

Angelo State University
 Quarterly Investment Report
 For the Period Ended May 31, 2012

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	8,212,175.75	5,583,653.22	1,843,041.71	268,298.85	0.00	0.00	913,905.36	16,821,074.89
At Market	8,212,175.75	5,583,653.22	1,843,041.71	268,298.85	0.00	0.00	913,905.36	16,821,074.89
Subtotal - Short-Term Investments								
At Cost	8,212,175.75	5,583,653.22	1,843,041.71	268,298.85	0.00	0.00	913,905.36	16,821,074.89
At Market	8,212,175.75	5,583,653.22	1,843,041.71	268,298.85	0.00	0.00	913,905.36	16,821,074.89
Long-Term Investments 1 Year to 5 Years (or longer)								
Collateralized Mortgage Obligations								
At Cost	0.00	0.00	0.00	6,256.11	0.00	0.00	0.00	6,256.11
At Market	0.00	0.00	0.00	1,178.68	0.00	0.00	0.00	1,178.68
Subtotal - Long-Term Investments								
At Cost	0.00	0.00	0.00	6,256.11	0.00	0.00	0.00	6,256.11
At Market	0.00	0.00	0.00	1,178.68	0.00	0.00	0.00	1,178.68
Long-Term Investments 1 Year to 5 Years (or longer)								
Externally Managed Funds								
TTUS Long Term Investment Fund								
At Cost				17,064,634.57	94,742,936.03			111,807,570.60
At Market				15,261,586.00	98,993,456.20			114,255,042.20
TTUS Cash & Cash Equivalents								
At Cost					1,267,066.27			1,267,066.27
At Market					1,267,066.27			1,267,066.27
Subtotal - Long-Term Investments								
Externally Managed Funds								
At Cost	0.00	0.00	0.00	17,064,634.57	96,010,002.30	0.00	0.00	113,074,636.87
At Market	0.00	0.00	0.00	15,261,586.00	100,260,522.47	0.00	0.00	115,522,108.47
Total Investments								
At Cost	\$ 8,212,175.75	\$ 5,583,653.22	\$ 1,843,041.71	\$ 17,339,189.53	\$ 96,010,002.30	\$ 0.00	\$ 913,905.36	\$ 129,901,967.87
At Market	\$ 8,212,175.75	\$ 5,583,653.22	\$ 1,843,041.71	\$ 15,531,063.53	\$ 100,260,522.47	\$ 0.00	\$ 913,905.36	\$ 132,344,362.04

**Angelo State University
Quarterly Investment Report
For the Period Ended May 31, 2012**

Agency/Description	Purchase Date	Maturity Date	Balance 2/29/2012					Balance 5/31/2012	Income	
				Purchases	Earnings	Maturities	Withdrawals		Qtr	FY-to-Date
Short-Term Investments of Less than 60 Day										
Pooled Investments										
TexPool										
At Cost			23,630,263.03	10,722,656.71	6,857.99	17,538,702.84	0.00	16,821,074.89	6,857.99	17,319.42
At Market			23,630,263.03					16,821,074.89		
Sub-Total - Short-Term Investments										
At Cost			23,630,263.03	10,722,656.71	6,857.99	17,538,702.84	0.00	16,821,074.89	6,857.99	17,319.42
At Market			23,630,263.03					16,821,074.89		
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			6,379.08	0.00	24.17	122.97	24.17	6,256.11	24.17	77.69
At Market			1,329.45					1,178.68		
TTUS Long Term Investment Fund										
At Cost	various	various	17,064,634.57	0.00	172,509.57	0.00	172,509.57	17,064,634.57	172,509.57	507,723.32
At Market			15,261,586.00					15,261,586.00		
Sub-Total - Long-Term Investments										
At Cost			17,071,013.65	0.00	172,533.74	122.97	172,533.74	17,070,890.68	172,533.74	507,801.01
At Market			15,262,915.45					15,262,764.68		
Total Non-Operating Fund Investments										
At Cost			40,701,276.68	10,722,656.71	179,391.73	17,538,825.81	172,533.74	33,891,965.57	179,391.73	525,120.43
At Market			38,893,178.48					32,083,839.57		
Texas Tech LTIF										
Cash and Cash Equivalents										
At Cost			2,496,036.40	3,177,571.97	223.37	4,406,542.10	223.37	1,267,066.27	223.37	470.68
At Market			2,496,036.40					1,267,066.27		
Long Term Investment Fund										
At Cost			90,336,559.24	4,406,376.79	1,255,782.76	0.00	1,255,782.76	94,742,936.03	1,255,782.76	3,437,703.43
At Market			91,480,545.51					98,993,456.20		
Total Investments										
At Cost			133,533,872.32	18,306,605.47	1,435,397.86	21,945,367.91	1,428,539.87	129,901,967.87	1,435,397.86	3,963,294.54
At Market			132,869,760.39					132,344,362.04		

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Quarterly Investment Report
For the Period Ended May 31, 2012

Agency/Description	Purchase	Maturity	Balance					Balance	Income	
	Date	Date	2/29/2012	Purchases	Earnings	Maturities	Withdrawals	5/31/2012	Qtr	FY-to-Date

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