

The Texas State University System
Annual Investment Report (Including Deposits)

Investment or Deposit Type	August 31, 2017 Market Value	734	753	754	756	758	787	788	789
		LU	SHSU	TxSt	SRSU	TSUS	LSCO	LSCPA	LIT
	August 31, 2017 Market Value	August 31, 2017 Market Value	August 31, 2017 Market Value	August 31, 2017 Market Value	2017 Market Value	2017 Market Value	2017 Market Value	2017 Market Value	2017 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)	32,593,327.12	1,918,346.27	25,919,969.85		4,755,011.00				
Equity/Stock Mutual Funds	116,118,228.83	14,586,820.06	63,249,222.20	29,809,392.57	8,472,794.00				
Balanced Mutual Funds (where target allocation is > 50% equities)	20,200,076.13			20,200,076.13					
"Commonfund" Equity Commingled Funds	0.00								
Other Equity Commingled Funds (if primarily invested in publicly traded equities)	4,280,370.50	4,280,370.50							
Preferred Stock	0.00								
Other - Accrued Income	31,326.42			31,326.42					
Total Publicly Traded Equity and Similar Investments	173,223,329.00	20,785,536.83	89,169,192.05	50,040,795.12	13,227,805.00	0.00	0.00	0.00	0.00
"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)	26,781,049.12	1,752,272.73	22,475,984.39		2,552,792.00				
Other Real Asset Investments (e.g. investments in infrastructure funds)	11,101,369.33		8,311,047.33		2,790,322.00				
Private Equity	359,800.00		359,800.00						
Hedge Funds	0.00								
"Commonfund" Alternative Asset Commingled Funds (Real Estate, Private Equity, Hedge Funds, Commodities, etc.)	0.00								
Annuities	0.00								
Commodities	0.00								
Collectibles	0.00								
Other - Managed Futures Mutual Fund	2,808,001.00	2,808,001.00							
Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments	41,050,219.45	4,560,273.73	31,146,831.72	0.00	5,343,114.00	0.00	0.00	0.00	0.00
Publicly Traded Debt & Similar Investments >1 year maturity									
U.S. Government Securities ("Treasuries")	9,239,832.84			9,239,832.84					
U.S. Government Agency Securities ("Agencies")	3,291,053.30			3,291,053.30					
Mortgage Pass-Throughs - "Agency"	11,573,932.70			11,573,932.70					
Mortgage Pass-Throughs - "Private Label"	17,854,999.20			17,854,999.20					
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	0.00								
Sovereign Debt (non-U.S.)	0.00								
Municipal Obligations	101,999.80			91,999.80	10,000.00				
Collateralized Mortgage Obligations (CMOs) - list below by category									
Interest Only Strips (IOs)	0.00								
Principal Only Strips (POs)	0.00								
Inverse Floaters	0.00								
Stated Final Maturity longer than 10 years	0.00								
Other CMOs - "Agency"	0.00								
Other CMOs - "Private Label"	0.00								
Corporate Obligations (U.S. or foreign companies) - list below by rating									
Highly Rated (AAA/AA or equivalent)	6,259,890.80			6,259,890.80					
Other Investment Grade (A/BBB or equivalent)	38,480,386.95			38,480,386.95					
High Yield Bonds (<BBB or equivalent)	505,058.10			505,058.10					

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Not Rated (NR)	972,157.23			972,157.23					
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	97,722,397.80	14,266,420.13	30,294,222.90	53,161,754.77					
Balanced Mutual Funds (where target allocation is > 50% bonds or other debt securities)	0.00								
"Commonfund" Fixed Income/Bond Commingled Funds	0.00								
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)	18,619,867.31		18,619,867.31						
GICs (Guaranteed Investment Contracts)	0.00								
Other - Managed Futures	1,947,836.91		1,947,836.91						
Other - CLOs (Collateralized Loan Obligations)	6,294,371.09		6,294,371.09						
Other - Accrued Income	410,688.59			410,688.59					
Total Publicly Traded Debt & Similar Investments >1 year	213,274,472.62	14,266,420.13	57,156,298.21	141,841,754.28	10,000.00	0.00	0.00	0.00	0.00
Short-Term Investments & Deposits									
U.S. Government Securities ("Treasuries")	0.00								
U.S. Government Agency Securities ("Agencies")	0.00								
Bankers' Acceptances	0.00								
Commercial Paper - A1/P1 (or equivalent)	0.00								
Other Commercial Paper - lower rated	0.00								
Repurchase Agreements (Repos)	0.00								
Money Market Mutual Funds (registered with the SEC)	312,226.75	186,082.60	116,134.91		10,009.24				
Short-Term Mutual Funds Other than Money Market Mutual Funds (registered with the SEC)	20,239,418.67	20,239,418.67							
Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like")									
TexPool (and TexPool Prime)	681,110,589.39	77,845,113.91	64,357,507.42	463,125,666.57	26,161,241.64	9,501,252.12	26,173,548.22	6,721,571.95	7,224,687.56
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	2,686,358.60			2,686,358.60					
Other Investment Pools - Short-Term (not created to function as a money market mutual fund)	0.00			0.00					
Certificates of Deposit (CD) - Nonnegotiable	0.00			0.00					
Certificates of Deposit (CD) - Negotiable	0.00			0.00					
Bank Deposits	71,095,952.87	33,209,492.29	28,518,869.91	6,351,126.25	(1,820,389.15)	540,699.33	773,335.55	1,111,375.75	2,411,442.94
Cash Held at State Treasury	54,587,658.40	3,087,635.70	14,617,419.45	29,476,196.03	1,611,813.67	451,040.70	1,165,669.99	3,432,988.70	744,894.16
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)	0.00								
Other - list by type	0.00								
Total Short-Term Investments & Deposits	830,032,204.68	134,567,743.17	107,609,931.69	501,639,347.45	25,962,675.40	10,492,992.15	28,112,553.76	11,265,936.40	10,381,024.66
TOTAL INVESTMENTS and DEPOSITS	1,257,580,225.75	174,179,973.86	285,082,253.67	693,521,896.85	44,543,594.40	10,492,992.15	28,112,553.76	11,265,936.40	10,381,024.66