COMPTROLLER'S INVESTMENT ADVISORY BOARD

TREASURY POOL UPDATE

MEETING DATE: AUGUST 16, 2018
# Portfolio Asset Summary

As of June 30, 2018  
(Unaudited)

<table>
<thead>
<tr>
<th>Category</th>
<th>Book Value ($000)</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>4,612,298</td>
<td>4,612,298</td>
<td>0</td>
<td>2.00%</td>
<td>13.30%</td>
</tr>
<tr>
<td>Reverse Repurchase</td>
<td>-24,151</td>
<td>-24,151</td>
<td>0</td>
<td>-0.42%</td>
<td>-0.10%</td>
</tr>
<tr>
<td>Commercial Paper</td>
<td>10,068,680</td>
<td>10,068,609</td>
<td>-71</td>
<td>2.28%</td>
<td>28.90%</td>
</tr>
<tr>
<td>Treasuries</td>
<td>9,433,233</td>
<td>9,418,367</td>
<td>-14,866</td>
<td>1.80%</td>
<td>27.10%</td>
</tr>
<tr>
<td>Agency Notes</td>
<td>3,450,009</td>
<td>3,434,240</td>
<td>-15,769</td>
<td>2.15%</td>
<td>9.80%</td>
</tr>
<tr>
<td>Mortgage-Backed Securities</td>
<td>2,182,397</td>
<td>2,124,287</td>
<td>-58,110</td>
<td>2.25%</td>
<td>6.10%</td>
</tr>
<tr>
<td>Asset Backed Securities</td>
<td>2,774,777</td>
<td>2,758,414</td>
<td>-16,363</td>
<td>2.18%</td>
<td>7.90%</td>
</tr>
<tr>
<td>Corporate Bonds</td>
<td>1,775,899</td>
<td>1,768,668</td>
<td>-7,231</td>
<td>2.49%</td>
<td>5.10%</td>
</tr>
<tr>
<td>Bank Deposits</td>
<td>584,358</td>
<td>584,358</td>
<td>0</td>
<td>1.95%</td>
<td>1.70%</td>
</tr>
<tr>
<td>Other</td>
<td>60,000</td>
<td>59,776</td>
<td>-224</td>
<td>3.04%</td>
<td>0.20%</td>
</tr>
<tr>
<td>Total Portfolio</td>
<td>$34,917,500</td>
<td>$34,804,866</td>
<td>-112,634</td>
<td>2.09%</td>
<td>100%</td>
</tr>
<tr>
<td>Lottery</td>
<td>514,116</td>
<td>504,916</td>
<td>-9,200</td>
<td>4.97%</td>
<td></td>
</tr>
</tbody>
</table>
Portfolio Asset Summary

As of June 30, 2018
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update
As of June 30, 2018
(Unaudited)
Texas Treasury Safekeeping Trust Company's Presentation to the Comptroller's Investment Advisory Board - Treasury Pool Update

**Portfolio Composition**
- Treasuries: 27%
- Commercial Paper: 29%
- Other: 2%
- Corporates: 8%
- Asset Backed: 13%
- Agencies: 10%
- Cash & Equivalents: 13%
- Mortgage Backed Securities: 6%

**Maturity Structure**
- 1-3 Years: 11%
- 31-90 Days: 24%
- 91-180 Days: 23%
- 181-365 Days: 5%
- >3 Years: 22%
- <30 Days: 15%
Treasury Pool Historical Weighted Average Maturity

Weighted Average Maturity
Weighted Average Reset

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The information contained in this booklet has been compiled by or for the Texas Treasury Safekeeping Trust Company and it does not represent the opinions or views of the funds or managers represented herein.