

Trust Company Investment Performance Summary

as of June 30, 2010 (Net of Fees)



	Market Value	% of Total	4thQtr 2009	Trailing 1 Yr	Trailing 3 Yr	Trailing 5 Yr	Inception Date ¹
Texas Treasury Safekeeping <i>TTSTC Policy Benchmark</i>	2,900,061,404	100.00%	(3.93) <i>(5.08)</i>	9.96 <i>9.04</i>	(4.80) <i>(3.49)</i>	2.66 <i>3.08</i>	12/31/01
Stable Return (Low Beta) TTSTC Stable Return Custom Benchmark	1,274,860,386	43.96%	(0.27) 0.14	10.92 6.90	- -	- -	12/31/07 12/31/07
Market Return (Beta) TTSTC Market Return Custom Benchmark	1,127,989,318	38.89%	(9.21) <i>(9.50)</i>	11.61 12.37	- -	- -	12/31/07 12/31/07
Enhanced Return TTSTC Enhanced Return Custom Benchmark	344,411,295	11.88%	1.31 <i>(7.90)</i>	1.20 4.63	- -	- -	12/31/07 12/31/07
Inflation Protected (Real Assets) TTSTC Inflation Protection Custom Benchmark	145,264,513	5.01%	(3.09) <i>(2.23)</i>	7.53 2.66	- -	- -	12/31/07 12/31/07
Endowment Cash	7,535,892	0.26%	0.00	0.01	-	-	12/31/07

¹ Composite inception dates represent earliest available performance data.