

# Trust Company Investment Performance Summary

As of June 30, 2020  
(Net of Fees)

	Market Value	% Total	2nd Qtr 2020	Trailing 1 Yr	Trailing 2 Yr	Trailing 3 Yr	Trailing 5 Yr	ITD	Inception Date <sup>1</sup>
<b>TTSTC Endowment</b>	<b>\$3,969,777,874</b>	<b>100.00%</b>	<b>4.45</b>	<b>(1.63)</b>	<b>1.95</b>	<b>3.88</b>	<b>4.23</b>	<b>5.17</b>	<b>1/1/2002</b>
<i>TTSTC Endowment Policy Benchmark</i>			3.71	1.29	2.90	4.72	4.43	5.05	1/1/2002
<i>65 ACWI/35 BC Global Agg Blend</i>			13.89	2.72	4.03	5.24	5.46	6.07	1/1/2002
<b>Fixed Income Composite</b>	<b>791,949,138</b>	<b>19.95%</b>	<b>0.90</b>	<b>(12.57)</b>	<b>(4.70)</b>	<b>(1.17)</b>	<b>0.99</b>	<b>2.51</b>	<b>1/1/2008</b>
TTSTC Fixed Blend			0.67	0.76	2.71	3.59	3.50	3.94	1/1/2008
<b>Equity Composite</b>	<b>2,008,375,489</b>	<b>50.59%</b>	<b>8.89</b>	<b>1.78</b>	<b>4.02</b>	<b>5.66</b>	<b>5.54</b>	<b>3.94</b>	<b>1/1/2008</b>
TTSTC Equity Blend			9.21	1.07	2.48	5.01	4.86	3.14	1/1/2008
<b>Real Assets Composite</b>	<b>805,568,765</b>	<b>20.29%</b>	<b>(2.26)</b>	<b>4.03</b>	<b>5.79</b>	<b>6.85</b>	<b>5.91</b>	<b>5.04</b>	<b>1/1/2008</b>
TTSTC Real Assets Blend			(3.05)	1.92	3.53	5.56	4.68		7/1/2008
<b>Strategic All Asset &amp; Overlays</b>	<b>363,884,481</b>	<b>9.17%</b>	<b>4.58</b>	<b>(2.88)</b>	<b>1.32</b>	<b>2.40</b>	<b>2.48</b>	<b>3.02</b>	<b>10/01/2011</b>

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

Totals may not equal the sum of the components due to rounding.