



## The Texas A&M University System - Cash Concentration Pool

Total Total Cash Concentration Pool | As of June 30, 2022

|                                 | Total Market Value     | % of Portfolio | Domestic Equity      | International Equity | Fixed Income           | Absolute Return        | Short-Term Portfolio |
|---------------------------------|------------------------|----------------|----------------------|----------------------|------------------------|------------------------|----------------------|
| <b>Domestic Equity</b>          |                        |                |                      |                      |                        |                        |                      |
| Jennison Associates             | \$201,804,080          | 4.2%           | \$201,804,080        |                      |                        |                        |                      |
| Vulcan Value Partners           | \$229,248,359          | 4.8%           | \$229,248,359        |                      |                        |                        |                      |
| NewSouth Capital Management     | \$185,160,649          | 3.9%           | \$185,160,649        |                      |                        |                        |                      |
| Conestoga SMID Cap Growth       | \$171,479,025          | 3.6%           | \$171,479,025        |                      |                        |                        |                      |
| <b>International Equity</b>     |                        |                |                      |                      |                        |                        |                      |
| Altrinsic Global Advisors       | \$267,658,467          | 5.6%           |                      | \$267,658,467        |                        |                        |                      |
| William Blair Company           | \$186,865,382          | 3.9%           |                      | \$186,865,382        |                        |                        |                      |
| GQG Partners                    | \$273,580,795          | 5.7%           |                      | \$273,580,795        |                        |                        |                      |
| Driehaus Capital Management     | \$194,450,040          | 4.1%           |                      | \$194,450,040        |                        |                        |                      |
| <b>Fixed Income</b>             |                        |                |                      |                      |                        |                        |                      |
| Dodge & Cox                     | \$323,103,624          | 6.8%           |                      |                      | \$323,103,624          |                        |                      |
| Western Asset Management        | \$310,191,692          | 6.5%           |                      |                      | \$310,191,692          |                        |                      |
| Loomis Sayles & Co              | \$222,520,195          | 4.7%           |                      |                      | \$222,520,195          |                        |                      |
| Payden & Rygel                  | \$409,729,719          | 8.6%           |                      |                      | \$409,729,719          |                        |                      |
| Fidelity Money Market           | \$3,774,631            | 0.1%           |                      |                      | \$3,774,631            |                        |                      |
| Ducenta Squared                 | \$321,654,971          | 6.8%           |                      |                      | \$321,654,971          |                        |                      |
| <b>Absolute Return</b>          |                        |                |                      |                      |                        |                        |                      |
| ABS Investment Management       | \$342,746,896          | 7.2%           |                      |                      |                        | \$342,746,896          |                      |
| BlackRock                       | \$256,379,294          | 5.4%           |                      |                      |                        | \$256,379,294          |                      |
| EnTrust Global                  | \$33,209,373           | 0.7%           |                      |                      |                        | \$33,209,373           |                      |
| Evanston Capital Management     | \$374,807,233          | 7.9%           |                      |                      |                        | \$374,807,233          |                      |
| <b>Short-Term Portfolio</b>     |                        |                |                      |                      |                        |                        |                      |
| Fidelity/Blackrock Funds        | \$288,517,105          | 6.1%           |                      |                      |                        |                        | \$288,517,105        |
| ST Pool - Fidelity Cash Account | \$161,051,714          | 3.4%           |                      |                      |                        |                        | \$161,051,714        |
| <b>Total</b>                    | <b>\$4,757,933,244</b> | <b>100%</b>    | <b>\$787,692,113</b> | <b>\$922,554,684</b> | <b>\$1,590,974,832</b> | <b>\$1,007,142,796</b> | <b>\$449,568,819</b> |
| Percent of Portfolio            |                        |                | 16.6%                | 19.4%                | 33.4%                  | 21.2%                  | 9.4%                 |

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.



## The Texas A&M University System - System Endowment Fund

System Endowment Fund | As of June 30, 2022

|                             | Total Market Value     | % of Portfolio | Domestic Equity      | International Equity | Private Equity       | Fixed Income         | Absolute Return      | Real Assets          |
|-----------------------------|------------------------|----------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| <b>Domestic Equity</b>      |                        |                |                      |                      |                      |                      |                      |                      |
| Jennison Associates         | \$62,083,871           | 4.5%           | \$62,083,871         |                      |                      |                      |                      |                      |
| Vulcan Value Partners       | \$70,674,844           | 5.1%           | \$70,674,844         |                      |                      |                      |                      |                      |
| NewSouth Capital Management | \$56,094,872           | 4.1%           | \$56,094,872         |                      |                      |                      |                      |                      |
| Conestoga SMID Cap Growth   | \$48,391,608           | 3.5%           | \$48,391,608         |                      |                      |                      |                      |                      |
| <b>International Equity</b> |                        |                |                      |                      |                      |                      |                      |                      |
| Altrinsic Global Advisors   | \$77,242,085           | 5.6%           |                      | \$77,242,085         |                      |                      |                      |                      |
| William Blair Company       | \$52,257,647           | 3.8%           |                      | \$52,257,647         |                      |                      |                      |                      |
| GQG Partners                | \$74,684,333           | 5.4%           |                      | \$74,684,333         |                      |                      |                      |                      |
| Driehaus Capital Management | \$50,796,407           | 3.7%           |                      | \$50,796,407         |                      |                      |                      |                      |
| <b>Private Equity</b>       |                        |                |                      |                      |                      |                      |                      |                      |
| Multiple Managers           | \$263,484,561          | 19.1%          |                      |                      | \$263,484,561        |                      |                      |                      |
| <b>Fixed Income</b>         |                        |                |                      |                      |                      |                      |                      |                      |
| Dodge & Cox                 | \$50,005,436           | 3.6%           |                      |                      |                      | \$50,005,436         |                      |                      |
| Western Asset Management    | \$49,329,961           | 3.6%           |                      |                      |                      | \$49,329,961         |                      |                      |
| Loomis Sayles & Co          | \$54,708,733           | 4.0%           |                      |                      |                      | \$54,708,733         |                      |                      |
| Fidelity Money Market       | \$5,612,328            | 0.4%           |                      |                      |                      | \$5,612,328          |                      |                      |
| Ducenta Squared             | \$46,114,256           |                |                      |                      |                      | \$46,114,256         |                      |                      |
| <b>Absolute Return</b>      |                        |                |                      |                      |                      |                      |                      |                      |
| ABS Investment Management   | \$86,922,022           | 6.3%           |                      |                      |                      |                      | \$86,922,022         |                      |
| Evanston Capital Management | \$61,814,369           | 4.5%           |                      |                      |                      |                      | \$61,814,369         |                      |
| BlackRock                   | \$63,319,685           | 4.6%           |                      |                      |                      |                      | \$63,319,685         |                      |
| EnTrust Global              | \$16,784,418           | 1.2%           |                      |                      |                      |                      | \$16,784,418         |                      |
| <b>Real Assets</b>          |                        |                |                      |                      |                      |                      |                      |                      |
| Multiple Managers           | \$190,716,886          | 13.8%          |                      |                      |                      |                      |                      | \$190,716,886        |
| <b>Total</b>                | <b>\$1,381,038,324</b> | <b>100.0%</b>  | <b>\$237,245,195</b> | <b>\$254,980,472</b> | <b>\$263,484,561</b> | <b>\$205,770,715</b> | <b>\$228,840,494</b> | <b>\$190,716,886</b> |
| Percent of Portfolio        |                        |                | 17.2%                | 18.5%                | 19.1%                | 14.9%                | 16.6%                | 13.8%                |

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