

COMPTROLLER'S INVESTMENT ADVISORY BOARD
TREASURY POOL UPDATE

Q¹
 2014

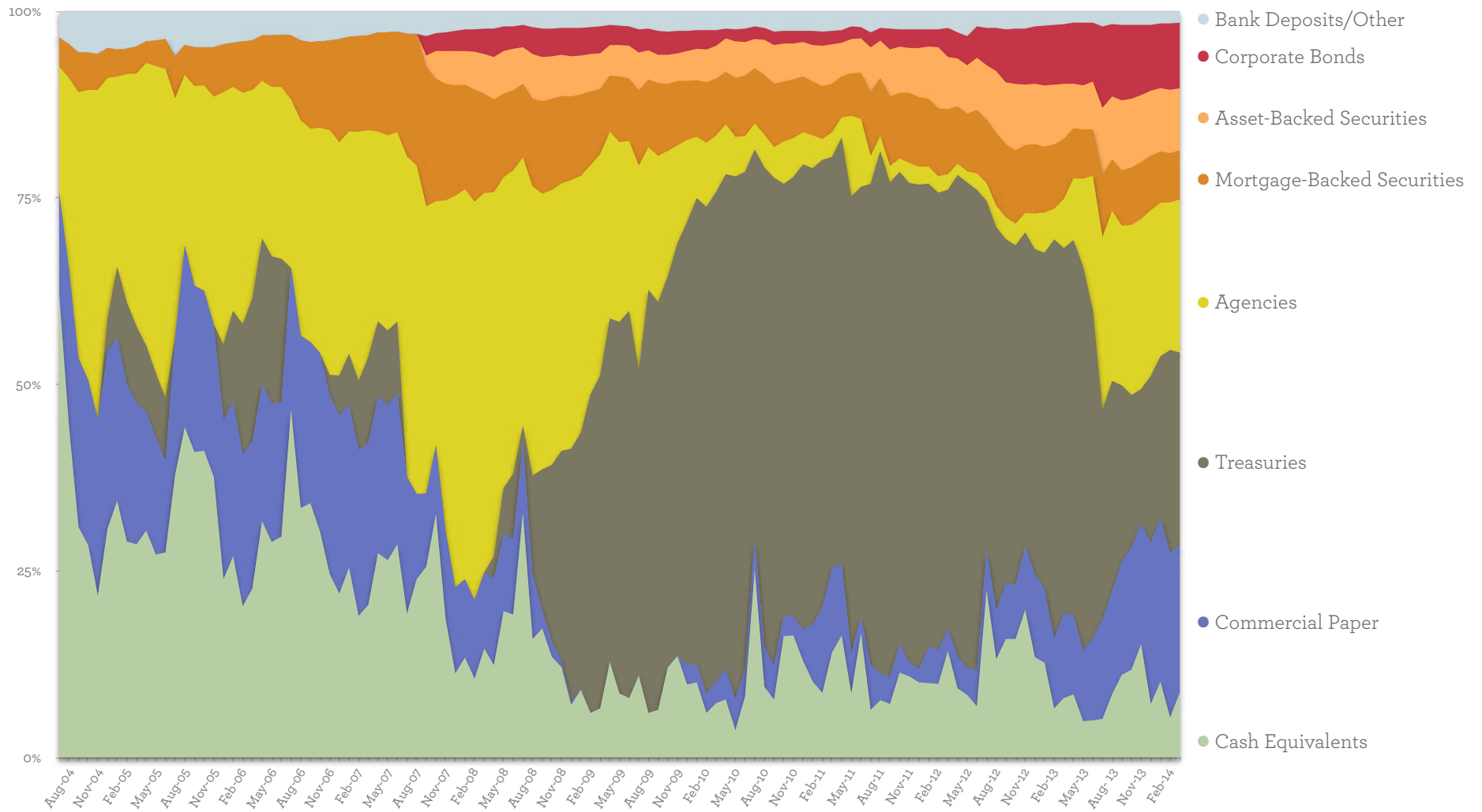
Portfolio Asset Summary

As of April 30, 2014
(Unaudited)

