The Texas A&M University System - Cash Concentration Pool

Schedule of Asset Allocation

Report For Periods Ending September 30, 2026

	Global Equity	Global Fixed Income	Absolute Return	Short Term Pool	-- Total Fund --	
Man Systematic Global Core Equities	$407,217,061	-	-	-	$407,217,061	5.6%
iShares MSCI World ETF	$102,576,327	-	-	-	$102,576,327	1.4%
Jennison Associates	522,058,857	-	-	-	522,058,857	7.2%
iShares Core S&P 500	342,723,236	-	-	-	342,723,236	4.7%
iShares Russell 1000 Value	428,969,771	-	-	-	428,969,771	5.9%
iShares Russell 2500	196,566,950	-	-	-	196,566,950	2.7%
GQG Partners International Equity	237,778,752	-	-	-	237,778,752	3.3%
Trinity Street	253,872,384	-	-	-	253,872,384	3.5%
Driehaus Emerging Markets Equity	252,403,695	-	-	-	252,403,695	3.5%
Lazard Management	119,656,099	-	-	-	119,656,099	1.6%
Dodge & Cox Core Fixed Income	-	$513,627,438	-	-	513,627,438	7.1%
Loomis Sayles & Co	-	430,829,094	-	-	430,829,094	5.9%
Payden & Rygel	-	451,109,418	-	-	451,109,418	6.2%
Fidelity Money Market Fund	-	256,272,683	-	-	256,272,683	3.5%
IR+M	-	493,258,081	-	-	493,258,081	6.8%
ABS TAMUS LS Fund	-	-	$576,053,834	-	576,053,834	7.9%
BlackRock TAMUS ARS	-	-	371,900,241	-	371,900,241	5.1%
EnTrust Special Opportunities Fund IV	-	-	23,268,774	-	23,268,774	0.3%
Evanston Capital - Weatherlow Fund I	-	-	539,086,991	-	539,086,991	7.4%
Fidelity Funds	-	-	-	$646,719,518	646,719,518	8.9%
Fidelity Cash Account	-	-	-	102,107,060	102,107,060	1.4%
Total Fund	**$2,863,823,135**	**$2,145,096,714**	**$1,510,309,840**	**$748,826,578**	**$7,268,056,267**	**100.0%**
% of Total Fund	**39.4%**	**29.5%**	**20.8%**	**10.3%**		

	Current	Target	Range
Global Equity	**39.4%**	**40.0%**	
Global Public Equity	39.4%	40.0%	30-50%
Global Managers	*7.0%*		
Domestic Equity	*20.5%*		
International Equity	*11.9%*		
Global Fixed Income	**29.5%**	**32.0%**	
Public Fixed Income	29.5%	32.0%	27-37%
Absolute Return	**20.8%**	**20.0%**	
Absolute Return	20.8%	20.0%	15-25%
Short Term	**10.3%**	**8.0%**	
Short Term Pool	10.3%	8.0%	6-12%

For questions, please contact:
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F·E·G® investment advisors

The Texas A&M University System - System Endowment Fund
Schedule of Asset Allocation
Report For Periods Ending September 30, 2026

	Global Equity	Global Fixed Income	Absolute Return	Real Assets	-- Total Fund --	
Man Systematic Global Core Equities	$99,052,799	-	-	-	$99,052,799	5.4%
iShares MSCI World ETF	$64,402,742	-			$64,402,742	3.5%
Jennison Associates	142,767,207	-	-	-	142,767,207	7.7%
iShares Core S&P 500	99,894,411	-	-	-	99,894,411	5.4%
iShares Russell 1000 Value	109,807,662	-	-	-	109,807,662	5.9%
iShares Russell 2500	49,141,673	-	-	-	49,141,673	2.7%
GQG Partners International Equity	43,575,770	-	-	-	43,575,770	2.4%
Trinity Street	60,929,385	-	-	-	60,929,385	3.3%
Driehaus Emerging Markets Equity	65,394,478	-	-	-	65,394,478	3.5%
Lazard Management	32,633,482	-	-	-	32,633,482	1.8%
Private Equity	290,858,105	-	-	-	290,858,105	15.7%
Dodge & Cox Core Fixed Income	-	$57,868,347	-	-	57,868,347	3.1%
Loomis Sayles & Co	-	63,569,496	-	-	63,569,496	3.4%
Fidelity Money Market Fund	-	80,800,646	-	-	80,800,646	4.4%
IR+M	-	48,692,925	-	-	48,692,925	2.6%
ABS TAMUS LS Fund	-	-	$114,409,829	-	114,409,829	6.2%
BlackRock TAMUS ARS	-	-	91,873,597	-	91,873,597	5.0%
Evanston Capital - Weatherlow Fund I	-	-	94,325,388	-	94,325,388	5.1%
EnTrust Special Opportunities Fund III	-	-	3,181,713	-	3,181,713	0.2%
EnTrust Special Opportunties Fund IV	-	-	7,756,258	-	7,756,258	0.4%
Natural Resources	-	-	-	$144,726,662	144,726,662	7.8%
Real Estate	-	-	-	85,728,091	85,728,091	4.6%
Total Fund	**$1,058,457,714**	**$250,931,414**	**$311,546,785**	**$230,454,753**	**$1,851,390,666**	**100.0%**
% of Total Fund	**57.2%**	**13.6%**	**16.8%**	**12.4%**		

	Current	Target	Range
Global Equity	**57.2%**	**55.0%**	
Global Public Equity	41.5%	30.0%	20-50%
Global Managers	*8.8%*		
Domestic Equity	*21.7%*		
International Equity	*10.9%*		
Private Equity	15.7%	25.0%	15-35%
Global Fixed Income	**13.6%**	**15.0%**	
Public Fixed Income	13.6%	15.0%	10-20%
Absolute Return	**16.8%**	**15.0%**	
Absolute Return	16.8%	15.0%	10-20%
Real Assets	**12.4%**	**15.0%**	10-25%
Natural Resources	7.8%		
Real Estate	4.6%		

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