

Texas State University - San Marcos  
Quarterly Investment Report  
For the period ended August 31, 2007

Description	Cusip Number	Purchase Date	Maturity Date	Book Balance 5/31/2007	Market Balance 5/31/2007	Additions		Deductions			Book Balance 8/31/2007	Market Balance 8/31/2007	Investment Income	
						Purchases	Earnings	Maturities	Withdrawals	Sales			This Quarter	FY to Date
Short-Term Investments of Less than 90 days														
Funds in State Treasury				4,731,894.10	4,731,894.10	16,719,778.77	55,047.27		8,323,976.02		13,182,744.12	13,182,744.12	55,047.27	394,130.42
Total Funds in State Treasury				4,731,894.10	4,731,894.10	16,719,778.77	55,047.27		8,323,976.02		13,182,744.12	13,182,744.12	55,047.27	394,130.42
Pooled Investments														
TexPool Series 0001				182,362.35	182,353.92		2,411.89		2,413.34		182,360.90	182,372.19	2,411.89	9,577.15
TexPool Series 0002				1,434,622.09	1,434,555.76	2,413.34	19,163.78				1,456,199.21	1,456,289.35	19,163.78	75,798.66
TexPool Series 0007				2,978,979.39	2,978,841.66		39,748.96				3,018,728.35	3,018,915.22	39,748.96	154,776.48
TexPool Series 0009				176,168,727.40	176,160,582.21	58,044,594.33	2,384,714.79		39,264,389.65		197,333,646.87	197,345,862.32	2,384,714.79	8,982,801.53
TexPool Series 0011				1,550,186.45	1,550,114.78		20,684.35				1,570,870.80	1,570,968.04	20,684.35	80,541.79
TexPool Series 0014														3,284.85
TexPool Series 0017				188,945.36	188,936.62	13,828.43	2,475.00		30,000.00		175,248.79	175,259.64	2,475.00	8,444.45
TexPool Series 0018				1,044,928.65	1,044,880.34		13,820.06		13,828.43		1,044,920.28	1,044,984.96	13,820.06	54,876.56
TexPool Series 0019				16,984.36	16,983.57		226.60				17,210.96	17,212.03	226.60	882.44
TexPool Series 0021				920,011.69	919,969.15		8,974.72		797,000.00		131,986.41	131,994.58	8,974.72	70,634.22
TexPool Series 0022				126,905.79	126,899.92		1,693.31				128,599.10	128,607.06	1,693.31	7,585.55
TexPool Series 0023				2,929,422.82	2,929,287.38	14,065,966.19	54,414.68		94,094.33		16,955,709.36	16,956,758.96	54,414.68	167,673.02
TexPool Series 0024						6,300,000.00	26,250.00				6,326,250.00	6,326,641.61	26,250.00	26,250.00
Total Pooled Investments				187,542,076.35	187,533,405.31	78,426,802.29	2,574,578.14		40,201,725.75		228,341,731.03	228,355,865.96	2,574,578.14	9,643,126.70
Certificate of Deposits														
Certificate of Deposits-Franklin Bank		4/8/2005	2/8/2008	102,465.78	102,465.78		1,330.09				103,795.87	103,795.87	1,330.09	4,607.22
Certificate of Deposits-Compass Bank		4/8/2005	4/8/2008	90,000.00	90,000.00		956.67		956.67		90,000.00	90,000.00	956.67	3,795.44
Total Certificate of Deposits				192,465.78	192,465.78		2,286.76		956.67		193,795.87	193,795.87	2,286.76	8,402.66
Investment Income - Short-Term							<u>2,631,912.17</u>						<u>2,631,912.17</u>	<u>10,045,659.78</u>
Subtotal - Short-Term Investments														
At Cost				<u>192,466,436.23</u>							<u>241,718,271.02</u>			
At Market					<u>192,457,765.19</u>							<u>241,732,405.95</u>		

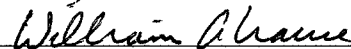
Texas State University - San Marcos  
Quarterly Investment Report  
For the period ended August 31, 2007

