

Trust Company Summary Performance Report

As of December 31, 2020 (Unaudited)

		Balance 12/31/2020				
Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)						
		1-Year %	Average Yield 3-Year	5-Year		
Treasury Pool	\$39,709,086,124	1.04%	1.82%	1.51%		
TexPool	\$25,413,827,871	0.53%	1.44%	1.17%		
TexPool Prime	\$8,609,397,764	0.71%	1.63%	1.46%		
Total Non-Endowment Funds:	<u>\$73,732,311,760</u>					
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	\$2,846,433,574	7.70%	6.71%	7.83%	6.00%	
Permanent Public Health Funds						
Permanent Fund for Rural Health Facility Capital Improvement	\$54,898,956	7.44%	6.65%	7.80%	6.00%	
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$27,432,833	7.44%	6.65%	7.80%	6.00%	
Other Endowment Funds						
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$56,342,667	7.44%	6.65%	7.80%	6.00%	
Permanent Fund for Minority Health Research and Education	\$31,328,879	7.77%	6.76%	7.87%	6.00%	
Rural Communities Health Care Investment Program Trust Fund	\$3,819,620	7.44%	6.66%	7.80%	6.00%	
National Research University Fund	\$802,904,984	7.34%	6.63%	7.79%	6.00%	
Texas Financial Education Endowment	\$7,616,440	6.16%	5.66%	6.99%	6.00%	
Permanent Fund Supporting Military & Veterans Exemptions	\$291,329,779	7.74%	6.62%	7.67%	6.00%	
Permanent Fund Graduate Education	\$393,586,089	9.21%	7.01%	7.88%	6.00%	
Texas Historic Preservation Trust Fund	\$9,700,513	8.45%	6.87%	7.80%	6.00%	
Total Endowment Funds	<u>\$4,525,394,335</u>	7.78%	6.72%	7.82%	6.00%	
<i>Endowment Benchmarks</i>		9.95%	6.78%	7.45%		
Other Major Funds						
State Water Implementation Fund	\$1,563,100,133	\$135,346,105	\$1,698,446,238	3.37%	4.95%	5.89%
<i>Benchmark</i>				7.22%	5.26%	5.36%
Texas Economic Stabilization Investment Fund	\$4,197,083,844	\$4,752,716,886	\$8,949,800,730	3.93%	3.02%	2.88%
<i>Benchmark</i>				3.38%	3.08%	2.64%
Total Other Major Funds	<u>\$5,760,183,977</u>					
Other Funds Administered by the Texas Treasury Safekeeping Trust Company						
	Balance					
Permanent Fund for Tobacco Education and Enforcement	\$1,605,805				*	
Permanent Fund for Children and Public Health	\$703,046				*	
Permanent Fund for Emergency Medical Services and Trauma Care	\$500,245				*	
Treasury Pool -Lottery	\$430,527,041					
Agency Trust Custody & Deposit Accounts	\$1,508,759,014					
Total Other Funds	\$976,105,124					
	<u>\$2,918,200,275</u>					
Totals:	<u>\$86,936,090,347</u>					

* 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