

Texas State University System Office
OPERATING & NON OPERATING QUARTERLY INVESTMENT REPORT
PERIODS ENDING 11/30/2013 (TRADE DATE FULL ACCRUAL BASIS)

Agency/Description	Cusip Number	Purchase Date	Maturity Date	Beginning Market Value As of 08/31/13	Ending Market Value As of 11/30/13	Book Balance As of 11/30/13	Quarter Ending 11/30/13 Investment Income	Return
Operating Funds								
Cash in Bank				\$ -	\$ -	\$ -	-	-
Cash in Treasury TexPool Series 0002				\$ 4,776,097.20	\$ 4,467,250.52	\$ 4,467,250.52	\$ 519.08	0.01%
Designated Fund Wells Fargo				\$ 99,310.94	\$ 35,908.25	\$ 35,908.25	-	0.00%
Totals				\$ 4,875,408.14	\$ 4,503,158.77	\$ 4,503,158.77	\$ 519.08	0.01%
							6 Month T-Bill	0.02%
Non-Operating Funds								
Cash in Bank (Wells Fargo)				\$ 9.20	\$ 0.39	\$ 0.39	-	0.00%
Interest & Sinking TexPool Series 0001				\$ 2,737,653.73	\$ 2,735,768.83	\$ 2,735,768.83	\$ 355.10	0.01%
Capitalized Interest TexPool Series 0007				\$ 3,343,539.62	\$ 2,229,751.11	\$ 2,229,751.11	\$ 261.49	0.01%
Totals				\$ 6,081,202.55	\$ 4,965,520.33	\$ 4,965,520.33	\$ 616.59	0.01%
							ML 1-3 Year Treasury	0.42%

Texas State University System Office investment portfolios comply with investment strategy expressed in Texas State University System Investment Policies and with relevant provisions of the Texas Public Funds Investment Act.


 Vice Chancellor for Finance


 Associate Vice Chancellor for Finance


 Date 2-11-2014

Texas State University System Office
ENDOWMENT QUARTERLY INVESTMENT REPORT
PERIODS ENDING 11/30/2013 (TRADE DATE FULL ACCRUAL BASIS)

Allocation Current	Mutual Fund / Manager	Market Value	Quarter Return	FYTD Return
100.0 %	Total Plan Composite	\$ 722,694	0.98%	0.98%
	<i>Total Blended Index</i>		0.57%	0.57%
99.9 %	Total Fixed Income	\$ 722,255	0.98%	0.98%
	<i>Blended Fixed Index</i>		0.57%	0.57%
59.4 %	Municipal Bonds	\$ 429,051	1.41%	1.41%
	<i>BC 3 Yr Muni</i>		0.96%	0.96%
29.6	Vanguard Ltd Term Muni - VMLTX	213,628	1.14%	1.14%
29.8	Thornburg Ltd Term Muni - LTMIX	215,423	1.68%	1.68%
40.6 %	Money Markets	\$ 293,205	0.35%	0.35%
	<i>91-Day T-Bill</i>		0.01%	0.01%
40.6	Ridgeworth Institl - SIGVX	293,205	0.35%	0.35%
0.1 %	Other	\$ 438	0.00%	0.00%
0.1	Money Market Sweep	438	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: 59.4% BC 3 Yr Muni, 40.6% 91-Day T-Bill, 0.1% at 0% Annual Return.

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Mutual Fund / Manager	Beginning					Gains /		Ending Market Value
	Market Value	Deposits	Withdrawals	Income	Fees	Losses		
Total Plan Composite	\$716,042	\$271	-\$591	\$2,474	-\$313	\$4,811	\$722,694	
Total Fixed Income	\$715,291	\$271	-\$278	\$2,474	-\$313	\$4,811	\$722,255	
Municipal Bonds	\$423,101	\$271	-\$278	\$2,038	-\$209	\$4,128	\$429,051	
Vanguard Ltd Term Muni - VMLTX	\$211,228	\$271	-\$278	\$866	-\$104	\$1,646	\$213,628	
Thornburg Ltd Term Muni - LTMIX	\$211,873	\$0	\$0	\$1,172	-\$104	\$2,482	\$215,423	
Money Markets	\$292,190	\$0	\$0	\$435	-\$104	\$683	\$293,205	
Ridgeworth Institl - SIGVX	\$292,190	\$0	\$0	\$435	-\$104	\$683	\$293,205	
Other	\$751	\$0	-\$313	\$0	\$0	\$0	\$438	
Money Market Sweep	\$751	\$0	-\$313	\$0	\$0	\$0	\$438	