

Total Total Cash Concentration Pool | As of March 31, 2021

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
Domestic Equity							
Jennison Associates	\$312,123,379	6.1%	\$312,123,379				
Vulcan Value Partners	\$319,465,321	6.3%	\$319,465,321				
NewSouth Capital Management	\$234,377,352	4.6%	\$234,377,352				
Conestoga SMID Cap Growth	\$230,683,130	4.5%	\$230,683,130				
International Equity							
Altrinsic Global Advisors	\$268,479,291	5.3%		\$268,479,291			
William Blair Company	\$236,398,577	4.6%		\$236,398,577			
GQG Partners	\$256,099,702	5.0%		\$256,099,702			
Driehaus Capital Management	\$208,958,580	4.1%		\$208,958,580			
Blackcrane Overseas Alpha	\$118,107,844	2.3%		\$118,107,844			
Fixed Income							
Dodge & Cox	\$418,845,644	8.2%			\$418,845,644		
Western Asset Management	\$412,813,828	8.1%			\$412,813,828		
Loomis Sayles & Co	\$197,516,399	3.9%			\$197,516,399		
Payden & Rygel	\$479,016,631	9.4%			\$479,016,631		
Fidelity Money Market	\$1,550,720	0.0%			\$1,550,720		
Absolute Return							
ABS Investment Management	\$365,560,438	7.2%				\$365,560,438	
BlackRock	\$233,773,412	4.6%				\$233,773,412	
EnTrust Global	\$34,694,915	0.7%				\$34,694,915	
Evanston Capital Management	\$398,230,515	7.8%				\$398,230,515	
Short-Term Portfolio							
Fidelity/Blackrock Funds	\$301,925,421	5.9%					\$301,925,421
ST Pool - Fidelity Cash Account	\$81,761,068	1.6%					\$81,761,068
Total	\$5,110,382,166	100%	\$1,096,649,182	\$1,088,043,993	\$1,509,743,221	\$1,032,259,280	\$383,686,489
Percent of Portfolio			21.5%	21.3%	29.5%	20.2%	7.5%

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, 2021

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
Domestic Equity								
Jennison Associates	\$86,831,183	5.8%	\$86,831,183					
Vulcan Value Partners	\$99,722,806	6.7%	\$99,722,806					
NewSouth Capital Management	\$65,705,542	4.4%	\$65,705,542					
Conestoga SMID Cap Growth	\$60,290,602	4.0%	\$60,290,602					
International Equity								
Altrinsic Global Advisors	\$76,090,742	5.1%		\$76,090,742				
William Blair Company	\$66,802,264	4.5%		\$66,802,264				
GQG Partners	\$72,751,380	4.9%		\$72,751,380				
Driehaus Capital Management	\$54,006,519	3.6%		\$54,006,519				
Blackcrane Overseas Alpha	\$37,669,720	2.5%		\$37,669,720				
Private Equity								
Multiple Managers	\$258,944,597	17.4%			\$258,944,597			
Fixed Income								
Dodge & Cox	\$71,773,304	4.8%				\$71,773,304		
Western Asset Management	\$69,376,868	4.7%				\$69,376,868		
Loomis Sayles & Co	\$72,906,163	4.9%				\$72,906,163		
Fidelity Money Market	\$5,210,886	0.4%				\$5,210,886		
Absolute Return								
ABS Investment Management	\$95,191,312	6.4%					\$95,191,312	
Evanston Capital Management	\$67,281,775	4.5%					\$67,281,775	
BlackRock	\$57,750,983	3.9%					\$57,750,983	
EnTrust Global	\$20,647,738	1.4%					\$20,647,738	
Real Assets								
Multiple Managers	\$149,838,406	10.1%						\$149,838,406
Total	\$1,488,792,789	100.0%	\$312,550,134	\$307,320,624	\$258,944,597	\$219,267,220	\$240,871,808	\$149,838,406
Percent of Portfolio			21.0%	20.6%	17.4%	14.7%	16.2%	10.1%

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