## Portfolio Asset Summary

<table>
<thead>
<tr>
<th>Category</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>3,732,039</td>
<td>3,732,039</td>
<td>0</td>
<td>1.91%</td>
<td>9.16%</td>
</tr>
<tr>
<td>Reverse Repurchase</td>
<td>-19,608</td>
<td>-19,608</td>
<td>0</td>
<td>-0.78%</td>
<td>-0.05%</td>
</tr>
<tr>
<td>Commercial Paper</td>
<td>12,022,521</td>
<td>12,022,445</td>
<td>-76</td>
<td>2.32%</td>
<td>29.49%</td>
</tr>
<tr>
<td>Treasuries</td>
<td>10,977,650</td>
<td>11,004,813</td>
<td>27,163</td>
<td>2.20%</td>
<td>26.99%</td>
</tr>
<tr>
<td>Agency Discount Notes</td>
<td>31,331</td>
<td>31,351</td>
<td>20</td>
<td>2.41%</td>
<td>0.08%</td>
</tr>
<tr>
<td>Agency Notes</td>
<td>3,874,016</td>
<td>3,874,559</td>
<td>543</td>
<td>1.99%</td>
<td>9.60%</td>
</tr>
<tr>
<td>Mortgage-Backed Securities</td>
<td>3,125,498</td>
<td>3,146,458</td>
<td>20,960</td>
<td>2.62%</td>
<td>7.59%</td>
</tr>
<tr>
<td>Asset Backed Securities</td>
<td>3,708,458</td>
<td>3,728,421</td>
<td>19,963</td>
<td>2.47%</td>
<td>9.15%</td>
</tr>
<tr>
<td>Corporate Bonds</td>
<td>2,592,361</td>
<td>2,608,333</td>
<td>15,972</td>
<td>2.54%</td>
<td>6.40%</td>
</tr>
<tr>
<td>Bank Deposits</td>
<td>583,456</td>
<td>583,456</td>
<td>0</td>
<td>2.30%</td>
<td>1.44%</td>
</tr>
<tr>
<td>Other</td>
<td>60,000</td>
<td>59,976</td>
<td>-24</td>
<td>3.77%</td>
<td>0.15%</td>
</tr>
<tr>
<td>Total Portfolio</td>
<td>$40,687,722</td>
<td>$40,772,243</td>
<td>84,521</td>
<td>2.26%</td>
<td>100%</td>
</tr>
<tr>
<td>Lottery</td>
<td>448,918</td>
<td>451,612</td>
<td>2,694</td>
<td>4.91%</td>
<td></td>
</tr>
</tbody>
</table>
Treasury Pool Characteristics

Portfolio Composition

- Treasuries: 27%
- Commercial Paper: 29%
- Corporate Bonds: 6%
- Asset Backed: 9%
- Cash & Equivalents: 9%
- Agencies: 10%
- Mortgage Backed Securities: 8%
- Other: 2%

Maturity Structure

- <30 Days: 14%
- 31-90 Days: 18%
- 91-180 Days: 23%
- 181-365 Days: 10%
- 1-3 Years: 16%
- >3 Years: 19%

As of September 30, 2019 (Unaudited)
Treasury Pool Historical Yields

As of September 30, 2019
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update
As of September 30, 2019
(Unaudited)
Texas Treasury Safekeeping Trust Company's Presentation to the Comptroller's Investment Advisory Board - Treasury Pool Update

Comparative Benchmark Yields

- 3M
- 12M
- 2Y
- 3Y

- Treasury Pool
- Money Fund Index (Texpool)
- 3M Bill
- 6M Bill
- Custom (Estimate)
Treasury Pool Incremental Income (Cumulative)
(Relative to TxPool/TxPool Prime)

As of September 30, 2019
(Unaudited)

Texas Treasury Safekeeping Trust Company’s Presentation to the Comptroller’s Investment Advisory Board - Treasury Pool Update
Actual vs. Max Allocations

As of September 30, 2019
(Unaudited)

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