

Required Statement of Investment Assets

Consolidated Funds University of Texas System		
Summary of Investments at August 31, 2002		
Investment Type	Book Value	Market Value
Equity Securities		
U.S. Common Stock	1,481,686,840	1,533,514,273
Equity Mutual Funds	4,374,055,281	3,829,580,417
Other Equity Securities:		
Foreign Common Stocks	386,211,181	309,824,789
Convertible Securities	20,719,434	4,862,799
Hospital Laundry Coop. Assoc.	383,223	383,223
TMC Heating & Cooling Assoc.	29,851	29,851
Stock (Physician's Trust Fund)	143,521,444	143,521,444
Options	1	1
Foreign Preferred Stocks	1,604,879	1,819,173
Preferred Stocks	13,853,646	7,629,493
Rights and Warrants	2	461
Total Equity Securities	6,422,065,782	5,831,165,924
Other Investments		
Funds Held by System Administration:		
BGI Index Fund	376,932,188	335,491,508
Real Estate	44,138,380	940,196,034
Private Equity	1,523,963,918	1,245,884,694
Annuities	553,779	553,779
Other:		
Sec. Lending S-T Collateral Invest. Pool	202,552,782	202,552,782
Partnerships	4,178,257	4,178,257
Life Insurance	124,792	20,954
Mineral Rights	190	3,673,840
Miscellaneous	29,571,262	29,373,964
Total Other Investments	2,182,015,548	2,761,925,812
Debt Investments >1 year		
U.S. Government	664,839,537	673,933,875
U.S. Government Agency	1,021,684,329	1,057,290,651
Stated Maturities longer than 10 years	27,254,983	27,963,367
PFIA Compliant CMOs	13,252,703	12,802,037
Other Asset-Backed Bonds	8,407,517	9,293,701
Foreign Issued Obligations	273,855,310	285,498,948
Municipal Obligations	18,324,209	19,763,355
Highly Rated (AAA/AA)	129,163,937	133,274,496
Investment Grade (A/BBB)	405,426,647	407,868,530
NR/High Yield (<BBB)	42,921,614	25,157,422
Bond Mutual Funds	41,157,003	36,129,285
Other:		
Mortgages	481,026	481,026
Bonds - (Physician's Trust Fund)	91,904,059	91,904,059
Total Debt Investments >1 year	2,738,672,874	2,781,360,752
Short Term Investments		
U.S. Government	42,431,155	42,431,155
U.S. Government Agency	52,284,626	52,284,626
CDs/BA's	3,516,221	3,516,221
A1/P1 Commercial Paper	62,962,115	62,962,115
Other Money Market Funds	1,349,341,269	1,349,341,269
Bank Deposits	(67,972,290)	(67,972,289)
Cash Held at State Treasury	269,810,079	269,810,079
Other:		
Money Mkt invested in Pooled Investments	2,108,103,844	2,108,103,844
Cash in Bank for Pooled Investments	(9,978,406)	(10,004,733)
Petty Cash	1,388,878	1,388,878
Cash In Transit	11,124,752	11,124,753
Reimbursement in Transit State Treas.	5,035,497	5,035,497
Total Short Term Investments	3,828,047,740	3,828,021,415
TOTAL INVESTMENTS	15,170,801,944	15,202,473,903