Angelo State University
Quarterly Investment Report
For the Period Ended May 31, 2011

Agency/Description	Designated	Auxiliaries	Restricted	Endowment Funds	Trust Funds	Plant Funds	Loan Funds	Total All Funds
Short-Term Investments of Less than 60 Days								
Pooled Investments	$	$	$	$	$	$	$	$
TexPool								
At Cost	9,477,402.10	5,703,336.88	2,278,014.53	209,033.34	0.00	103,751.65	922,530.23	18,694,068.73
At Market	9,477,402.10	5,703,336.88	2,278,014.53	209,033.34	0.00	103,751.65	922,530.23	18,694,068.73
Subtotal - Short-Term Investments								
At Cost	9,477,402.10	5,703,336.88	2,278,014.53	209,033.34	0.00	103,751.65	922,530.23	18,694,068.73
At Market	9,477,402.10	5,703,336.88	2,278,014.53	209,033.34	0.00	103,751.65	922,530.23	18,694,068.73
Long-Term Investments 1 Year to 5 Years (or longer)								
Collateralized Mortgage Obligations								
At Cost	0.00	0.00	0.00	6,483.64	0.00	0.00	0.00	6,483.64
At Market	0.00	0.00	0.00	1,448.56	0.00	0.00	0.00	1,448.56
Municipal Bonds								
At Cost	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
At Market	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal - Long-Term Investments								
At Cost	0.00	0.00	0.00	6,483.64	0.00	0.00	0.00	6,483.64
At Market	0.00	0.00	0.00	1,448.56	0.00	0.00	0.00	1,448.56
Long-Term Investments 1 Year to 5 Years (or longer)								
Externally Managed Funds								
TTUS Long Term Investment Fund								
At Cost				17,064,634.57	87,287,559.24			104,352,193.81
At Market				16,070,314.55	90,285,063.47			106,355,378.02
TTUS Cash & Cash Equivalents								
At Cost					946,667.43			946,667.43
At Market					946,667.43			946,667.43
TTUS Equities								
At Cost					(0.00)			(0.00)
At Market					0.00			0.00
TTUS Bond Mutual Fund								
At Cost					(0.00)			(0.00)
At Market					0.00			0.00
Subtotal - Long-Term Investments								
Externally Managed Funds								
At Cost	0.00	0.00	0.00	17,064,634.57	88,234,226.67	0.00	0.00	105,298,861.24
At Market	0.00	0.00	0.00	16,070,314.55	91,231,730.90	0.00	0.00	107,302,045.45
Total Investments								
At Cost	$ 9,477,402.10	$ 5,703,336.88	$ 2,278,014.53	$ 17,280,151.55	$ 88,234,226.67	$ 103,751.65	$ 922,530.23	$ 123,999,413.61
At Market	$ 9,477,402.10	$ 5,703,336.88	$ 2,278,014.53	$ 16,280,796.45	$ 91,231,730.90	$ 103,751.65	$ 922,530.23	$ 125,997,562.74

Angelo State University
Quarterly Investment Report
For the Period Ended May 31, 2011

Agency/Description	Purchase Date	Maturity Date	Balance 2/28/2011	Purchases	Earnings	Maturities	Withdrawals	Balance 5/31/2011	Income Qtr	Income FY-to-Date
Short-Term Investments of Less than 60 Day										
Pooled Investments										
TexPool										
At Cost			25,760,926.33	13,864,409.46	6,342.73	20,937,609.79	0.00	18,694,068.73	6,342.73	27,216.61
At Market			25,760,926.33					18,694,068.73		
Sub-Total - Short-Term Investments										
At Cost			25,760,926.33	13,864,409.46	6,342.73	20,937,609.79	0.00	18,694,068.73	6,342.73	27,216.61
At Market			25,760,926.33					18,694,068.73		
Long-Term Investments 1 Year to 5 Years (or longer)										
Collateralized Mortgage Obligations										
FNMA 1990-177E, 31358FCQ0	12/18/95	10/25/20								
At Cost			6,524.19	0.00	28.67	40.55	28.67	6,483.64	28.67	91.24
At Market			1,466.70					1,448.56		
Municipal Bonds										
At Cost	various	various	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
At Market			0.00					0.00		
TTUS Long Term Investment Fund										
At Cost	various	various	16,964,634.57	100,000.00	164,340.24	0.00	164,340.24	17,064,634.57	164,340.24	493,084.65
At Market			15,450,253.00					16,070,314.55		
Sub-Total - Long-Term Investments										
At Cost			16,971,158.76	100,000.00	164,368.91	40.55	164,368.91	17,071,118.21	164,368.91	493,175.89
At Market			15,451,719.70					16,071,763.11		
Total Non-Operating Fund Investments										
At Cost			42,732,085.09	13,964,409.46	170,711.64	20,937,650.34	164,368.91	35,765,186.94	170,711.64	520,392.50
At Market			41,212,646.03					34,765,831.84		
Texas Tech LTIF										
Cash and Cash Equivalents										
At Cost			71,595.02	2,575,089.89	74.86	1,700,017.48	74.86	946,667.43	74.86	142.70
At Market			71,595.02					946,667.43		
Equities										
At Cost			(0.00)	0.00	0.00	0.00	0.00	(0.00)	0.00	0.00
At Market			0.00					0.00		
Bond Mutual Fund										
At Cost			(0.00)	0.00	0.00	0.00	0.00	(0.00)	0.00	0.00
At Market			0.00					0.00		

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Agency/Description	Purchase Date	Maturity Date	Balance 2/28/2011	Purchases	Earnings	Maturities	Withdrawals	Balance 5/31/2011	Income Qtr	Income FY-to-Date
Long Term Investment Fund										
At Cost			85,587,559.24	1,700,000.00	938,283.94	0.00	938,283.94	87,287,559.24	938,283.94	2,770,810.99
At Market			85,517,661.00					90,285,063.47		
Total Investments										
At Cost			128,391,239.35	18,239,499.35	1,109,070.44	22,637,667.82	1,102,727.71	123,999,413.61	1,109,070.44	3,291,346.19
At Market			126,801,902.05					125,997,562.74		

This report is prepared in conformity with Texas Tech University System Investment Policy and State Statutes and Guidelines including the Public Funds Investment Act

Michael L. Reid
Investment Officer

Note 1: 5/31/11 market value for ASU TTUS LTIF not available (2/28/11 market value used).