

MISSISSIPPI STATE UNIVERSITY
SCHEDULE XV - INVESTMENTS (OTHER THAN TEMPORARY)
FOR THE YEAR ENDED JUNE 30, 2006

DESCRIPTION	YIELD ON COST	COST OR VALUE JUNE 30, 2006	MARKET VALUE	INVESTMENT INCOME
E & G FUNDS:				
Investments				
FFCB	1.75%	1,015,146.10	995,000.00	22,500.00
FFCB	2.54%	1,006,250.00	985,630.00	25,400.00
FFCB	2.40%	1,474,271.91	1,470,945.00	28,125.00
FHLB	2.70%	1,000,000.00	991,880.00	27,000.00
FHLB	3.64%	999,375.00	976,560.00	36,250.00
FHLB	2.80%	1,000,000.00	965,940.00	28,000.00
FHLB	3.75%	1,000,000.00	989,380.00	37,500.00
FHLB	3.49%	977,000.00	951,250.00	29,500.00
FHLB	2.10%	1,011,250.00	969,380.00	40,000.00
FHLB	3.88%	1,000,000.00	966,560.00	38,750.00
FHLB	3.00%	1,000,000.00	967,500.00	30,000.00
FHLB	4.06%	2,000,000.00	1,932,500.00	81,200.00
FHLB	4.00%	1,000,000.00	984,690.00	40,000.00
FHLB	3.75%	1,000,000.00	980,940.00	37,500.00
FHLB	4.73%	990,000.00	966,880.00	45,000.00
FHLB	4.38%	1,000,000.00	992,500.00	43,750.00
FHLB	5.20%	1,000,000.00	978,750.00	52,000.00
FHLMC	3.81%	1,061,875.00	1,000,000.00	55,000.00
FHLMC	2.69%	980,625.00	982,970.00	20,500.00
FHLMC	3.00%	1,200,000.00	1,167,300.00	36,000.00
FHLMC	3.25%	1,000,000.00	971,340.00	32,500.00
FHLMC	3.00%	1,000,000.00	959,710.00	30,000.00
FHLMC	3.00%	750,000.00	719,190.00	22,500.00
FHLMC	3.00%	2,000,000.00	1,915,820.00	60,000.00
FHLMC	3.30%	1,000,000.00	953,870.00	33,000.00
FHLMC	3.50%	2,000,000.00	1,939,220.00	70,000.00
FHLMC	4.00%	1,000,000.00	958,510.00	40,000.00
FHLMC	5.20%	2,000,000.00	1,973,220.00	104,000.00
FHLMC	4.65%	1,000,000.00	980,840.00	46,500.00
FHLMC	4.75%	1,000,000.00	982,500.00	47,500.00
FHLMC	4.13%	2,000,000.00	1,951,920.00	82,500.00
FHLMC	5.00%	1,000,000.00	974,560.00	50,000.00
FHLMC	5.00%	1,000,000.00	973,530.00	50,000.00
FNMA	2.46%	991,875.00	997,810.00	21,500.00
FNMA	2.02%	1,120,364.64	997,500.00	52,500.00
FNMA	3.00%	750,000.00	723,285.00	22,500.00

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FNMA	2.50%	1,000,000.00	968,750.00	25,000.00
FNMA	3.00%	1,000,000.00	957,500.00	30,000.00
FNMA	3.00%	2,000,000.00	1,908,120.00	60,000.00
FNMA	2.96%	1,012,000.00	965,000.00	37,500.00
FNMA	3.00%	1,000,000.00	949,380.00	30,000.00
FNMA	3.00%	2,000,000.00	1,890,620.00	60,000.00
FNMA	4.00%	1,000,000.00	977,500.00	40,000.00
FNMA	3.00%	2,000,000.00	1,876,260.00	60,000.00
FNMA	3.00%	1,000,000.00	937,500.00	30,000.00
MSU Operating Account	4.97%	21,565,769.77	20,982,378.67	1,071,818.76
TOTAL INVESTMENTS - E & G FUNDS		<u>74,905,802.42</u>	<u>72,602,388.67</u>	<u>2,963,293.76</u>
ENDOWMENT FUNDS:				
Assets Held By Trustee - AmSouth Bank, N.A.				
Bass Memorial Loan Fund	2.71%	85,627.83	90,965.84	2,322.47
Percy & Adeline Simpson Memorial Scholarship	2.76%	134,612.91	145,214.96	3,715.84
James W. Criss Christianity Trust	2.25%	1,486,164.99	1,540,823.55	33,498.06
Total AmSouth, Trustee		<u>1,706,405.73</u>	<u>1,777,004.35</u>	<u>39,536.37</u>
Assets Held By Trustee - MSU Foundation Investment Pool				
Cully A. Cobb Endowment For Archaeology	3.01%	3,125,417.11	3,700,712.99	93,966.65
James W. Garner Memorial Scholarship	2.87%	926,434.30	1,066,221.45	26,575.87
William B. Turner Scholarship Trust	2.77%	1,202,726.96	1,361,159.70	33,313.12
Cully A. Cobb Bequest For Middle Eastern Archaeology	2.99%	3,575,423.55	4,281,609.59	106,879.69
Sharpe Estate - School of Forestry	2.63%	539,388.58	564,066.99	14,165.24
Lucas Memorial	2.53%	742,363.33	768,717.58	18,813.65
CAVS Endowment	2.39%	5,326,251.24	5,340,130.27	127,221.52
Frank E. Munn Memorial	2.64%	758,403.77	817,905.18	20,017.47
Total MSU Foundation Investment Pool, Trustee		<u>16,196,408.84</u>	<u>17,900,523.75</u>	<u>440,953.21</u>
Assets Held By Trustee - Coker & Palmer				
Frank E. Munn Memorial	1.20%	147,413.29	147,413.29	1,774.05
Total Coker & Palmer Trustee		<u>147,413.29</u>	<u>147,413.29</u>	<u>1,774.05</u>
Land-Grant Principal Assumed By State Of Mississippi		<u>239,789.33</u>		

