

Office of the State Treasurer

Comprehensive Portfolio Summary

Mar 01, 2015 - Mar 31, 2015

Portfolio Activity

Beginning Market Value	1,368,670,788
Contributions	209,320,008
Withdrawals	(29,541,711)
Interest	1,485,757
Dividends	0
Fees and Expenses	(617)
Foreign Taxes	(0)
Change in Market Value	1,331,036
Ending Market Value	1,551,265,260

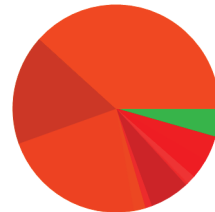
Portfolio Performance

	Period	YTD
Return (Gross of Fees)	0.19%	0.52%
Fees	0.00%	(0.02%)
Net of Fees	0.19%	0.50%

Realized Gain/Loss Summary

	Period	YTD
Short Term Gain/(Loss)	41,537	274,875
Long Term Gain/(Loss)	74,916	(213,029)
Net Gain/(Loss)	116,453	61,846

Current Allocation by Holding



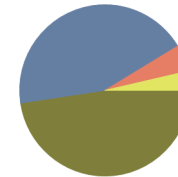
Asset Class	% Allocated	Market Value
Cash & Equivalent	4.4%	68,396,901
Certificate of Deposit	4.0%	61,656,262
Commercial Paper	3.0%	46,880,736
Canadian Sovereign	1.4%	21,723,651
Supranational Sovereign	0.4%	5,769,034
Asset Backed	6.2%	96,477,569
Municipal Bond	1.0%	16,068,275
Mortgage Backed	1.8%	28,339,343
US Treasury	22.3%	345,937,737
US Gov't Agencies	16.9%	261,719,724
US Gov't Obligations - Other	0.3%	4,148,700
Fixed Income-Investment Grade	38.3%	594,147,329
Total		1,551,265,260

Region Allocation



Region	% Allocated
US & Canada	94.57%
Europe	3.45%
Japan	0.75%
Pacific Rim	1.24%

Portfolio Entity Structure



Entity	Market Value	% Allocated
Liquidity	738,888,259	47.6%
Reserve	677,603,725	43.7%
L and W	78,654,881	5.1%
Health Fund	56,118,396	3.6%

Performance returns for the selected period are cumulative.

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