

**TEXAS WOMAN'S UNIVERSITY - INVESTMENT PORTFOLIO AS OF 02/29/2017**

LTP - Quarter 2	Begin Bal	Adds	Div & Int (D)	Real Gains (R)	Unreal G/L (U)	Distributions	Fee (F)	Ending Bal. / MV	Cost Value
Long Term Investments (A&M System)	\$ 135,417,339.45	\$	\$ 616,705.51	\$ 318,282.79	\$ 5,379,507.53	\$	\$ 144,220.73	\$ 141,587,614.55	\$ 129,512,346.26

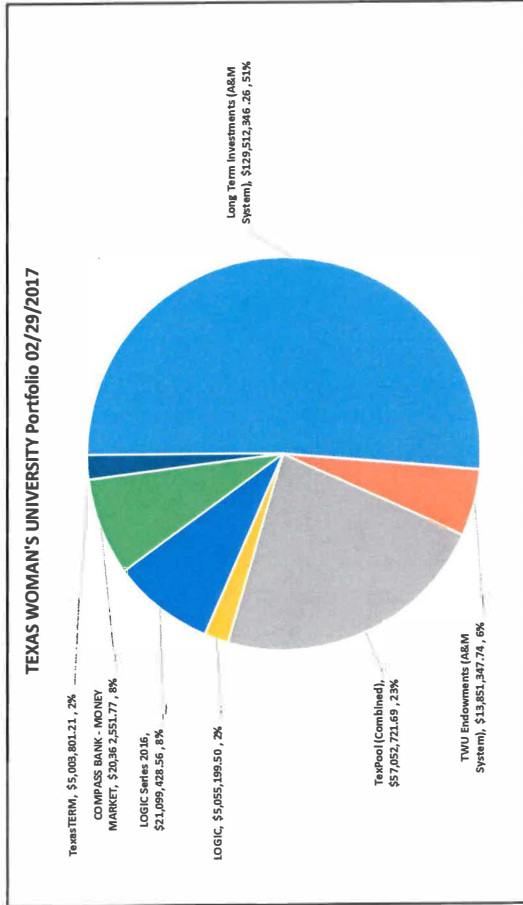
ENDOWMENT - Quarter 2	Begin Bal	New Gifts	Int. Reinvested	Div & Int	Real Gains	Unrealized	Distributions	Fee	Ending Bal.	Cost Value
TWU Endowments (A&M System)	\$ 14,451,690.43	\$	\$	\$ 65,519.01	\$ 125,194.99	\$ 428,147.25	\$ 168,586.27	\$ 22,127.73	\$ 14,879,837.68	\$ 13,851,347.74

INVESTMENT POOLS - Quarter 2 *	Rate	Beg. Balance	Deposits	Withdrawals	End. Balance	Interest
TexPool General Fund	0.512%	\$ 29,057,213.02	\$ 20,000,000.00	\$ 15,714,266.77	\$ 33,388,108.70	\$ 45,162.45
TexPool General Fund Prime	0.871%	12,631,112.84	1,858,510.78	0.00	14,518,922.02	29,298.40
TexPool Series 1999	0.513%	12,777.46	0.00	0.00	12,783.83	16.37
TexPool Series 2000 Prime	0.873%	94,883.20	0.00	0.00	95,089.33	206.13
TexPool Series 2002	0.513%	36,085.11	0.00	0.00	36,131.11	46.00
TexPool Series 2002 Prime	0.873%	1,335,762.99	0.00	557,590.91	784,536.53	2,364.45
TexPool Series 2004	0.513%	21.48	0.00	0.00	21.48	0.00
TexPool Series 2004A Prime	0.873%	5,381,115.51	114,266.77	59,804.99	5,447,334.85	11,757.56
TexPool Series 2008 Prime	0.873%	375,650.91	0.00	105,861.65	270,509.30	720.04
TexPool Series 2009 Prime	0.873%	29,061.52	0.00	0.00	29,124.60	63.08
TexPool Series 2009A Prime	0.873%	3,598,770.45	0.00	1,135,253.23	2,470,149.94	6,632.72
<b>TerPool (Combined)</b>		<b>\$ 52,556,454.49</b>	<b>\$ 21,972,777.55</b>	<b>\$ 17,572,777.55</b>	<b>\$ 57,052,721.69</b>	<b>\$ 96,267.20</b>

LOGIC	0.938%	5,043,536.12	0.00	0.00	5,055,199.50	11,663.38
LOGIC Series 2016	0.938%	21,050,747.88	0.00	0.00	21,099,428.56	48,680.68
TexasTERM	0.315%	0.00	5,000,000.00	0.00	5,003,801.21	3,801.21

SHORT-TERM INVESTMENTS *	Balance	Deposits	Withdrawals	Interest	Total
COMPASS BANK - MONEY MARKET	\$ 20,327,037.07	\$	\$ (345.00)	\$ 35,859.70	\$ 20,362,551.77

\* Balance = Book Value = Market Value



TOTAL CASH AND INVESTMENTS - November 30, 2016	Book Value	Market Value	% of Book Total
TERPOOL (Combined)	\$52,556,454.49	\$52,556,454.49	21.76%
LOGIC	\$5,043,536.12	\$5,043,536.12	2.09%
LOGIC Series 2016	\$21,050,747.88	\$21,050,747.88	8.71%
TexasTERM	\$0.00	\$0.00	0.00%
COMPASS BANK MONEY MARKET	\$20,327,037.07	\$20,327,037.07	8.42%
Long Term Investments (A&M System)	\$128,721,578.69	\$135,417,339.45	53.29%
TWU Endowments (A&M System)	\$13,851,347.74	\$14,451,690.43	5.73%
<b>TOTAL</b>	<b>\$241,550,701.99</b>	<b>\$248,846,805.44</b>	<b>100.00%</b>

TOTAL CASH AND INVESTMENTS - February 29, 2017	Book Value	Market Value	% of Book Total
TERPOOL (Combined)	\$7,052,721.69	\$7,052,721.69	22.65%
LOGIC	\$5,055,199.50	\$5,055,199.50	2.01%
LOGIC Series 2016	\$21,099,428.56	\$21,099,428.56	8.37%
TexasTERM	\$5,003,801.21	\$5,003,801.21	1.99%
COMPASS BANK MONEY MARKET	\$20,362,551.77	\$20,362,551.77	8.08%
Long Term Investments (A&M System)	\$129,512,346.26	\$141,587,614.55	51.41%
TWU Endowments (A&M System)	\$13,851,347.74	\$14,879,837.68	5.00%
<b>TOTAL</b>	<b>\$251,937,396.73</b>	<b>\$265,041,154.96</b>	<b>100.00%</b>