

Trust Company Investment Performance Summary

As of June 30, 2016
(Net of Fees)

	Market Value	% Total	2nd Qtr 2016	Trailing 1 Yr	Trailing 2 Yr	Trailing 3 Yr	Trailing 5 Yr	ITD	Inception Date ¹
TTSTC Endowment	\$3,758,158,103	100.00%	1.88	(1.85)	0.08	4.30	3.86	4.99	1/1/2002
<i>TTSTC Endowment Policy Benchmark</i>			1.89	(0.96)	0.20	4.10	2.94	4.85	1/1/2002
<i>65 ACWI/35 BC Global Agg Blend</i>			1.71	0.67	(0.66)	5.10	4.37	5.90	1/1/2002
Fixed Income Composite	1,349,646,763	35.91%	1.92	(0.43)	(0.01)	2.69	2.59	3.07	1/1/2008
TTSTC Fixed Blend			1.34	0.63	0.48	2.68	2.34	3.81	1/1/2008
Equity Composite	1,634,330,389	43.49%	0.74	(4.17)	0.34	5.64	4.69	2.03	1/1/2008
TTSTC Equity Blend			0.85	(3.71)	0.12	5.11	3.28	1.32	1/1/2008
Real Assets Composite	709,726,991	18.88%	4.51	1.75	0.31	4.64	2.49	4.13	1/1/2008
TTSTC Real Assets Blend			5.19	2.25	(0.37)	4.03	3.09		7/1/2008
Strategic All Asset & Overlays	64,453,960	1.72%	3.29	(6.23)	(6.58)	(1.37)	-	1.55	10/01/2011

¹ Composite inception dates represent earliest available performance data.

Totals may not equal the sum of the components due to rounding.