Texas Woman's University Annual Investment Report (Including Deposits)

| Investment or Deposit Type | August 31, 2015 Market Value |
|--|---------------------------------|
| Publicly Traded Equity and Similar Investments | |
| Common Stock (U.S. and foreign stocks held in separately managed accounts or internally managed by | |
| institution investment staff; exclude mutual or commingled funds) | 0.00 |
| Equity/Stock Mutual Funds | |
| Balanced Mutual Funds (where target allocation is > 50% equities) | |
| "Commonfund" Equity Commingled Funds | |
| Other Equity Commingled Funds (if primarily invested in publicly traded equities) | |
| Preferred Stock | |
| Other - list by type | |
| Total Publicly Traded Equity and Similar Investments | 0.00 |
| "Other" Investments - Other than Publicly Traded Equity and Debt Investments | |
| Real Estate (include direct ownership & investments in real estate limited partnerships, private REITs, or | |
| similar vehicles; include a portfolio of publicly traded REITs if managed as a separate asset allocation | |
| category rather than comprising part of a broadly diversified stock portfolio) | |
| Other Real Asset Investments (e.g. investments in infrastructure funds) | |
| Private Equity | |
| Hedge Funds | |
| "Commonfund" Alternative Asset Commingled Funds (Real Estate, Private Equity, Hedge Funds, | |
| Commodities, etc.) | |
| Annuities | |
| Commodities | |
| Collectibles | |
| Collective Endowment Funds | 14,361,293.63 |
| Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments | 14,361,293.63 |
| Publicly Traded Debt & Similar Investments>1 year maturity | |
| U.S. Government Securities ("Treasuries") | 24,990,652.65 |
| U.S. Government Agency Securities ("Agencies") | 1,141,050.14 |
| Mortgage Pass-Throughs - "Agency" | 7,118,870.79 |
| Mortgage Pass-Throughs - "Private Label" | |
| Asset-Backed Securities (ABS) (other than mortgage-backed securities) | |
| Sovereign Debt (non-U.S.) | |
| Municipal Obligations | 4,312,920.70 |
| Collateralized Mortgage Obligations (CMOs) - list below by category | |
| Interest Only Strips (IOs) | |
| Principal Only Strips (POs) | |
| Inverse Floaters | |
| Stated Final Maturity longer than 10 years | |
| Other CMOs - "Agency" | |
| Other CMOs - "Private Label" | |
| Corporate Obligations (U.S. or foreign companies) - list below by rating Highly Rated (AAA/AA or equivalent) | 35,861,388.40 |
| Other Investment Grade (A/BBB or equivalent) | 33,001,300.40 |
| High Yield Bonds (<bbb equivalent)<="" or="" td=""><td></td></bbb> | |
| Not Rated (NR) | |
| Fixed Income/Bond Mutual Funds (longer term; registered with the SEC) | |
| Balanced Mutual Funds (where target allocation is > 50% bonds or other debt securities) "Commonfund" Fixed Income/Bond Commingled Funds | |

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| Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC) GICs (Guaranteed Investment Contracts) Other - list by type Total Publicly Traded Debt & Similar Investments >1 year 73,424,882.68 Short-Term Investments & Deposits U.S. Government Securities ("Treasuries") U.S. Government Agency Securities ("Agencies") S. Government Agency Securities ("Agencies") U.S. Government Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like") U.S. Government Pools Functioning as Money Market Mutual Funds U.S. Government Pools - Short-Term (not created to function as a money market mutual fund) Corporate Bonds Maturing w/in 1 yr Certificates of Deposit (CD) - Nonnegotiable Certificates of Deposit (CD) - Nonnegotiable Bank Deposits Cash Held at State Treasury Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral) Mortgage Pass-Throughs - "Agency" Total INVESTMENTS and DEPOSITS U224,905,904.87 | Investment or Deposit Type | August 31, 2015 Market Value |
|--|---|---------------------------------|
| Other - list by type Total Publicly Traded Debt & Similar Investments >1 year 73,424,882.68 Short-Term Investments & Deposits | | |
| Total Publicly Traded Debt & Similar Investments > 1 year 73,424,882.68 Short-Term Investments & Deposits 8,189,987.57 U.S. Government Agency Securities ("Agencis") 2,395,453.98 Mortgage Pass-Throughs - "Agency" 8 Bankers' Acceptances 2 Commercial Paper - A1/P1 (or equivalent) 0ther Commercial Paper - lower rated Repurchase Agreements (Repos) Money Market Mutual Funds (registered with the SEC) Short-Term Mutual Funds (registered with the SEC) Short-Term Mutual Funds (tregistered with the SEC) Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like") 91,300,248.96 Other Public Funds Investment Pools Functioning as Money Market Mutual Funds 35,234,038.05 Other Investment Pools - Short-Term (not created to function as a money market mutual fund) 35,234,038.05 Other Investment Pools - Short-Term (not created to function as a money market mutual fund) 35,234,038.05 Other Investment Pools - Short-Term (not created to function as a money market mutual fund) 5,234,038.05 Other Investment Pools - Short-Term (not created to function as a money market mutual fund) 5,234,038.05 Ocrrate Bonds Maturing w/in 1yr Certificates of Deposit (CD) - Nonnegotiable Eash Held at State Treasury Securities Lendin | GICs (Guaranteed Investment Contracts) | |
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| Mortgage Pass-Throughs - "Agency" Bankers' Acceptances Commercial Paper - A1/P1 (or equivalent) Other Commercial Paper - lower rated Repurchase Agreements (Repos) Money Market Mutual Funds (registered with the SEC) Short-Term Mutual Funds Other than Money Market Mutual Funds (registered with the SEC) Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like") TexPool (and TexPool Prime) 91,300,248.96 Other Public Funds Investment Pools Functioning as Money Market Mutual Funds 35,234,038.05 Other Investment Pools - Short-Term (not created to function as a money market mutual fund) 91,300,248.96 Corporate Bonds Maturing w/in 1yr 5,234,038.05 Certificates of Deposit (CD) - Nonnegotiable 5,234,038.05 Certificates of Deposit (CD) - Negotiable 5 Bank Deposits 5 Cash Held at State Treasury 5 Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral) 37,119,728.56 | U.S. Government Securities ("Treasuries") | 8,189,987.57 |
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| Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral) Mortgage Pass-Throughs - "Agency" Total Short-Term Investments & Deposits 137,119,728.56 | Bank Deposits | |
| Mortgage Pass-Throughs - "Agency" Total Short-Term Investments & Deposits 137,119,728.56 | Cash Held at State Treasury | |
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| TOTAL INVESTMENTS and DEPOSITS 224,905,904.87 | Total Short-Term Investments & Deposits | 137,119,728.56 |
| | TOTAL INVESTMENTS and DEPOSITS | 224,905,904.87 |