

TEXAS STATE UNIVERSITY SYSTEM  
Investment Report  
For the Quarter Ended 02/29/2012

Account	Beginning Balance	Deposits	Earnings	Withdrawals	Ending Balance	YTD Yield	Market Value Quarter End
<b>TexPool</b>							
Revenue Bond Interest and Sinking Designated Funds	\$2,759,808.51	\$304,000.00	\$602.92	\$668,351.84	\$2,396,059.59	0.0451%	\$2,396,059.59
Induction Program	1,696,081.87	1,583,140.00	378.75	843,775.57	2,435,825.05	0.0472%	\$2,435,825.05
Employee Benefit Replacement Funds	331,790.47	0.00	71.19	0.00	331,861.66	0.0450%	\$331,861.66
Capitalized Interest Funds	39,552.51	0.00	8.50	0.00	39,561.01	0.0437%	\$39,561.01
<b>Trustmark National Bank</b>	1,087,553.20	0.00	233.54	0.00	1,087,786.74	0.0446%	\$1,087,786.74
<b>Bank Deposits</b>	706,539.32	463,600.00	1,807.82	462,325.24	709,621.90	1.1689%	\$712,231.84
<b>Totals For 2nd Quarter</b>	8,599.06	836,685.81	0.00	834,620.38	10,664.49	0.0000%	\$10,664.49
	<b>\$6,629,924.94</b>	<b>\$3,187,425.81</b>	<b>\$3,102.72</b>	<b>\$2,809,073.03</b>	<b>\$7,011,380.44</b>	<b>0.1598%</b>	<b>\$7,013,990.38</b>

Quarter	Earnings	Ending Balance	Yield	Days in Quarter
Q1	\$4,712.08	6,631,419.26	0.2749%	91
Q2	3,102.72	7,011,380.44	0.1598%	91
Q3				92
Q4				92
<b>Year to Date</b>	<b>\$7,814.80</b>		<b>0.2157%</b>	<b>366</b>

This report is prepared in conformity with the Texas State University System Investment Policy, the Public Funds Investment Act, and State of Texas investment reporting requirements.



Roland Smith, Vice Chancellor for Finance



Claire Jackson, Associate Vice Chancellor for Finance

3/16/2012

TEXAS STATE UNIVERSITY SYSTEM  
Summary of Investments  
As of 02/29/2012

	<u>February 29, 2012</u> <b>Book Value</b>	<u>February 29, 2012</u> <b>Market Value</b>
<b>Equity Securities</b>		
U.S. Common Stock		
Equity Mutual Funds - Externally Managed		
Other Equity Securities (list)		
<b>Total Equities</b>		
<b>Other Investments</b>		
Real Estate		
Private Equity		
Annuities		
Collective Endowment Funds		
Commodities		
Collectibles		
Other (list)		
<b>Total Other Investments</b>		
<b>Debt Investments &gt; 1 Year</b>		
U.S. Government		
U.S. Government Agency		
Mortgage Pass-Throughs		
C.M.O.s		
Interest-Only Strips		
Principal-Ony Strips		
Inverse Floaters		
Stated Maturities Longer than 10 Years		
PFIA Compliant C.M.O.s		
Other Asset-Backed Bonds		
Foreign Issued Obligations		
Municipal Obligations		
Corporate Obligations		
Highly Rated (AAA/AA)		
Investment Grade (A/BBB)		
NR/High Yield (<BBB)		
G.I.C.s		
Bond Mutual Funds	706,994.05	709,603.99
Other (list)		
<b>Total Investments &gt; 1 Year</b>	\$706,994.05	\$709,603.99
<b>Short Term Investments</b>		
U.S. Government		
U.S. Government Agency		
C.D.s/B.A.s		
A1/P1 Commercial Paper		
Repurchase Agreements		
TexPool	6,291,094.05	6,291,094.05
Other Money Market Funds & Pools		
Bank Deposits	10,664.49	10,664.49
Cash Held at State Treasury		
Other (list) Cash Equivalents	2,627.85	2,627.85
<b>Total Short Term Investments</b>	\$6,304,386.39	\$6,304,386.39
<b>TOTAL INVESTMENTS</b>	<b>\$7,011,380.44</b>	<b>\$7,013,990.38</b>