	Book Value	Market Value (\$000)	Unrealized Gain/Loss (\$000)	Book Yield	% of Portfolio
Cash Equivalents	2,966,018	2,966,018	0	0.02%	8.80%
Reverse Repurchase	-45,104	-45,104	0	-0.01%	-0.10%
Commercial Paper	6,684,778	6,681,963	-2,815	0.20%	19.80%
Treasuries	8,741,224	8,717,119	-24,105	0.22%	25.80%
Agency Discount Note	3,855,569	3,856,356	787	0.13%	11.40%
Agency Notes	3,108,464	3,104,064	-4,400	0.50%	9.10%
Mortgage-Backed Securities	2,218,122	2,215,827	-2,295	1.71%	6.60%
Asset Backed Securities	2,796,259	2,799,976	3,717	0.69%	8.30%
Corporate Bonds	2,976,693	2,979,465	2,772	0.75%	8.80%
Bank Deposits	441,736	441,736	0	0.16%	1.30%
Other	82,553	82,512	-41	1.33%	0.20%
Total Portfolio	\$33,826,312	\$33,799,932	-26,380	0.41%	100%
Lottery	745,475	796,352	50,877	5.17%	

Portfolio Asset Summary

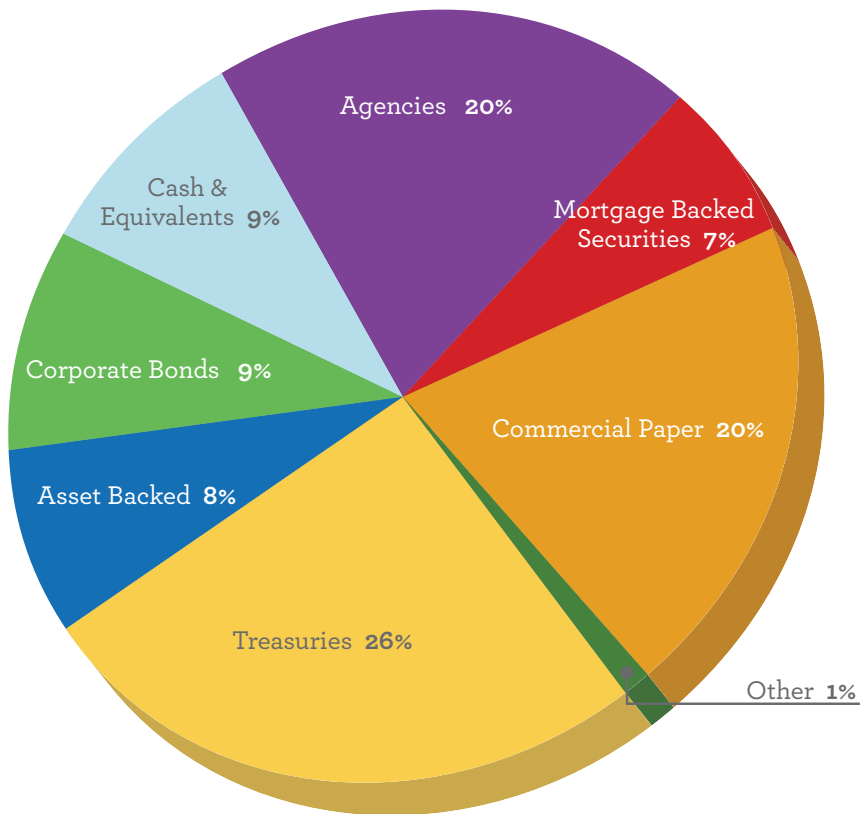
As of April 30, 2014
(Unaudited)



