

Texas State University System Office
OPERATING & NON OPERATING QUARTERLY INVESTMENT REPORT
PERIODS ENDING 05/31/2013 (TRADE DATE FULL ACCRUAL BASIS)

Agency/Description	Cusip Number	Purchase Date	Maturity Date	Beginning Market Value As of 02/28/13	Ending Market Value As of 05/31/13	Book Balance As of 05/31/13	Quarter Ending 05/31/13 Investment Income	Return
Operating Funds								
Cash in Bank				\$ -	\$ -	\$ -	-	-
Cash in Treasury				\$ -	\$ -	\$ -	-	-
TexPool Series 0002				\$ 3,441,480.25	\$ 4,800,808.62	\$ 4,800,808.62	\$ 937.46	0.02%
Wells Fargo Designated Fund				\$ 35,601.37	\$ 55,356.02	\$ 55,356.02	\$ -	0.00%
Totals				\$ 3,477,081.62	\$ 4,856,164.64	\$ 4,856,164.64	\$ 937.46	0.02%
								6 Month T-Bill
								0.06%
Non-Operating Funds								
Cash in Bank (Wells Fargo)				\$ 5.06	\$ 10.02	\$ 10.02	\$ -	-
TexPool Series 0001				\$ 2,746,538.58	\$ 2,744,608.47	\$ 2,744,608.47	\$ 1,069.89	0.04%
TexPool Series 0007				\$ 3,546,561.16	\$ 3,343,106.48	\$ 3,343,106.48	\$ 787.82	0.02%
Totals				\$ 6,293,104.80	\$ 6,087,724.97	\$ 6,087,724.97	\$ 1,857.71	0.03%
								ML 1-3 Year Treasury
								-0.02%

This report is prepared in conformity with (a) The Texas State University Investment Policy, (b) State Statutes and Guidelines including the Texas Public Funds Investment Act and (c) the Texas State University System Office Investment Policy.

Name of Signee: Adlene K. Smith Date: July 1, 2013

Title: VICE CHANCELLOR Signature: Charlie Jackson
Assoc. Vice Chancellor

Texas State University System Office
ENDOWMENT QUARTERLY INVESTMENT REPORT
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Allocation Current	Mutual Fund / Manager	Market Value	Quarter Return	FYTD Return
100.0 %	Total Plan Composite	\$ 723,195	-0.11%	0.65%
	<i>Total Blended Index</i>		0.12%	0.51%
99.9 %	Total Fixed Income	\$ 722,131	-0.11%	0.65%
	<i>Blended Fixed Index</i>		0.12%	0.51%
59.3 %	Municipal Bonds	\$ 428,947	-0.18%	0.93%
	<i>BC 3 Yr Muni</i>		0.18%	0.80%
29.5	Vanguard Ltd Term Muni - VMLTX	213,208	-0.12%	0.65%
29.8	Thornburg Ltd Term Muni - LTMIX	215,739	-0.23%	1.20%
40.5 %	Money Markets	\$ 293,184	-0.03%	0.24%
	<i>91-Day T-Bill</i>		0.03%	0.09%
40.5	Ridgeworth Institl - SIGVX	293,184	-0.03%	0.24%
0.1 %	Other	\$ 1,064	0.00%	0.00%
0.1	Cash in Bank (Trustmark)	1,064	0.00%	0.00%

Blended Indexes are based on the current weights of each asset class and their respective benchmarks.
 Currently the Total Blended Index is: 59.3% BC 3 Yr Muni, 40.5% 91-Day T-Bill, 0.1% at 0% Annual Return.

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Mutual Fund / Manager	Beginning Market Value	Deposits	Withdrawals	Income	Fees	Gains / Losses	Ending Market Value
Total Plan Composite	\$724,342	\$0	-\$313	\$2,139	-\$313	-\$2,659	\$723,195
Total Fixed Income	\$722,964	\$0	\$0	\$2,139	-\$313	-\$2,659	\$722,131
Municipal Bonds	\$429,701	\$0	\$0	\$1,641	-\$209	-\$2,186	\$428,947
Vanguard Ltd Term Muni - VMLTX	\$213,460			\$897	-\$104	-\$1,045	\$213,208
Thornburg Ltd Term Muni - LTMIX	\$216,240			\$744	-\$104	-\$1,141	\$215,739
Money Markets	\$293,264	\$0	\$0	\$498	-\$104	-\$473	\$293,184
Ridgeworth Institl - SIGVX	\$293,264			\$498	-\$104	-\$473	\$293,184
Other	\$1,377	\$0	-\$313	\$0	\$0	\$0	\$1,064
Cash in Bank (Trustmark)	\$1,377		-\$313			\$0	\$1,064