

# Trust Company Investment Performance Summary

As of September 30, 2022  
(Net of Fees)

	Market Value	% Total	2nd Qtr 2022	Trailing 1 Yr	Trailing 2 Yr	Trailing 3 Yr	Trailing 5 Yr	ITD	Inception Date <sup>1</sup>
<b>TTSTC Endowment</b>	<b>\$4,965,894,072</b>	<b>100.00%</b>	<b>(1.88)</b>	<b>0.14</b>	<b>12.51</b>	<b>9.15</b>	<b>7.66</b>	<b>6.03</b>	<b>1/1/2002</b>
<i>TTSTC Endowment Policy Benchmark</i>			(2.25)	(2.87)	9.21	7.74	6.76	5.60	1/1/2002
<i>65 ACWI/35 BC Global Agg Blend</i>			(6.69)	(20.77)	(3.38)	0.56	2.12	5.35	1/1/2002
<b>Fixed Income Composite</b>	<b>1,278,478,493</b>	<b>25.75%</b>	<b>(1.44)</b>	<b>2.79</b>	<b>10.84</b>	<b>3.57</b>	<b>4.06</b>	<b>3.86</b>	<b>1/1/2008</b>
TTSTC Fixed Blend			(1.32)	(1.24)	6.05	4.92	4.81	4.37	1/1/2008
<b>Equity Composite</b>	<b>2,347,545,877</b>	<b>47.27%</b>	<b>(3.57)</b>	<b>(9.25)</b>	<b>10.47</b>	<b>10.38</b>	<b>8.34</b>	<b>5.28</b>	<b>1/1/2008</b>
TTSTC Equity Blend			(4.27)	(11.08)	8.62	8.54	7.08	4.31	1/1/2008
<b>Real Assets Composite</b>	<b>1,024,262,641</b>	<b>20.63%</b>	<b>1.09</b>	<b>26.78</b>	<b>24.11</b>	<b>15.85</b>	<b>12.43</b>	<b>7.20</b>	<b>1/1/2008</b>
TTSTC Real Assets Blend			2.04	23.94	18.12	11.73	9.82		<b>7/1/2008</b>
<b>Strategic All Asset &amp; Overlays</b>	<b>315,607,060</b>	<b>6.36%</b>	<b>(0.46)</b>	<b>(2.94)</b>	<b>1.82</b>	<b>0.70</b>	<b>2.30</b>	<b>2.94</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.