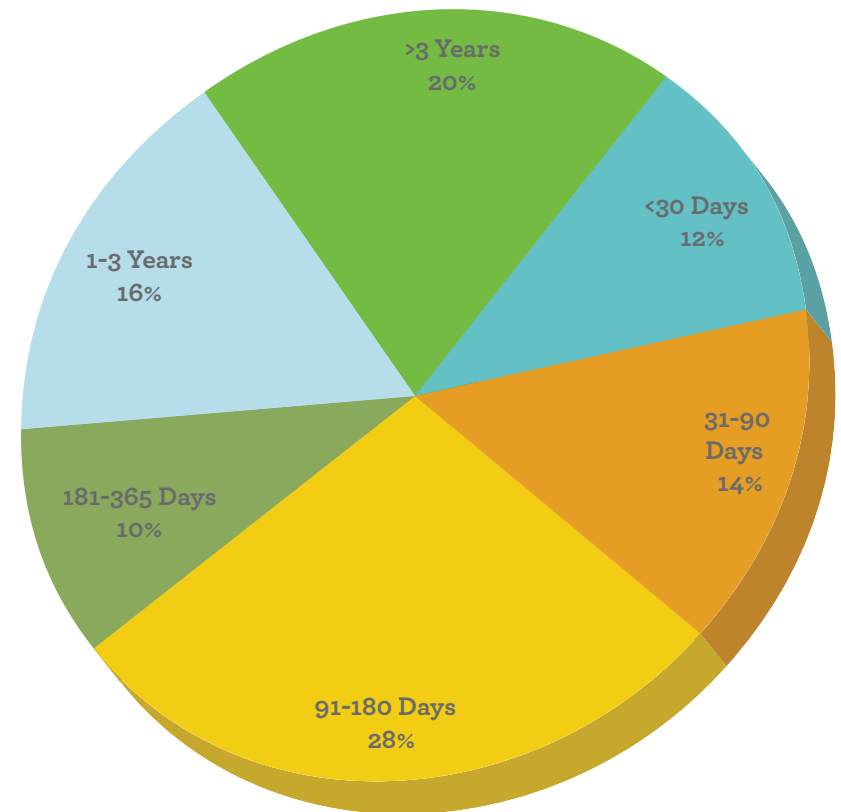
Treasury Pool Characteristics

As of April 30, 2014
(Unaudited)

