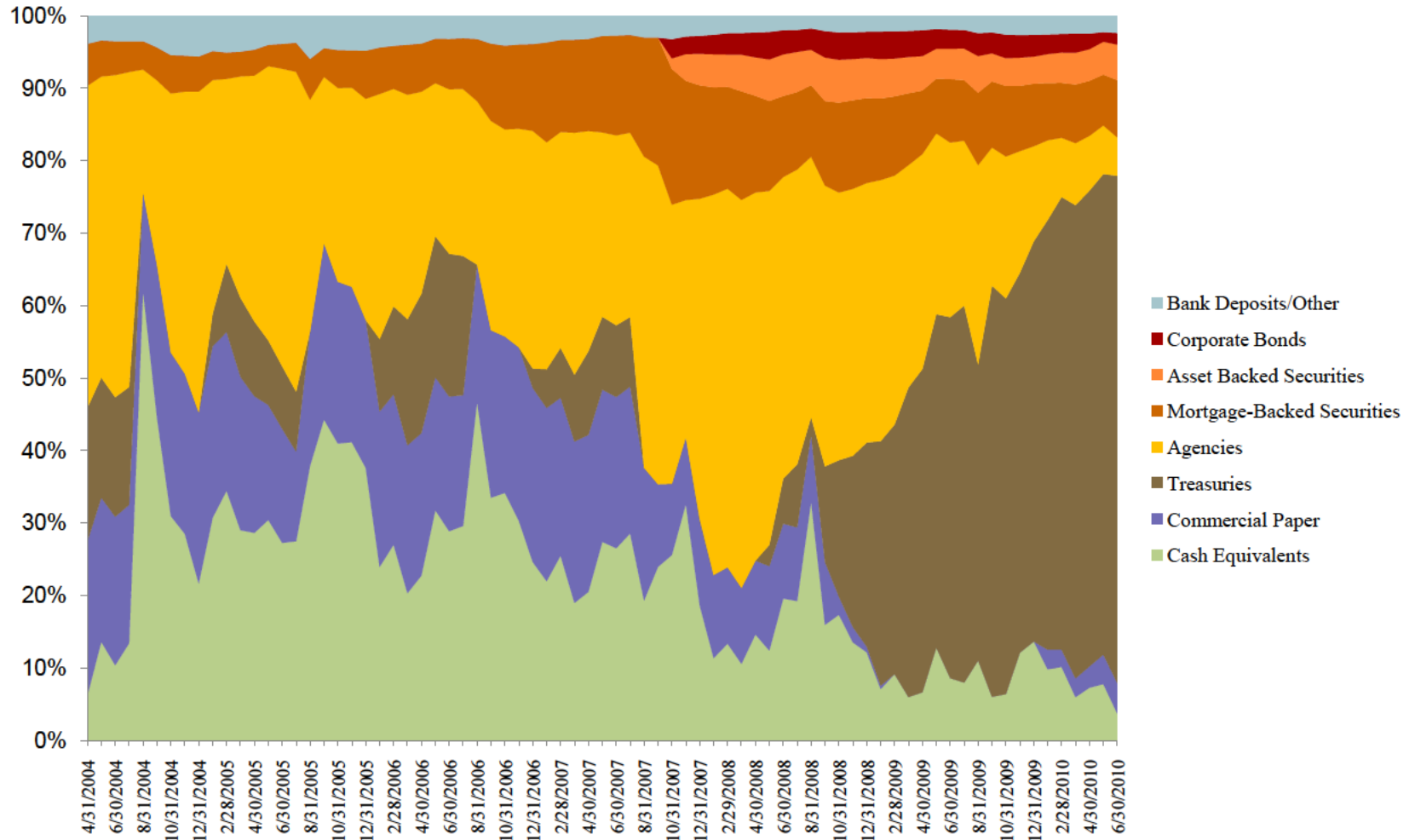
	Book Value	Market Value (\$000)	Unrealized Gain/Loss (\$000)	Book Yield	% of Portfolio
Cash Equivalents	1,074,571	1,074,571	0	.07%	4.0%
Reverse Repurchase	(67,928)	(67,928)	0	-.01%	-0.3%
Commercial Paper	1,125,436	1,125,412	(24)	.35%	4.2%
Treasuries	18,585,591	18,626,369	40,778	.56%	70.0%
Agency Notes	1,274,728	1,289,303	14,575	2.41%	4.9%
Mortgage-Backed Securities	2,044,859	2,096,229	51,370	3.62%	7.9%
Asset Backed Securities	1,286,152	1,288,685	2,533	1.42%	4.9%
FDIC Insured Corporate	107,096	107,254	158	.60%	0.4%
Corporate Bonds	411,448	411,530	82	.82%	1.6%
Bank Deposits	588,740	588,740	0	.32%	2.2%
Other	38,838	38,786	(52)	2.71%	0.2%
<b>Total Portfolio</b>	<b>26,469,531</b>	<b>26,578,951</b>	<b>109,420</b>	<b>.88%</b>	<b>100%</b>
Lottery	1,184,024	1,263,347	79,323	5.98%	

