

# Trust Company Summary Performance Report

As of August 31, 2020 (Unaudited)

| Major Funds Administered by Texas Treasury Safekeeping Trust Company<br>(NON-ENDOWMENT FUNDS) |                                | 1-Year % | Average Yield 3-Year | 5-Year |
|---|--------------------------------|----------|----------------------|--------|
| Treasury Pool   | \$42,524,646,074               | 1.59%    | 1.91%                | 1.51%  |
| TexPool   | \$24,286,918,023               | 1.07%    | 1.61%                | 1.15%  |
| TexPool Prime   | \$7,713,523,490                | 1.33%    | 1.83%                | 1.37%  |
| Investment Pools  | \$2,004,757,936                | 1.08%    | 1.62%                | 1.16%  |
| <b>Total Non-Endowment Funds:</b>   | <b><u>\$76,529,845,522</u></b> |          |                      |        |

| 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   | \$2,612,574,301               | 5.22%                          | 5.46%                          | 5.68%                          | 6.00%                   |
| <b>Permanent Public Health Funds</b>   |                               |                                |                                |                                |                         |
| Permanent Fund for Rural Health Facility Capital Improvement                                 | \$50,791,992                  | 2.89%                          | 4.80%                          | 5.68%                          | 6.00%                   |
| Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease | \$25,394,469                  | 2.88%                          | 4.80%                          | 5.68%                          | 6.00%                   |
| <b>Other Endowment Funds</b>   |                               |                                |                                |                                |                         |
| Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs | \$52,127,401                  | 2.89%                          | 4.80%                          | 5.68%                          | 6.00%                   |
| Permanent Fund for Minority Health Research and Education                                    | \$28,984,932                  | 3.20%                          | 4.91%                          | 5.75%                          | 6.00%                   |
| Rural Communities Health Care Investment Program Trust Fund                                  | \$3,533,595                   | 2.88%                          | 4.81%                          | 5.68%                          | 6.00%                   |
| National Research University Fund  | \$736,313,761                 | 3.41%                          | 4.77%                          | 5.64%                          | 6.00%                   |
| Texas Financial Education Endowment  | \$7,181,169                   | 4.01%                          | 4.82%                          | 5.40%                          | 6.00%                   |
| Permanent Fund Supporting Military & Veterans Exemptions                                     | \$266,910,700                 | 3.18%                          | 4.72%                          | 5.46%                          | 6.00%                   |
| Permanent Fund Graduate Education  | \$357,758,732                 | 4.42%                          | 4.28%                          | N/A                            | 6.00%                   |
| Texas Historic Preservation Trust Fund   | \$9,106,567                   | 3.71%                          | 4.87%                          | 5.53%                          | 6.00%                   |
| <b>Total Endowment Funds</b>   | <b><u>\$4,150,677,619</u></b> | <b>3.27%</b>                   | <b>4.86%</b>                   | <b>5.65%</b>                   | <b>6.00%</b>            |
| <i>Endowment Benchmarks</i>  |                               | 5.22%                          | 5.46%                          | 5.68%                          |                         |

| Other Major Funds                            |                               |     |       |       |       |
|--|-------------------------------|-----|-------|-------|-------|
| State Water Implementation Fund              | \$1,679,207,597               | *** | 1.06% | 4.04% | 4.47% |
| <i>Benchmark</i>                             |                               |     | 5.48% | 4.68% | 4.30% |
| Texas Economic Stabilization Investment Fund | \$8,121,038,748               | **  | 3.32% | 2.74% | 2.59% |
| <i>Benchmark</i>                             |                               |     | 3.20% | 2.99% | 2.46% |
| <b>Total Other Major Funds</b>               | <b><u>\$9,800,246,345</u></b> |     |       |       |       |

| Other Funds Administered by the Texas Treasury Safekeeping Trust Company |                                | Balance |  |
|--|--------------------------------|---------|--|
| Permanent Fund for Tobacco Education and Enforcement                     | \$1,711,860                    | *       |  |
| Permanent Fund for Children and Public Health                            | \$756,087                      | *       |  |
| Permanent Fund for Emergency Medical Services and Trauma Care            | \$553,309                      | *       |  |
| Treasury Pool -Lottery   | \$447,308,439                  |         |  |
| Agency Trust Custody & Deposit Accounts                                  | \$836,794,928                  |         |  |
| Total Other Funds  | \$1,287,124,623                |         |  |
| <b>Totals:</b>   | <b><u>\$91,767,894,108</u></b> |         |  |

\* 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 8/31/2020 the Texas Economic Stabilization Investment Fund has \$4,020,464,602 invested in the Treasury Pool and \$4,100,574,146 invested separately giving the fund a total balance of \$8,121,038,748

\*\*\*As of 8/31/2020 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.