

Trust Company Summary Performance Report

as of December 31, 2011 (Unaudited)



TEXAS TREASURY SAFEKEEPING TRUST COMPANY

Balance 12/31/2011				
Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)				
		1-Year%	Average Yield 3-Year	5-Year
Treasury Pool	\$24,139,994,241	0.74%	1.19%	2.41%
TexPool	\$16,330,737,188	0.10%	0.24%	1.67%
TexPool Prime	\$1,170,475,840	0.14%	0.31%	1.75%
Investment Pools	\$1,444,303,922			
Total Non-Endowment Funds:	<u>\$43,085,511,191</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	\$1,991,050,493	-1.51%	7.72%	0.51%	8.00%
Permanent Public Health Funds					
Permanent Fund for Tobacco Education and Enforcement	\$172,233,086	-1.37%	7.76%	0.42%	8.00%
Permanent Fund for Children and Public Health	\$86,116,872	-1.37%	7.76%	0.42%	8.00%
Permanent Fund for Emergency Medical Services and Trauma Care	\$86,116,854	-1.37%	7.76%	0.42%	8.00%
Permanent Fund for Rural Health Facility capital Improvement	\$43,062,686	-1.36%	7.76%	0.42%	8.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$21,530,135	-1.36%	7.76%	0.42%	8.00%
Other Endowment Funds					
Permanent Health Fund for Higher Education -- University of North Texas Health Sciences Center	\$23,264,712	-1.37%	7.76%	0.44%	8.00%
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$44,174,243	-1.37%	7.84%	0.49%	8.00%
Permanent Fund for Minority Health Research and Education	\$24,563,735	-1.38%	7.82%	0.50%	8.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,010,423	-1.39%	7.81%	0.49%	8.00%
Permanent Higher Education Fund	\$0		7.64%	0.36%	8.00%
National Research University Fund	\$587,061,677	-1.94%	N/A	N/A	8.00%
Texas Historic Preservation Trust Fund	\$9,325,777	-3.46%	7.97%	N/A	8.00%
Total Endowment Funds	<u>\$3,091,510,693</u>	-1.58%	7.70%	0.52%	8.00%
Benchmark		-4.59%	8.19%	0.84%	

Other Funds Administered by the Texas Treasury Safekeeping Trust Company		Balance
Treasury Pool -Lottery		\$1,154,791,671
Agency Trust Custody & Deposit Accounts		\$808,351,606
Total Other Funds		<u>\$1,963,143,276</u>
Totals:		<u>\$48,140,165,160</u>

3 month T-Bill	0.06%	0.11%	1.23%
6 month T-Bill	0.12%	0.19%	1.36%
Treasury Pool Benchmark	1.01%	1.24%	2.29%