

Angelo State University
Quarterly Investment Report
For the Period Ended November 30, 2016

| Agency/Description | Designated | Auxiliaries | Restricted | Endowment Funds | Loan Funds | Trust Funds | Plant Funds | Foundation Funds | Total All Funds |
|--|------------------|------------------|-----------------|------------------|-----------------|-------------------|---------------|------------------|-------------------|
| Short-Term Investments of Less than 60 Days | | | | | | | | | |
| Pooled Investments | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| TexPool | | | | | | | | | |
| At Cost | 12,859,064.50 | 10,913,229.51 | 1,778,090.50 | 0.00 | 1,143,395.12 | 0.00 | 0.00 | 0.00 | 26,693,779.63 |
| At Market | 12,859,064.50 | 10,913,229.51 | 1,778,090.50 | 0.00 | 1,143,395.12 | 0.00 | 0.00 | 0.00 | 26,693,779.63 |
| Subtotal - Short-Term Investments | | | | | | | | | |
| At Cost | 12,859,064.50 | 10,913,229.51 | 1,778,090.50 | 0.00 | 1,143,395.12 | 0.00 | 0.00 | 0.00 | 26,693,779.63 |
| At Market | 12,859,064.50 | 10,913,229.51 | 1,778,090.50 | 0.00 | 1,143,395.12 | 0.00 | 0.00 | 0.00 | 26,693,779.63 |
| Intermediate Term Investments | | | | | | | | | |
| Short Intermediate Term Investment Fund | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 5,177.50 | 395,646.84 | 0.00 | 0.00 | 500,146.67 | 10,072,521.06 | 10,973,492.07 |
| At Market ** | 0.00 | 0.00 | 5,177.50 | 395,646.84 | 0.00 | 0.00 | 500,146.67 | 10,072,521.06 | 10,973,492.07 |
| Subtotal - Short/Intermediate Term Investments | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 5,177.50 | 395,646.84 | 0.00 | 0.00 | 500,146.67 | 10,072,521.06 | 10,973,492.07 |
| At Market ** | 0.00 | 0.00 | 5,177.50 | 395,646.84 | 0.00 | 0.00 | 500,146.67 | 10,072,521.06 | 10,973,492.07 |
| Long-Term Investments 1 Year to 5 Years (or longer) | | | | | | | | | |
| Collateralized Mortgage Obligations | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 0.00 | 5,476.20 | 0.00 | 0.00 | 0.00 | 0.00 | 5,476.20 |
| At Market | 0.00 | 0.00 | 0.00 | 266.51 | 0.00 | 0.00 | 0.00 | 0.00 | 266.51 |
| Subtotal - Long-Term Investments | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 0.00 | 5,476.20 | 0.00 | 0.00 | 0.00 | 0.00 | 5,476.20 |
| At Market | 0.00 | 0.00 | 0.00 | 266.51 | 0.00 | 0.00 | 0.00 | 0.00 | 266.51 |
| Long-Term Investments 1 Year to 5 Years (or longer) | | | | | | | | | |
| Externally Managed Funds | | | | | | | | | |
| TTUS Long Term Investment Fund | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 0.00 | 17,654,671.89 | 0.00 | 120,057,548.75 | 0.00 | 18,120,654.36 | 155,832,875.00 |
| At Market * | 0.00 | 0.00 | 0.00 | 16,546,385.22 | 0.00 | 120,064,477.01 | 0.00 | 17,697,566.19 | 154,308,428.42 |
| Subtotal - Long-Term Investments | | | | | | | | | |
| Externally Managed Funds | | | | | | | | | |
| At Cost | 0.00 | 0.00 | 0.00 | 17,654,671.89 | 0.00 | 120,057,548.75 | 0.00 | 18,120,654.36 | 155,832,875.00 |
| At Market * | 0.00 | 0.00 | 0.00 | 16,546,385.22 | 0.00 | 120,064,477.01 | 0.00 | 17,697,566.19 | 154,308,428.42 |
| Total Investments | | | | | | | | | |
| At Cost | \$ 12,859,064.50 | \$ 10,913,229.51 | \$ 1,783,268.00 | \$ 18,055,794.93 | \$ 1,143,395.12 | \$ 120,057,548.75 | \$ 500,146.67 | \$ 28,193,175.42 | \$ 193,505,622.90 |
| At Market | \$ 12,859,064.50 | \$ 10,913,229.51 | \$ 1,783,268.00 | \$ 16,942,298.57 | \$ 1,143,395.12 | \$ 120,064,477.01 | \$ 500,146.67 | \$ 27,770,087.25 | \$ 191,975,966.63 |

*LTIF Fair Market Value as of 11/30/16

**SITIF Fair Market Value equals cost, except at quarter ending 8/31

Angelo State University
Quarterly Investment Report
For the Period Ended November 30, 2016

