

COMPTROLLER'S INVESTMENT ADVISORY BOARD
TREASURY POOL UPDATE

Q¹
 2015



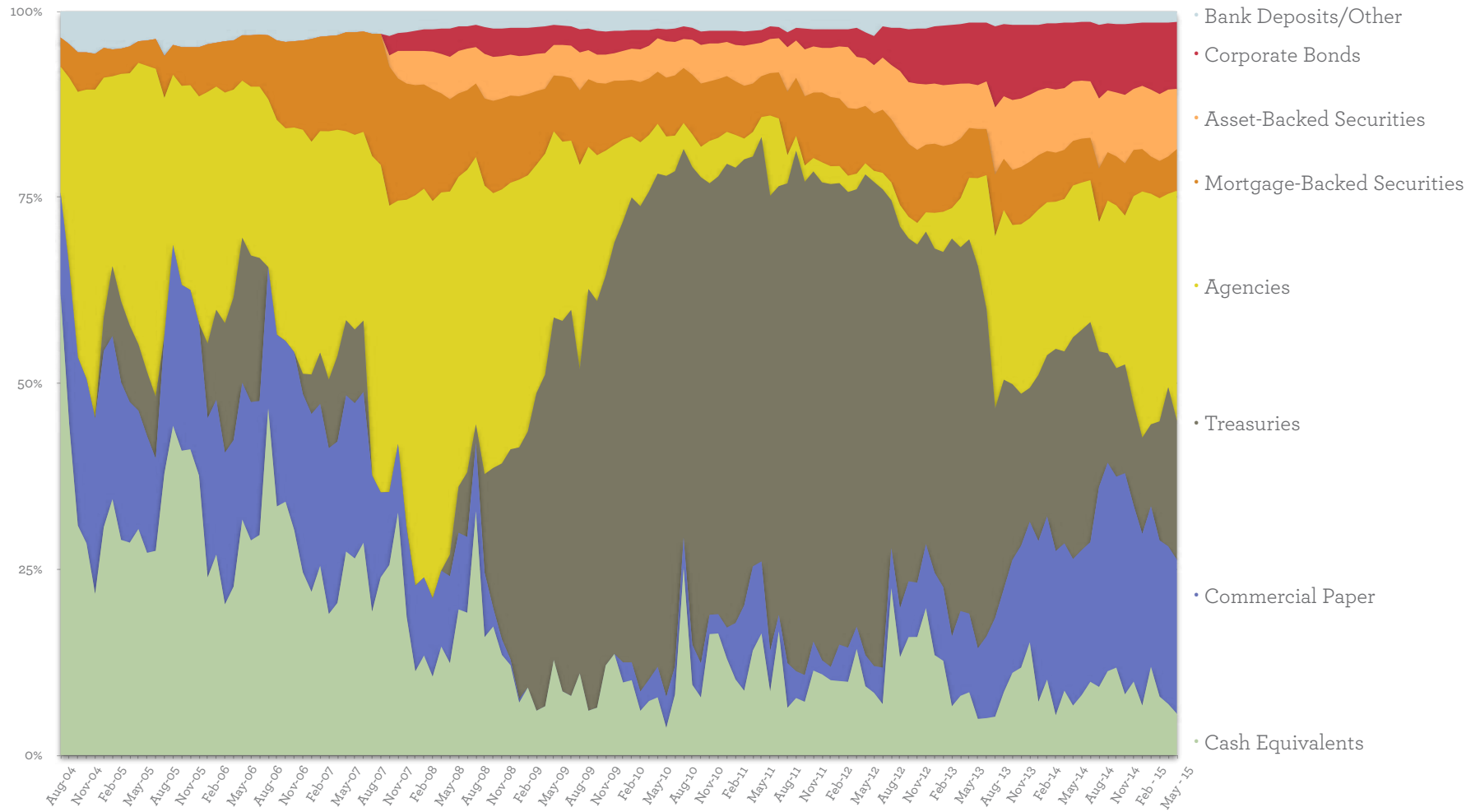
Portfolio Asset Summary

As of May 31, 2015
(Unaudited)

