

Strategic Class	Asset Group	Asset Class / Style	Manager / Composite	Assets Under Management (\$)	% of Total Fund	Inception Date
Broad Growth						
	Global Equity					
		Public Equity, Passive	BlackRock	678,815,614	2.84%	06/01/2016
		Public Equity, Passive	Legal & General	852,105,414	3.57%	05/01/2016
		Public Equity, Mid-Large Cap	Alliance Bernstein	495,806,226	2.07%	03/01/2020
		Public Equity, Mid-Large Cap	Longview	680,550,106	2.85%	09/01/2017
		Public Equity, Mid-Large Cap	Wellington	514,174,610	2.15%	03/01/2020
		Public Equity, Small-Mid Cap	Wasatch	534,754,524	2.24%	01/01/2019
		Public Equity, Small-Mid Cap	Wellington	520,174,889	2.18%	04/01/2017
		Public Equity, China A Shares	Hillhouse	157,584,650	0.66%	05/01/2022
		Public Equity, Overlay	Parametric	140,256,804	0.59%	07/01/2024
		Private Equity	Hamilton Lane	4,313,671,144	18.05%	11/01/1997
		Private Equity	HiTIP Stafford	9,563,764	0.04%	04/01/2011
		Private Equity	HiTIP Stafford II	40,109,921	0.17%	04/01/2017
		Private Equity	HiTIP Stafford III	44,253,521	0.19%	02/01/2020
		Private Equity	ERS Private Equity	294,909,285	1.23%	06/01/2015
	Global Credit					
		Public Credit	HPS Credit	996,001,839	4.17%	08/01/2019
		Public Credit, Overlay	Parametric	74,083,875	0.31%	07/01/2024
		Private Credit	Avenue Asia Imloa	141,261,779	0.59%	12/01/2022
		Private Credit	Carval	173,304,615	0.73%	04/01/2020
		Private Credit	Fortress Lending	152,325,649	0.64%	09/01/2022
		Private Credit	HPS Private Credit	16,081,758	0.07%	08/01/2024
		Private Credit	Jefferies Direct Lending	32,936,081	0.14%	09/01/2022
		Private Credit	Lafayette Square USA	66,966,059	0.28%	07/01/2022
		Private Credit	NB Private Debt V	40,473,366	0.17%	03/01/2024
		Private Credit	OHA	168,622,490	0.71%	08/01/2020
		Private Credit	Orthogon Partners III	3,061,171	0.01%	03/01/2023
		Private Credit	Real Estate Credit	229,477,783	0.96%	07/01/2023
		Private Credit	PIMCO Private Income Fund	110,537,514	0.46%	10/01/2021
		Private Credit	SilverRock Credit	252,936,335	1.06%	11/01/2019
		Private Credit	SilverRock 2022	338,204,970	1.42%	12/01/2022
	Real Assets					
		Real Estate, Core	Heitman	673,038,237	2.82%	11/01/1995
		Real Estate, Core	Prime Property	196,892,836	0.82%	07/01/2022
		Real Estate, Core	RREEF	192,904,833	0.81%	08/01/2022
		Real Estate, Non-Core Opportunistic	AG Asia Realty III	9,561,052	0.04%	07/01/2016
		Real Estate, Non-Core Opportunistic	AG Europe Realty II	37,794,168	0.16%	05/01/2018
		Real Estate, Non-Core Opportunistic	AG Europe Realty III	44,872,994	0.19%	05/01/2020
		Real Estate, Non-Core Opportunistic	BlackRock Asia IV	10,585,113	0.04%	06/01/2017
		Real Estate, Non-Core Opportunistic	BlackSand Capital I	575,329	0.00%	09/01/2011
		Real Estate, Non-Core Opportunistic	BlackSand Capital II	21,399,074	0.09%	04/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate VI	2,720,726	0.01%	06/01/2012
		Real Estate, Non-Core Opportunistic	Blackstone REP Euro VI	41,187,758	0.17%	12/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate IX	54,854,205	0.23%	10/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate X	14,797,882	0.06%	04/01/2023
