

# Trust Company Investment Performance Summary

as of September 30, 2010 (Net of Fees)



	Market Value	% Total	3rd Qtr 2010	Trailing 1 Yr	Trailing 3 Yr	Trailing 5 Yr	Inception Date <sup>1</sup>
<b>Texas Treasury Safekeeping</b>	<b>3,091,567,301</b>	<b>100.0%</b>	<b>6.91</b>	<b>8.91</b>	<b>(3.13)</b>	<b>3.10</b>	<b>12/31/01</b>
<i>TTSTC Policy Benchmrk</i>			7.88	7.43	(1.69)	3.84	
<i>65/35 Blend</i>							
<b>Stable Return (Low Beta)</b>	<b>1,406,735,428</b>	<b>45.5%</b>	<b>3.96</b>	<b>8.74</b>	-	-	<b>12/31/07</b>
TTSTC Stable Return Custom Benchmark			3.41	5.68	-	-	12/31/07
<b>Market Return (Beta)</b>	<b>1,179,336,641</b>	<b>38.2%</b>	<b>10.90</b>	<b>9.49</b>	-	-	<b>12/31/07</b>
TTSTC Market Return Custom Benchmark			11.48	9.13	-	-	12/31/07
<b>Enhanced Return</b>	<b>370,714,548</b>	<b>12.0%</b>	<b>3.90</b>	<b>8.82</b>	-	-	<b>12/31/07</b>
TTSTC Enhanced Return Custom Benchmark			10.67	5.44	-	-	12/31/07
<b>Inflation Protected Real Asset</b>	<b>130,151,557</b>	<b>4.2%</b>	<b>11.04</b>	<b>10.66</b>	-	-	<b>12/31/07</b>
TTSTC Inflation Protection Custom Benchmark			6.19	6.06	-	-	12/31/07
<b>Endowment Cash</b>	<b>4,629,127</b>	<b>0.1%</b>	<b>0.01</b>	<b>0.02</b>	-	-	<b>12/31/07</b>
90 Day T-Bill			0.04	0.12	-	-	12/31/07

<sup>1</sup> Composite inception dates represent earliest available performance data.