

Trust Company Investment Performance Summary

As of September 30, 2019
(Net of Fees)

	Market Value	% Total	3rd Qtr 2019	Trailing 1 Yr	Trailing 2 Yr	Trailing 3 Yr	Trailing 5 Yr	ITD	Inception Date ¹
TTSTC Endowment	\$4,168,988,380	100.00%	0.32	4.19	5.46	7.41	5.26	5.51	1/1/2002
<i>TTSTC Endowment Policy Benchmark</i>			0.67	3.79	5.28	6.70	4.72	5.23	1/1/2002
<i>65 ACWI/35 BC Global Agg Blend</i>			0.17	3.28	4.50	6.75	5.14	6.18	1/1/2002
Fixed Income Composite	1,038,656,663	24.91%	0.88	2.88	4.79	5.86	4.11	3.93	1/1/2008
TTSTC Fixed Blend			1.09	4.72	4.61	5.20	3.70	4.23	1/1/2008
Equity Composite	2,056,311,975	49.32%	(0.29)	4.18	5.36	8.60	6.29	4.02	1/1/2008
TTSTC Equity Blend			(0.06)	1.93	4.96	7.80	5.50	3.25	1/1/2008
Real Assets Composite	724,015,026	17.37%	0.99	6.68	7.50	7.94	5.54	5.10	1/1/2008
TTSTC Real Assets Blend			1.55	6.02	6.86	6.65	4.51		7/1/2008
Strategic All Asset & Overlays	350,004,716	8.40%	0.91	5.63	4.74	6.51	2.51	3.80	10/01/2011

¹ Composite inception dates represent earliest available performance data.

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