Portfolio Composition

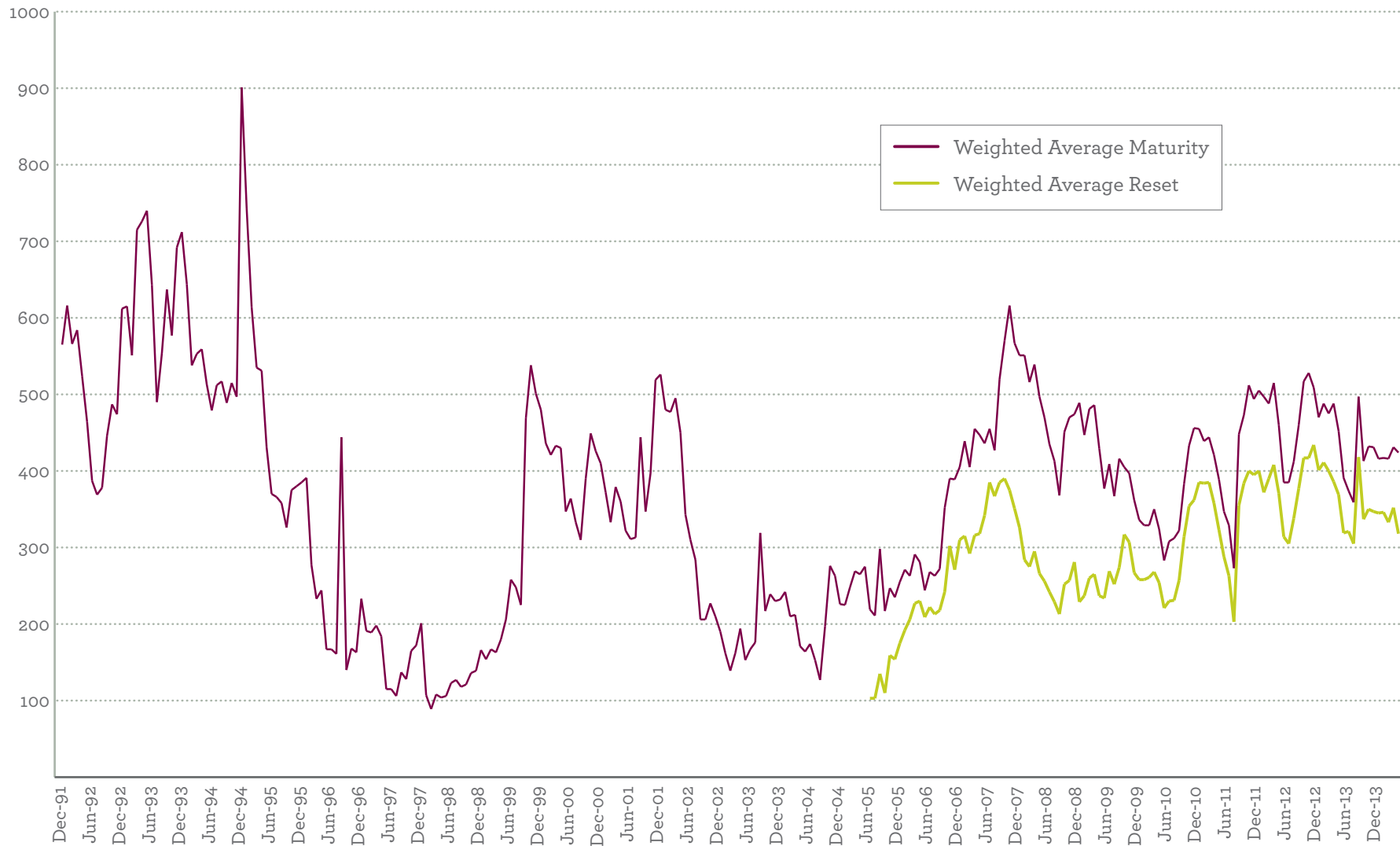


Maturity Structure



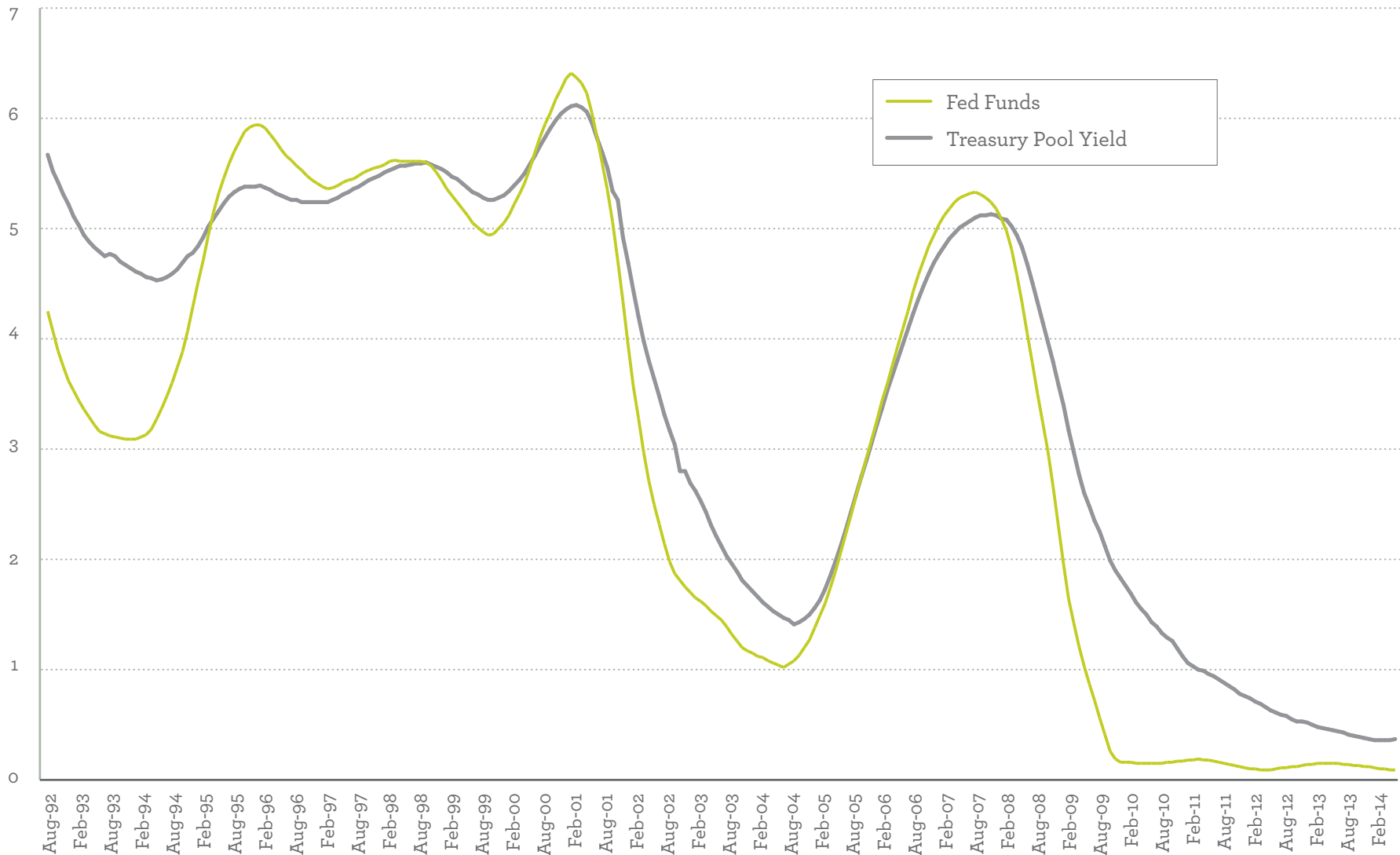
Treasury Pool Historical Weighted Average Maturity

