

Texas Southern University

Summary of Investments

| Investment Type | May 31, 2017 Book Value | May 31, 2017 Market Value |
|--|----------------------------|------------------------------|
| Equity Securities | | |
| U.S. Common Stock | 31,904,475.08 | 31,958,394.36 |
| Preferred Stock | - | - |
| Foreign Stock | 5,638,585.63 | 5,644,132.69 |
| Equity Mutual Funds | - | - |
| Total Investments at August 31, 2012 | - | - |
| Total Equity Securities | 37,543,060.71 | 37,602,527.05 |
| Other Investments | | |
| Real Estate | - | - |
| Private Equity | - | - |
| Annuities | - | - |
| Collective Endowment Funds | - | - |
| Commodities | - | - |
| Collectibles | - | - |
| Other (list) | - | - |
| Total Other Investments | - | - |
| Debt Investments > 1 Year | | |
| U.S. Government | 3,919,277.30 | 3,934,097.91 |
| U.S. Government Agency | 2,157,225.64 | 2,163,846.62 |
| 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) | 2,003,986.69 | 2,014,813.73 |
| Investment Grade (A/BBB) | 3,347,183.20 | 3,371,457.05 |
| NR/High Yield (<BBB) | 152,436.00 | 154,343.81 |
| GICs | - | - |
| Bond Mutual Funds | - | - |
| Other (list) | - | - |
| Total Debt Investments > 1 year | 11,580,108.83 | 11,638,559.12 |
| Short Term Investments | | |
| U.S. Government | - | - |
| U.S. Government Agency | 1,639,519.09 | 1,641,152.42 |
| CDS/Bas | - | - |
| A1/P1 Commercial Paper | - | - |
| Repurchase Agreements | - | - |
| TexPool | - | - |
| Other Money Market Funds and Pools | 81,747,074.19 | 81,769,355.33 |
| Bank Deposits | - | - |
| Cash Held at State Treasury | - | - |
| Other (list) | - | - |
| Total Short Term Investments | 83,386,593.28 | 83,410,507.75 |
| TOTAL INVESTMENTS | 132,509,762.82 | 132,651,593.92 |

Texas Southern University
Statement of Changes in Investment Assets
May 31, 2017

| | <u>Book Value</u> | <u>Market Value</u> |
|---|------------------------------|------------------------------|
| Beginning Investment Assets - 3/1/2017 | 131,976,182.13 | 132,119,993.09 |
| Receipts/Contributions | 2,084,842.88 | 2,084,842.88 |
| Investment Income | 324,076.98 | 324,076.98 |
| Administrative Expenses | (74,294.26) | (74,294.26) |
| Distributions | (3,043,398.99) | (3,043,398.99) |
| Net Realized Gains (Losses) | (184,088.34) | (186,068.20) |
| Changes in Net Unrealized Appreciation (Depreciation) | 1,426,442.42 | 1,426,442.42 |
| Ending Investment Assets - 5/31/2017 | <u><u>132,509,762.82</u></u> | <u><u>132,651,593.92</u></u> |