



The Texas A&M University System - Cash Concentration Pool

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

| | Total Market Value | % of Portfolio | Domestic Equity | International Equity | Fixed Income | Absolute Return | Short-Term Portfolio |
|---------------------------------|------------------------|----------------|----------------------|----------------------|------------------------|------------------------|----------------------|
| Domestic Equity | | | | | | | |
| Jennison Associates | \$246,590,476 | 5.2% | \$246,590,476 | | | | |
| Vulcan Value Partners | \$211,670,522 | 4.4% | \$211,670,522 | | | | |
| NewSouth Capital Management | \$184,610,960 | 3.9% | \$184,610,960 | | | | |
| Conestoga SMID Cap Growth | \$184,482,520 | 3.9% | \$184,482,520 | | | | |
| International Equity | | | | | | | |
| Altrinsic Global Advisors | \$261,252,690 | 5.5% | | \$261,252,690 | | | |
| William Blair Company | \$171,428,677 | 3.6% | | \$171,428,677 | | | |
| GQG Partners | \$270,675,188 | 5.7% | | \$270,675,188 | | | |
| Driehaus Capital Management | \$180,097,369 | 3.8% | | \$180,097,369 | | | |
| Fixed Income | | | | | | | |
| Dodge & Cox | \$310,099,724 | 6.5% | | | \$310,099,724 | | |
| Western Asset Management | \$293,987,666 | 6.2% | | | \$293,987,666 | | |
| Loomis Sayles & Co | \$216,002,310 | 4.5% | | | \$216,002,310 | | |
| Payden & Rygel | \$402,734,673 | 8.4% | | | \$402,734,673 | | |
| Fidelity Money Market | \$1,732,668 | 0.0% | | | \$1,732,668 | | |
| Ducenta Squared | \$306,851,843 | 6.4% | | | \$306,851,843 | | |
| Absolute Return | | | | | | | |
| ABS Investment Management | \$332,253,360 | 7.0% | | | | \$332,253,360 | |
| BlackRock | \$262,999,517 | 5.5% | | | | \$262,999,517 | |
| EnTrust Global | \$28,463,414 | 0.6% | | | | \$28,463,414 | |
| Evanston Capital Management | \$377,027,599 | 7.9% | | | | \$377,027,599 | |
| Short-Term Portfolio | | | | | | | |
| Fidelity/Blackrock Funds | \$451,860,767 | 9.5% | | | | | \$451,860,767 |
| ST Pool - Fidelity Cash Account | \$84,385,500 | 1.8% | | | | | \$84,385,500 |
| Total | \$4,779,207,444 | 100% | \$827,354,478 | \$883,453,924 | \$1,531,408,884 | \$1,000,743,889 | \$536,246,267 |
| Percent of Portfolio | | | 17.3% | 18.5% | 32.0% | 20.9% | 11.2% |

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.



The Texas A&M University System - System Endowment Fund

System Endowment Fund | As of September 30, 2022

| | Total Market Value | % of Portfolio | Domestic Equity | International Equity | Private Equity | Fixed Income | Absolute Return | Real Assets |
|-----------------------------|------------------------|----------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| Domestic Equity | | | | | | | | |
| Jennison Associates | \$63,192,379 | 4.8% | \$63,192,379 | | | | | |
| Vulcan Value Partners | \$65,225,795 | 4.9% | \$65,225,795 | | | | | |
| NewSouth Capital Management | \$51,456,258 | 3.9% | \$51,456,258 | | | | | |
| Conestoga SMID Cap Growth | \$46,401,244 | 3.5% | \$46,401,244 | | | | | |
| International Equity | | | | | | | | |
| Altrinsic Global Advisors | \$69,550,762 | 5.2% | | \$69,550,762 | | | | |
| William Blair Company | \$47,940,711 | 3.6% | | \$47,940,711 | | | | |
| GQG Partners | \$69,530,211 | 5.2% | | \$69,530,211 | | | | |
| Driehaus Capital Management | \$47,047,043 | 3.5% | | \$47,047,043 | | | | |
| Private Equity | | | | | | | | |
| Multiple Managers | \$245,703,535 | 18.5% | | | \$245,703,535 | | | |
| Fixed Income | | | | | | | | |
| Dodge & Cox | \$47,950,607 | 3.6% | | | | \$47,950,607 | | |
| Western Asset Management | \$46,731,241 | 3.5% | | | | \$46,731,241 | | |
| Loomis Sayles & Co | \$53,270,055 | 4.0% | | | | \$53,270,055 | | |
| Fidelity Money Market | \$9,689,140 | 0.7% | | | | \$9,689,140 | | |
| Ducenta Squared | \$43,988,736 | 3.3% | | | | \$43,988,736 | | |
| Absolute Return | | | | | | | | |
| ABS Investment Management | \$84,260,818 | 6.4% | | | | | \$84,260,818 | |
| Evanston Capital Management | \$62,180,559 | 4.7% | | | | | \$62,180,559 | |
| BlackRock | \$64,954,159 | 4.9% | | | | | \$64,954,159 | |
| EnTrust Global | \$14,856,479 | 1.1% | | | | | \$14,856,479 | |
| Real Assets | | | | | | | | |
| Multiple Managers | \$191,963,923 | 14.5% | | | | | | \$191,963,923 |
| Total | \$1,325,893,655 | 100.0% | \$226,275,677 | \$234,068,726 | \$245,703,535 | \$201,629,778 | \$226,252,015 | \$191,963,923 |
| Percent of Portfolio | | | 17.1% | 17.7% | 18.5% | 15.2% | 17.1% | 14.5% |

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