	Book Value	Market Value (\$000)	Unrealized Gain/Loss (\$000)	Book Yield	% of Portfolio
Cash Equivalents	2,344,368	2,344,368	0	0.05%	5.7%
Reverse Repurchase	-47,231	-47,231	0	-0.01%	-0.1%
Commercial Paper	8,431,683	8,431,678	-5	0.25%	20.7%
Treasuries	7,670,144	7,654,418	-15,726	0.11%	18.7%
Agency Discount Note	7,774,964	7,776,752	1,788	0.16%	19.0%
Agency Notes	4,859,929	4,861,283	1,354	0.70%	11.9%
Mortgage-Backed Securities	2,267,297	2,278,830	11,533	1.72%	5.6%
Asset Backed Securities	3,321,515	3,323,636	2,121	0.74%	8.1%
Corporate Bonds	3,688,947	3,692,181	3,234	0.75%	9.0%
Bank Deposits	444,656	444,656	0	0.24%	1.2%
Other	86,216	86,283	67	1.35%	0.2%
Total Portfolio	\$40,842,488	\$40,846,854	4,366	0.43%	100.0%
Lottery	660,089	706,228	46,139	5.08%	

Portfolio Asset Summary

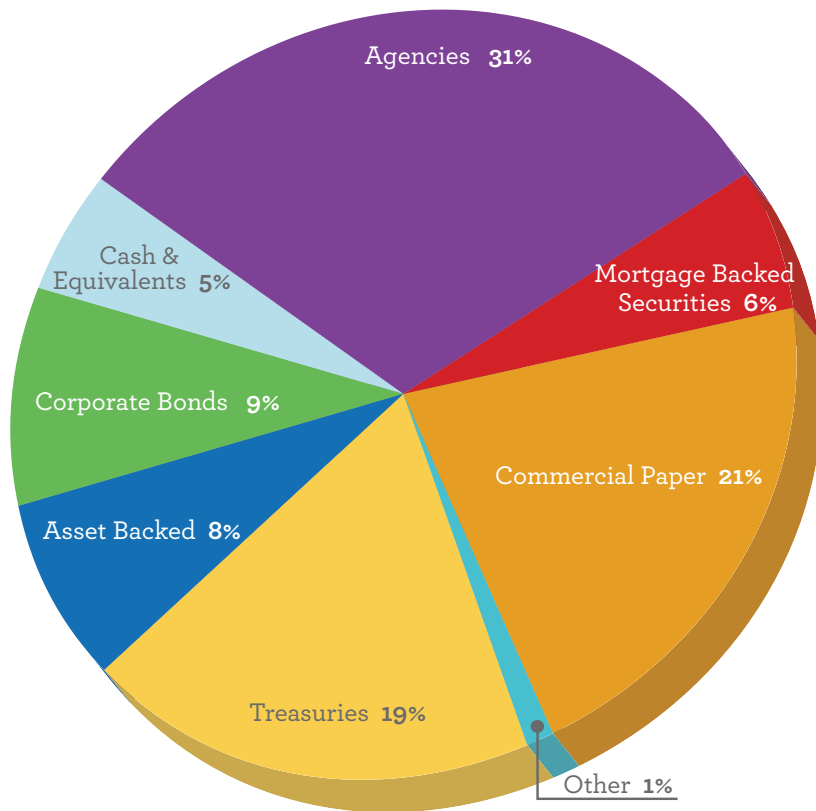
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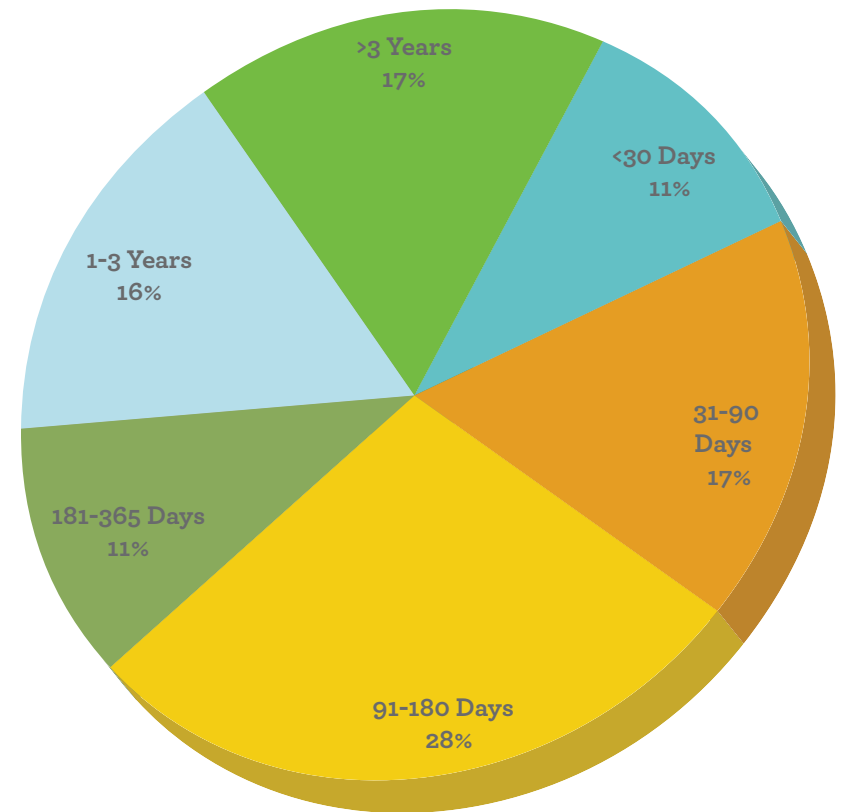
Treasury Pool Characteristics

