

Texas Treasury Pool

Factsheet (9/30/2022)



The Texas Treasury Pool is the collective, consolidated portfolio of funds held by the Texas State Treasury, managed by the Texas Treasury Safekeeping Trust Company (TTSTC). It serves as the primary investment vehicle for state agency cash, prioritizing high liquidity, safety of principal, and competitive returns.

Treasury Pool Rates

As of: 9/30/2022 (Unaudited)

Fiscal Year	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Full Year
2018	1.29%	1.33%	1.50%	1.43%	1.50%	1.65%	1.77%	1.87%	1.92%	2.02%	2.06%	2.10%	1.72%
2019	2.15%	2.24%	2.34%	2.42%	2.47%	2.57%	2.55%	2.54%	2.52%	2.50%	2.45%	2.34%	2.45%
2020	2.28%	2.18%	2.25%	2.18%	1.95%	2.00%	1.62%	1.31%	0.98%	0.89%	0.81%	0.70%	1.61%
2021	0.61%	0.60%	0.56%	0.51%	0.45%	0.45%	0.38%	0.36%	0.34%	0.31%	0.28%	0.22%	0.42%
2022	0.23%	0.25%	0.28%	0.30%	0.27%	0.32%	0.40%	0.54%	0.78%	1.04%	1.40%	1.86%	0.64%
2023	2.37%												

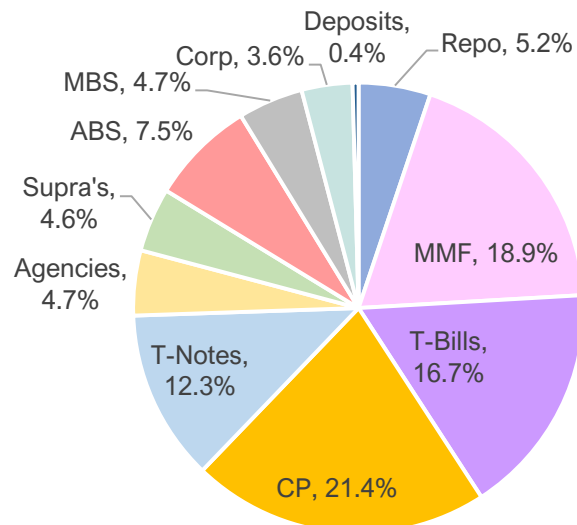
Source: Texas Comptroller of Public Accounts, Treasury Accounting Division

Note: The Treasury Pool Rates are annualized on a 365-day year and the number of days in the month. Interest is computed and allocated on a pro rata basis as stated in Tex. Gov't Code section 404.071. Full Year rates are time-weighted returns.

Portfolio Composition

As of: 9/30/2022 (Unaudited)

	Weight	Book Value (\$ B)	Book Yield	Wgt. Avg. Maturity (Years)
Repo	5.2%	3.5	2.9%	0.0
Money Market Funds	18.9%	13.0	2.9%	0.0
Treasury Bills	16.7%	11.5	2.5%	0.2
Commercial Paper	21.4%	14.7	2.7%	0.3
Treasury Notes	12.3%	8.4	2.2%	0.7
Agency Debt	4.7%	3.2	1.4%	2.0
Supranational Debt	4.6%	3.2	1.5%	1.8
ABS (Asset Backed)	7.5%	5.2	2.1%	1.4
MBS (Mortgage)	4.7%	3.2	2.4%	4.2
Corporates	3.6%	2.5	1.8%	1.8
Bank Deposits	0.4%	0.3	2.0%	0.2
Total	100%	68.7	2.4%	0.7

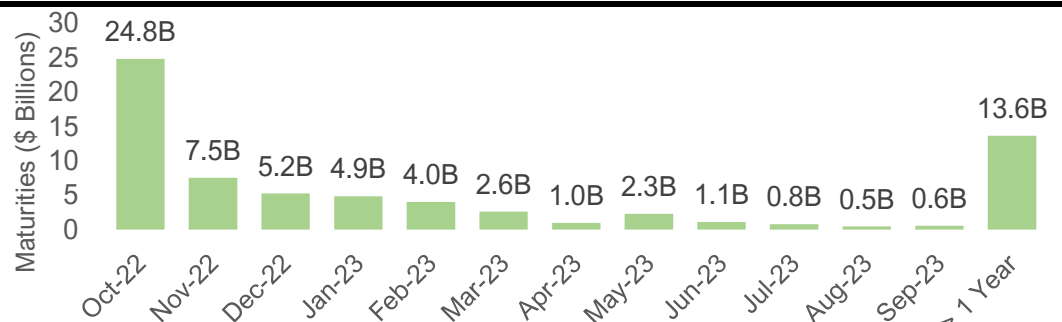


Source: Texas Treasury Safekeeping Trust Co.

Maturity Distribution

As of: 9/30/2022 (Unaudited)

	Amount (%)	Amount (\$ B)
Overnight	24%	16.7
1 Day - 30 Days	11%	7.3
31 Days - 90 Days	20%	13.5
91 Days - 180 Days	16%	10.8
181 Days - 365 Days	10%	6.9
>365 Days	20%	13.6
Total	100%	68.9



Source: Texas Treasury Safekeeping Trust Co.