

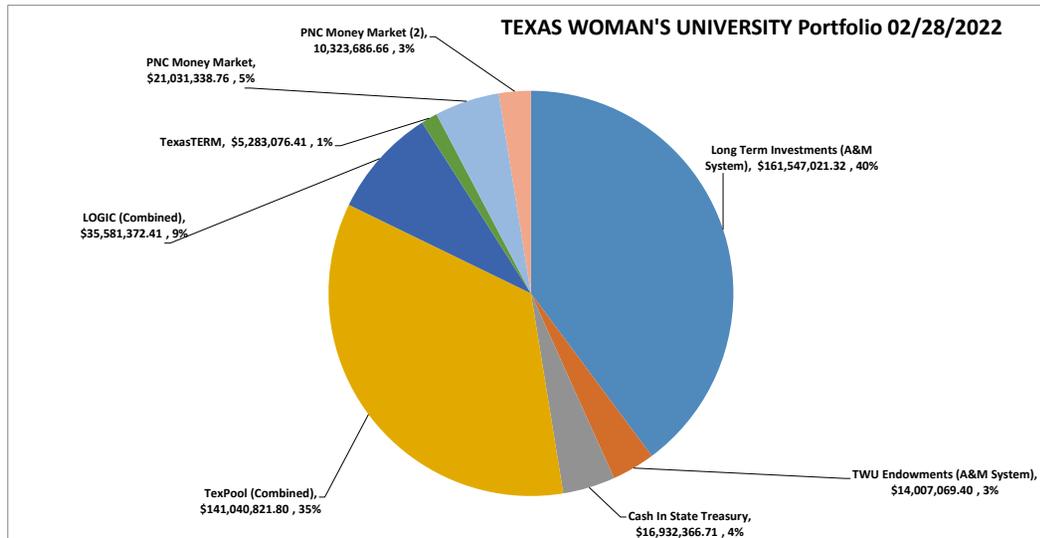
**TEXAS WOMAN'S UNIVERSITY - INVESTMENT PORTFOLIO AS OF 02/28/2022**

LONG TERM INVESTMENTS - Quarter 2	Beginning Balance	Deposits	Interest	Realized G/L	Unrealized G/L	Distributions	Fee	Accrual Adjustment	Ending Bal. / MV	Book Value
Long Term Investments (A&M System)	\$ 210,767,600.47	\$ 18,520.88	\$ 504,655.79	\$ 20,002.81	\$ (12,134,821.09)	\$ -	\$ 239,062.49	\$ -	\$ 198,936,896.37	\$ 161,547,021.32
TWU Endowments (A&M System)	19,363,700.85	-	42,844.84	194,964.00	(1,074,204.70)	190,986.52	46,822.32	(152,533.01)	18,136,963.14	14,007,069.40
Cash In State Treasury	13,411,479.88	8,861,944.89	8,398.55	-	-	5,349,456.61	-	-	16,932,366.71	16,932,366.71

