## Portfolio Asset Summary

<table>
<thead>
<tr>
<th>Category</th>
<th>Book Value</th>
<th>Market Value ($000)</th>
<th>Unrealized Gain/Loss ($000)</th>
<th>Book Yield</th>
<th>% of Portfolio</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash Equivalents</td>
<td>3,557,972</td>
<td>3,557,972</td>
<td>0</td>
<td>0.39%</td>
<td>16.60%</td>
</tr>
<tr>
<td>Reverse Repurchase</td>
<td>-41,237</td>
<td>-41,237</td>
<td>0</td>
<td>-0.05%</td>
<td>-0.20%</td>
</tr>
<tr>
<td>Commercial Paper</td>
<td>6,314,769</td>
<td>6,314,769</td>
<td>0</td>
<td>1.18%</td>
<td>29.50%</td>
</tr>
<tr>
<td>Treasuries</td>
<td>872,385</td>
<td>865,054</td>
<td>-7,331</td>
<td>0.49%</td>
<td>4.00%</td>
</tr>
<tr>
<td>Agency Notes</td>
<td>2,845,260</td>
<td>2,847,451</td>
<td>2,191</td>
<td>0.95%</td>
<td>13.30%</td>
</tr>
<tr>
<td>Mortgage-Backed Securities</td>
<td>2,333,132</td>
<td>2,312,532</td>
<td>-20,600</td>
<td>2.00%</td>
<td>10.80%</td>
</tr>
<tr>
<td>Asset Backed Securities</td>
<td>2,476,201</td>
<td>2,476,920</td>
<td>719</td>
<td>1.26%</td>
<td>11.60%</td>
</tr>
<tr>
<td>Corporate Bonds</td>
<td>2,441,800</td>
<td>2,439,204</td>
<td>-2,596</td>
<td>1.21%</td>
<td>11.40%</td>
</tr>
<tr>
<td>Bank Deposits</td>
<td>584,549</td>
<td>584,549</td>
<td>0</td>
<td>0.68%</td>
<td>2.70%</td>
</tr>
<tr>
<td>Other</td>
<td>58,000</td>
<td>57,754</td>
<td>-246</td>
<td>2.38%</td>
<td>0.30%</td>
</tr>
<tr>
<td>Total Portfolio</td>
<td>$21,442,831</td>
<td>$21,414,968</td>
<td>-27,863</td>
<td>1.08%</td>
<td>100.0%</td>
</tr>
<tr>
<td>Lottery</td>
<td>583,241</td>
<td>598,127</td>
<td>14,886</td>
<td>5.00%</td>
<td></td>
</tr>
</tbody>
</table>
Portfolio Asset Summary

As of December 31, 2016
(Unaudited)
As of December 31, 2016
(Unaudited)
Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update

Treasury Pool Historical Weighted Average Maturity

- Weighted Average Maturity
- Weighted Average Reset

As of December 31, 2016 (Unaudited)
Treasury Pool Historical Yields

As of December 31, 2016
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update
Comparative Benchmark Yields

As of December 31, 2016
(Unaudited)
Treasury Pool Incremental Income (Cumulative)
(As of December 31, 2016)
(Unaudited)
Texas Treasury Safekeeping Trust Company's Presentation to the Comptroller's Investment Advisory Board - Treasury Pool Update

Figure: Bar chart showing the cumulative incremental income of the Treasury Pool from 2008 to 2016 YTD.

- 2008: $244,288 (000's)
- 2009: $607,198 (000's)
- 2010: $828,428 (000's)
- 2011: $996,478 (000's)
- 2012: $1,096,642 (000's)
- 2013: $1,184,206 (000's)
- 2014: $1,299,824 (000's)
- 2015: $1,410,722 (000's)
- 2016 YTD: $1,529,558 (000's)
Disclaimer

The information contained in this booklet has been compiled by or for the Texas Treasury Safekeeping Trust Company and it does not represent the opinions or views of the funds or managers represented herein.