

Texas State University System Office
OPERATING & NON OPERATING QUARTERLY INVESTMENT REPORT
PERIODS ENDING 08/31/2013 (TRADE DATE FULL ACCRUAL BASIS)

Agency/Description	Cusip Number	Purchase Date	Maturity Date	Beginning Market Value As of 05/31/13	Ending Market Value As of 08/31/13	Book Balance As of 08/31/13	Quarter Ending 08/31/13 Investment Income	Return
Operating Funds								
Cash in Bank				\$ -	\$ -	\$ -	-	-
Cash in Treasury				\$ -	\$ -	\$ -	-	-
TexPool Series 0002	Designated Fund			\$ 4,800,808.62	\$ 4,776,097.20	\$ 4,776,097.20	\$ 578.71	0.01%
Wells Fargo	Designated Fund			\$ 55,356.02	\$ 99,310.94	\$ 99,310.94	\$ -	0.00%
Totals				\$ 4,856,164.64	\$ 4,875,408.14	\$ 4,875,408.14	\$ 578.71	0.01%
								6 Month T-Bill 0.05%
Non-Operating Funds								
Cash in Bank (Wells Fargo)				\$ 10.02	\$ 9.20	\$ 9.20	\$ -	-
TexPool Series 0001	Interest & Sinking			\$ 2,744,608.47	\$ 2,737,653.73	\$ 2,737,653.73	\$ 355.26	0.01%
TexPool Series 0007	Capitalized Interest			\$ 3,343,106.48	\$ 3,343,539.62	\$ 3,343,539.62	\$ 433.14	0.01%
Totals				\$ 6,087,724.97	\$ 6,081,202.55	\$ 6,081,202.55	\$ 788.40	0.01%
								ML 1-3 Year Treasury 0.00%

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.

Aolene Pruitt
 Name of Signee
 Title **VICE CHANCELER FOR FINANCE**

Clare Johnson
 Assed. 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	\$ 716,042	-0.94%	-0.30%
	<i>Total Blended Index</i>		-0.17%	0.33%
99.9 %	Total Fixed Income	\$ 715,291	-0.94%	-0.30%
	<i>Blended Fixed Index</i>		-0.17%	0.33%
59.1 %	Municipal Bonds	\$ 423,101	-1.36%	-0.45%
	<i>BC 3 Yr Muni</i>		-0.31%	0.49%
29.5	Vanguard Ltd Term Muni - VMLTX	211,228	-0.93%	-0.29%
29.6	Thornburg Ltd Term Muni - LTMIX	211,873	-1.79%	-0.61%
40.8 %	Money Markets	\$ 292,190	-0.34%	-0.10%
	<i>91-Day T-Bill</i>		0.02%	0.10%
40.8	Ridgeworth Institl - SIGVX	292,190	-0.34%	-0.10%
0.1 %	Other	\$ 751	-0.01%	0.00%
0.1	Cash in Bank (Trustmark)	751	-0.01%	-0.00%

Blended Indexes are based on the current weights of each asset class and their respective benchmarks.
Currently the Total Blended Index is: 59.1% BC 3 Yr Muni, 40.8% 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	\$723,195	\$0	-\$313	\$2,481	-\$313	-\$9,009	\$716,042
Total Fixed Income	\$722,131	\$0	\$0	\$2,481	-\$313	-\$9,009	\$715,291
Municipal Bonds	\$428,947	\$0	\$0	\$2,034	-\$209	-\$7,671	\$423,101
Vanguard Ltd Term Muni - VMLTX	\$213,208			\$870	-\$104	-\$2,746	\$211,228
Thornburg Ltd Term Muni - LTMIX	\$215,739			\$1,164	-\$104	-\$4,925	\$211,873
Money Markets	\$293,184	\$0	\$0	\$447	-\$104	-\$1,337	\$292,190
Ridgeworth Insttitl - SIGVX	\$293,184			\$447	-\$104	-\$1,337	\$292,190
Other	\$1,064	\$0	-\$313	\$0	\$0	\$0	\$751
Cash in Bank (Trustmark)	\$1,064		-\$313			\$0	\$751