

# Texas Southern University

## Summary of Investments

Investment Type	August 31, 2016 Book Value	August 31, 2016 Market Value
<b>Equity Securities</b>		
U.S. Common Stock	28,870,809.67	28,921,679.89
Preferred Stock	-	-
Foreign Stock	4,335,715.68	4,335,715.68
Equity Mutual Funds	-	-
Total Investments at August 31, 2012	-	-
Total Equity Securities	33,206,525.35	33,257,395.57
<b>Other Investments</b>		
Real Estate	-	-
Private Equity	-	-
Annuities	-	-
Collective Endowment Funds	-	-
Commodities	-	-
Collectibles	-	-
Other (list)	-	-
Total Other Investments	-	-
<b>Debt Investments &gt; 1 Year</b>		
U.S. Government	4,585,243.20	4,605,987.98
U.S. Government Agency	2,711,702.35	2,722,621.90
Mortgage Pass-Through	-	-
<b>CMOs:</b>		
Interest Only Strips	-	-
Principal Only Strips	-	-
Inverse Floaters	-	-
Stated Maturities longer than 10 years	-	-
PFIA Compliant CMOs	-	-
Other Asset-Backed Bonds	-	-
Foreign Issued Obligations	-	-
Municipal Obligations	-	-
<b>Corporate Obligations:</b>		
Highly Rated (AAA/AA)	2,116,557.19	2,128,655.64
Investment Grade (A/BBB)	2,960,067.55	2,989,542.95
NR/High Yield (<BBB)	242,715.00	246,069.08
GICs	-	-
Bond Mutual Funds	-	-
Other (list)	-	-
Total Debt Investments > 1 year	12,616,285.29	12,692,877.55
<b>Short Term Investments</b>		
U.S. Government	-	-
U.S. Government Agency	1,747,830.05	1,748,265.53
CDs/Bas	-	-
A1/P1 Commercial Paper	-	-
Repurchase Agreements	-	-
TexPool	-	-
Other Money Market Funds and Pools	21,638,124.31	21,638,713.43
Bank Deposits	-	-
Cash Held at State Treasury	-	-
Other (list)	-	-
Total Short Term Investments	23,385,954.36	23,386,978.96
<b>TOTAL INVESTMENTS</b>	<b>69,208,765.00</b>	<b>69,337,252.08</b>

**Texas Southern University**  
**Statement of Changes in Investment Assets**  
**8/31/2016**

	<u>Book Value</u>	<u>Market Value</u>
<b>Beginning Investment Assets - 6/1/2016</b>	67,734,013.21	67,811,381.84
Receipts/Contributions	1,995,007.59	1,995,007.59
Investment Income	222,523.51	222,523.51
Administrative Expenses	(17,167.96)	(17,167.96)
Distributions	(1,544,235.25)	(1,544,235.25)
Net Realized Gains (Losses)	(819,341.58)	(768,223.13)
Changes in Net Unrealized Appreciation (Depreciation)	1,637,965.48	1,637,965.48
<b>Ending Investment Assets - 8/31/2016</b>	<u><u>69,208,765.00</u></u>	<u><u>69,337,252.08</u></u>

**Texas Southern University**  
Annual Investment Report (Including Deposits)

Investment or Deposit Type

August 31, 2016 Market Value

Publicly Traded Equity and Similar Investments	
internally managed by institution investment staff; exclude mutual or commingled funds)	28,921,679.89
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 - Foreign Stock	4,335,715.68
<b>Total Publicly Traded Equity and Similar Investments</b>	<b>33,257,395.57</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.)	
Annuities	
Commodities	
Collectibles	
Other - list by type	
<b>Total "Other" Investments - Other than Publicly Traded Equity &amp; Debt Investments</b>	<b>0.00</b>

Publicly Traded Debt & Similar Investments >1 year maturity	
U.S. Government Securities ("Treasuries")	4,605,987.98
U.S. Government Agency Securities ("Agencies")	2,722,621.90
Mortgage Pass-Throughs - "Agency"	
Mortgage Pass-Throughs - "Private Label"	
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	
Sovereign Debt (non-U.S.)	
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)	2,128,655.64
Other Investment Grade (A/BBB or equivalent)	2,989,542.95
High Yield Bonds (<BBB or equivalent)	246,069.08
Not Rated (NR)	
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC securities)	
"Commonfund" Fixed Income/Bond Commingled Funds	
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	
<b>Total Publicly Traded Debt &amp; Similar Investments &gt;1 year</b>	<b>12,692,877.55</b>

Short-Term Investments & Deposits	
U.S. Government Securities ("Treasuries")	
U.S. Government Agency Securities ("Agencies")	1,748,265.53
Bankers' Acceptances	
Commercial Paper - A1/P1 (or equivalent)	
Other Commercial Paper - lower rated	
Repurchase Agreements (Repos)	
Money Market Mutual Funds (registered with the SEC 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)	
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	21,638,713.43
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	
Cash Held at State Treasury collateral)	
Other - list by type	
<b>Total Short-Term Investments &amp; Deposits</b>	<b>23,386,978.96</b>
<b>TOTAL INVESTMENTS and DEPOSITS</b>	<b>69,337,252.08</b>