Description	Cusip Number	Purchase Date	Maturity Date	Book Balance 5/31/2007	Market Balance 5/31/2007	Additions		Deductions			Book Balance 8/31/2007	Market Balance 8/31/2007	Investment Income	
						Purchases	Earnings	Premium/(Discount) Amortization and Maturities	Withdrawals	Sales			This Quarter	FY to Date
Long-Term Investments														
1 Year to 5 Years (or longer)														
Government Securities														
Fed Home Loan Bank 3.625	3133XBZK4	8/18/2005	6/20/2007	499,556.68	499,530.00		1,399.92	499,556.68	1,399.92				1,399.92	18,983.55
Fed Home Loan Bank 2.750	3133X96P0	8/18/2005	12/15/2006											1,244.32
U.S. Treasury Note 2.875	912828DD9	2/27/2006	11/30/2006											4,666.42
U.S. Treasury Note 3.750	912828DT4	2/27/2006	5/15/2008	396,444.40	395,188.00		4,638.90	(888.90)	4,638.90	397,333.30	397,968.00		4,638.90	18,555.60
U.S. Treasury Note 3.625	912828DY3	2/27/2006	6/30/2007	399,633.79	399,500.00		1,527.81	399,633.79	1,527.81				1,527.81	15,679.76
U.S. Treasury Note 4.000	912828EH9	8/11/2006	9/30/2007	498,173.08	498,555.00		6,398.14	(1,370.19)	6,398.14	499,543.27	500,000.00		6,398.14	25,481.40
U.S. Treasury Note 3.750	912828DQ0	8/11/2006	3/31/2007											15,177.07
U.S. Treasury Note 2.875	912828DD9	8/11/2006	11/30/2006											6,933.28
Fed Home Loan Bank 3.625	3133X1XC6	8/11/2006	11/14/2008	489,192.26	488,440.00		6,332.54	(1,801.29)	6,332.54	490,993.55	492,500.00		6,332.54	25,330.05
Fed Home Loan Bank 3.750	3133XG6D1	8/11/2006	7/5/2007	500,032.82	500,000.00		2,505.37	500,032.82	2,505.37				2,505.37	22,513.94
Fed Home Loan Mtge Corp 4.375	3134A4VF8	8/11/2006	11/16/2007	497,755.40	497,970.00		6,591.05	(1,122.30)	6,591.05	498,877.70	499,065.00		6,591.05	26,364.20
Fed Home Loan Bank 2.750	3133MXFT1	8/11/2006	3/14/2008	490,235.00	490,155.00		6,367.00	(2,929.50)	6,367.00	493,164.50	493,440.00		6,367.00	25,468.00
Fed Home Loan Bank 5.125	3133XFN69	8/11/2006	6/18/2008	499,546.82	499,065.00		6,510.83	(104.58)	6,510.83	499,651.40	500,155.00		6,510.83	26,043.40
Fed Home Loan Bank 4.250	3133XDGL9	8/11/2006	4/16/2007											17,037.25
Fed Home Loan Bank 3.875	3133XCFH1	8/11/2006	8/22/2008	492,214.40	491,565.00		6,400.87	(1,557.12)	6,400.87	493,771.52	495,000.00		6,400.87	25,603.52
<b>Total Government Securities</b>				<b>4,762,784.65</b>	<b>4,759,968.00</b>		<b>48,672.43</b>	<b>1,389,449.41</b>	<b>48,672.43</b>	<b>3,373,335.24</b>	<b>3,378,128.00</b>		<b>48,672.43</b>	<b>275,081.76</b>
Corporate Bonds														
Fleetboston Finl	339030AD0	2/26/2004	12/1/2006											9,988.23
US Bank	90331HJA2	8/23/2005	2/1/2007											1,767.58
Prudential Funding	74433KCR6	8/2/2006	5/15/2008	303,348.00	302,751.00		4,113.00	837.00	4,113.00	302,511.00	301,185.00		4,113.00	16,452.00
Wal-mart Stores	931142BU6	8/2/2006	10/1/2008	292,085.14	292,308.00		3,927.99	(1,396.74)	3,927.99	293,481.88	294,087.00		3,927.99	15,711.88
Intl Lease Finance Corp	459745FF7	8/2/2006	5/1/2008	222,924.84	222,795.00		3,050.04	(518.79)	3,050.04	223,443.63	222,770.25		3,050.04	13,887.63
Amoco Company	031905AA0	8/11/2006	8/1/2007	501,288.74	500,685.00		4,127.93	501,288.74	4,127.93				4,127.93	24,636.67
Gillette Company	375766AL6	8/11/2006	3/15/2008	490,484.20	491,415.00		6,448.49	(2,854.74)	6,448.49	493,338.94	493,860.00		6,448.49	25,793.94
Eli Lilly	532457AW8	8/11/2006	3/15/2008	545,535.50	546,164.36		7,170.35	(3,139.35)	7,170.35	548,674.85	548,277.16		7,170.35	28,681.41
Household Finance	441812JX3	8/11/2006	1/30/2007											13,667.00
Wells Fargo & Co	949746JB8	8/11/2006	8/15/2008	491,746.85	490,800.00		6,650.63	(1,650.63)	6,650.63	493,397.48	491,850.00		6,650.63	26,602.48
MBNA Corp.	55263ECD5	8/11/2006	1/17/2007											8,164.44
Gen Elec Cap Crp	36962GVW1	8/11/2006	12/10/2007	503,228.75	502,955.00		6,741.25	1,383.75	6,741.25	501,845.00	501,000.00		6,741.25	26,965.00
Bank of New York	06406MAW8	8/11/2006	2/1/2008	494,580.02	494,820.00		6,556.66	(1,806.66)	6,556.66	496,386.68	496,180.00		6,556.66	26,226.68
CitiCorp	17303MDR7	8/18/2005	10/15/2007	100,904.05	100,410.00		1,145.07	542.43	1,145.07	100,361.62	100,081.00		1,145.07	4,580.28
Bank One Texas JPM	06422KAA0	2/27/2006	2/15/2008	403,028.50	401,840.00		5,240.50	1,009.50	5,240.50	402,019.00	400,340.00		5,240.50	20,962.00
JPM Chase Bank	163714AF5	8/2/2006	8/15/2008	304,520.70	302,685.00		4,120.86	904.14	4,120.86	303,616.56	302,466.00		4,120.86	16,483.56
Morgan Stanley Dean	617446HW2	8/2/2006	4/1/2008	295,422.90	295,899.00		3,967.05	(1,248.30)	3,967.05	296,671.20	296,388.00		3,967.05	15,868.20
Cit Group Inc	125581AC2	2/24/2004	9/25/2007	504,215.12	500,445.00		4,026.16	3,161.34	4,026.16	501,053.78	499,435.00		4,026.16	16,104.64
Hewlett-Packard	428236AE3	8/23/2005	12/15/2006											1,194.59
Rockwell Intl	773903AA7	2/27/2006	1/15/2008	402,444.56	401,704.00		5,233.29	916.71	5,233.29	401,527.85	400,696.00		5,233.29	20,933.16
Sallie Mae (SLM Corp)	78442FAN8	2/28/2006	3/17/2008	395,406.40	392,540.00		5,003.08	(1,378.08)	5,003.08	396,784.48	394,048.00		5,003.08	20,012.32
Bear Stearns Co	073902CF3	8/2/2006	3/25/2009	216,580.16	216,832.50		2,976.28	(1,148.16)	2,976.28	217,728.32	215,077.50		2,976.28	11,905.07
GMAC	370425SB7	2/24/2004	2/1/2007											6,500.38
<b>Total Corporate Bonds</b>				<b>6,467,744.43</b>	<b>6,457,048.86</b>		<b>80,498.63</b>	<b>494,902.16</b>	<b>80,498.63</b>	<b>5,972,842.27</b>	<b>5,957,740.91</b>		<b>80,498.63</b>	<b>373,089.14</b>


