

## Total Total Cash Concentration Pool | As of September 30, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
<b>Domestic Equity</b>							
Jennison Associates	\$304,763,847	6.8%	\$304,763,847				
Vulcan Value Partners	\$271,688,946	6.0%	\$271,688,946				
NewSouth Capital Management	\$173,824,350	3.9%	\$173,824,350				
Conestoga SMID Cap Growth	\$188,789,692	4.2%	\$188,789,692				
<b>International Equity</b>							
Altrinsic Global Advisors	\$226,061,988	5.0%		\$226,061,988			
William Blair Company	\$200,751,983	4.5%		\$200,751,983			
GQG Partners	\$227,918,416	5.1%		\$227,918,416			
Driehaus Capital Management	\$178,416,154	4.0%		\$178,416,154			
Blackcrane Overseas Alpha	\$88,013,730	2.0%		\$88,013,730			
<b>Fixed Income</b>							
Dodge & Cox	\$403,157,586	8.9%			\$403,157,586		
Western Asset Management	\$402,189,125	8.9%			\$402,189,125		
Loomis Sayles & Co	\$183,479,229	4.1%			\$183,479,229		
Payden & Rygel	\$457,167,683	10.1%			\$457,167,683		
Fidelity Money Market	\$1,985,705	0.0%			\$1,985,705		
<b>Absolute Return</b>							
ABS Investment Management	\$303,933,308	6.7%				\$303,933,308	
BlackRock	\$218,616,638	4.9%				\$218,616,638	
EnTrust Global	\$30,154,135	0.7%				\$30,154,135	
Evanston Capital Management	\$341,725,548	7.6%				\$341,725,548	
<b>Short-Term Portfolio</b>							
Fidelity/Blackrock Funds	\$236,669,951	5.3%					\$236,669,951
ST Pool - Fidelity Cash Account	\$67,534,028	1.5%					\$67,534,028
<b>Total</b>	<b>\$4,506,842,042</b>	<b>100%</b>	<b>\$939,066,836</b>	<b>\$921,162,272</b>	<b>\$1,447,979,327</b>	<b>\$894,429,629</b>	<b>\$304,203,979</b>
Percent of Portfolio			20.8%	20.4%	32.1%	19.8%	6.7%

For questions, please contact:

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Percentages may not sum to 100% due to rounding.

## Total System Endowment Fund | As of September 30, 2020

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
<b>Domestic Equity</b>								
Jennison Associates	\$90,517,946	7.2%	\$90,517,946					
Vulcan Value Partners	\$81,956,846	6.5%	\$81,956,846					
NewSouth Capital Management	\$42,823,596	3.4%	\$42,823,596					
Conestoga SMID Cap Growth	\$39,975,984	3.2%	\$39,975,984					
<b>International Equity</b>								
Altrinsic Global Advisors	\$58,095,714	4.6%		\$58,095,714				
William Blair Company	\$56,729,136	4.5%		\$56,729,136				
GQG Partners	\$56,220,649	4.5%		\$56,220,649				
Driehaus Capital Management	\$39,512,155	3.1%		\$39,512,155				
Blackcrane Overseas Alpha	\$19,320,498	1.5%		\$19,320,498				
<b>Private Equity</b>								
Multiple Managers	\$241,286,072	19.2%			\$241,286,072			
<b>Fixed Income</b>								
Dodge & Cox	\$61,978,280	4.9%				\$61,978,280		
Western Asset Management	\$60,501,852	4.8%				\$60,501,852		
Loomis Sayles & Co	\$60,419,192	4.8%				\$60,419,192		
Fidelity Money Market	\$8,698,778	0.7%				\$8,698,778		
<b>Absolute Return</b>								
ABS Investment Management	\$82,553,605	6.6%					\$82,553,605	
Evanston Capital Management	\$44,457,490	3.5%					\$44,457,490	
BlackRock	\$53,992,722	4.3%					\$53,992,722	
EnTrust Global	\$16,410,150	1.3%					\$16,410,150	
<b>Real Assets</b>								
Multiple Managers	\$142,679,246	11.3%						\$142,679,246
<b>Total</b>	<b>\$1,258,129,910</b>	<b>100.0%</b>	<b>\$255,274,372</b>	<b>\$229,878,152</b>	<b>\$241,286,072</b>	<b>\$191,598,103</b>	<b>\$197,413,966</b>	<b>\$142,679,246</b>
Percent of Portfolio			20.3%	18.3%	19.2%	15.2%	15.7%	11.3%

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