

**Texas Woman's University (731)**  
**Annual Investment Report (Including Deposits)**

**August 31, 2020**  
**Market Value**

**Investment or Deposit Type**

**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)	
Equity/Stock Mutual Funds	41,072,462.35
Balanced Mutual Funds (where target allocation is > 50% equities)	
"Commonfund" Equity Commingled Funds	
Other Equity Commingled Funds (if primarily invested in publicly traded equities)	33,797,380.45
Preferred Stock	
<b>Other - list by type</b>	
International Equity	15,248,738.70
Mutual Funds - International Equity (Registered with SEC)	
<b>Total Publicly Traded Equity and Similar Investments</b>	<b>\$ 90,118,581.50</b>

**"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.)	47,794,535.24
Annuities	
Commodities	
Collectibles	
<b>Other - list by type</b>	
<b>Total "Other" Investments - Other than Publicly Traded Equity &amp; Debt Investments</b>	<b>\$ 47,794,535.24</b>

**Publicly Traded Debt & Similar Investments > 1 year maturity**

U.S. Government Securities ("Treasuries")	10,925,583.43
U.S. Government Agency Securities ("Agencies")	10,632,623.89
Mortgage Pass-Throughs - "Agency"	
Mortgage Pass-Throughs - "Private Label"	
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	6,007,967.97
Sovereign Debt (non-U.S.)	11,314,515.96
Municipal Obligations	
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)	1,022,141.29
Other Investment Grade (A/BBB or equivalent)	13,247,437.02
High Yield Bonds (<BBB or equivalent)	3,794,712.38
Not Rated (NR)	312,820.12
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	3,956,671.61
Balanced Mutual Funds (where target allocation is > 50% bonds or other debt securities)	

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"Commonfund" Fixed Income/Bond Commingled Funds	2,982,097.08
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)	
GICs (Guaranteed Investment Contracts)	
<b>Other - list by type</b>	
Derivatives	3,092.15
Political Subdivisions	469,525.26
<b>Total Publicly Traded Debt &amp; Similar Investments &gt;1 year</b>	<b>\$ 64,669,188.16</b>

<b>Short-Term Investments &amp; Deposits</b>
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U.S. Government Securities ("Treasuries")	
U.S. Government Agency Securities ("Agencies")	
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)	99,696,471.62
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	22,436,649.58
Other Investment Pools - Short-Term (not created to function as a money market mutual fund)	
Certificates of Deposit (CD) - Nonnegotiable	
Certificates of Deposit (CD) - Negotiable	
Bank Deposits	12,219,911.93
Cash Held at State Treasury	4,949,225.00
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)	
<b>Other - list by type</b>	
Money Market Accounts (insured by FDIC)	31,318,193.69
<b>Total Short-Term Investments &amp; Deposits</b>	<b>\$ 170,620,451.82</b>
<b>TOTAL INVESTMENTS and DEPOSITS</b>	<b>\$ 373,202,756.72</b>