



Comptroller's Investment Advisory Board

Treasury Pool Update

Meeting Date: June 14, 2011

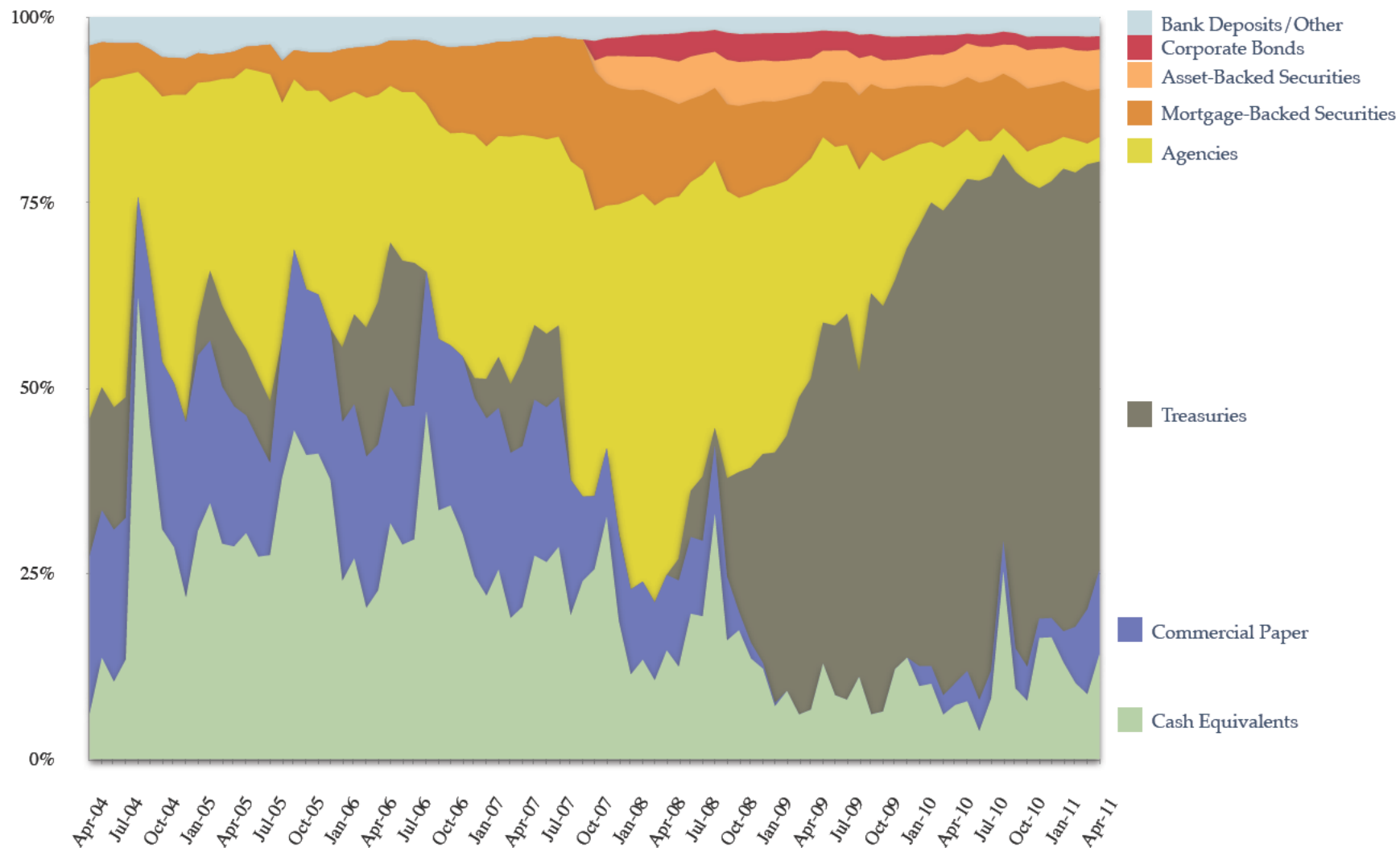
Portfolio Asset Summary

as of April 30, 2011 (Unaudited)