As of May 31, 2015
(Unaudited)

Portfolio Composition

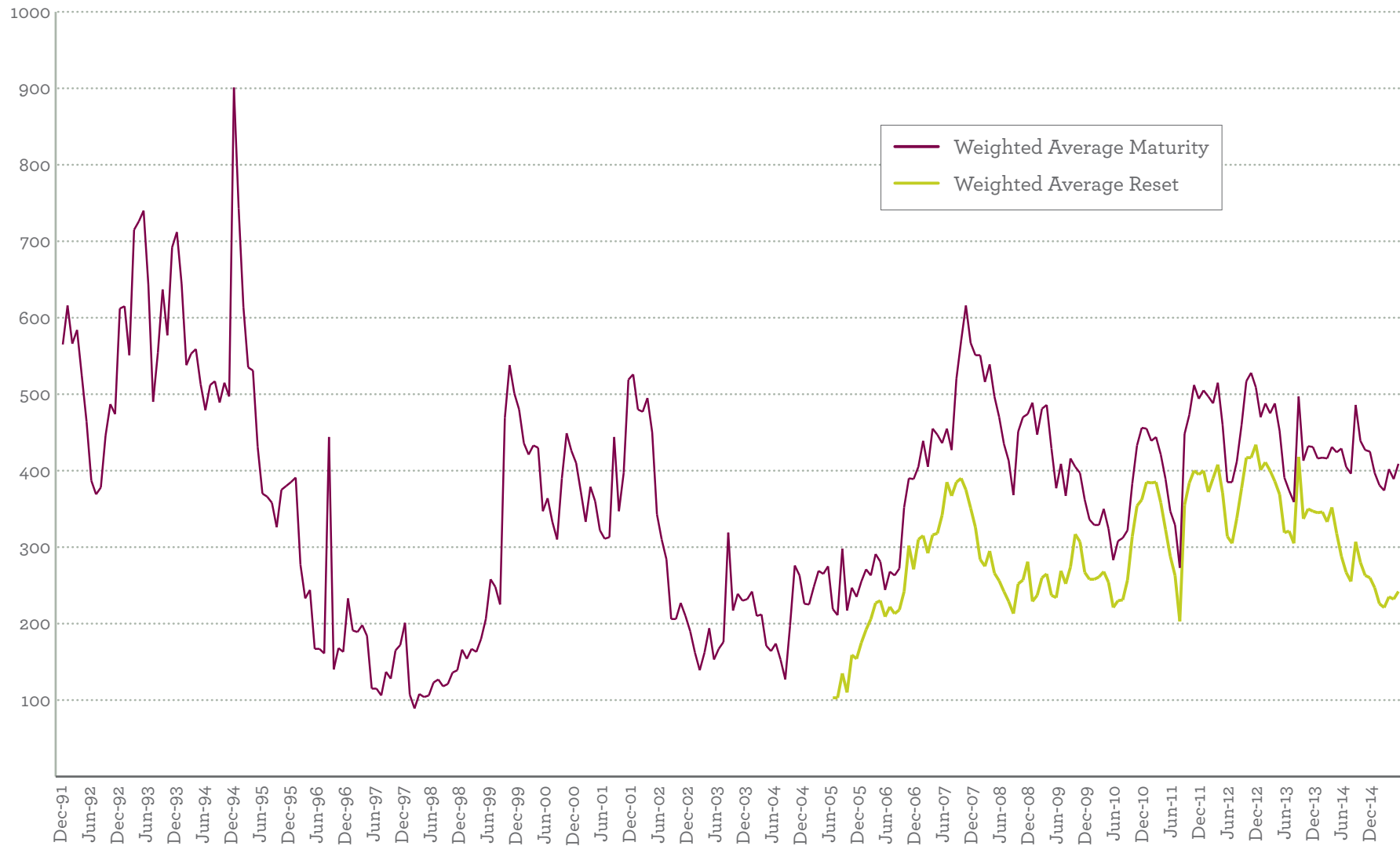


