COMPTROLLER'S INVESTMENT ADVISORY BOARD

TREASURY POOL UPDATE

Meeting Date: June 12, 2014
### Portfolio Asset Summary

As of April 30, 2014
(Unaudited)

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

As of April 30, 2014
(Unaudited)

- Bank Deposits/Other
- Corporate Bonds
- Asset-Backed Securities
- Mortgage-Backed Securities
- Agencies
- Treasuries
- Commercial Paper
- Cash Equivalents
Treasury Pool Historical Weighted Average Maturity

Weighted Average Maturity
Weighted Average Reset

As of April 30, 2014
(Unaudited)
Treasury Pool Historical Yields

Fed Funds
Treasury Pool Yield

As of April 30, 2014 (Unaudited)
Comparative Benchmark Yields

As of April 30, 2014
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update – June 12, 2014

Treasury Pool
Money Fund Index (Texpool)
3M Bill
6M Bill
Custom (Estimate)
Disclaimer

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