	Book Value	Market Value (\$000)	Unrealized Gain/Loss (\$000)	Book Yield	% of Portfolio
Cash Equivalents	3,803,246	3,803,246	0	0.08%	14.4%
Reverse Repurchase	-70,164	-70,164	0	-0.01%	-0.3%
Commercial Paper	2,966,051	2,966,051	0	0.24%	11.3%
Treasuries	14,479,556	14,478,671	-885	0.58%	55.1%
Agency Notes	874,902	878,330	3,428	1.30%	3.3%
Mortgage-Backed Securities	1,678,663	1,708,369	29,706	3.03%	6.5%
Asset Backed Securities	1,402,546	1,402,692	146	0.93%	5.3%
Corporate Bonds	461,496	463,222	1,726	0.94%	1.8%
Bank Deposits	585,733	585,733	0	0.22%	2.3%
Other	67,599	67,443	-156	1.90%	0.3%
Total Portfolio	\$26,249,628	\$26,283,593	\$33,965	0.65%	100.0%
Lottery	1,061,992	1,114,856	52,864	5.85%	

Portfolio Asset Summary

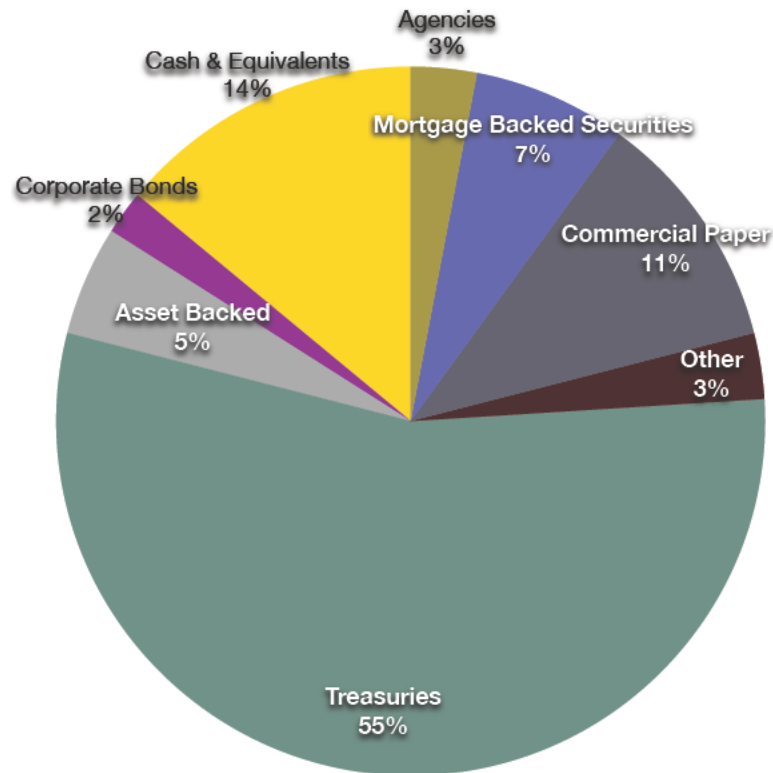
as of April 30, 2011 (Unaudited)



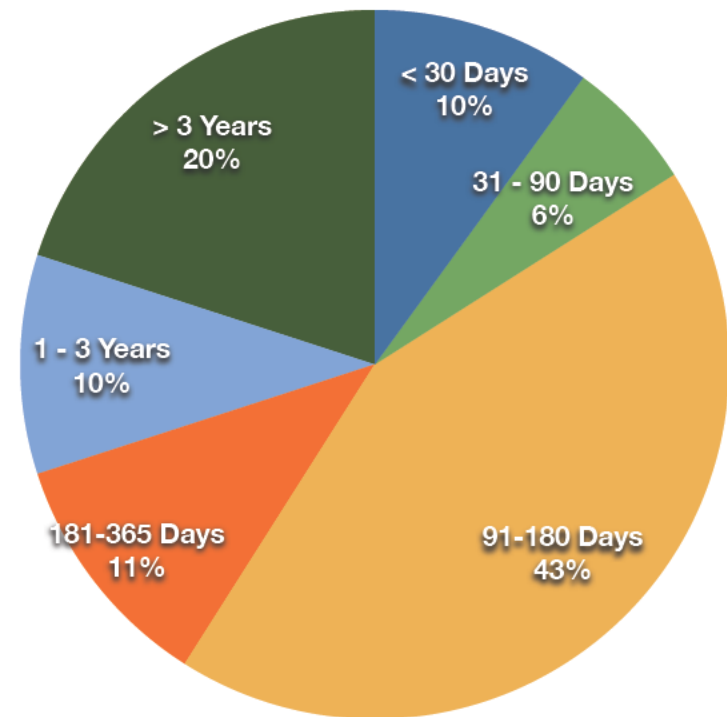
Treasury Pool Characteristics

as of April 30, 2011 (Unaudited)

