

Trust Company Investment Performance Summary

As of March 31, 2020
(Net of Fees)

	Market Value	% Total	1st Qtr 2020	Trailing 1 Yr	Trailing 2 Yr	Trailing 3 Yr	Trailing 5 Yr	ITD	Inception Date ¹
TTSTC Endowment	\$3,877,851,361	100.00%	(9.85)	(3.64)	0.37	3.09	3.47	4.99	1/1/2002
<i>TTSTC Endowment Policy Benchmark</i>			<i>(5.68)</i>	<i>(0.07)</i>	<i>1.60</i>	<i>4.16</i>	<i>3.89</i>	<i>4.91</i>	<i>1/1/2002</i>
<i>65 ACWI/35 BC Global Agg Blend</i>			<i>(15.06)</i>	<i>(6.71)</i>	<i>(2.77)</i>	<i>1.99</i>	<i>2.74</i>	<i>5.40</i>	<i>1/1/2002</i>
Fixed Income Composite	843,974,551	21.76%	(15.45)	(11.93)	(4.05)	(1.23)	0.72	2.49	1/1/2008
TTSTC Fixed Blend			(1.87)	2.48	2.91	3.89	3.39	3.97	1/1/2008
Equity Composite	1,892,459,477	48.80%	(11.87)	(3.77)	0.07	3.90	3.92	3.30	1/1/2008
TTSTC Equity Blend			(11.97)	(5.00)	(1.54)	3.01	3.28	2.47	1/1/2008
Real Assets Composite	793,840,741	20.47%	2.93	8.29	7.51	8.08	7.17	5.34	1/1/2008
TTSTC Real Assets Blend			2.39	6.51	6.10	6.90	5.78		7/1/2008
Strategic All Asset & Overlays	347,576,592	8.96%	(9.85)	(5.31)	(1.05)	1.94	1.33	2.57	10/01/2011

¹ Composite inception dates represent earliest available performance data.

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