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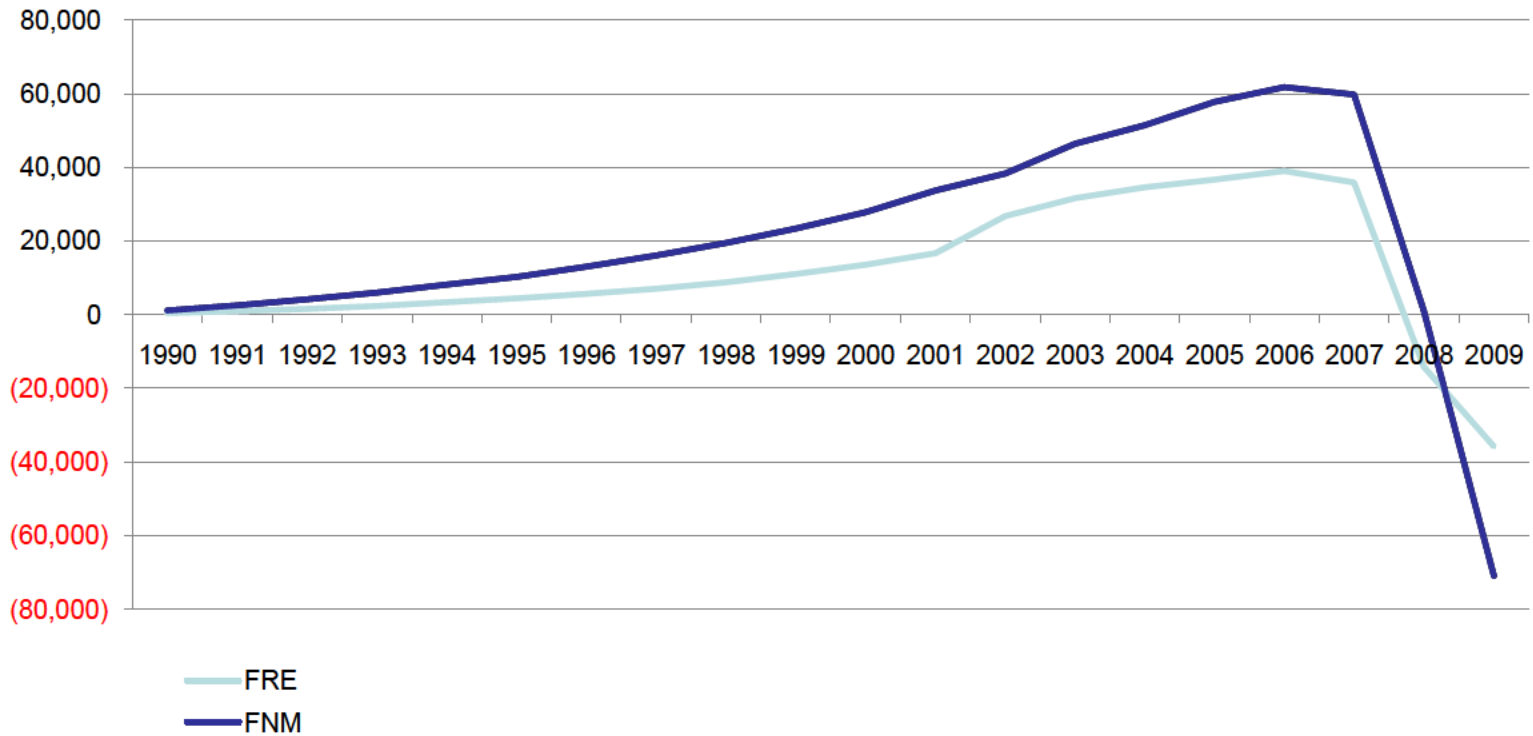