Portfolio Composition



Maturity Structure

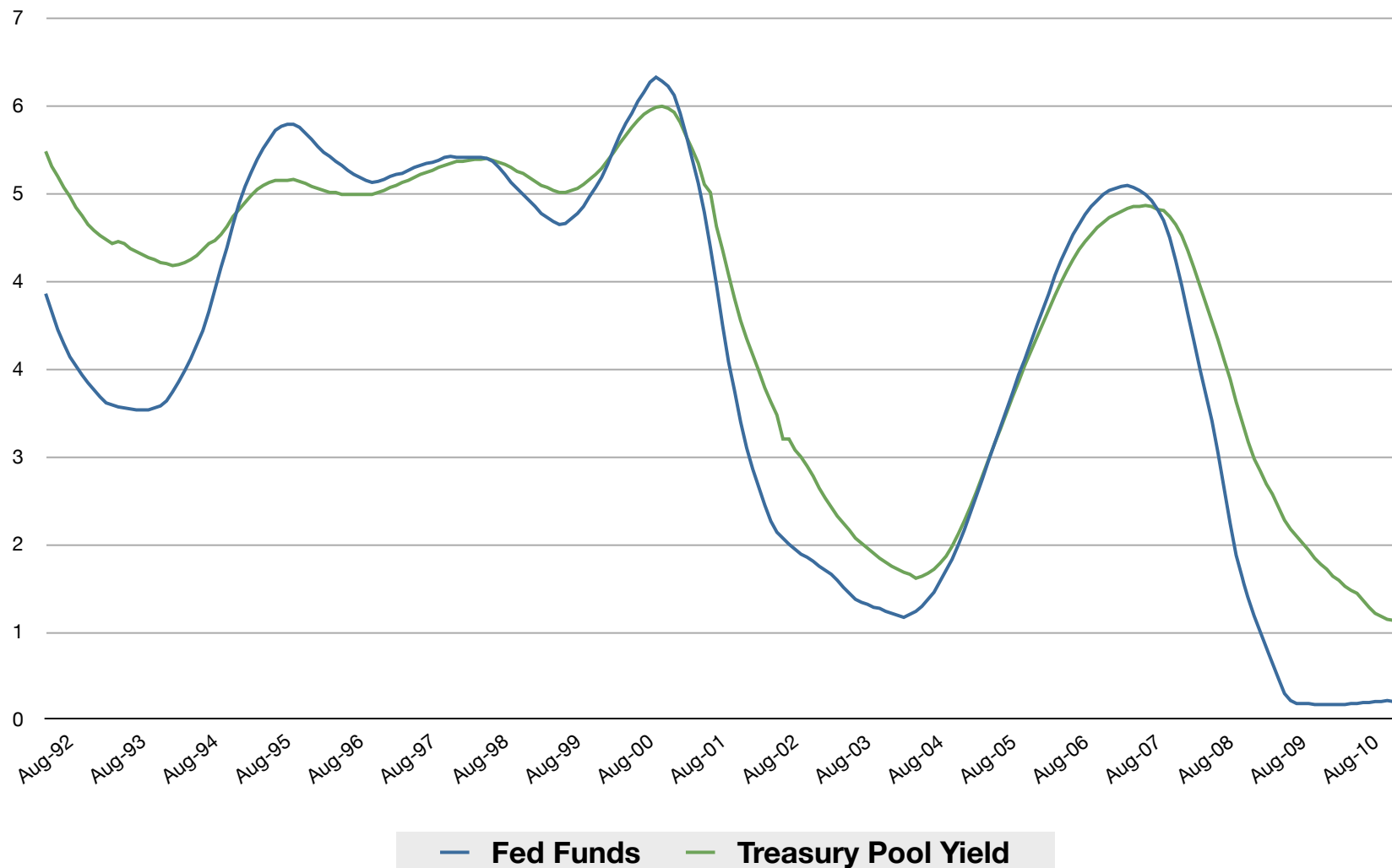


as of April 30, 2011 (Unaudited)



