

Angelo State University
Quarterly Investment Report
For the Period Ended May 31, 2010

Agency/Description	Designated	Auxiliaries	Restricted	Endowment Funds	Trust Funds	Loan Funds	Total All Funds
Short-Term Investments of Less than 60 Days							
Pooled Investments	\$	\$	\$	\$	\$	\$	\$
TexPool							
At Cost	8,153,996.46	8,387,125.12	4,055,197.09	42,641.40	0.00	756,178.11	21,395,138.18
At Market	8,153,996.46	8,387,125.12	4,055,197.09	42,641.40	0.00	756,178.11	21,395,138.18
Subtotal - Short-Term Investments							
At Cost	8,153,996.46	8,387,125.12	4,055,197.09	42,641.40	0.00	756,178.11	21,395,138.18
At Market	8,153,996.46	8,387,125.12	4,055,197.09	42,641.40	0.00	756,178.11	21,395,138.18
Long-Term Investments 1 Year to 5 Years (or longer)							
Collateralized Mortgage Obligations							
At Cost	0.00	0.00	0.00	6,976.52	0.00	0.00	6,976.52
At Market	0.00	0.00	0.00	2,014.32	0.00	0.00	2,014.32
Municipal Bonds							
At Cost	0.00	0.00	0.00	3,593.50	0.00	0.00	3,593.50
At Market	0.00	0.00	0.00	3,885.18	0.00	0.00	3,885.18
Subtotal - Long-Term Investments							
At Cost	0.00	0.00	0.00	10,570.02	0.00	0.00	10,570.02
At Market	0.00	0.00	0.00	5,899.50	0.00	0.00	5,899.50
Long-Term Investments 1 Year to 5 Years (or longer)							
Externally Managed Funds							
TTUS Long Term Investment Fund							
At Cost				16,889,634.57	80,687,559.24		97,577,193.81
At Market				14,688,032.00	77,462,974.00		92,151,006.00 Note 1
TTUS Cash & Cash Equivalents							
At Cost					553,475.60		553,475.60
At Market					553,475.60		553,475.60
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	16,889,634.57	81,241,034.84	0.00	98,130,669.41
At Market	0.00	0.00	0.00	14,688,032.00	78,016,449.60	0.00	92,704,481.60
Total Investments							
At Cost	\$ 8,153,996.46	\$ 8,387,125.12	\$ 4,055,197.09	\$ 16,942,845.99	\$ 81,241,034.84	\$ 756,178.11	\$ 119,536,377.61
At Market	\$ 8,153,996.46	\$ 8,387,125.12	\$ 4,055,197.09	\$ 14,736,572.90	\$ 78,016,449.60	\$ 756,178.11	\$ 114,105,519.28

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Agency/Description	Purchase Date	Maturity Date	Balance					Balance	Income	
			2/28/2010	Purchases	Earnings	Maturities	Withdrawals	5/31/2010	Qtr	FY-to-Date
Short-Term Investments of Less than 60 Day										
Pooled Investments										
TexPool										
At Cost			29,513,375.17	6,053,442.28	11,338.26	14,183,017.53	0.00	21,395,138.18	11,338.26	39,151.67
At Market			29,513,375.17					21,395,138.18		
Sub-Total - Short-Term Investments										
At Cost			29,513,375.17	6,053,442.28	11,338.26	14,183,017.53	0.00	21,395,138.18	11,338.26	39,151.67
At Market			29,513,375.17					21,395,138.18		
Long-Term Investments 1Year to 5 Years (or longer)										
Collateralized Mortgage Obligations										
FNMA 1990-177E, 31358FCQ0	12/18/95	10/25/20								
At Cost			7,125.43	0.00	41.31	148.91	41.31	6,976.52	41.31	128.68
At Market			2,221.31					2,014.32		
Municipal Bonds										
At Cost	various	various	3,593.50	0.00	65.63	0.00	65.63	3,593.50	65.63	196.88
At Market			3,844.22					3,885.18		
TTUS Long Term Investment Fund										
At Cost	various	various	16,889,634.57	0.00	165,315.35	0.00	165,315.35	16,889,634.57	165,315.35	488,764.39
At Market			14,307,186.58					14,688,032.00		
Sub-Total - Long-Term Investments										
At Cost			16,900,353.50	0.00	165,422.29	148.91	165,422.29	16,900,204.59	165,422.29	489,089.95
At Market			14,313,252.11					14,693,931.50		
Total Non-Operating Fund Investments										
At Cost			46,413,728.67	6,053,442.28	176,760.55	14,183,166.44	165,422.29	38,295,342.77	176,760.55	528,241.62
At Market			43,826,627.28					36,089,069.68		
Texas Tech LTIF										
Cash and Cash Equivalents										
At Cost			38,892.16	2,303,834.49	17.81	1,789,251.05	17.81	553,475.60	17.81	103.04
At Market			38,892.16					553,475.60		
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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Long Term Investment Fund										
At Cost			79,787,559.24	900,000.00	889,216.80	0.00	889,216.80	80,687,559.24	889,216.80	2,657,775.59
At Market			79,571,013.00					77,462,974.00		
Total Investments										
At Cost			<u>126,240,180.07</u>	<u>9,257,276.77</u>	<u>1,065,995.16</u>	<u>15,972,417.49</u>	<u>1,054,656.90</u>	<u>119,536,377.61</u>	<u>1,065,995.16</u>	<u>3,186,120.25</u>
At Market			<u>123,436,532.44</u>					<u>114,105,519.28</u>		

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

Sharon K. Meyer
 Investment Officer

Note 1: 5/31/10 market value for ASU TTUS LTIF not available (2/28/10 market value used).