

Office of the State Treasurer Comprehensive Portfolio Summary

Feb 01, 2015 - Feb 28, 2015

Portfolio Activity

Beginning Market Value	1,498,150,461
Contributions	11,845,000
Withdrawals	(139,056,914)
Interest	936,797
Dividends	0
Fees and Expenses	(196,612)
Foreign Taxes	(0)
Change in Market Value	(3,007,945)
Ending Market Value	1,368,670,788

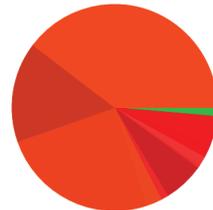
Portfolio Performance

	Period	YTD
Return (Gross of Fees)	(0.10%)	0.33%
Fees	(0.02%)	(0.02%)
Net of Fees	(0.12%)	0.31%

Realized Gain/Loss Summary

	Period	YTD
Short Term Gain/(Loss)	97,411	233,338
Long Term Gain/(Loss)	(787)	(287,945)
Net Gain/(Loss)	96,624	(54,607)

Current Allocation by Holding



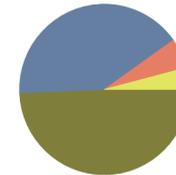
Asset Class	% Allocated	Market Value
Cash & Equivalent	1.4%	18,791,994
Certificate of Deposit	4.5%	62,245,291
Commercial Paper	2.0%	28,054,554
Canadian Sovereign	1.6%	21,691,357
Supranational Sovereign	0.4%	5,762,332
Asset Backed	6.3%	86,634,844
Municipal Bond	1.2%	16,070,692
Mortgage Backed	2.4%	33,199,027
US Treasury	24.8%	338,956,559
US Gov't Agencies	15.4%	210,537,448
US Gov't Obligations - Other	0.3%	4,134,283
Fixed Income-Investment Grade	39.6%	542,592,406
Total		1,368,670,788

Region Allocation



Region	% Allocated
US & Canada	95.10%
Europe	3.37%
Japan	0.76%
Pacific Rim	0.77%

Portfolio Entity Structure



Entity	Market Value	% Allocated
Reserve	675,838,791	49.4%
Liquidity	558,197,547	40.8%
L and W	78,568,495	5.7%
Health Fund	56,065,955	4.1%

Performance returns for the selected period are cumulative.

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