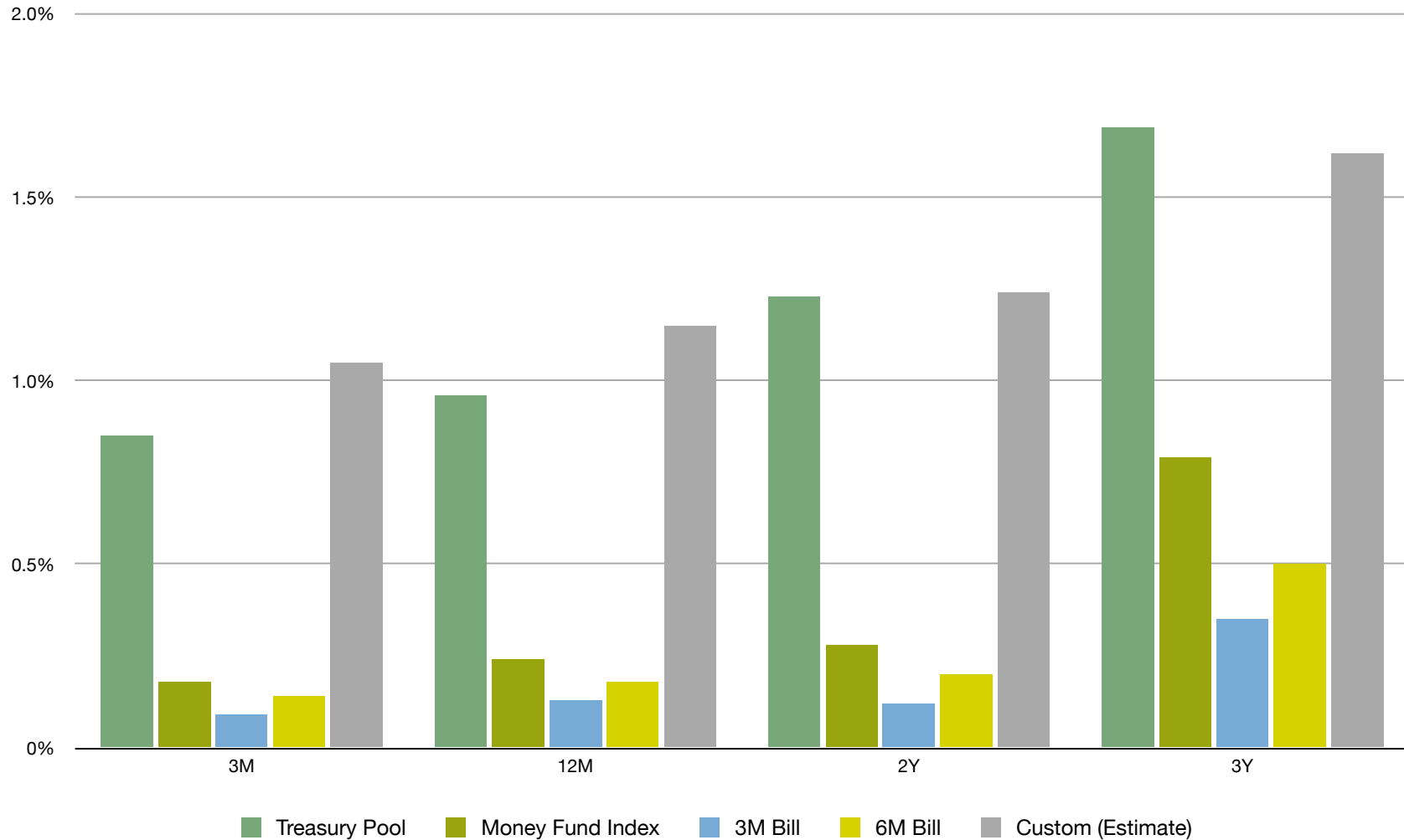
Treasury Pool Historical Yields

One Year Trailing



Comparative Benchmark Yields

as of April 30, 2011 (Unaudited)





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