

Texas Southern University

Summary of Investments

Investment Type	August 31, 2006 Book Value	August 31, 2006 Market Value
Equity Securities		
U.S. Common Stock	15,751,046	17,024,758
Equity Mutual Funds	-	-
Other Equity Securities (list)	-	-
Total Equity Securities	15,751,046	17,024,758
Other Investments		
Real Estate	-	-
Private Equity	-	-
Annuities	-	-
Collective Endowment Funds	-	-
Commodities	-	-
Collectibles	-	-
Other (list)	-	-
Total Other Investments	-	-
Debt Investments > 1 Year		
U.S. Government	244,069	232,830
U.S. Government Agency	1,502,119	1,495,633
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	-	-
Municipal Obligations	-	-
Corporate Obligations:		
Highly Rated (AAA/AA)	1,236,196	1,224,994
Investment Grade (A/BBB)	868,149	846,844
NR/High Yield (<BBB)	57,834	54,790
GICs		
Bond Mutual Funds		
Other (list)		
Total Debt Investments > 1 year	3,908,367	3,855,091
Short Term Investments		
U.S. Government	-	-
U.S. Government Agency	16,727,076	17,080,820
CDs/Bas	-	-
A1/P1 Commercial Paper	9,283,909	9,393,270
Repurchase Agreements	-	-
TexPool	-	-
Other Money Market Funds and Pools	5,101,809	5,101,810
Bank Deposits	45,358	45,358
Cash Held at State Treasury	-	-
Other (list)	-	-
Total Short Term Investments	31,158,153	31,621,258
TOTAL INVESTMENTS	50,817,565	52,501,107

Texas Southern University
Statement of Changes in Investment Assets
Quarter Ended August 31, 2006

	<u>Book Value</u>	<u>Market Value</u>
Beginning Investment Assets - 6/1/2006	\$ 56,106,796	\$ 57,203,008
Receipts/Contributions	110,011	110,011
Investment Income	494,314	494,313
Administrative Expenses	(61,108)	(61,108)
Distributions	(5,161,749)	(5,161,749)
Net Realized Gains (Losses)	(83,368)	(83,368)
Changes in Net Unrealized Appreciation (Depreciation)	(587,330)	-
Ending Investment Assets - 8/31/2006	<u>\$ 50,817,565</u>	<u>\$ 52,501,107</u>