INVESTMENT POOLS - Quarter 2 *	Rate	Beg. Balance	Deposits	Withdrawals	End. Balance	Interest	Book Value
TexPool General Fund	0.046%	\$ 118,084,120.05	\$ 32,900,000.00	\$ 10,900,000.00	\$ 140,098,714.91	\$ 14,594.86	\$ 140,098,714.91
TexPool General Fund Prime	0.100%	360,736.77	-	-	360,825.87	89.10	360,825.87
TexPool Series 2002	0.046%	9,535.01	-	-	9,536.05	1.04	9,536.05
TexPool Series 2002 Prime	0.100%	172,647.14	-	-	172,689.81	42.67	172,689.81
TexPool Series 2004A Prime	0.100%	14,055.66	-	-	14,059.22	3.56	14,059.22
TexPool Series 2008 Prime	0.100%	24,027.95	-	-	24,033.78	5.83	24,033.78
TexPool Series 2009A Prime	0.100%	360,873.05	-	-	360,962.16	89.11	360,962.16
<b>TexPool (Combined)</b>		<b>119,025,995.63</b>	<b>32,900,000.00</b>	<b>10,900,000.00</b>	<b>141,040,821.80</b>	<b>14,826.17</b>	<b>141,040,821.80</b>
LOGIC	0.090%	5,379,558.54	-	-	5,380,740.84	1,182.30	5,380,740.84
LOGIC Series 2016	0.090%	866,265.26	-	-	866,455.66	190.40	866,455.66
LOGIC Series 2017A Science & Technology Center	0.090%	2,405,852.26	-	-	2,406,381.02	528.76	2,406,381.02
LOGIC Series 2017A/B Student Union	0.090%	1,963,047.14	-	-	1,963,478.57	431.43	1,963,478.57
LOGIC Series 2018 Science & Technology Center	0.090%	256,086.88	-	-	256,143.20	56.32	256,143.20
LOGIC Series 2021A Dental Hygiene	0.090%	16,538,956.85	-	-	16,542,591.90	3,635.05	16,542,591.90
LOGIC Series 2021A Streamline Repairs	0.090%	1,205,450.53	-	-	1,205,715.48	264.95	1,205,715.48
LOGIC Series 2021B Quakertown	0.090%	2,508,412.55	-	-	2,508,963.84	551.29	2,508,963.84
LOGIC Series 2021B TWU Trails	0.090%	2,508,412.55	-	-	2,508,963.84	551.29	2,508,963.84
LOGIC Series 2021B TWU Video Boards	0.090%	1,941,511.34	-	-	1,941,938.06	426.72	1,941,938.06
<b>Logic (Combined)</b>		<b>35,573,553.90</b>	<b>-</b>	<b>-</b>	<b>35,581,372.41</b>	<b>7,818.51</b>	<b>35,581,372.41</b>
TexasTERM	0.015%	5,282,861.67	-	-	5,283,076.41	214.74	5,283,076.41

SHORT-TERM INVESTMENTS - Quarter 2 *	Beginning Balance	Deposits	Withdrawals	Interest	Total	Book Value
PNC BANK - MONEY MARKET	\$ 21,030,915.95	\$ -	\$ (95.77)	\$ 518.58	\$ 21,031,338.76	\$ 21,031,338.76
PNC BANK - MONEY MARKET (2)	10,323,432.10	-	-	254.56	10,323,686.66	10,323,686.66

\* Balance = Book Value = Market Value



TOTAL CASH AND INVESTMENTS - November 30, 2021			
	Book Value	Market Value	% of Book Total
TEXPOOL (Combined)	\$ 119,025,995.63	\$ 119,025,995.63	31.33%
LOGIC (Combined)	35,573,553.90	35,573,553.90	9.36%
TexasTERM	5,282,861.67	5,282,861.67	1.39%
COMPASS BANK MONEY MARKET	21,030,915.95	21,030,915.95	5.54%
COMPASS BANK MONEY MARKET (2)	10,323,432.10	10,323,432.10	2.72%
Long Term Investments (A&M System)	161,242,904.33	210,767,600.47	42.44%
TWU Endowments (A&M System)	14,007,069.40	19,363,700.85	3.69%
CASH IN STATE TREASURY	13,411,479.88	13,411,479.88	3.53%
<b>TOTAL</b>	<b>\$ 379,898,212.86</b>	<b>\$ 434,779,540.45</b>	<b>100.00%</b>

TOTAL CASH AND INVESTMENTS - February 28, 2022			
	Book Value	Market Value	% of Book Total
TEXPOOL (Combined)	\$ 141,040,821.80	\$ 141,040,821.80	34.76%
LOGIC (Combined)	35,581,372.41	35,581,372.41	8.77%
TexasTERM	5,283,076.41	5,283,076.41	1.30%
PNC Money Market	21,031,338.76	21,031,338.76	5.19%
PNC Money Market (2)	10,323,686.66	10,323,686.66	2.54%
Long Term Investments (A&M System)	161,547,021.32	198,936,896.37	39.82%
TWU Endowments (A&M System)	14,007,069.40	18,136,963.14	3.45%
CASH IN STATE TREASURY	16,932,366.71	16,932,366.71	4.17%
<b>TOTAL</b>	<b>\$ 405,746,753.47</b>	<b>\$ 447,266,522.26</b>	<b>100.00%</b>