

# Trust Company Summary Performance Report

As of December 31, 2018 (Unaudited)

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)		1-Year %	Average Yield 3-Year	5-Year
Treasury Pool	\$33,526,768,668	2.12%	1.47%	1.02%
TexPool	\$19,425,767,972	1.82%	1.01%	0.63%
TexPool Prime	\$5,502,626,706	2.05%	1.26%	0.80%
Investment Pools	\$1,615,148,921	1.85%	0.89%	0.59%
<b>Total Funds:</b>	<b><u>\$60,070,312,267</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	Target Rate of Return
Tobacco Settlement Permanent Trust Account	\$2,515,588,214	0.98%	6.61%	4.86%	6.00%
<b>Permanent Public Health Funds</b>					
Permanent Fund for Rural Health Facility capital Improvement	\$49,017,310	1.17%	6.68%	5.05%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$24,507,311	1.17%	6.68%	5.05%	6.00%
<b>Other Endowment Funds</b>					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$50,305,027	1.17%	6.68%	5.04%	6.00%
Permanent Fund for Minority Health Research and Education	\$27,971,545	1.17%	6.68%	5.04%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$3,413,741	1.18%	6.69%	5.04%	6.00%
National Research University Fund	\$692,004,130	0.90%	6.59%	4.76%	6.00%
Texas Financial Education Endowment	\$4,330,583	0.20%	6.02%	3.92%	6.00%
Permanent Fund Supporting Military & Veterans Exemptions	\$258,666,360	0.59%	6.29%	4.58%	6.00%
Permanent Fund Supporting Graduate Education	\$338,896,191	-0.91%	5.72%	NA	6.00%
Texas Historic Preservation Trust Fund	\$8,570,048	0.33%	6.16%	4.34%	6.00%
<b>Total Endowment Funds</b>	<b><u>\$3,973,270,460</u></b>				
<i>Endowment Benchmarks</i>		0.69%	5.86%	4.20%	

Other Major Funds					
State Water Implementation Fund	\$1,648,147,391	*	2.05%	5.54%	N/A
<i>Benchmark</i>			0.68%	3.82%	N/A
Texas Economic Stabilization Investment Fund	\$4,761,035,078	**	1.10%	2.16%	N/A
<i>Benchmark</i>			1.65%	1.87%	N/A
<b>Total Other Major Funds</b>	<b><u>\$6,409,182,469</u></b>				

Other Funds Administered by the Texas Treasury Safekeeping Trust Company		Balance
Permanent Fund for Tobacco Education and Enforcement	***	\$4,324,325
Permanent Fund for Children and Public Health	***	\$2,162,518
Permanent Fund for Emergency Medical Services and Trauma Care	***	\$2,162,499
Treasury Pool -Lottery		\$505,231,263
Agency Trust Custody & Deposit Accounts		\$908,622,722
<b>Total Other Funds</b>		<b><u>\$1,422,503,327</u></b>
<b>Totals:</b>		<b><u>\$71,875,268,523</u></b>

\* As of 12/31/2018 the Water Implementation Fund has \$50,130,728 invested in the Treasury Pool and \$1,598,016,663 invested separately giving the fund a total balance of \$1,648,147,391.

\*\*As of 12/31/2018 the Texas Economic Stabilization Investment Fund has \$2,418,359,251 invested in the Treasury Pool and \$2,342,675,827 invested separately giving the fund a total balance of \$4,761,035,078.

\*\*\* 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 hold no positions in long-term private equity, private debt, or real estate investments.