

Trust Company Summary Performance Report

As of December 31, 2017 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year %	Average Yield 3-Year	5-Year
Treasury Pool	\$25,198,454,606	1.30%	0.72%	0.63%
TexPool	\$17,530,157,281	0.86%	0.43%	0.28%
TexPool Prime	\$5,226,591,729	1.14%	0.62%	0.41%
Texas Economic Stabilization Investment Fund**	\$2,208,317,308	2.67%	NA	NA
<i>TESTIF Benchmark</i>		2.79%	NA	NA
State Water Implementation Fund***	\$1,821,894,468	8.08%	4.06%	NA
<i>SWIFT Benchmark</i>		8.65%	2.77%	NA
Investment Pools	\$1,422,630,331	0.85%	0.43%	0.33%
Total Non-Endowment Funds:	\$53,408,045,723			

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	\$2,566,579,436	11.57%	6.11%	6.63%	6.00%
Permanent Public Health Funds					
Permanent Fund for Tobacco Education and Enforcement *	\$5,565,113	11.17%	4.71%	5.59%	6.00%
Permanent Fund for Children and Public Health*	\$2,782,914	11.17%	4.71%	5.59%	6.00%
Permanent Fund for Emergency Medical Services and Trauma Care*	\$2,782,895	11.17%	4.71%	5.59%	6.00%
Permanent Fund for Rural Health Facility capital Improvement*	\$50,117,866	11.60%	6.23%	6.78%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease*	\$25,057,554	11.60%	6.23%	6.78%	6.00%
Other Endowment Funds					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$51,434,815	11.60%	6.23%	6.79%	6.00%
Permanent Fund for Minority Health Research and Education	\$28,599,921	11.60%	6.23%	6.78%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,492,736	11.60%	6.23%	6.78%	6.00%
National Research University Fund	\$718,113,574	11.54%	6.08%	6.51%	6.00%
Texas Financial Education Endowment	\$3,769,313	11.44%	5.97%	NA	
Permanent Fund Supporting Military & Veterans Exemptions	\$257,699,132	11.48%	6.09%	NA	6.00%
Permanent Fund Supporting Graduate Education	\$354,883,483	11.27%	NA	NA	6.00%
Texas Historic Preservation Trust Fund	\$8,945,776	11.50%	6.00%	5.61%	6.00%
<i>Endowment Benchmarks</i>		10.64%	5.27%	5.90%	
Total Endowment Funds	\$4,079,824,528				

Other Funds Administered by the Texas Treasury Safekeeping Trust Company	Balance
Treasury Pool -Lottery	\$567,964,624
Agency Trust Custody & Deposit Accounts	\$614,348,625
Total Other Funds	\$1,182,313,249
Totals:	\$58,670,183,501

* 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. Performance varies accordingly.

**Fund represents the enhanced return component of the state Economic Stabilization Fund. As of 12/31/2017 the Texas Economic Stabilization Investment Fund has \$1,016,777,567 invested in the Treasury Pool and \$2,208,317,308 invested separately giving the fund a total balance of \$3,225,094,875.

***As of 8/31/2017 the Water Implementation Fund has \$90,039,909 invested in the Treasury Pool and \$1,821,894,468 invested separately giving the fund a total balance of \$1,911,934,377.