

Trust Company Summary Performance Report

As of December 31, 2016 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year%	Average Yield 3-Year	5-Year
Treasury Pool	\$21,436,347,724	0.84%	0.56%	0.51%
TexPool	\$15,967,120,165	0.32%	0.14%	0.13%
TexPool Prime	\$2,987,613,837	0.60%	0.26%	0.21%
Texas Economic Stabilization Investment Fund	\$1,969,489,765 *	2.63%	NA	NA
Investment Pools	\$1,619,618,148	0.26%	0.14%	0.13%
Total Non-Endowment Funds:	<u>\$43,980,189,639</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	Target Rate of Return
Tobacco Settlement Permanent Trust Account	\$2,372,026,184	7.54%	4.01%	6.21%	6.00%
Permanent Public Health Funds					
Permanent Fund for Tobacco Education and Enforcement	\$50,766,973	7.24%	2.28%	5.22%	6.00%
Permanent Fund for Children and Public Health	\$25,383,819	7.24%	2.28%	5.22%	6.00%
Permanent Fund for Emergency Medical Services and Trauma Care	\$25,383,801	7.24%	2.28%	5.22%	6.00%
Permanent Fund for Rural Health Facility capital Improvement	\$46,551,069	7.54%	4.25%	6.36%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$23,274,251	7.54%	4.25%	6.36%	6.00%
Other Endowment Funds					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$47,773,826	7.54%	4.24%	6.37%	6.00%
Permanent Fund for Minority Health Research and Education	\$26,564,328	7.54%	4.24%	6.37%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,244,838	7.54%	4.24%	6.37%	6.00%
National Research University Fund	\$662,951,484	7.60%	3.89%	6.07%	6.00%
Texas Financial Education Endowment	\$2,756,538	6.73%	2.76%	N/A	
Permanent Fund Supporting Military & Veterans Exemptions	\$239,568,222	7.08%	3.72%	N/A	6.00%
Permanent Fund Supporting Graduate Education	\$319,937,237	7.17%	N/A	N/A	6.00%
Texas Historic Preservation Trust Fund	\$8,240,648	6.95%	3.41%	5.84%	6.00%
Total Endowment Funds	<u>\$3,854,423,218</u>	7.48%	3.84%	6.10%	6.00%
<i>Benchmark</i>		5.92%	3.17%	5.45%	

State Water Implementation Fund	\$1,860,782,582 **	6.57%	1.51%	N/A	
<i>Benchmark</i>		4.79%	-1.72%	N/A	

Other Funds Administered by the Texas Treasury Safekeeping Trust Company		Balance
Treasury Pool -Lottery	\$620,832,193	
Agency Trust Custody & Deposit Accounts	\$2,037,148,087	
Total Other Funds	<u>\$2,657,980,279</u>	
Totals:	<u>\$52,353,375,718</u>	

* As of 12/31/2016 the Texas Economic Stabilization Investment Fund has \$1,173,717,116 invested in the Treasury Pool and \$1,969,489,765 invested separately giving the fund a total balance of \$3,143,206,881.

** As of 12/31/2016 the Water Implementation Fund has \$36,139,345.34 invested in the Treasury Pool and \$1,860,782,582 invested separately giving the fund a total balance of \$1,896,921,927.