

The Texas A&M University System - Cash Concentration Pool

Schedule of Asset Allocation

Report For Periods Ending June 30, 2026

	Global Equity	Global Fixed Income	Absolute Return	Short Term Pool	-- Total Fund --	
Man Systematic Global Core Equities	\$396,151,582	-	-	-	\$396,151,582	5.6%
Jennison Associates	434,482,630	-	-	-	434,482,630	6.1%
iShares Core S&P 500	229,023,293	-	-	-	229,023,293	3.2%
iShares Russell 1000 Value	370,527,720	-	-	-	370,527,720	5.2%
NewSouth Capital Management	202,103,817	-	-	-	202,103,817	2.8%
Altrinsic International Equity	351,720,404	-	-	-	351,720,404	4.9%
GQG Partners International Equity	349,504,047	-	-	-	349,504,047	4.9%
Trinity Street	250,000,000	-	-	-	250,000,000	3.5%
Driehaus Emerging Markets Equity	336,637,898	-	-	-	336,637,898	4.7%
Lazard Management	119,130,462	-	-	-	119,130,462	1.7%
Dodge & Cox Core Fixed Income	-	\$545,577,790	-	-	545,577,790	7.7%
Loomis Sayles & Co	-	439,563,973	-	-	439,563,973	6.2%
Payden & Rygel	-	476,382,161	-	-	476,382,161	6.7%
Fidelity Money Market Fund	-	4,710,368	-	-	4,710,368	0.1%
IR+M	-	512,137,059	-	-	512,137,059	7.2%
ABS TAMUS LS Fund	-	-	\$603,267,003	-	603,267,003	8.5%
BlackRock TAMUS ARS	-	-	367,810,386	-	367,810,386	5.2%
EnTrust Special Opportunities Fund IV	-	-	24,463,126	-	24,463,126	0.3%
Evanston Capital - Weatherlow Fund I	-	-	564,477,581	-	564,477,581	7.9%
Fidelity Funds	-	-	-	\$349,699,256	349,699,256	4.9%
Fidelity Cash Account	-	-	-	186,632,116	186,632,116	2.6%

	Current	Target	Range
Global Equity	42.7%	40.0%	
Global Public Equity	42.7%	40.0%	30-50%
Global Managers	5.6%		
Domestic Equity	17.4%		
International Equity	19.8%		
Global Fixed Income	27.8%	32.0%	
Public Fixed Income	27.8%	32.0%	27-37%
Absolute Return	21.9%	20.0%	
Absolute Return	21.9%	20.0%	15-25%
Short Term	7.5%	8.0%	
Short Term Pool	7.5%	8.0%	6-12%

Total Fund	\$3,039,281,853	\$1,978,371,351	\$1,560,018,096	\$536,331,372	\$7,114,002,673	100.0%
% of Total Fund	42.7%	27.8%	21.9%	7.5%		

For questions, please contact:
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The Texas A&M University System - System Endowment Fund
Schedule of Asset Allocation
Report For Periods Ending June 30, 2026

	Global Equity	Global Fixed Income	Absolute Return	Real Assets	-- Total Fund --	
Man Systematic Global Core Equities	\$96,361,196	-	-	-	\$96,361,196	5.3%
Jennison Associates	91,157,563	-	-	-	91,157,563	5.0%
iShares Core S&P 500	57,464,576	-	-	-	57,464,576	3.1%
iShares Russell 1000 Value	87,542,560	-	-	-	87,542,560	4.8%
NewSouth Capital Management	49,175,848	-	-	-	49,175,848	2.7%
Altrinsic International Equity	90,576,739	-	-	-	90,576,739	4.9%
GQG Partners International Equity	83,608,783	-	-	-	83,608,783	4.6%
Trinity Street	60,000,000	-	-	-	60,000,000	3.3%
Driehaus Emerging Markets Equity	82,751,118	-	-	-	82,751,118	4.5%
Lazard Management	32,490,126	-	-	-	32,490,126	1.8%
Private Equity	265,463,172	-	-	-	265,463,172	14.5%
Dodge & Cox Core Fixed Income	-	\$82,685,641	-	-	82,685,641	4.5%
Loomis Sayles & Co	-	86,928,968	-	-	86,928,968	4.7%
Fidelity Money Market Fund	-	54,922,544	-	-	54,922,544	3.0%
IR+M	-	64,706,120	-	-	64,706,120	3.5%
ABS TAMUS LS Fund	-	-	\$119,814,626	-	119,814,626	6.5%
BlackRock TAMUS ARS	-	-	90,863,247	-	90,863,247	5.0%
Evanston Capital - Weatherlow Fund I	-	-	98,768,039	-	98,768,039	5.4%
EnTrust Special Opportunities Fund III	-	-	3,183,477	-	3,183,477	0.2%
EnTrust Special Opporunties Fund IV	-	-	8,154,375	-	8,154,375	0.4%
Natural Resources	-	-	-	\$136,487,522	136,487,522	7.4%
Real Estate	-	-	-	89,525,760	89,525,760	4.9%
Total Fund	\$996,591,681	\$289,243,273	\$320,783,764	\$226,013,282	\$1,832,632,000	100.0%
% of Total Fund	54.4%	15.8%	17.5%	12.3%		

	<u>Current</u>	<u>Target</u>	<u>Range</u>
Global Equity	54.4%	55.0%	
Global Public Equity	39.9%	30.0%	20-50%
Global Managers	5.3%		
Domestic Equity	15.6%		
International Equity	19.1%		
Private Equity	14.5%	25.0%	15-35%
Global Fixed Income	15.8%	15.0%	
Public Fixed Income	15.8%	15.0%	10-20%
Absolute Return	17.5%	15.0%	
Absolute Return	17.5%	15.0%	10-20%
Real Assets	12.3%	15.0%	10-25%
Natural Resources	7.4%		
Real Estate	4.9%		

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