

The Texas A&M University System - Cash Concentration Pool

Total Cash Concentration Pool

As of September 30, 2019

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
Domestic Equity							
Jennison Associates	\$273,656,642	6.7%	\$273,656,642				
Vulcan Value Partners	\$259,319,783	6.3%	\$259,319,783				
NewSouth Capital Management	\$316,304,048	7.7%	\$316,304,048				
International Equity							
Invesco	\$202,873,766	4.9%		\$202,873,766			
Altrinsic Global Advisors	\$221,261,263	5.4%		\$221,261,263			
Dimensional Fund Advisors	\$221,800,294	5.4%		\$221,800,294			
William Blair Company	\$165,960,310	4.0%		\$165,960,310			
Fixed Income							
Dodge & Cox	\$355,434,924	8.6%			\$355,434,924		
Western Asset Management	\$363,100,489	8.8%			\$363,100,489		
Loomis Sayles & Co	\$171,781,979	4.2%			\$171,781,979		
Payden & Rygel	\$392,708,675	9.6%			\$392,708,675		
Fidelity Money Market	\$3,428	0.0%			\$3,428		
Absolute Return							
ABS Investment Management	\$276,554,339	6.7%				\$276,554,339	
BlackRock	\$206,744,572	5.0%				\$206,744,572	
EnTrust Global	\$21,298,306	0.5%				\$21,298,306	
Evanston Capital Management	\$280,040,351	6.8%				\$280,040,351	
Short-Term Portfolio							
Fidelity/Blackrock Funds	\$279,029,324	6.8%					\$279,029,324
ST Pool - Fidelity Cash Account	\$101,753,649	2.5%					\$101,753,649
Total	\$4,109,626,143	100.0%	\$849,280,473	\$811,895,633	\$1,283,029,495	\$784,637,569	\$380,782,973
Percent of Portfolio			20.7%	19.8%	31.2%	19.1%	9.3%

For questions, please contact:

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Percentages may not sum to 100% due to rounding.



Prepared by Meketa Investment Group

The Texas A&M University System - System Endowment Fund

Total System Endowment Fund

As of September 30, 2019

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
Domestic Equity								
Jennison Associates	\$87,944,606	7.2%	\$87,944,606					
Vulcan Value Partners	\$75,011,457	6.1%	\$75,011,457					
NewSouth Capital Management	\$82,060,907	6.7%	\$82,060,907					
International Equity								
Invesco	\$60,878,699	5.0%		\$60,878,699				
Altrinsic Global Advisors	\$61,330,105	5.0%		\$61,330,105				
Dimensional Fund Advisors	\$60,840,038	5.0%		\$60,840,038				
William Blair Company	\$45,226,476	3.7%		\$45,226,476				
Private Equity								
Multiple Managers	\$240,714,275	19.7%			\$240,714,275			
Fixed Income								
Dodge & Cox	\$52,571,416	4.3%				\$52,571,416		
Western Asset Management	\$56,064,886	4.6%				\$56,064,886		
Loomis Sayles & Co	\$52,603,321	4.3%				\$52,603,321		
Fidelity Money Market	\$3,388,551	0.3%				\$3,388,551		
Absolute Return								
ABS Investment Management	\$75,116,998	6.1%					\$75,116,998	
Evanston Capital Management	\$38,167,060	3.1%					\$38,167,060	
BlackRock	\$51,073,824	4.2%					\$51,073,824	
EnTrust Global	\$17,675,912	1.4%					\$17,675,912	
Real Assets								
Multiple Managers	\$161,871,146	13.2%						\$161,871,146
Total	\$1,222,539,678	100.0%	\$245,016,969	\$228,275,318	\$240,714,275	\$164,628,175	\$182,033,795	\$161,871,146
Percent of Portfolio			20.0%	18.7%	19.7%	13.5%	14.9%	13.2%

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