Maturity Structure



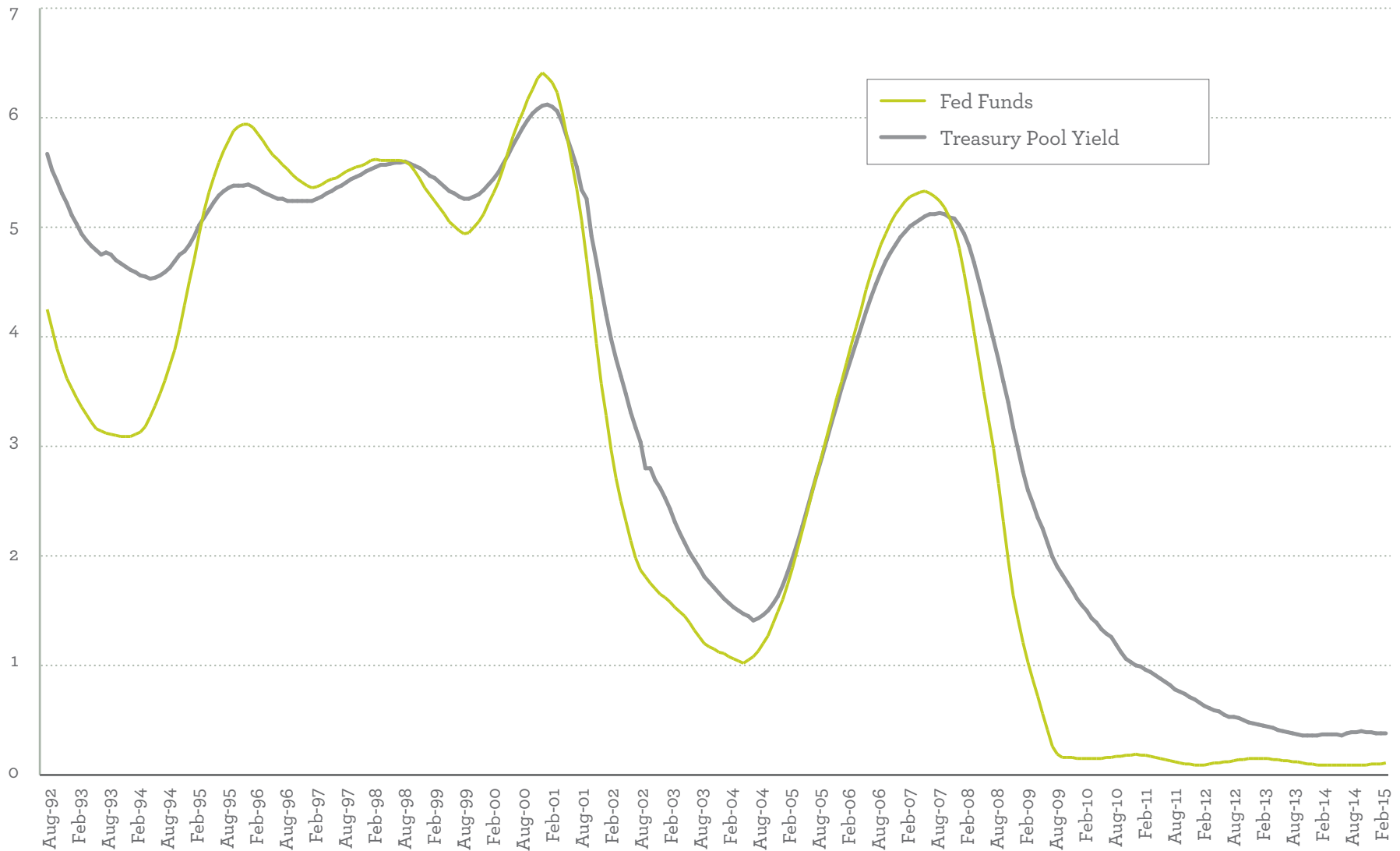
Treasury Pool Historical Weighted Average Maturity

