

Total Total Cash Concentration Pool | As of March 31, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
Domestic Equity							
Jennison Associates	\$200,218,769	5.2%	\$200,218,769				
Vulcan Value Partners	\$216,610,912	5.6%	\$216,610,912				
NewSouth Capital Management	\$120,837,490	3.1%	\$120,837,490				
Conestoga SMID Cap Growth	\$127,542,247	3.3%	\$127,542,247				
International Equity							
Invesco	\$160,965,620	4.2%		\$160,965,620			
Altrinsic Global Advisors	\$181,248,668	4.7%		\$181,248,668			
Dimensional Fund Advisors	\$165,736,378	4.3%		\$165,736,378			
William Blair Company	\$139,370,907	3.6%		\$139,370,907			
GQG Partners	\$70,000,000	1.8%		\$70,000,000			
Fixed Income							
Dodge & Cox	\$365,993,570	9.5%			\$365,993,570		
Western Asset Management	\$369,664,075	9.6%			\$369,664,075		
Loomis Sayles & Co	\$160,612,511	4.2%			\$160,612,511		
Payden & Rygel	\$418,926,862	10.8%			\$418,926,862		
Fidelity Money Market	\$540,462	0.0%			\$540,462		
Absolute Return							
ABS Investment Management	\$262,932,059	6.8%				\$262,932,059	
BlackRock	\$202,633,214	5.2%				\$202,633,214	
EnTrust Global	\$28,866,061	0.7%				\$28,866,061	
Evanston Capital Management	\$289,555,666	7.5%				\$289,555,666	
Short-Term Portfolio							
Fidelity/Blackrock Funds	\$313,884,420	8.1%					\$313,884,420
ST Pool - Fidelity Cash Account	\$69,502,114	1.8%					\$69,502,114
Total	\$3,865,642,007	100%	\$665,209,418	\$717,321,573	\$1,315,737,480	\$783,987,001	\$383,386,534
Percent of Portfolio			17.2%	18.6%	34.0%	20.3%	9.9%

For questions, please contact:

Maria Robinson

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Percentages may not sum to 100% due to rounding.

Total System Endowment Fund | As of March 31, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
Domestic Equity								
Jennison Associates	\$61,939,948	5.6%	\$61,939,948					
Vulcan Value Partners	\$62,553,283	5.7%	\$62,553,283					
NewSouth Capital Management	\$25,890,264	2.3%	\$25,890,264					
Conestoga SMID Cap Growth	\$27,047,920	2.4%	\$27,047,920					
International Equity								
Invesco	\$46,656,320	4.2%		\$46,656,320				
Altrinsic Global Advisors	\$50,245,284	4.5%		\$50,245,284				
Dimensional Fund Advisors	\$45,465,129	4.1%		\$45,465,129				
William Blair Company	\$37,980,497	3.4%		\$37,980,497				
GQG Partners	\$25,000,000	2.3%		\$25,000,000				
Private Equity								
Multiple Managers	\$224,965,725	20.4%			\$224,965,725			
Fixed Income								
Dodge & Cox	\$49,125,337	4.4%				\$49,125,337		
Western Asset Management	\$52,099,505	4.7%				\$52,099,505		
Loomis Sayles & Co	\$49,451,879	4.5%				\$49,451,879		
Fidelity Money Market	\$5,811,385	0.5%				\$5,811,385		
Absolute Return								
ABS Investment Management	\$71,416,948	6.5%					\$71,416,948	
Evanston Capital Management	\$37,670,341	3.4%					\$37,670,341	
BlackRock	\$50,058,162	4.5%					\$50,058,162	
EnTrust Global	\$17,331,442	1.6%					\$17,331,442	
Real Assets								
Multiple Managers	\$164,086,596	14.9%						\$164,086,596
Total	\$1,104,795,965	100.0%	\$177,431,416	\$205,347,229	\$224,965,725	\$156,488,106	\$176,476,893	\$164,086,596
Percent of Portfolio			16.1%	18.6%	20.4%	14.2%	16.0%	14.9%

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