

# Texas Tech University System

## SHORT/INTERMEDIATE TERM INVESTMENT FUND

### QUARTERLY REPORT AUGUST 31, 2018

#### FUND PERFORMANCE

Short/Intermediate Term Investment Fund Return	0.5 %	1.8 %	1.8 %	1.9 %
Index: SITIF Allocation	0.6	1.6	1.6	1.8

Robust domestic GDP growth and strong corporate earnings offset trade concerns and global macroeconomic uncertainty, bringing

#### MARKET OVERVIEW

#### ASSET ALLOCATION

#### FUND ADMINISTRATION

#### POOL PERFORMANCE

Market Value

<b>Cash Pool</b>	\$	<b>316,507,335</b>	<b>0.4 %</b>	<b>1.1 %</b>	<b>1.1 %</b>	<b>0.3 %</b>
Index: Barclays 1-3 Month T Bill			0.5	1.4	1.4	0.4
Depository Accounts	\$	111,510,975				
Government Investment Pools		194,659,199				
Money Market Funds		10,337,160				
<b>Short Term Pool</b>	\$	<b>466,665,658</b>	<b>0.4 %</b>	<b>0.6 %</b>	<b>0.6 %</b>	<b>0.5 %</b>
Index: BoAML 0-3 yr US Treasury & Agency			0.4	0.5	0.5	0.6
Agencies	\$	322,557,087				
Treasuries		143,274,205				
Government Investment Pools	\$	60,899,700				
Fixed Income		241,398,520				
Equity		138,972,196				
Global Asset Allocation (GAA)		94,401,366				
Hedge Fund/Alternatives		62,664,248				
Commodities (CMDTYs)		11,722,190				
<b>Total</b>	\$	<b>1,393,231,213</b>	<b>0.5 %</b>	<b>1.8 %</b>	<b>1.8 %</b>	<b>1.9 %</b>