

Trust Company Summary Performance Report

As of August 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 | \$27,265,445,531 | 1.14% | 0.73% | 0.60% |
| TexPool | \$16,024,258,694 | 0.64% | 0.32% | 0.22% |
| TexPool Prime | \$4,104,339,212 | 0.96% | 0.49% | 0.33% |
| Texas Economic Stabilization Investment Fund** | \$2,198,644,850 | 2.28% | NA | NA |
| <i>TESTIF Benchmark</i> | | 2.19% | NA | NA |
| State Water Implementation Fund*** | \$1,779,269,827 | 7.78% | 2.92% | NA |
| <i>SWIFT Benchmark</i> | | 7.48% | -0.05% | NA |
| Investment Pools | \$2,409,294,248 | 0.65% | 0.35% | 0.28% |
| Total Non-Endowment Funds: | \$53,781,252,362 | | | |

| 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 | \$2,482,582,978 | 11.44% | 4.48% | 6.62% | 6.00% |
| Permanent Public Health Funds | | | | | |
| Permanent Fund for Tobacco Education and Enforcement * | \$53,026,479 | 10.83% | 2.92% | 5.56% | 6.00% |
| Permanent Fund for Children and Public Health* | \$26,513,587 | 10.83% | 2.92% | 5.56% | 6.00% |
| Permanent Fund for Emergency Medical Services and Trauma Care* | \$26,513,568 | 10.83% | 2.92% | 5.56% | 6.00% |
| Permanent Fund for Rural Health Facility capital Improvement* | \$48,877,221 | 11.49% | 4.65% | 6.77% | 6.00% |
| Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease* | \$24,437,265 | 11.49% | 4.65% | 6.77% | 6.00% |
| Other Endowment Funds | | | | | |
| Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs | \$50,161,291 | 11.49% | 4.65% | 6.77% | 6.00% |
| Permanent Fund for Minority Health Research and Education | \$27,891,788 | 11.49% | 4.65% | 6.77% | 6.00% |
| Rural Communities Health Care Investment Program Trust Fund | \$3,406,791 | 11.49% | 4.65% | 6.77% | 6.00% |
| National Research University Fund | \$709,424,942 | 11.40% | 4.41% | 6.49% | 6.00% |
| Texas Financial Education Endowment | \$2,959,673 | 10.80% | 3.87% | NA | |
| Permanent Fund Supporting Military & Veterans Exemptions | \$257,762,365 | 11.37% | 4.33% | NA | 6.00% |
| Permanent Fund Supporting Graduate Education | \$342,710,461 | 10.73% | NA | NA | 6.00% |
| Texas Historic Preservation Trust Fund | \$8,653,251 | 11.25% | 4.15% | 6.28% | 6.00% |
| <i>Endowment Benchmarks</i> | | 8.49% | 3.39% | 5.60% | |
| Total Endowment Funds | \$4,064,921,660 | | | | |

| Other Funds Administered by the Texas Treasury Safekeeping Trust Company | Balance |
|---|-------------------------|
| Treasury Pool -Lottery | \$588,624,305 |
| Agency Trust Custody & Deposit Accounts | \$623,615,712 |
| Total Other Funds | \$1,212,240,017 |
| Totals: | \$59,058,414,039 |

* 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 8/31/2017 the Texas Economic Stabilization Investment Fund has \$1,012,089,815 invested in the Treasury Pool and \$2,198,644,850 invested separately giving the fund a total balance of \$3,210,734,665.

***As of 8/31/2017 the Water Implementation Fund has \$222,077,722 invested in the Treasury Pool and \$1,779,269,827 invested separately giving the fund a total balance of \$2,001,347,549.