

Texas Tech University System
Annual Investment Report (Including Deposits) - All Proprietary & Fiduciary Funds
Combined

Investment or Deposit Type	August 31, 2023 Market Value
Publicly Traded Equity and Similar Investments	
Common Stock (U.S. and foreign stocks held in separately managed accounts or internally managed by institution investment staff; exclude mutual or commingled funds)	0.00
Equity/Stock Mutual Funds	582,393,342.62
Balanced Mutual Funds (where target allocation is > 50% equities)	1,982,207.09
"Commonfund" Equity Commingled Funds	283,078,717.30
Other Equity Commingled Funds (if primarily invested in publicly traded equities)	14,132,884.06
Total Publicly Traded Equity and Similar Investments	881,587,151.07
"Other" Investments - Other than Publicly Traded Equity and Debt Investments	
Real Estate (include direct ownership & investments in real estate limited partnerships, private REITs, or similar vehicles; include a portfolio of publicly traded REITs if managed as a separate asset allocation category rather than comprising part of a broadly diversified stock portfolio)	11,103,243.00
Other Real Asset Investments (e.g. investments in infrastructure funds)	165,724,440.64
Private Equity	778,973,942.70
Hedge Funds	498,349,639.11
Annuities	37,781,899.32
Commodities	8,492,844.75
Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments	1,500,426,009.52
Publicly Traded Debt & Similar Investments >1 year maturity	
U.S. Government Securities ("Treasures")	64,899,179.55
U.S. Government Agency Securities ("Agencies")	284,645,581.75
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	31,321,791.16
Sovereign Debt (non-U.S.)	34,147,805.65
Municipal Obligations	201,381,861.07
Highly Rated (AAA/AA or equivalent)	118,404.00
Other Investment Grade (A/BBB or equivalent)	2,482,418.69
Not Rated (NR)	167,006.01
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	166,858,048.43
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)	3,735,596.92
Total Publicly Traded Debt & Similar Investments >1 year	789,757,693.23
Short-Term Investments & Deposits	
Money Market Mutual Funds (registered with the SEC)	106,841,591.48
TexPool (and TexPool Prime)	11,629,668.51
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	439,186,535.62
Bank Deposits	132,639,819.71
Cash Held at State Treasury	56,540,276.43
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)	147,858,369.00
Total Short-Term Investments & Deposits	894,696,260.75
TOTAL INVESTMENTS and DEPOSITS	4,066,467,114.57
<i>Accrued Income / Interest Receivable</i>	(2,533,803.32)
	4,063,933,311.25
<i>CAFR Cash, Cash Equiv, & Investments Total</i>	3,874,325,853.57
<i>Fiduciary Cash, Cash Equiv, & Investments Total</i>	17,550,066.13
<i>Discretely Presented Component Unit Cash, Cash Equiv, & Investments Total</i>	172,057,391.55
	4,063,933,311.25