

Texas Southern University

Summary of Investments

Investment Type	February 28, 2006 Book Value	February 28, 2006 Market Value
Equity Securities		
U.S. Common Stock	15,302,213	17,093,699
Equity Mutual Funds	-	-
Other Equity Securities (list)	-	-
Total Equity Securities	15,302,213	17,093,699
Other Investments		
Real Estate	-	-
Private Equity	-	-
Annuities	-	-
Collective Endowment Funds	-	-
Commodities	-	-
Collectibles	-	-
Other (list)	-	-
Total Other Investments	-	-
Debt Investments > 1 Year		
U.S. Government	665,978	642,476
U.S. Government Agency	737,417	718,478
Mortgage Pass-Through	-	-
CMOs:		
Interest Only Strips	-	-
Principal Only Strips	-	-
Inverse Floaters	-	-
Stated Maturities longer than 10 years	-	-
PFIA Compliant CMOs	-	-
Other Asset-Backed Bonds	-	-
Foreign Issued Obligations	107,950	104,498
Municipal Obligations	-	-
Corporate Obligations:		
Highly Rated (AAA/AA)	873,770	868,564
Investment Grade (A/BBB)	886,295	860,793
NR/High Yield (<BBB)	57,769	55,084
GICs	-	-
Bond Mutual Funds	-	-
Other (list)	-	-
Total Debt Investments > 1 year	3,329,179	3,249,893
Short Term Investments		
U.S. Government	-	-
U.S. Government Agency	25,454,027	25,594,217
CDs/Bas	-	-
A1/P1 Commercial Paper	14,823,812	14,905,694
Repurchase Agreements	-	-
TexPool	-	-
Other Money Market Funds and Pools	2,469,431	2,469,431
Bank Deposits	45,358	45,358
Cash Held at State Treasury	-	-
Other (list)	-	-
Total Short Term Investments	42,792,628	43,014,700
TOTAL INVESTMENTS	61,424,020	63,358,292

Texas Southern University
Statement of Changes in Investment Assets
Quarter Ended February 28, 2006

	<u>Book Value</u>	<u>Market Value</u>
Beginning Investment Assets - 12/1/2005	\$ 67,596,455.43	\$ 69,253,543.50
Receipts/Contributions	1,778,915.90	1,778,915.50
Investment Income	572,261.10	572,260.50
Administrative Expenses	(29,183.15)	(29,183.49)
Distributions	(8,463,945.92)	(8,463,946.49)
Net Realized Gains (Losses)	246,702.51	246,702.51
Changes in Net Unrealized Appreciation (Depreciation)	(277,185.44)	-
Ending Investment Assets - 2/28/2006	<u>\$ 61,424,020</u>	<u>\$ 63,358,292</u>