

Texas Tech University System
Annual Investment Report (Including Deposits)

August 31, 2012

Investment or Deposit Type	Market Value
Publicly Traded Equity and Similar Investments	
Internally managed by institution investment staff; exclude mutual or commingled funds)	57,986,517.67
Equity/Stock Mutual Funds	49,790,602.25
Balanced Mutual Funds (where target allocation is > 50% equities)	0.00
"Commonfund" Equity Commingled Funds	0.00
Other Equity Commingled Funds (if primarily invested in publicly traded equities)	203,616,365.09
Preferred Stock	
Other - list by type	
Total Publicly Traded Equity and Similar Investments	311,393,485.01
"Other" Investments - Other than Publicly Traded Equity and Debt Investments	
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)	34,771,643.65
Other Real Asset Investments (e.g. investments in infrastructure funds)	54,753,030.78
Private Equity	130,090,469.03
Hedge Funds	236,569,844.02
"Commonfund" Alternative Asset Commingled Funds (Real Estate, Private Equity, Hedge Funds, Commodities, etc.)	
Annuities	0.00
Commodities	38,911,342.96
Collectibles	298,027.06
Other - list by type	
Cash Value - Life Insurance	5,105,321.66
Charitable Remainder Unitrusts	5,063,808.82
Notes Receivable	27,645.15
Memberships	3,000.00
Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments	505,594,133.13
Publicly Traded Debt & Similar Investments >1 year maturity	
U.S. Government Securities ("Treasury")	26,583,777.09
U.S. Government Agency Securities ("Agencies")	65,069,050.00
Mortgage Pass-Throughs - "Agency"	0.00
Mortgage Pass-Throughs - "Private Label"	
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	
Sovereign Debt (non-U.S.)	0.00
Municipal Obligations	
Collateralized Mortgage Obligations (CMOs) - list below by category	
Interest Only Strips (IOs)	
Principal Only Strips (POs)	
Inverse Floaters	
Stated Final Maturity longer than 10 years	
Other CMOs - "Agency"	
Other CMOs - "Private Label"	
Corporate Obligations (U.S. or foreign companies) - list below by rating	
Highly Rated (AAA/AA or equivalent)	
Other Investment Grade (A/BBB or equivalent)	
High Yield Bonds (<BBB or equivalent)	
Not Rated (NR)	20,000.00
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	214,779,147.03
Balanced Mutual Funds (where target allocation is > 50% bonds or other debt	
"Commonfund" Fixed Income/Bond Commingled Funds	
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)	47,466,593.08
GICs (Guaranteed Investment Contracts)	
Other - list by type	
Total Publicly Traded Debt & Similar Investments >1 year	353,918,567.20
Short-Term Investments & Deposits	
U.S. Government Securities ("Treasury")	20,198,148.60
U.S. Government Agency Securities ("Agencies")	15,013,200.00
Bankers' Acceptances	
Commercial Paper - A1/P1 (or equivalent)	
Other Commercial Paper - lower rated	
Repurchase Agreements (Repos)	
Money Market Mutual Funds (registered with the SEC)	150,650,589.99
Short-Term Mutual Funds Other than Money Market Mutual Funds (registered with	
Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but	
TexPool (and TexPool Prime)	258,753,085.12
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	20,900,221.54
Other Investment Pools - Short-Term (not created to function as a money market	
Certificates of Deposit (CD) - Nonnegotiable	
Certificates of Deposit (CD) - Negotiable	
Bank Deposits	63,124,421.09
Cash Held at State Treasury	45,163,634.26
Securities Lending Collateral Reinvestments (direct investments or share of pooled	
Other - list by type	
Total Short-Term Investments & Deposits	573,803,300.60
TOTAL INVESTMENTS and DEPOSITS	1,744,709,485.93