

Texas Southern University

Summary of Investments

| Investment Type | February 29, 2016 Book Value | February 29, 2016 Market Value |
|--|---------------------------------|-----------------------------------|
| Equity Securities | | |
| U.S. Common Stock | 27,424,437.09 | 27,471,060.61 |
| Preferred Stock | - | - |
| Foreign Stock | 2,668,038.16 | 2,668,963.16 |
| Equity Mutual Funds | - | - |
| Total Investments at August 31, 2012 | - | - |
| Total Equity Securities | 30,092,475.25 | 30,140,023.77 |
| Other Investments | | |
| Real Estate | - | - |
| Private Equity | - | - |
| Annuities | - | - |
| Collective Endowment Funds | - | - |
| Commodities | - | - |
| Collectibles | - | - |
| Other (list) | - | - |
| Total Other Investments | - | - |
| Debt Investments > 1 Year | | |
| U.S. Government | 5,165,199.45 | 5,187,213.94 |
| U.S. Government Agency | 2,586,910.45 | 2,597,555.15 |
| Mortgage Pass-Through | - | - |
| CMOs: | | |
| 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 | - | - |
| Corporate Obligations: | | |
| Highly Rated (AAA/AA) | 950,697.96 | 954,727.30 |
| Investment Grade (A/BBB) | 2,891,463.55 | 2,923,852.73 |
| NR/High Yield (<BBB) | 413,079.25 | 416,919.52 |
| GICs | - | - |
| Bond Mutual Funds | - | - |
| Other (list) | - | - |
| Total Debt Investments > 1 year | 12,007,350.66 | 12,080,268.64 |
| Short Term Investments | | |
| U.S. Government | - | - |
| U.S. Government Agency | 912,500.31 | 912,934.40 |
| CDs/Bas | - | - |
| A1/P1 Commercial Paper | - | - |
| Repurchase Agreements | - | - |
| TexPool | - | - |
| Other Money Market Funds and Pools | 16,540,951.39 | 16,542,019.66 |
| Bank Deposits | - | - |
| Cash Held at State Treasury | - | - |
| Other (list) | - | - |
| Total Short Term Investments | 17,453,451.70 | 17,454,954.06 |
| TOTAL INVESTMENTS | 59,553,277.61 | 59,675,246.47 |

Texas Southern University
Statement of Changes in Investment Assets
2/29/2016

| | <u>Book Value</u> | <u>Market Value</u> |
|---|-----------------------------|-----------------------------|
| Beginning Investment Assets - 12/1/2015 | 60,129,938.84 | 60,229,881.84 |
| Receipts/Contributions | 1,961,486.52 | 1,961,486.52 |
| Investment Income | 202,996.67 | 202,996.67 |
| Administrative Expenses | (133,007.22) | (133,007.22) |
| Distributions | - | - |
| Net Realized Gains (Losses) | 334,990.20 | 357,016.06 |
| Changes in Net Unrealized Appreciation (Depreciation) | (2,943,127.40) | (2,943,127.40) |
| Ending Investment Assets - 2/29/2016 | <u><u>59,553,277.61</u></u> | <u><u>59,675,246.47</u></u> |