# CUMULATIVE PROFITS OF HOUSING AGENCIES (\$B)

1990 - 2009



Texas Treasury Safekeeping Trust Company

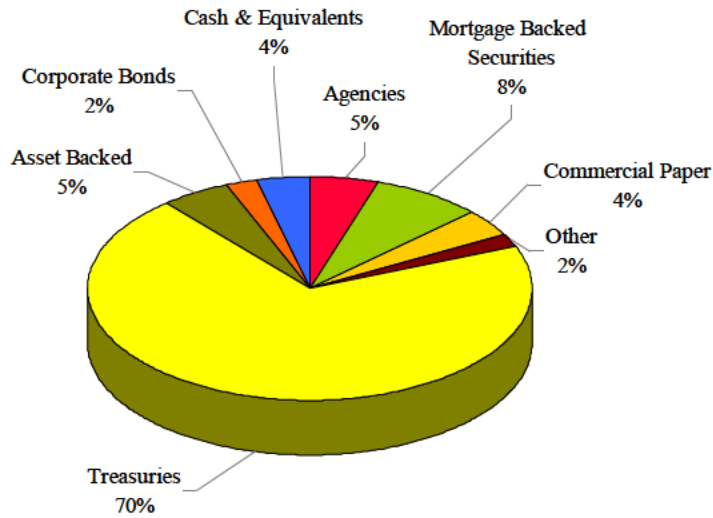


# TREASURY POOL CHARACTERISTICS

AS OF JUNE 30, 2010 (UNAUDITED)



## Portfolio Composition



## Maturity Structure

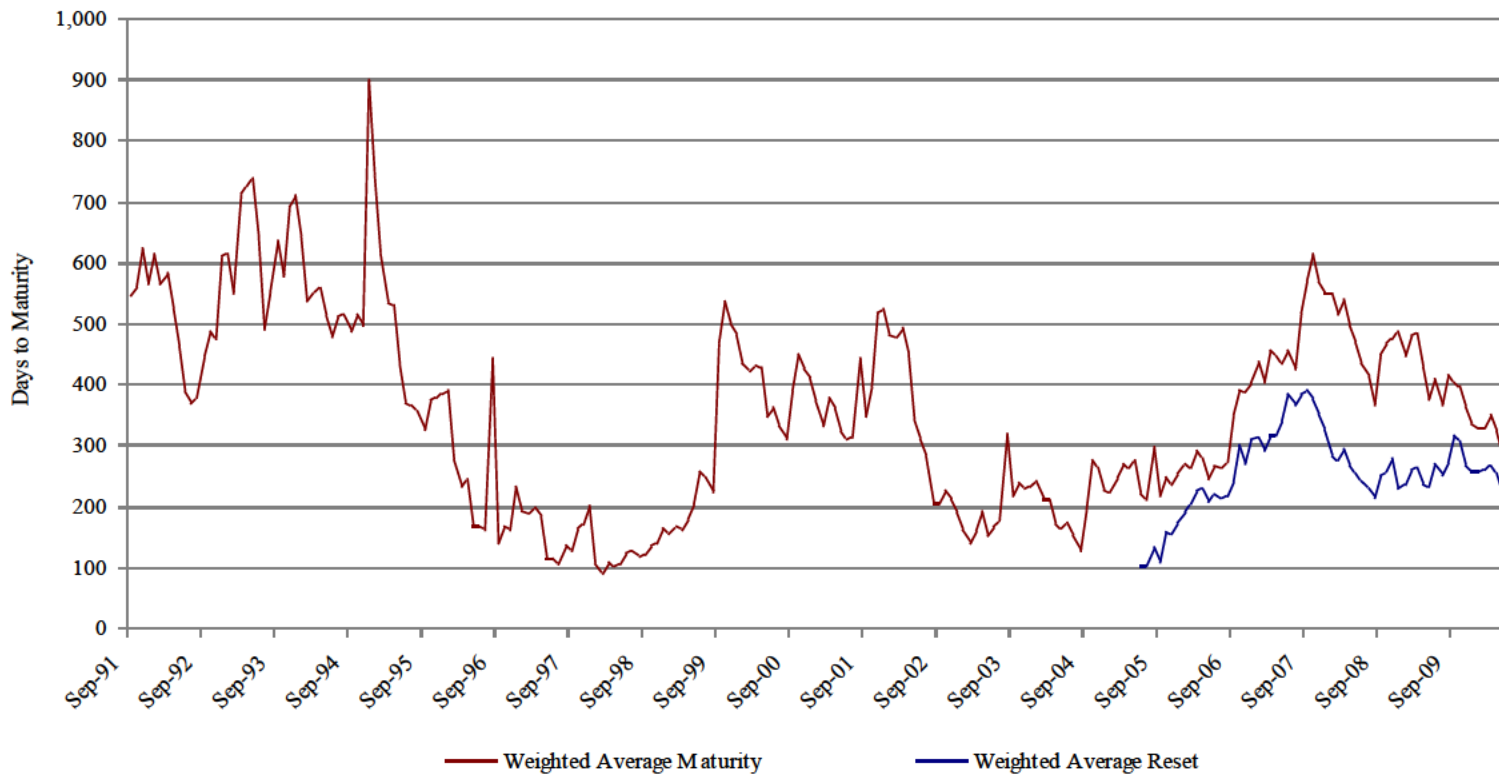
181-36  
21

# TREASURY POOL HISTORICAL WEIGHTED AVERAGE MATURITY

AS OF JUNE 30, 2010 (UNAUDITED)



