

Total Total Cash Concentration Pool | As of June 30, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
Domestic Equity							
Jennison Associates	\$263,138,526	6.3%	\$263,138,526				
Vulcan Value Partners	\$253,774,903	6.1%	\$253,774,903				
NewSouth Capital Management	\$148,218,056	3.5%	\$148,218,056				
Conestoga SMID Cap Growth	\$161,707,952	3.9%	\$161,707,952				
International Equity							
Altrinsic Global Advisors	\$204,426,020	4.9%		\$204,426,020			
Dimensional Fund Advisors	\$182,826,556	4.4%		\$182,826,556			
William Blair Company	\$175,703,479	4.2%		\$175,703,479			
GQG Partners	\$107,996,428	2.6%		\$107,996,428			
Driehaus Capital Management	\$112,874,157	2.7%		\$112,874,157			
Blackcrane Capital	\$78,220,371	1.9%		\$78,220,371			
Fixed Income							
Dodge & Cox	\$344,033,223	8.2%			\$344,033,223		
Western Asset Management	\$353,342,619	8.4%			\$353,342,619		
Loomis Sayles & Co	\$177,037,593	4.2%			\$177,037,593		
Payden & Rygel	\$406,584,694	9.7%			\$406,584,694		
Fidelity Money Market	\$60,678,744	1.4%			\$60,678,744		
Absolute Return							
ABS Investment Management	\$292,718,290	7.0%				\$292,718,290	
BlackRock	\$212,723,280	5.1%				\$212,723,280	
EnTrust Global	\$28,739,724	0.7%				\$28,739,724	
Evanston Capital Management	\$325,084,942	7.8%				\$325,084,942	
Short-Term Portfolio							
Fidelity/Blackrock Funds	\$175,081,555	4.2%					\$175,081,555
ST Pool - Fidelity Cash Account	\$126,556,731	3.0%					\$126,556,731
Total	\$4,191,467,845	100%	\$826,839,438	\$862,047,011	\$1,341,676,874	\$859,266,236	\$301,638,286
Percent of Portfolio			19.7%	20.6%	32.0%	20.5%	7.2%

For questions, please contact:

Maria Robinson

Chief Investment Officer & Treasurer

301 Tarrow, 5th Floor, College Station, TX 77840

(979) 458-6330; mrobinson@tamus.edu

Percentages may not sum to 100% due to rounding.

Total System Endowment Fund | As of June 30, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
Domestic Equity								
Jennison Associates	\$73,590,540	6.2%	\$73,590,540					
Vulcan Value Partners	\$71,699,079	6.0%	\$71,699,079					
NewSouth Capital Management	\$31,752,438	2.7%	\$31,752,438					
Conestoga SMID Cap Growth	\$34,277,472	2.9%	\$34,277,472					
International Equity								
Altrinsic Global Advisors	\$56,657,658	4.8%		\$56,657,658				
Dimensional Fund Advisors	\$49,628,279	4.2%		\$49,628,279				
William Blair Company	\$47,881,624	4.0%		\$47,881,624				
GQG Partners	\$37,612,124	3.2%		\$37,612,124				
Driehaus Capital Management	\$35,199,869	3.0%		\$35,199,869				
Blackcrane Capital	\$17,170,532	1.4%		\$17,170,532				
Private Equity								
Multiple Managers	\$212,549,209	17.9%			\$212,549,209			
Fixed Income								
Dodge & Cox	\$49,847,750	4.2%				\$49,847,750		
Western Asset Management	\$53,298,216	4.5%				\$53,298,216		
Loomis Sayles & Co	\$54,659,595	4.6%				\$54,659,595		
Fidelity Money Market	\$30,891,197	2.6%				\$30,891,197		
Absolute Return								
ABS Investment Management	\$79,495,537	6.7%					\$79,495,537	
Evanston Capital Management	\$42,292,593	3.6%					\$42,292,593	
BlackRock	\$52,537,213	4.4%					\$52,537,213	
EnTrust Global	\$15,741,490	1.3%					\$15,741,490	
Real Assets								
Multiple Managers	\$139,190,705	11.7%						\$139,190,705
Total	\$1,185,973,122	100.0%	\$211,319,529	\$244,150,086	\$212,549,209	\$188,696,758	\$190,066,833	\$139,190,705
Percent of Portfolio			17.8%	20.6%	17.9%	15.9%	16.0%	11.7%

For questions, please contact:

Maria Robinson

Chief Investment Officer & Treasurer

301 Tarrow, 5th Floor, College Station, TX 77840

(979) 458-6330; mrobinson@tamus.edu

Percentages may not sum to 100% due to rounding.