

Texas State University - San Marcos

Quarterly Investment Report For the Period Ending August 31, 2006

	August 31 , 2006 <u>Book Value</u>	August 31 , 2006 <u>Market Value</u>
Equity Securities:		
U.S. Common Stock		
Equity Mutual Funds - Externally Managed		
Other Equity Securities (list)		
<i>Total Equities</i>		
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Other Investments:		
Real Estate		
Private Equity		
Annuities		
Collective Endowment Funds	8,120,650.90	14,538,675.55
Commodities		
Collectibles		
Other (list)		
<i>Total Other Investments</i>	8,120,650.90	14,538,675.55
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Debt Investments >1 year:		
U.S. Government		
U.S. Government Agency	6,712,565.62	6,716,397.00
Mortgage Pass Throughs		
C.M.O.s		
Interest Only Strips		
Principal Only Strips		
Inverse Floaters		
Stated Maturities longer than 10 years		
PFIA Compliant C.M.O.s		
Other Asset-Backed Bonds		
Foreign Issued Obligations		
Municipal Obligations		
Corporate Obligations		
Highly Rated (AAA/AA)	5,435,055.23	5,434,890.89
Investment Grade (A/BBB)	2,731,267.60	2,716,010.75
NR/High Yield (<BBB)	506,260.04	498,300.00
G.I.C's		

Bond Mutual Funds		
Other (list)		
Total Investment >1 year	23,505,799.39	29,904,274.19
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Short Term Investments:		
U.S. Government		
U.S. Government Agency		
C.D.'s/B.A.'s	189,188.65	189,188.65
A1/P1 Commercial Paper		
Repurchase Agreements		
TexPool	174,127,511.18	174,121,625.05
Other Money Market Funds		
& Pools		
Bank Deposits		
Cash Held at State Treasury	12,914,312.15	12,914,312.15
Other (list)		
Total Short Term Investments	187,231,011.98	187,225,125.85
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TOTAL INVESTMENTS:	210,736,811.37	217,129,400.04
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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 Investment Policy.

William A. Nance, Vice President, Finance and Support Services

Nancy Nusbaum, Associate Vice President for Finance & Support Services Planning and Interim Associate Vice President for Financial Services/Treasurer

Report prepared by A. Mott.

Date last updated: November 30, 2007