

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

August 31, 2021
Market Value

Investment or Deposit Type

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)	24,578,054.71
Equity/Stock Mutual Funds	326,395,875.23
Balanced Mutual Funds (where target allocation is > 50% equities)	3,354,354.20
"Commonfund" Equity Commingled Funds	134,003,181.34
Total Publicly Traded Equity and Similar Investments	488,331,465.48

"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)	20,178,590.66
Other Real Asset Investments (e.g. investments in infrastructure funds)	200,750,020.74
Private Equity	674,144,529.49
Hedge Funds	715,680,477.87
Annuities	34,138,311.05
Commodities	4,983,428.00
Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments	1,649,875,357.81

Publicly Traded Debt & Similar Investments >1 year maturity	
U.S. Government Securities ("Treasuries")	36,048,680.42
U.S. Government Agency Securities ("Agencies")	285,077,197.12
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	51,862,512.59
Sovereign Debt (non-U.S.)	60,319,045.09
Municipal Obligations	194,303,970.38
Corporate Obligations (U.S. or foreign companies) - list below by rating	
Other Investment Grade (A/BBB or equivalent)	13,289,514.00
Not Rated (NR)	5,203,071.00
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)	86,234,907.87
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)	3,813,211.79
Total Publicly Traded Debt & Similar Investments >1 year	736,152,110.26

Short-Term Investments & Deposits	
U.S. Government Agency Securities ("Agencies")	10,005,520.86
Money Market Mutual Funds (registered with the SEC)	75,579,018.48
Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like")	
TexPool (and TexPool Prime)	15,058,065.91
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds	104,002,866.45
Bank Deposits	222,460,744.75
Cash Held at State Treasury	50,463,994.00
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)	137,777,147.36

Total Short-Term Investments & Deposits **615,347,357.81**

TOTAL INVESTMENTS and DEPOSITS **3,489,706,291.36**

Accrued Income / Interest Receivable (1,643,950.37)

3,488,062,340.99

CAFR Cash, Cash Equiv, & Investments Total 3,303,314,370.13

Fiduciary Cash, Cash Equiv, & Investments Total 17,386,774.91

Discretely Presented Component Unit Cash, Cash Equiv, & Investments Total 167,361,195.95

3,488,062,340.99