As of May 31, 2015
(Unaudited)



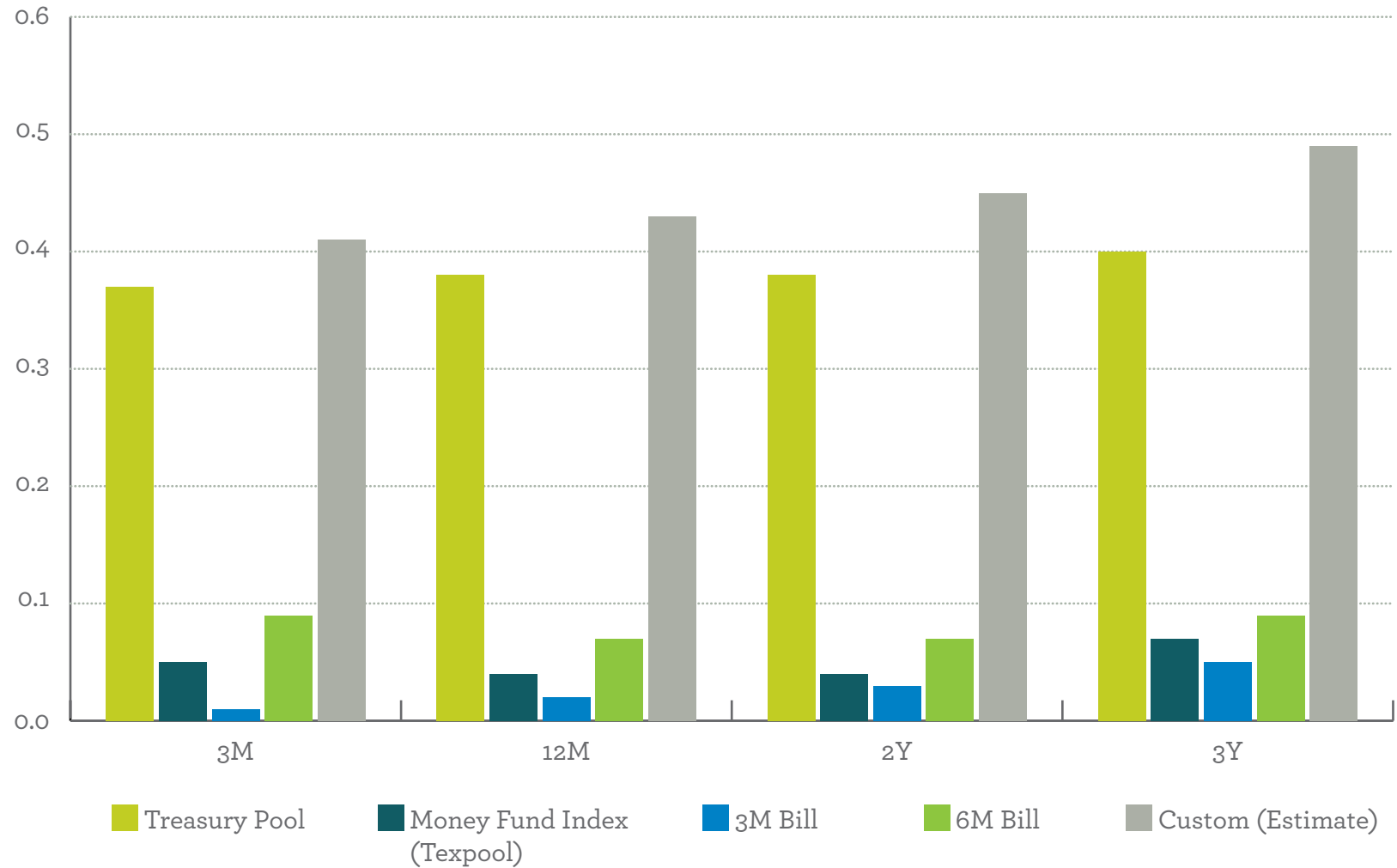
Treasury Pool Historical Yields

As of May 31, 2015
(Unaudited)



