



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

Cash Concentration Pool | As of March 31, 2024

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Fixed Income	Absolute Return	Short-Term Portfolio
<b>Domestic Equity</b>							
Jennison Associates	\$393,338,065	6.715%	\$393,338,065				
Vulcan Value Partners	\$332,077,776	5.669%	\$332,077,776				
NewSouth Capital Management	\$264,969,281	4.524%	\$264,969,281				
Conestoga SMID Cap Growth	\$244,316,758	4.171%	\$244,316,758				
<b>International Equity</b>							
Altrinsic Global Advisors	\$338,360,358	5.777%		\$338,360,358			
William Blair Company	\$185,773,067	3.172%		\$185,773,067			
GQG Partners	\$410,308,148	7.005%		\$410,308,148			
Driehaus Capital Management	\$233,878,157	3.993%		\$233,878,157			
<b>Fixed Income</b>							
Dodge & Cox	\$370,795,991	6.330%			\$370,795,991		
Western Asset Management	\$432,874,306	7.390%			\$432,874,306		
Loomis Sayles & Co	\$321,389,149	5.487%			\$321,389,149		
Payden & Rygel	\$496,104,032	8.470%			\$496,104,032		
Fidelity Money Market	\$130,328,132	2.225%			\$130,328,132		
<b>Absolute Return</b>							
ABS Investment Management	\$426,592,780	7.283%				\$426,592,780	
BlackRock	\$290,428,221	4.958%				\$290,428,221	
EnTrust Global	\$26,356,457	0.450%				\$26,356,457	
Evanston Capital Management	\$441,031,891	7.530%				\$441,031,891	
<b>Short-Term Portfolio</b>							
Fidelity Funds	\$418,447,464	7.144%					\$418,447,464
ST Pool - Fidelity Cash Account	\$99,969,803	1.707%					\$99,969,803
<b>Total</b>	<b>\$5,857,339,836</b>	<b>100.00%</b>	<b>\$1,234,701,880</b>	<b>\$1,168,319,730</b>	<b>\$1,751,491,610</b>	<b>\$1,184,409,349</b>	<b>\$518,417,267</b>
Percent of Portfolio			21.1%	19.9%	29.9%	20.2%	8.9%

For questions, please contact:

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Percentages may not sum to 100% due to rounding.



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

### System Endowment Fund | As of March 31, 2024

	Total Market Value	% of Portfolio	Domestic Equity	International Equity	Private Equity	Fixed Income	Absolute Return	Real Assets
<b>Domestic Equity</b>								
Jennison Associates	\$96,248,910	6.3%	\$96,248,910					
Vulcan Value Partners	\$90,322,738	5.9%	\$90,322,738					
NewSouth Capital Management	\$73,970,629	4.8%	\$73,970,629					
Conestoga SMID Cap Growth	\$61,685,439	4.0%	\$61,685,439					
<b>International Equity</b>								
Altrinsic Global Advisors	\$92,475,090	6.0%		\$92,475,090				
William Blair Company	\$51,997,830	3.4%		\$51,997,830				
GQG Partners	\$107,777,875	7.0%		\$107,777,875				
Driehaus Capital Management	\$58,079,114	3.8%		\$58,079,114				
<b>Private Equity</b>								
Multiple Managers	\$239,418,490	15.6%			\$239,418,490			
<b>Fixed Income</b>								
Dodge & Cox	\$49,908,127	3.3%				\$49,908,127		
Western Asset Management	\$64,181,965	4.2%				\$64,181,965		
Loomis Sayles & Co	\$76,642,118	5.0%				\$76,642,118		
Fidelity Money Market	\$10,193,850	0.7%				\$10,193,850		
<b>Absolute Return</b>								
ABS Investment Management	\$102,481,733	6.7%					\$102,481,733	
Evanston Capital Management	\$72,736,345	4.7%					\$72,736,345	
BlackRock	\$71,746,889	4.7%					\$71,746,889	
EnTrust Global	\$14,119,432	0.9%					\$14,119,432	
<b>Real Assets</b>								
Multiple Managers	\$197,840,929	12.9%						\$197,840,929
<b>Total</b>	<b>\$1,531,827,502</b>	<b>100.00%</b>	<b>\$322,227,716</b>	<b>\$310,329,909</b>	<b>\$239,418,490</b>	<b>\$200,926,059</b>	<b>\$261,084,400</b>	<b>\$197,840,929</b>
Percent of Portfolio			21.0%	20.3%	15.6%	13.1%	17.0%	12.9%

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