**Texas State University-San Marcos**  
**Quarterly Investment Report**  
**For the Period Ended August 31, 2007**

Description	Cusip Number	Purchase Date	Maturity Date	Book Balance 5/31/2007	Market Balance 5/31/2007	Additions		Deductions			Book Balance 8/31/2007	Market Balance 8/31/2007	Investment Income	
						Purchases	Earnings	Premium/(Discount) Amortization and Maturities	Withdrawals	Sales			This Quarter	FY to Date
<b>Commonfund</b>														
Multi-Strategy Equity-Endowment				7,542,647.99	16,087,689.65		67,985.98		307,601.54	0.00	7,303,032.43	14,725,136.26	67,985.98	225,538.85
Multi-Strategy Bond-Endowment				578,002.91	1,101,610.45	239,615.56	14,582.90		14,582.90		817,618.47	2,120,304.53	14,582.90	28,967.91
Subtotal Commonfund				8,120,650.90	17,189,300.10	239,615.56	82,568.88	0.00	322,184.44	0.00	8,120,650.90	16,845,440.79	82,568.88	254,506.76
<b>Total Externally Managed Funds</b>				8,120,650.90	17,189,300.10	239,615.56	82,568.88	0.00	322,184.44	0.00	8,120,650.90	16,845,440.79	82,568.88	254,506.76
<b>Investment Income - Long-Term</b>							211,739.94						211,739.94	902,677.66
At Cost				19,351,179.98							17,466,828.41			
At Market					28,406,316.96							26,181,309.70		
<b>Total Investment Income</b>							2,843,652.11						2,843,652.11	10,948,337.44
<b>Total Investments</b>											259,185,099.43			
At Cost				211,817,616.21										
At Market					220,864,082.15							267,913,715.65		

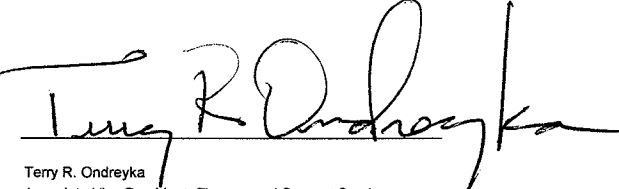
This report is prepared in conformity with (a) Texas State University System Investment Policy, (b) State Statutes and Guidelines including the Public Funds Investment Act and (c) Texas State University-San Marcos Investment Policy.

  
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William A. Nance  
 Vice President, Finance and Support Services

  
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Valarie Van Vlack  
 Treasurer

  
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Terry R. Ondreyka  
 Associate Vice President, Finance and Support Services