

Trust Company Summary Performance Report

As of August 31, 2018 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year %	Average Yield 3-Year	5-Year
Treasury Pool	\$30,228,790,399	1.70%	1.17%	0.86%
TexPool	\$17,069,457,093	1.45%	0.79%	0.49%
TexPool Prime	\$4,972,013,692	1.70%	1.02%	0.64%
Texas Economic Stabilization Investment Fund**	\$3,249,521,334	1.28%	2.00%	NA
<i>TESTIF Benchmark</i>		1.90%	1.75%	NA
State Water Implementation Fund***	\$1,889,134,212	6.07%	5.44%	NA
<i>SWIFT Benchmark</i>		5.19%	4.18%	NA
Investment Pools	\$1,557,591,481	1.43%	0.69%	0.48%
Total Non-Endowment Funds:	<u>\$58,966,508,211</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
Tobacco Settlement Permanent Trust Account	\$2,591,406,109	7.54%	7.14%	6.55%
Permanent Public Health Funds				
Permanent Fund for Tobacco Education and Enforcement*	\$4,293,919	NA	NA	NA
Permanent Fund for Children and Public Health*	\$2,147,312	NA	NA	NA
Permanent Fund for Emergency Medical Services and Trauma Care*	\$2,147,293	NA	NA	NA
Permanent Fund for Rural Health Facility Capital Improvement	\$50,883,981	7.68%	7.24%	6.68%
Permanent Hospital Fund for Capital Improvements and the Texas Center for Infectious Disease	\$25,440,594	7.68%	7.24%	6.68%
Other Endowment Funds				
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$52,220,676	7.68%	7.23%	6.71%
Permanent Fund for Minority Health Research and Education	\$29,036,795	7.68%	7.23%	6.71%
Rural Communities Health Care Investment Program Trust Fund	\$3,544,625	7.68%	7.24%	6.71%
National Research University Fund	\$737,445,205	7.54%	7.15%	6.42%
Texas Financial Education Endowment	\$4,436,568	6.29%	6.27%	5.59%
Permanent Fund Supporting Military & Veterans Exemptions	\$266,678,984	7.17%	6.78%	NA
Permanent Fund Supporting Graduate Education	\$350,399,615	6.12%	NA	NA
Texas Historic Preservation Trust Fund	\$8,977,833	6.90%	6.65%	6.11%
<i>Endowment Benchmarks</i>		7.51%	6.49%	5.80%
Total Endowment Funds	<u>\$4,129,059,509</u>			

Other Funds Administered by the Texas Treasury Safekeeping Trust Company	Balance
Treasury Pool -Lottery	\$510,628,646
Agency Trust Custody & Deposit Accounts	<u>\$690,240,520</u>
Total Other Funds	<u>\$1,200,869,166</u>
Totals:	<u>\$64,296,436,886</u>

*Funds are being used as a source of liquidity to service state debt issued on behalf of Cancer Prevention and Research Institute (Eighty-second, eighty-third and eighty-fourth Legislatures, Regular Sessions, 2011, 2013, and 2015.) As such, endowments hold no positions in long-term private equity, private debt, or real estate investments.

**As of 08/31/2018 the Texas Economic Stabilization Investment Fund has \$908,606,256 invested in the Treasury Pool and \$2,340,915,078 invested separately giving the fund a total balance of \$3,249,521,334.

***As of 08/31/2018 the Water Implementation Fund has \$237,765,396 invested in the Treasury Pool and \$1,651,368,816 invested separately giving the fund a total balance of \$1,889,134,212.