| Agency/Description | Purchase Date | Maturity Date | Balance | | | | | Balance | Income | |
|---|---------------|---------------|----------------|---------------|--------------|---------------|--------------|----------------|--------------|--------------|
| | | | 8/31/2016 | Purchases | Earnings | Maturities | Withdrawals | 11/30/2016 | Qtr | FY-to-Date |
| Angelo State University | | | | | | | | | | |
| Short-Term Investments of Less than 60 Day | | | | | | | | | | |
| Pooled Investments-TexPool | | | | | | | | | | |
| At Cost | | | 35,290,297.60 | 14,082,245.04 | 31,108.07 | 22,709,864.30 | 6.78 | 26,693,779.63 | 31,108.07 | 31,108.07 |
| At Market | | | 35,290,297.60 | | | | | 26,693,779.63 | | |
| Intermediate Term Investments | | | | | | | | | | |
| TTUS Short Intermediate Term Investment Fund | | | | | | | | | | |
| At Cost | | | 399,574.50 | 500,000.00 | 1,396.51 | 0.00 | 0.00 | 900,971.01 | 1,396.51 | 1,396.51 |
| At Market** | | | 405,313.41 | | | | | 900,971.01 | | |
| Long-Term Investments 1 Yr to 5 Yrs(or longer) | | | | | | | | | | |
| Collateralized Mortgage Obligations | | | | | | | | | | |
| FNMA 1990-177E, 31358FCQ0 | 12/18/95 | 10/25/20 | | | | | | | | |
| At Cost | | | 5,497.59 | 0.00 | 5.84 | 21.39 | 5.84 | 5,476.20 | 5.84 | 5.84 |
| At Market | | | 291.06 | | | | | 266.51 | | |
| TTUS Long Term Investment Fund | | | | | | | | | | |
| At Cost | various | various | 17,648,797.35 | 5,874.54 | 191,816.77 | 0.00 | 191,816.77 | 17,654,671.89 | 191,816.77 | 191,816.77 |
| At Market* | | | 16,271,854.70 | | | | | 16,546,385.22 | | |
| Sub-Total - Long-Term Investments | | | | | | | | | | |
| At Cost | | | 17,654,294.94 | 5,874.54 | 191,822.61 | 21.39 | 191,822.61 | 17,660,148.09 | 191,822.61 | 191,822.61 |
| At Market | | | 16,272,145.76 | | | | | 16,546,651.73 | | |
| Total Angelo State University Investments | | | | | | | | | | |
| At Cost | | | 53,344,167.04 | 14,588,119.58 | 224,327.19 | 22,709,885.69 | 191,829.39 | 45,254,898.73 | 224,327.19 | 224,327.19 |
| At Market | | | 51,967,756.77 | | | | | 44,141,402.37 | | |
| Robert G. and Nona K. Carr Trust | | | | | | | | | | |
| TTUS Long Term Investment Fund | | | | | | | | | | |
| At Cost | various | various | 119,387,902.53 | 669,646.22 | 2,164,186.44 | 0.00 | 2,164,186.44 | 120,057,548.75 | 2,164,186.44 | 2,164,186.44 |
| At Market* | | | 118,056,192.04 | | | | | 120,064,477.01 | | |

Angelo State University
Quarterly Investment Report
For the Period Ended November 30, 2016

| Agency/Description | Purchase Date | Maturity Date | Balance | | | | | Balance | Income | |
|---|---------------|---------------|----------------|---------------|--------------|---------------|--------------|----------------|--------------|--------------|
| | | | 8/31/2016 | Purchases | Earnings | Maturities | Withdrawals | 11/30/2016 | Qtr | FY-to-Date |
| Angelo State University Foundation | | | | | | | | | | |
| Intermediate Term Investments | | | | | | | | | | |
| TTUS Short Intermediate Term Investment Fund | | | | | | | | | | |
| At Cost | | | 11,036,217.48 | 0.00 | 36,303.58 | 1,000,000.00 | 0.00 | 10,072,521.06 | 36,303.58 | 36,303.58 |
| At Market** | | | 11,194,725.61 | | | | | 10,072,521.06 | | |
| Long-Term Investments 1 Yr to 5 Yrs (or longer) | | | | | | | | | | |
| TTUS Long Term Investment Fund | | | | | | | | | | |
| At Cost | various | various | 12,684,501.56 | 130,040.98 | 144,075.17 | 0.00 | 144,075.17 | 12,814,542.54 | 144,075.17 | 144,075.17 |
| At Market* | | | 12,361,250.77 | | | | | 12,696,512.78 | | |
| TTUS Long Term Investment Fund-Special | | | | | | | | | | |
| At Cost | various | various | 5,306,111.82 | 0.00 | 57,417.20 | 0.00 | 57,417.20 | 5,306,111.82 | 57,417.20 | 57,417.20 |
| At Market* | | | 4,919,759.46 | | | | | 5,001,053.41 | | |
| Sub-Total - Long-Term Investments | | | | | | | | | | |
| At Cost | | | 17,990,613.38 | 130,040.98 | 201,492.37 | 0.00 | 201,492.37 | 18,120,654.36 | 201,492.37 | 201,492.37 |
| At Market | | | 17,281,010.23 | | | | | 17,697,566.19 | | |
| Total Angelo State University Foundation Investments | | | | | | | | | | |
| At Cost | | | 29,026,830.86 | 130,040.98 | 237,795.95 | 1,000,000.00 | 201,492.37 | 28,193,175.42 | 237,795.95 | 237,795.95 |
| At Market | | | 28,475,735.84 | | | | | 27,770,087.25 | | |
| Total Investments | | | | | | | | | | |
| At Cost | | | 201,758,900.43 | 15,387,806.78 | 2,626,309.58 | 23,709,885.69 | 2,557,508.20 | 193,505,622.90 | 2,626,309.58 | 2,626,309.58 |
| At Market | | | 198,499,684.65 | | | | | 191,975,966.63 | | |

* LTIF Fair Market Value as of 11/30/16

** SITIF Fair Market Value equals cost, except at quarter ending 8/31

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

Angie Wright
Vice President for Finance and Administration