

**Angelo State University
Quarterly Investment Report
For the Period Ended February 28, 2017**

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	12,640,667.37	9,124,443.18	1,760,632.27	0.00	1,144,852.77	0.00	0.00	0.00	24,670,595.59
At Market	12,640,667.37	9,124,443.18	1,760,632.27	0.00	1,144,852.77	0.00	0.00	0.00	24,670,595.59
Subtotal - Short-Term Investments									
At Cost	12,640,667.37	9,124,443.18	1,760,632.27	0.00	1,144,852.77	0.00	0.00	0.00	24,670,595.59
At Market	12,640,667.37	9,124,443.18	1,760,632.27	0.00	1,144,852.77	0.00	0.00	0.00	24,670,595.59
Intermediate Term Investments									
Short Intermediate Term Investment Fund									
At Cost	3,000,841.44	1,000,280.48	7,830.85	396,097.02	0.00	0.00	1,000,000.00	10,107,576.14	15,512,625.93
At Market **	3,000,841.44	1,000,280.48	7,830.85	396,097.02	0.00	0.00	1,000,000.00	10,107,576.14	15,512,625.93
Subtotal - Short/Intermediate Term Investments									
At Cost	3,000,841.44	1,000,280.48	7,830.85	396,097.02	0.00	0.00	1,000,000.00	10,107,576.14	15,512,625.93
At Market **	3,000,841.44	1,000,280.48	7,830.85	396,097.02	0.00	0.00	1,000,000.00	10,107,576.14	15,512,625.93
Long-Term Investments 1 Year to 5 Years (or longer)									
Collateralized Mortgage Obligations									
At Cost	0.00	0.00	0.00	5,434.10	0.00	0.00	0.00	0.00	5,434.10
At Market	0.00	0.00	0.00	222.59	0.00	0.00	0.00	0.00	222.59
Subtotal - Long-Term Investments									
At Cost	0.00	0.00	0.00	5,434.10	0.00	0.00	0.00	0.00	5,434.10
At Market	0.00	0.00	0.00	222.59	0.00	0.00	0.00	0.00	222.59
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	17,665,672.68	0.00	120,789,222.79	0.00	18,425,410.50	156,880,305.97
At Market *	0.00	0.00	0.00	17,287,502.62	0.00	125,001,229.86	0.00	18,785,995.93	161,074,728.41
Subtotal - Long-Term Investments									
Externally Managed Funds									
At Cost	0.00	0.00	0.00	17,665,672.68	0.00	120,789,222.79	0.00	18,425,410.50	156,880,305.97
At Market *	0.00	0.00	0.00	17,287,502.62	0.00	125,001,229.86	0.00	18,785,995.93	161,074,728.41
Total Investments									
At Cost	\$ 15,641,508.81	\$ 10,124,723.66	\$ 1,768,463.12	\$ 18,067,203.80	\$ 1,144,852.77	\$ 120,789,222.79	\$ 1,000,000.00	\$ 28,532,986.64	\$ 197,068,961.59
At Market	\$ 15,641,508.81	\$ 10,124,723.66	\$ 1,768,463.12	\$ 17,683,822.23	\$ 1,144,852.77	\$ 125,001,229.86	\$ 1,000,000.00	\$ 28,893,572.07	\$ 201,258,172.52

* LTIF Fair Market Value as of 2/28/17

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

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For the Period Ended February 28, 2017

Agency/Description	Purchase Date	Maturity Date	Balance					Balance	Income	
			11/30/2016	Purchases	Earnings	Maturities	Withdrawals	2/28/2017	Qtr	FY-to-Date
Angelo State University										
Short-Term Investments of Less than 60 Day										
Pooled Investments-TexPool										
At Cost			26,693,779.63	37,525,413.21	39,914.32	39,588,511.57	0.00	24,670,595.59	39,914.32	71,022.39
At Market			26,693,779.63					24,670,595.59		
Intermediate Term Investments										
TTUS Short Intermediate Term Investment Fund										
At Cost			900,971.01	4,500,000.00	4,078.78	0.00	0.00	5,405,049.79	4,078.78	5,475.29
At Market**			900,971.01					5,405,049.79		
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			5,476.20	0.00	5.36	42.10	5.36	5,434.10	5.36	11.20
At Market			266.51					222.59		
TTUS Long Term Investment Fund										
At Cost	various	various	17,654,671.89	11,000.79	191,117.20	0.00	191,117.20	17,665,672.68	191,117.20	382,933.97
At Market*			16,546,385.22					17,287,502.62		
Sub-Total - Long-Term Investments										
At Cost			17,660,148.09	11,000.79	191,122.56	42.10	191,122.56	17,671,106.78	191,122.56	382,945.17
At Market			16,546,651.73					17,287,725.21		
Total Angelo State University Investments										
At Cost			45,254,898.73	42,036,414.00	235,115.66	39,588,553.67	191,122.56	47,746,752.16	235,115.66	459,442.85
At Market			44,141,402.37					47,363,370.59		
Robert G. and Nona K. Carr Trust										
TTUS Long Term Investment Fund										
At Cost	various	various	120,057,548.75	731,674.04	2,157,058.32	0.00	2,157,058.32	120,789,222.79	2,157,058.32	4,321,244.76
At Market*			120,064,477.01					125,001,229.86		

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Agency/Description	Purchase Date	Maturity Date	Balance					Balance	Income	
			11/30/2016	Purchases	Earnings	Maturities	Withdrawals	2/28/2017	Qtr	FY-to-Date
Angelo State University Foundation										
Intermediate Term Investments										
TTUS Short Intermediate Term Investment Fund										
At Cost			10,072,521.06	0.00	35,055.08	0.00	0.00	10,107,576.14	35,055.08	71,358.66
At Market**			10,072,521.06					10,107,576.14		
Long-Term Investments 1 Yr to 5 Yrs (or longer)										
TTUS Long Term Investment Fund										
At Cost	various	various	12,814,542.54	229,310.22	145,653.67	0.00	145,653.67	13,043,852.76	145,653.67	289,728.84
At Market*			12,696,512.78					13,486,638.77		
TTUS Long Term Investment Fund-Special										
At Cost	various	various	5,306,111.82	75,445.92	57,767.22	0.00	57,767.22	5,381,557.74	57,767.22	115,184.42
At Market*			5,001,053.41					5,299,357.16		
Sub-Total - Long-Term Investments										
At Cost			18,120,654.36	304,756.14	203,420.89	0.00	203,420.89	18,425,410.50	203,420.89	404,913.26
At Market			17,697,566.19					18,785,995.93		
Total Angelo State University Foundation Investments										
At Cost			28,193,175.42	304,756.14	238,475.97	0.00	203,420.89	28,532,986.64	238,475.97	476,271.92
At Market			27,770,087.25					28,893,572.07		
Total Investments										
At Cost			193,505,622.90	43,072,844.18	2,630,649.95	39,588,553.67	2,551,601.77	197,068,961.59	2,630,649.95	5,256,959.53
At Market			191,975,966.63					201,258,172.52		

* LTIF Fair Market Value as of 2/28/17

** 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