Comparative Benchmark Yields

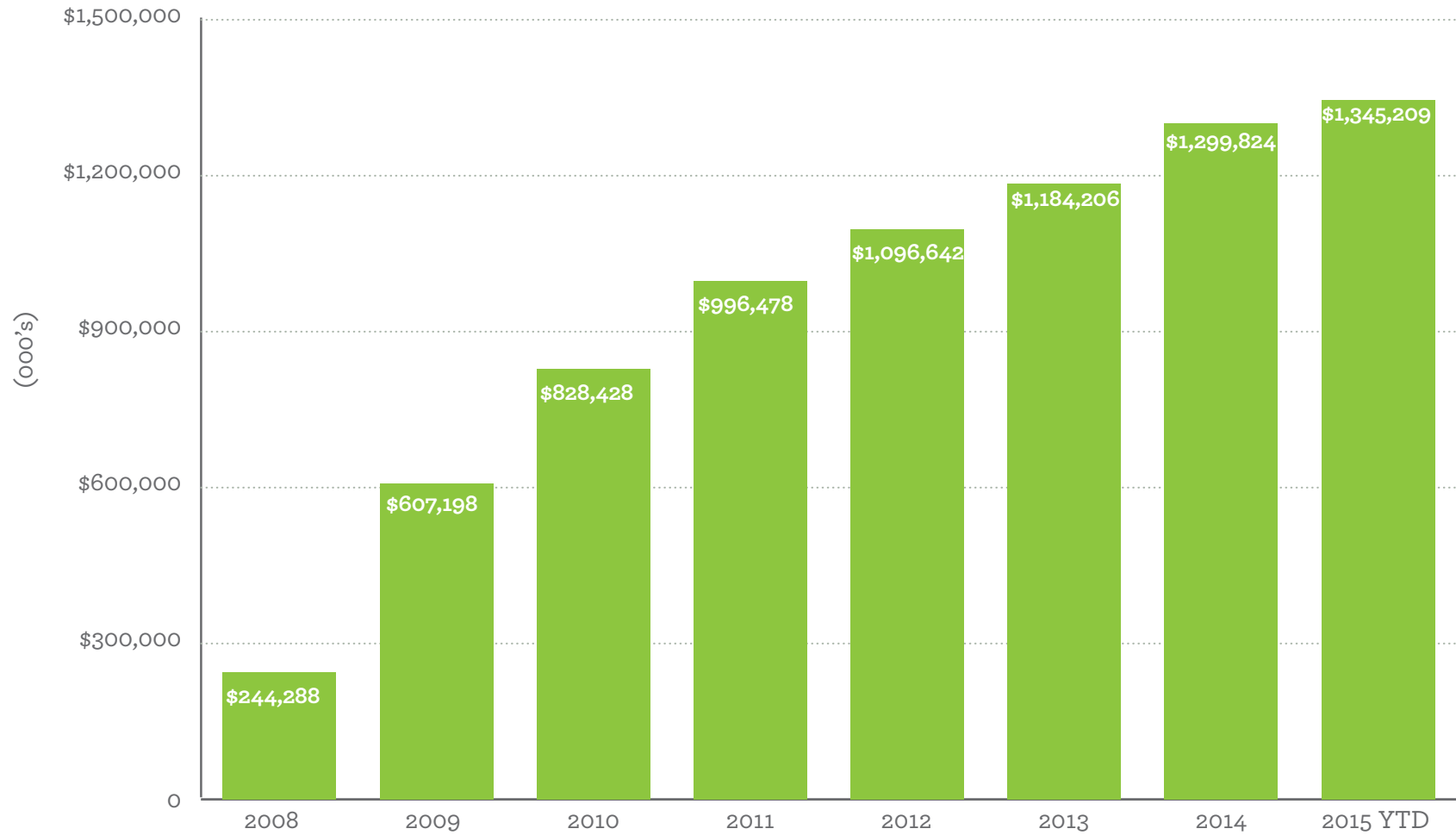
As of May 31, 2015
(Unaudited)



Treasury Pool Incremental Income (Cumulative)

(Relative to TxPool/TxPool Prime)

As of May 31, 2015
(Unaudited)





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