

All Market Values Presented in United States Dollars

Office of the State Treasurer

Comprehensive Portfolio Summary

Jun 01, 2015 - Jun 30, 2015

Portfolio Activity

Beginning Market Value	1,572,396,368
Contributions	280,083,713
Withdrawals	(0)
Interest	802,462
Dividends	0
Fees and Expenses	42,778
Foreign Taxes	(0)
Change in Market Value	(3,099,859)
Ending Market Value	1,850,225,463

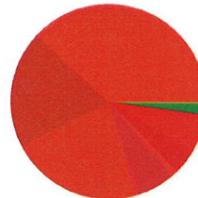
Portfolio Performance

	Period	YTD
Return (Gross of Fees)	(0.09 %)	0.50 %
Fees	0.00 %	(0.05 %)
Net of Fees	(0.09 %)	0.45 %

Realized Gain/Loss Summary

	Period	YTD
Short Term Gain/(Loss)	(213,391)	103,659
Long Term Gain/(Loss)	11,075	(118,677)
Net Gain/(Loss)	(202,316)	(15,018)

Current Allocation by Holding



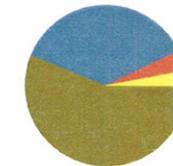
Asset Class	% Allocated	Market Value
Cash & Equivalent	2.1 %	38,123,394
Certificate of Deposit	6.4 %	119,252,981
Commercial Paper	4.2 %	77,187,395
Canadian Sovereign	0.8 %	15,704,623
Supranational Sovereign	0.3 %	5,765,106
Asset Backed	6.2 %	114,760,611
Municipal Bond	0.8 %	14,376,901
Mortgage Backed	1.4 %	26,050,299
US Treasury	20.2 %	373,798,406
US Gov't Agencies	19.2 %	354,358,686
US Gov't Obligations – Other	0.2 %	4,154,385
Fixed Income-Investment Grade	38.2 %	706,692,677
Total		1,850,225,463

Region Allocation



Region	% Allocated
US & Canada	92.94 %
Europe	4.78 %
Japan	0.99 %
Pacific Rim	1.28 %

Portfolio Entity Structure



Entity	Market Value	% Allocated
Liquidity	1,038,722,478	56.1 %
Reserve	676,914,985	36.6 %
L and W	78,543,830	4.2 %
Health Fund	56,044,170	3.0 %

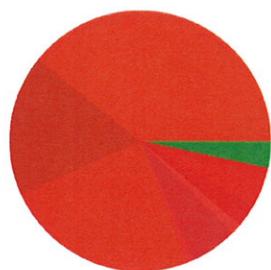
Performance returns for the selected period are cumulative.

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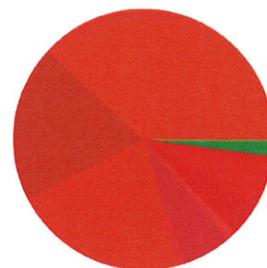
Asset Allocation Comparison

As Of May 31, 2015 and Jun 30, 2015



May 31, 2015 Allocation

Asset Class	Percent
Cash & Equivalent	3.3 %
Certificate of Deposit	5.0 %
Commercial Paper	2.8 %
Canadian Sovereign	1.0 %
Supranational Sovereign	0.4 %
Asset Backed	5.8 %
Municipal Bond	0.9 %
Mortgage Backed	1.7 %
US Treasury	22.4 %
US Gov't Agencies	17.2 %
US Gov't Obligations – Other	0.3 %
Fixed Income-Investment Grade	39.2 %



Jun 30, 2015 Allocation

Asset Class	Percent
Cash & Equivalent	2.1 %
Certificate of Deposit	6.4 %
Commercial Paper	4.2 %
Canadian Sovereign	0.8 %
Supranational Sovereign	0.3 %
Asset Backed	6.2 %
Municipal Bond	0.8 %
Mortgage Backed	1.4 %
US Treasury	20.2 %
US Gov't Agencies	19.2 %
US Gov't Obligations – Other	0.2 %
Fixed Income-Investment Grade	38.2 %

