

Trust Company Summary Performance Report

As of August 31, 2019 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year %	Average Yield 3-Year	5-Year
Treasury Pool	\$37,467,135,887	2.42%	2.06%	1.27%
TexPool	\$20,484,500,346	2.30%	1.46%	0.94%
TexPool Prime	\$6,104,059,736	2.48%	1.71%	1.13%
Investment Pools	\$2,088,484,672	2.35%	1.48%	0.96%
Total Non-Endowment Funds:	<u>\$66,144,180,640</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	Long-Term Return Target
Tobacco Settlement Permanent Trust Account	\$2,613,600,831	3.93%	7.59%	4.97%	6.00%
Permanent Public Health Funds					
Permanent Fund for Rural Health Facility Capital Improvement	\$51,111,506	3.90%	7.65%	5.10%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$25,554,349	3.90%	7.65%	5.10%	6.00%
Other Endowment Funds					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$52,454,752	3.90%	7.65%	5.10%	6.00%
Permanent Fund for Minority Health Research and Education	\$29,166,940	3.90%	7.65%	5.10%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,556,160	3.91%	7.65%	5.10%	6.00%
National Research University Fund	\$740,373,642	3.98%	7.60%	4.93%	6.00%
Texas Financial Education Endowment	\$5,857,609	4.18%	7.05%	4.41%	6.00%
Permanent Fund Supporting Military & Veterans Exemptions	\$267,377,831	3.84%	7.41%	4.79%	6.00%
Permanent Fund Graduate Education	\$354,712,418	4.13%	6.96%	NA	6.00%
Texas Historic Preservation Trust Fund	\$9,043,250	4.02%	7.35%	4.67%	6.00%
Total Endowment Funds	<u>\$4,152,809,287</u>	3.95%	7.52%	4.86%	6.00%
<i>Endowment Benchmarks</i>		3.58%	6.72%	4.37%	

Other Major Funds					
State Water Implementation Fund	\$1,757,754,056	***	5.06%	6.30%	3.97%
<i>Benchmark</i>			3.28%	4.78%	1.73%
Texas Economic Stabilization Investment Fund	\$4,772,747,966	**	3.64%	2.40%	NA
<i>Benchmark</i>			3.91%	2.55%	NA
Total Other Major Funds	<u>\$6,530,502,021</u>				

Other Funds Administered by the Texas Treasury Safekeeping Trust Company		Balance	
Permanent Fund for Tobacco Education and Enforcement	\$2,698,744	*	
Permanent Fund for Children and Public Health	\$1,349,721	*	
Permanent Fund for Emergency Medical Services and Trauma Care	\$1,349,702	*	
Treasury Pool -Lottery	\$488,094,054		
Agency Trust Custody & Deposit Accounts	\$982,416,799		
Total Other Funds	<u>\$1,470,510,853</u>		
Totals:	<u>\$78,303,400,968</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, eighty-fourth and eighty-fifth Legislatures, Regular Sessions, 2011, 2013, 2015 and 2017.) As such, endowments are invested in the Treasury Pool.

**As of 8/31/2019 the Texas Economic Stabilization Investment Fund has \$1,507,310,788 invested in the Treasury Pool and \$3,265,437,178 invested separately giving the fund a total balance of \$4,772,747,966

***As of 8/31/2019 the Water Implementation Fund has \$192,200,709 invested in the Treasury Pool and \$1,565,553,346 invested separately giving the fund a total balance of \$1,757,754,056.