As of April 30, 2014
(Unaudited)



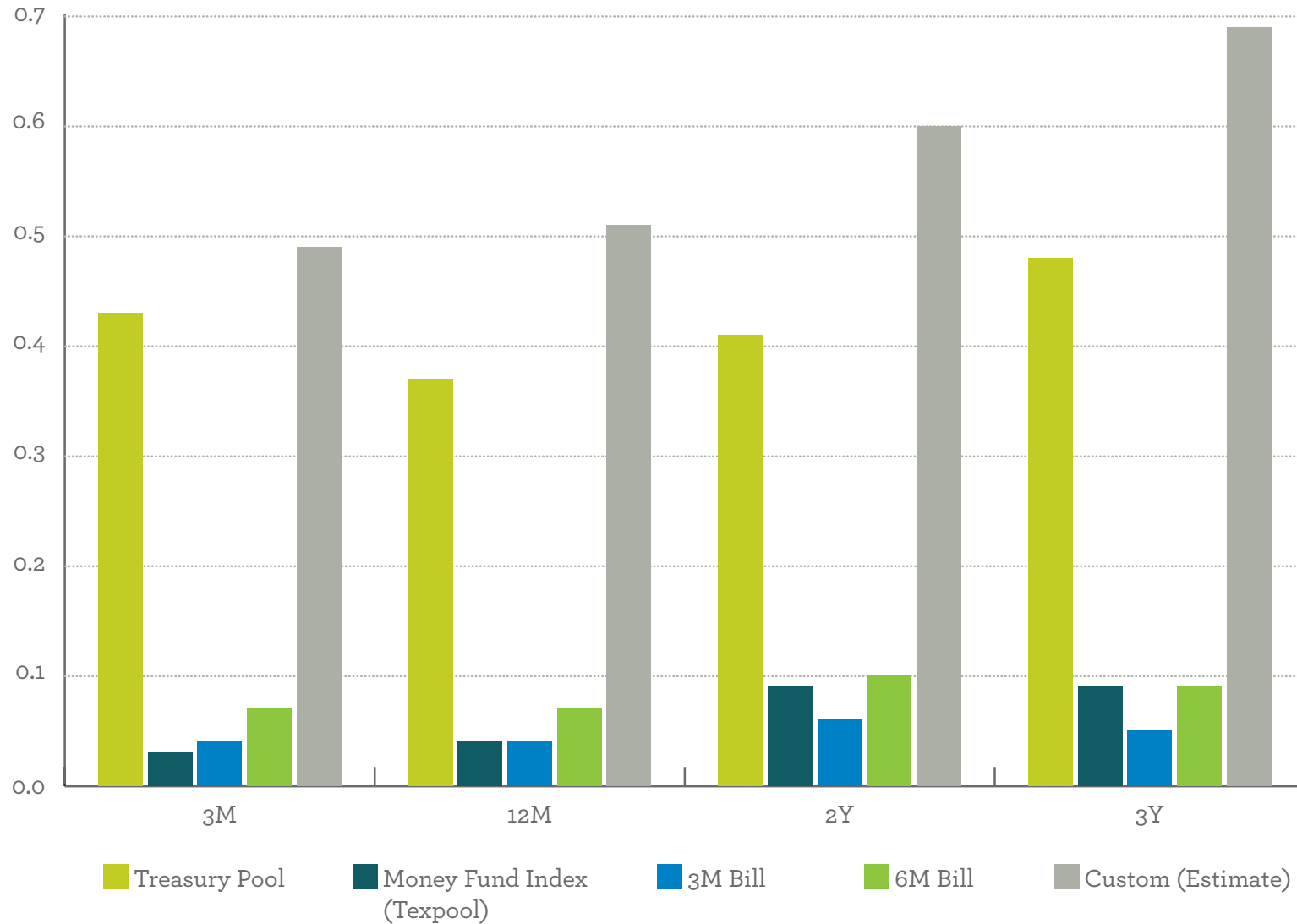
Treasury Pool Historical Yields

As of April 30, 2014
(Unaudited)



Comparative Benchmark Yields

As of April 30, 2014
(Unaudited)





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