

Trust Company Summary Performance Report

As of August 31, 2016 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year%	Average Yield 3-Year	5-Year
Treasury Pool	\$28,891,134,558	0.72%	0.50%	0.49%
TexPool	\$13,329,455,304	0.26%	0.13%	0.11%
TexPool Prime	\$2,161,128,376	0.41%	0.19%	0.17%
Texas Economic Stabilization Investment Fund	\$1,839,679,442 *	2.41%	NA	NA
Investment Pools	\$2,663,005,939	0.27%	0.14%	0.14%
Total Non-Endowment Funds:	<u>\$48,884,403,619</u>			

Endowment Funds Administered by Texas Treasury Safekeeping Trust Company		1-Year Annualized Total Return	3-Year Annualized Total Return	5-Year Annualized Total Return	Target Rate of Return
Tobacco Settlement Permanent Trust Account	\$2,296,853,561	2.63%	4.64%	4.90%	8.00%
Permanent Public Health Funds					
Permanent Fund for Tobacco Education and Enforcement	\$91,506,053	1.66%	3.00%	3.98%	8.00%
Permanent Fund for Children and Public Health	\$45,753,352	1.66%	3.00%	3.98%	8.00%
Permanent Fund for Emergency Medical Services and Trauma Care	\$45,753,335	1.66%	3.00%	3.98%	8.00%
Permanent Fund for Rural Health Facility capital Improvement	\$45,467,475	2.72%	4.78%	5.06%	8.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$22,732,484	2.72%	4.00%	5.06%	8.00%
Other Endowment Funds					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$46,661,683	2.72%	4.85%	5.07%	8.00%
Permanent Fund for Minority Health Research and Education	\$25,945,928	2.72%	4.85%	5.07%	8.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,169,359	2.72%	4.85%	5.07%	8.00%
National Research University Fund	\$656,620,246	2.76%	4.47%	4.76%	8.00%
Texas Financial Education Endowment	\$2,040,977	1.92%	3.68%	N/A	
Permanent Fund Supporting Military & Veterans Exemptions	\$240,579,506	2.02%	N/A	N/A	8.00%
Permanent Fund Supporting Graduate Education	\$310,386,564	N/A	N/A	N/A	8.00%
Texas Historic Preservation Trust Fund	\$7,988,324	2.00%	4.19%	4.51%	8.00%
Total Endowment Funds	<u>\$3,841,458,846</u>	2.53%	4.47%	4.80%	8.00%
<i>Benchmark</i>		3.14%	4.26%	4.04%	

State Water Implementation Fund	\$1,823,758,876 **	2.53%	N/A	N/A
<i>Benchmark</i>		1.24%	N/A	N/A

Other Funds Administered by the Texas Treasury Safekeeping Trust Company		Balance
Treasury Pool -Lottery	\$662,418,751	
Agency Trust Custody & Deposit Accounts	\$1,042,522,611	
Total Other Funds	<u>\$1,704,941,363</u>	
Totals:	<u>\$56,254,562,703</u>	

* As of 8/31/2016 the Texas Economic Stabilization Investment Fund has \$826,272,201 invested in the Treasury Pool and \$1,839,679,442 invested separately giving the fund a total balance of \$2,665,951,642.

** As of 12/31/2016 the Water Implementation Fund has \$36,139,345.34 invested in the Treasury Pool and \$1,860,782,582 invested separately giving the fund a total balance of \$1,896,921,927.34.