Texas Treasury Safekeeping Trust Company

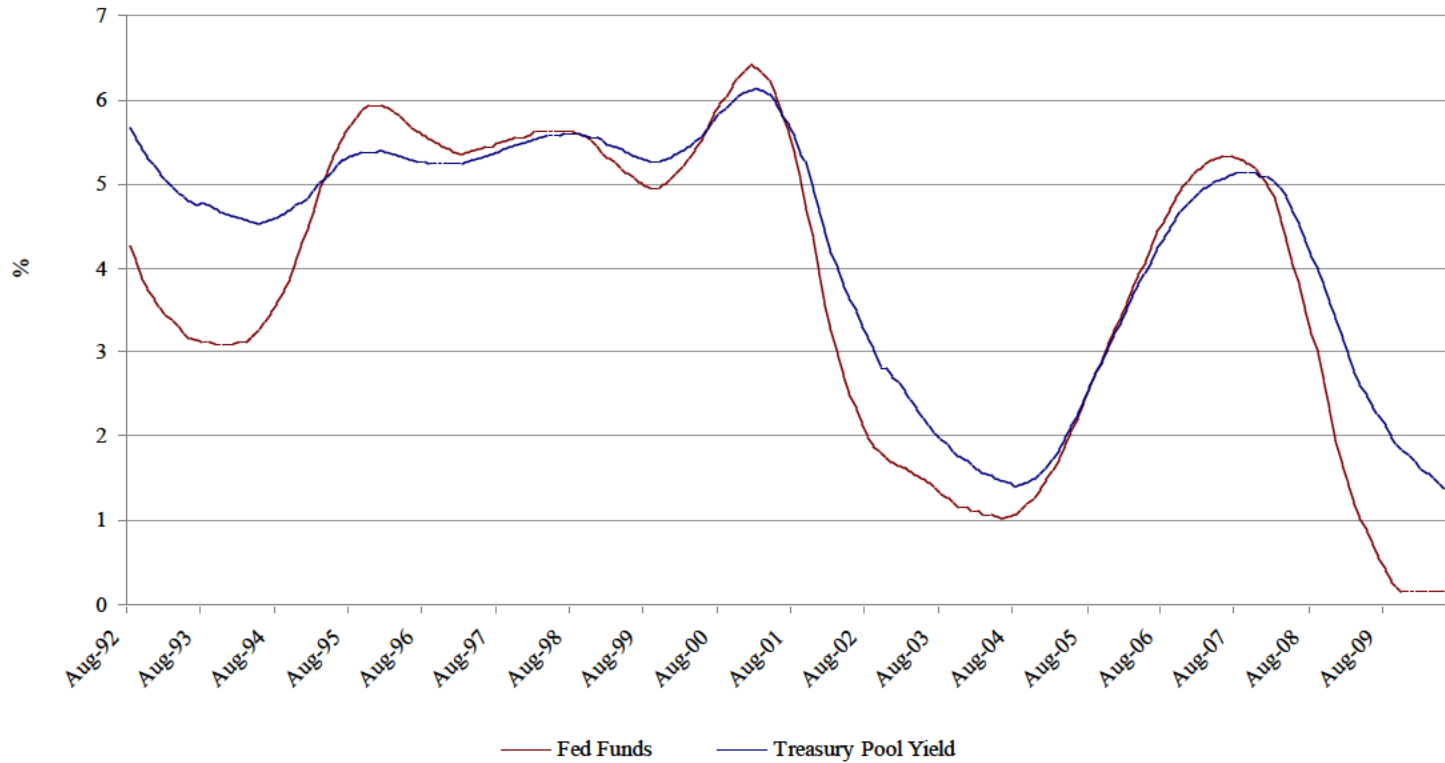


# TREASURY POOL HISTORICAL YIELDS

ONE YEAR TRAILING



Texas Treasury Safekeeping Trust Company



# COMPARATIVE BENCHMARK YIELDS

PERIOD ENDING JUNE 30, 2010

