

# Trust Company Summary Performance Report

As of August 31, 2023 (Unaudited)

		<b>Balance 08/31/23</b>				
<b>Major Funds Administered by Texas Treasury Safekeeping Trust Company (NON-ENDOWMENT FUNDS)</b>						
			<b>1-Year</b>	<b>Average Yield 3-Year</b>	<b>5-Year</b>	
Treasury Pool	\$89,931,040,271		3.84%	1.63%	1.78%	
TexPool	\$29,245,867,923		4.43%	1.66%	1.67%	
TexPool Prime	\$12,804,550,195		4.54%	1.75%	1.81%	
<b>Total Non-Endowment Funds:</b>	<b><u>\$131,981,458,389</u></b>					
<b>Endowment Funds Administered by Texas Treasury Safekeeping Trust Company</b>						
			<b>1-Year Annual- ized Total Return</b>	<b>3-Year Annual- ized Total Return</b>	<b>5-Year Annual- ized Total Return</b>	<b>Target Rate of Re- turn</b>
Tobacco Settlement Permanent Trust Account	\$3,202,178,532		1.89%	9.74%	7.24%	6.00%
<b>Permanent Public Health Funds</b>						
Permanent Fund for Rural Health Facility Capital Improvement	\$61,829,740		1.69%	9.99%	7.30%	6.00%
Permanent Hospital fund for Capital Improvements and the Texas Center for Infectious Disease	\$30,837,222		1.68%	10.00%	7.31%	6.00%
<b>Other Endowment Funds</b>						
Permanent Fund for Higher Education Nursing, Allied Health and Other Health-Related Programs	\$63,454,778		1.69%	9.99%	7.30%	6.00%
Permanent Fund for Minority Health Research and Education	\$35,282,993		1.69%	9.99%	7.37%	6.00%
Rural Communities Health Care Investment Program Trust Fund	\$4,303,126		1.68%	10.54%	7.62%	6.00%
National Research University Fund	\$873,219,021		1.86%	9.81%	7.20%	6.00%
Texas Financial Education Endowment	\$9,877,755		5.23%	4.89%	4.57%	6.00%
Permanent Fund Supporting Military & Veterans Exemptions	\$320,780,974		1.69%	9.68%	7.17%	6.00%
Permanent Fund Graduate Education	\$409,078,891		2.39%	8.63%	6.87%	6.00%
Texas Historic Preservation Trust Fund	\$11,210,301		1.87%	9.72%	7.34%	6.00%
<b>Total Endowment Funds</b>	<b><u>\$5,022,053,334</u></b>		<b>1.92%</b>	<b>9.66%</b>	<b>7.20%</b>	<b>6.00%</b>
<i>Endowments Benchmark</i>			2.65%	8.45%	6.82%	6.00%
<b>Other Major Funds</b>						
		<b>Invested Externally</b>	<b>Invested in the Treasury Pool</b>	<b>Total Fund</b>		
State Water Implementation Fund	\$1,695,950,173	\$88,210,912	\$1,784,161,085	4.17%	6.12%	4.88%
<i>Benchmark</i>				3.95%	3.51%	3.87%
Texas Economic Stabilization Investment Fund	\$12,655,193,364	\$1,089,968,125	\$13,745,161,489	3.02%	0.86%	1.90%
<i>Benchmark</i>				2.14%	-0.22%	1.27%
<b>Total Other Major Funds</b>	<b><u>\$14,351,143,537</u></b>					
<b>Other Funds Administered by the Texas Treasury Safekeeping Trust Company</b>						
	<b>Balance</b>					
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	\$240,744,779					
Agency Trust Custody & Deposit Accounts	\$4,039,062,408					
Opioid Trust Fund	<u>\$265,845,637</u>					
Total Other Funds	<u>\$4,545,652,825</u>					
<b>Totals:</b>	<b><u>\$155,900,308,085</u></b>					

\* 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