

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

**August 31, 2022**

**Investment or Deposit Type**

**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)		
Equity/Stock Mutual Funds	\$	33,012,971.79
Balanced Mutual Funds (where target allocation is > 50% equities)		
"Commonfund" Equity Commingled Funds		
Other Equity Commingled Funds (if primarily invested in publicly traded equities)		28,982,592.08
Preferred Stock		
<b>Other - list by type</b>		
International Equity		14,655,096.96
Mutual Funds - International Equity (Registered with SEC)		
<b>Total Publicly Traded Equity and Similar Investments</b>	<b>\$</b>	<b>76,650,660.83</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	\$	44,794,820.80
"Commonfund" Alternative Asset Commingled Funds (Real Estate, Private Equity, Hedge Funds, Commodities, etc.)		5,331,894.30
Annuities		
Commodities		
Collectibles		
<b>Other - list by type</b>		
<b>Total "Other" Investments - Other than Publicly Traded Equity &amp; Debt Investments</b>	<b>\$</b>	<b>50,126,715.10</b>

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

U.S. Government Securities ("Treasuries")	\$	14,083,212.42
U.S. Government Agency Securities ("Agencies")		11,720,801.40
Mortgage Pass-Throughs - "Agency"		
Mortgage Pass-Throughs - "Private Label"		
Asset-Backed Securities (ABS) (other than mortgage-backed securities)		7,903,230.75
Sovereign Debt (non-U.S.)		9,862,957.14
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		

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

Investment or Deposit Type	August 31, 2022 Market Value
Highly Rated (AAA/AA or equivalent)	1,006,585.85
Other Investment Grade (A/BBB or equivalent)	13,867,479.86
High Yield Bonds (<BBB or equivalent)	4,170,641.37
Not Rated (NR)	386,754.28
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	3,026,187.99
Balanced Mutual Funds (where target allocation is > 50% bonds or other debt securities)	
"Commonfund" Fixed Income/Bond Commingled Funds	2,766,794.63
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	6,323.63
Political Subdivisions	330,891.46
<b>Total Publicly Traded Debt &amp; Similar Investments &gt;1 year</b>	<b>\$ 69,131,860.78</b>
<b>Short-Term Investments &amp; Deposits</b>	
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)	\$ 139,089,373.49
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	82,946,700.52
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	15,325,992.71
Cash Held at State Treasury	10,503,516.76
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)	
<b>Other - list by type</b>	
Money Market Accounts (insured by FDIC)	31,414,941.29
<b>Total Short-Term Investments &amp; Deposits</b>	<b>279,280,524.77</b>
<b>TOTAL INVESTMENTS and DEPOSITS</b>	<b>\$ 475,189,761.48</b>