

Trust Company Summary Performance Report

As of August 31, 2022 (Unaudited)

**Balance
08/31/2022**

Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)

		1-Year %	Average Yield 3-Year	5-Year
Treasury Pool	\$73,213,069,034	0.64%	0.88%	1.36%
TexPool	\$24,341,929,856	0.50%	0.54%	1.08%
TexPool Prime	\$10,121,501,819	0.60%	0.68%	1.13%
Total Non-Endowment Funds:	\$107,676,500,709			

Endowment Funds Administered by Texas Treasury Safekeeping Trust Company

		1-Year Annualized Total Return	3-Year Annualized Total Return	5-Year Annualized Total Return	Long-Term Return Target
Tobacco Settlement Permanent Trust Account	\$3,212,402,610	3.66%	10.22%	8.40%	6.00%
Permanent Public Health Funds					
Permanent Fund for Rural Health Facility Capital Improvement	\$62,525,821	4.22%	10.42%	8.54%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$31,203,351	4.24%	10.43%	8.55%	6.00%
Other Endowment Funds					
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$64,166,392	4.21%	10.42%	8.54%	6.00%
Permanent Fund for Minority Health Research and Education	\$35,679,036	4.21%	10.53%	8.61%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$4,352,562	5.76%	10.97%	8.87%	6.00%
National Research University Fund	\$896,118,268	3.70%	10.16%	8.38%	6.00%
Texas Financial Education Endowment	\$8,445,860	5.74%	4.48%	4.78%	6.00%
Permanent Fund Supporting Military & Veterans Exemptions	\$326,333,492	3.72%	10.21%	8.30%	6.00%
Permanent Fund Graduate Education	\$428,137,474	0.67%	9.35%	7.65%	6.00%
Texas Historic Preservation Trust Fund	\$11,139,843	3.22%	10.37%	8.38%	6.00%
Total Endowment Funds	\$5,080,504,708	3.42%	10.14%	8.33%	6.00%
<i>Endowment Benchmarks</i>		3.01%	9.29%	7.80%	6.00%

Other Major Funds

		Invested in the Treasury Pool	Total Fund			
State Water Implementation Fund	\$1,712,639,697	\$102,325,528	\$1,814,965,226	2.23%	5.05%	5.26%
<i>Benchmark</i>				-2.22%	4.08%	4.15%
Texas Economic Stabilization Investment Fund	\$7,241,212,533	\$2,474,842,124	\$9,716,054,657	-2.63%	0.96%	1.56%
<i>Benchmark</i>				-4.25%	0.13%	1.22%
Total Other Major Funds	\$8,953,852,230					

Other Funds Administered by the Texas Treasury Safekeeping Trust Company

	Balance
Permanent Fund for Tobacco Education and Enforcement	\$0 *
Permanent Fund for Children and Public Health	\$0 *
Permanent Fund for Emergency Medical Services and Trauma Care	\$0 *
Treasury Pool -Lottery	\$288,333,997
Agency Trust Custody & Deposit Accounts	\$3,344,546,099
Total Other Funds	\$3,632,880,096
Totals:	\$125,343,737,743

* 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 are invested in the Treasury Pool