### Portfolio Asset Summary

As of September 30, 2018 (Unaudited)

<table>
<thead>
<tr>
<th>Asset Class</th>
<th>Book Value ($000)</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>4,571,910</td>
<td>4,571,910</td>
<td>0</td>
<td>2.12%</td>
<td>13.0%</td>
</tr>
<tr>
<td>Reverse Repurchase</td>
<td>-24,071</td>
<td>-24,071</td>
<td>0</td>
<td>-0.41%</td>
<td>-0.1%</td>
</tr>
<tr>
<td>Commercial Paper</td>
<td>10,116,540</td>
<td>10,116,475</td>
<td>-65</td>
<td>2.47%</td>
<td>28.8%</td>
</tr>
<tr>
<td>Treasuries</td>
<td>9,239,650</td>
<td>9,218,257</td>
<td>-21,393</td>
<td>2.00%</td>
<td>26.3%</td>
</tr>
<tr>
<td>Agency Notes</td>
<td>3,650,009</td>
<td>3,629,466</td>
<td>-20,543</td>
<td>2.30%</td>
<td>10.4%</td>
</tr>
<tr>
<td>Mortgage-Backed Securities</td>
<td>2,236,598</td>
<td>2,169,731</td>
<td>-66,867</td>
<td>2.50%</td>
<td>6.2%</td>
</tr>
<tr>
<td>Asset Backed Securities</td>
<td>2,888,731</td>
<td>2,874,188</td>
<td>-14,543</td>
<td>2.30%</td>
<td>8.2%</td>
</tr>
<tr>
<td>Corporate Bonds</td>
<td>1,850,524</td>
<td>1,841,777</td>
<td>-8,747</td>
<td>2.56%</td>
<td>5.3%</td>
</tr>
<tr>
<td>Bank Deposits</td>
<td>583,824</td>
<td>583,824</td>
<td>0</td>
<td>2.24%</td>
<td>1.7%</td>
</tr>
<tr>
<td>Other</td>
<td>60,000</td>
<td>59,832</td>
<td>-168</td>
<td>3.41%</td>
<td>0.2%</td>
</tr>
<tr>
<td>Total Portfolio</td>
<td>$35,173,715</td>
<td>$35,041,389</td>
<td>-132,326</td>
<td>2.27%</td>
<td>100%</td>
</tr>
<tr>
<td>Lottery</td>
<td>499,625</td>
<td>484,602</td>
<td>-15,023</td>
<td>4.98%</td>
<td></td>
</tr>
</tbody>
</table>
As of September 30, 2018
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update
Treasury Pool Historical Weighted Average Maturity

As of September 30, 2018
(Unaudited)

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

As of September 30, 2018
(Unaudited)

[Graph showing Treasury Pool Yields and Fed Funds rates from August 1992 to August 2018]

Fed Funds
Treasury Pool Yield
Comparative Benchmark Yields

As of September 30, 2018
(Unaudited)
Treasury Pool Incremental Income (Cumulative)
(Relative to TxPool/TxPool Prime)

As of September 30, 2018
(Unaudited)
Actual vs. Max Allocations

As of September 30, 2018
(Unaudited)

- **Mutual Funds**: Actual 5.1%, Max 30%
- **Time Deposit**: Actual 1.7%, Max 20%
- **Munis**: Actual 0.0%, Max 10%
- **Supras**: Actual 7.0%, Max 10%
- **Corporates**: Actual 5.3%, Max 10%
- **ABS**: Actual 8.2%, Max 10%
- **CP**: Actual 28.9%, Max 30%
- **MBS**: Actual 6.2%, Max 15%
- **Agencies/Treasuries**: Actual 29.9%, Max 100%
- **Repo**: Actual 7.9%, Max 100%

The chart shows the actual and maximum allocations for various asset classes as of September 30, 2018.
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.