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DESCRIPTION	YIELD ON COST	COST OR VALUE JUNE 30, 2006	MARKET VALUE	INVESTMENT INCOME
TOTAL INVESTMENTS - ENDOWMENT FUNDS		<u>18,529,806.52</u>	<u>19,824,941.39</u>	<u>482,263.63</u>
PLANT FUNDS:				
Renewal And Replacement Funds:				
Assets Held By Trustee - The Bank of New York:				
1981 Dormitories Renovation	3.32%	319,761.90	319,761.90	10,611.36
1981 Student Apartments	3.32%	193,715.50	193,715.50	6,429.74
Total Bank of New York, Trustee		<u>513,477.40</u>	<u>513,477.40</u>	<u>17,041.10</u>
Assets Held By Trustee - Hancock Bank				
2004 EBC Revenue Bonds	3.80%	494,211.83	494,211.83	15,540.27
2004-A EBC Revenue Bonds	5.30%	327,445.68	327,935.73	17,365.00
2005 EBC Revenue Bonds	4.89%	13,281,863.08	13,451,749.75	657,371.00
Total Hancock Bank, Trustee		<u>14,103,520.59</u>	<u>14,273,897.31</u>	<u>690,276.27</u>
Assets Held By Trustee - Trinity Capital				
Sanderson Contingency	5.11%	4,743,822.78	4,714,038.94	242,409.34
Total Trinity Capital, Trustee		<u>4,743,822.78</u>	<u>4,714,038.94</u>	<u>242,409.34</u>
Total Renewal And Replacement Funds		<u>19,360,820.77</u>	<u>19,501,413.65</u>	<u>949,726.71</u>
Retirement Of Indebtedness Funds:				
Assets Held By Trustee - The Bank of New York:				
1981 Dormitories Renovation	3.00%	312,019.53	312,019.53	9,373.75
1981 Student Apartments	2.88%	139,881.95	139,881.95	4,026.41
Total Bank of New York, Trustee		<u>451,901.48</u>	<u>451,901.48</u>	<u>13,400.16</u>
Assets Held By Trustee - Hancock Bank				
1996 Revenue Bonds	2.76%	6,971,484.94	6,923,553.66	192,725.00
2004 EBC Revenue Bonds	3.68%	217.45	217.45	7.44
2004-A EBC Revenue Bonds	3.88%	386.36	386.36	16.68
2005 EBC Revenue Bonds	4.30%	798,334.99	798,334.99	32,425.41
Total Hancock Bank, Trustee		<u>7,770,423.74</u>	<u>7,722,492.46</u>	<u>192,749.12</u>
Assets Held By Trustee - Trustmark				

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1998 EBC Revenue Bonds	4.24%	562.64	562.64	23.88
2001 EBC Revenue Bonds	4.53%	3,333.79	3,333.79	151.02
Total Trustmark, Trustee		<u>3,896.43</u>	<u>3,896.43</u>	<u>174.90</u>
Total Funds For Retirement Of Indebtedness		<u>8,226,221.65</u>	<u>8,178,290.37</u>	<u>206,324.18</u>
TOTAL INVESTMENTS - PLANT FUNDS		<u><u>27,587,042.42</u></u>	<u><u>27,679,704.02</u></u>	<u><u>1,156,050.89</u></u>