	May 31, 2015 Allocation		Jun 30, 2015 Allocation		Difference	
	Value	% Of Portfolio	Value	% Of Portfolio	Value	% Of Change
Cash & Equivalent						
Cash & Equivalent	52,385,325	3.3 %	38,123,395	2.1 %	(14,261,930)	(1.3 %)
Total Cash & Equivalent	52,385,325	3.3 %	38,123,395	2.1 %	(14,261,930)	(1.3 %)
Certificate of Deposit						
Certificate of Deposit	78,757,481	5.0 %	119,252,982	6.4 %	40,495,500	1.4 %
Total Certificate of Deposit	78,757,481	5.0 %	119,252,982	6.4 %	40,495,500	1.4 %
Commercial Paper						
Commercial Paper	43,869,155	2.8 %	77,187,394	4.2 %	33,318,239	1.4 %
Total Commercial Paper	43,869,155	2.8 %	77,187,394	4.2 %	33,318,239	1.4 %
Canadian Sovereign						
Canadian Sovereign	15,758,911	1.0 %	15,704,621	0.8 %	(54,288)	(0.2 %)
Total Canadian Sovereign	15,758,911	1.0 %	15,704,621	0.8 %	(54,288)	(0.2 %)
Supranational Sovereign						
Supranational Sovereign	5,767,770	0.4 %	5,765,106	0.3 %	(2,664)	(0.1 %)
Total Supranational Sovereign	5,767,770	0.4 %	5,765,106	0.3 %	(2,664)	(0.1 %)

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Asset Allocation Comparison
As Of May 31, 2015 and Jun 30, 2015

	May 31, 2015 Allocation		Jun 30, 2015 Allocation		Difference	
	Value	% Of Portfolio	Value	% Of Portfolio	Value	% Of Change
Asset Backed						
Asset Backed Security	91,492,991	5.8 %	114,760,611	6.2 %	23,267,619	0.4 %
Total Asset Backed	91,492,991	5.8 %	114,760,611	6.2 %	23,267,619	0.4 %
Municipal Bond						
Municipal Bond	14,422,885	0.9 %	14,376,901	0.8 %	(45,985)	(0.1 %)
Total Municipal Bond	14,422,885	0.9 %	14,376,901	0.8 %	(45,985)	(0.1 %)
Mortgage Backed						
Mortgage Backed Security	26,740,895	1.7 %	26,050,299	1.4 %	(690,598)	(0.3 %)
Total Mortgage Backed	26,740,895	1.7 %	26,050,299	1.4 %	(690,598)	(0.3 %)
US Treasury						
US Treasury	351,538,562	22.4 %	373,798,412	20.2 %	22,259,848	(2.2 %)
Total US Treasury	351,538,562	22.4 %	373,798,412	20.2 %	22,259,848	(2.2 %)
US Gov't Agencies						
US Gov't Agencies	270,498,522	17.2 %	354,358,687	19.2 %	83,860,164	1.9 %
Total US Gov't Agencies	270,498,522	17.2 %	354,358,687	19.2 %	83,860,164	1.9 %
US Gov't Obligations – Other						
US Gov't Obligations - Other	4,153,465	0.3 %	4,154,385	0.2 %	920	0.0 %
Total US Gov't Obligations – Other	4,153,465	0.3 %	4,154,385	0.2 %	920	0.0 %
Fixed Income-Investment Grade						
Corporate Bond	615,497,863	39.1 %	705,183,653	38.1 %	89,685,789	(1.0 %)
Corporate High Quality	1,512,540	0.1 %	1,509,030	0.1 %	(3,510)	0.0 %
Total Fixed Income-Investment Grade	617,010,403	39.2 %	706,692,683	38.2 %	89,682,279	(1.0 %)
Total Portfolio	1,572,396,368	100.0 %	1,850,225,463	100.0 %	277,829,095	0.0 %

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