



**Texas State University System Office**  
**OPERATING & NON OPERATING QUARTERLY INVESTMENT REPORT**  
**PERIODS ENDING 08/31/2012 (TRADE DATE FULL ACCRUAL BASIS)**

Agency/Description	Cusip Number	Purchase Date	Maturity Date	Beginning Market Value As of 05/31/12	Ending Market Value As of 08/31/12	Book Balance As of 08/31/12	Quarter Ending 08/31/12 Investment Income	Return
<b>Operating Funds</b>								
Cash in Bank				\$ -	\$ -	\$ -	-	-
Cash in Treasury				\$ -	\$ -	\$ -	-	-
TexPool Series 0002	Designated Fund			\$ 3,826,781.44	\$ 3,451,537.10	\$ 3,451,537.10	\$ 1,173.63	0.03%
Wells Fargo	Designated Fund			\$ 52,048.73	\$ 72,928.05	\$ 72,928.05	\$ -	0.00%
<b>Totals</b>				\$ 3,878,830.17	\$ 3,524,465.15	\$ 3,524,465.15	\$ 1,173.63	0.03%
							<b>6 Month T-Bill</b>	<b>0.05%</b>
<b>Non-Operating Funds</b>								
Cash in Bank (Wells Fargo)				\$ 9,050.56	\$ 5.06	\$ 5.06	-	-
TexPool Series 0001	Interest & Sinking			\$ 2,752,608.01	\$ 2,747,618.30	\$ 2,747,618.30	\$ 930.29	0.03%
<b>Totals</b>				\$ 2,761,658.57	\$ 2,747,623.36	\$ 2,747,623.36	\$ 930.29	0.03%
							<b>ML 1-3 Year Treasury</b>	<b>0.19%</b>

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 Vice Chancellor for Finance  
 Title

  
 Name of Signee Associate Vice Chancellor for Finance  
 Title

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Allocation	Mutual Fund / Manager	Market Value	Book Value	Quarter Return	FYTD Return
100.0 %	Total Plan Composite	\$ 719,475	\$ 714,789	0.55%	1.91%
	Total Blended Index			0.31%	1.13%
99.7 %	Total Fixed Income	\$ 717,471	\$ 712,785	0.55%	2.10%
	Blended Fixed Index			0.32%	1.13%
59.1 %	Municipal Bonds	\$ 424,996	\$ 422,980	0.59%	1.81%
	BC 3 Yr Muni			0.51%	1.84%
29.4	Vanguard Ltd Term Muni - VMLTX	211,826	210,502	0.46%	2.09%
29.6	Thornburg Ltd Term Muni - LTMIX	213,170	212,478	0.71%	1.53%
40.7 %	Money Markets	\$ 292,475	\$ 289,805	0.51%	1.75%
	91-Day T-Bill			0.03%	0.09%
40.7	Ridgeworth Instl - SIGVX	292,475	289,805	0.51%	1.75%
0.3 %	Other	\$ 2,003	\$ 2,003	0.00%	0.01%
0.3	Cash in Bank (Trustmark)	2,003	2,003	0.00%	0.01%

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, 40.7% 91-Day T-Bill, 0.3% 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	\$715,842	\$0	(\$313)	\$2,794	(\$313)	\$1,464	\$719,475
Total Fixed Income	\$713,526	\$0	\$0	\$2,794	(\$313)	\$1,464	\$717,471
Municipal Bonds	\$422,525	\$0	\$0	\$2,181	(\$208)	\$499	\$424,996
Vanguard Ltd Term Muni - VMLTX	\$210,862	\$0	\$0	\$964	(\$104)	\$104	\$211,826
Thornburg Ltd Term Muni - LTMIX	\$211,663	\$0	\$0	\$1,217	(\$104)	\$394	\$213,170
Money Markets	\$291,001	\$0	\$0	\$613	(\$104)	\$965	\$292,475
Ridgeworth Institi - SIGVX	\$291,001	\$0	\$0	\$613	(\$104)	\$965	\$292,475
Other	\$2,316	\$0	(\$313)	\$0	\$0	\$0	\$2,003
Cash in Bank (Trustmark)	\$2,316	\$0	(\$313)	\$0	\$0	\$0	\$2,003