		Real Estate, Non-Core Opportunistic	Cerberus IV	25,119,155	0.11%	01/01/2017
		Real Estate, Non-Core Opportunistic	EJF Opzone 1	64,348,399	0.27%	04/01/2020
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp II	729,962	0.00%	07/01/2012
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp III	8,372,548	0.04%	01/01/2015
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp IV	15,984,670	0.07%	08/01/2018
		Real Estate, Non-Core Opportunistic	Jadian Ios I	10,247,314	0.04%	07/01/2024
		Real Estate, Non-Core Opportunistic	Jadian RE II	7,983,118	0.03%	10/01/2024
		Real Estate, Non-Core Opportunistic	Kayne Anderson V	32,980,148	0.14%	06/01/2018
		Real Estate, Non-Core Opportunistic	Kayne Anderson VI	49,255,888	0.21%	07/01/2021
		Real Estate, Non-Core Opportunistic	Kayne Anderson VII	16,999,120	0.07%	01/01/2025
		Real Estate, Non-Core Opportunistic	KKR Rep Americas II	9,716,610	0.04%	03/01/2018
		Real Estate, Non-Core Opportunistic	LaSalle Asia VI	11,002,085	0.05%	11/01/2022
		Real Estate, Non-Core Opportunistic	Lone Star II	18,937	0.00%	06/01/2011
		Real Estate, Non-Core Opportunistic	Starwood XI	44,899,366	0.19%	08/01/2018
		Real Estate, Non-Core Opportunistic	Starwood Dis Op XII Glob	39,922,439	0.17%	02/01/2022
		Real Estate, Non-Core Value-Add	AG Core Plus Realty III	740	0.00%	04/01/2012
		Real Estate, Non-Core Value-Add	AG Core Plus Realty IV	12,080,732	0.05%	06/01/2015
		Real Estate, Non-Core Value-Add	AG Realty Value X	26,916,216	0.11%	11/01/2019
		Real Estate, Non-Core Value-Add	AG Realty Value XI	20,297,055	0.08%	11/01/2022
		Real Estate, Non-Core Value-Add	Almanac VI	1,964,776	0.01%	11/01/2012
		Real Estate, Non-Core Value-Add	Almanac VII	21,573,473	0.09%	04/01/2015
		Real Estate, Non-Core Value-Add	Almanac VIII	40,873,831	0.17%	01/01/2019
		Real Estate, Non-Core Value-Add	Almanac IX	11,914,629	0.05%	12/01/2022
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value VII	761	0.00%	05/01/2015
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value VIII	21,720,005	0.09%	10/01/2017
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value IX	42,412,339	0.18%	02/01/2020
		Real Estate, Non-Core Value-Add	DRA GR INC IX	11,902,882	0.05%	02/01/2017
		Real Estate, Non-Core Value-Add	DRA GR INC X	37,019,205	0.15%	04/01/2020
		Real Estate, Non-Core Value-Add	DRA GR INC XI	12,032,234	0.05%	01/01/2024
		Real Estate, Non-Core Value-Add	GLP Capital IV	38,979,244	0.16%	06/01/2021
		Real Estate, Non-Core Value-Add	Invesco RE VI	24,547,205	0.10%	10/01/2022
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VII	7,544,722	0.03%	08/01/2016
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VIII	34,309,584	0.14%	03/01/2020
		Real Estate, Non-Core Value-Add	Prudential Sr Housing V	18,230,206	0.08%	05/01/2015
		Real Estate, Non-Core Value-Add	Prudential Sr Housing VI	37,021,634	0.15%	09/01/2019

Source: BNY Mellon. In 04/2022, some non-core real estate funds were reclassified between value-add and opportunistic categories to match consultant report categorization. For performance reporting, this change was made effective as of 07/01/2021. Effective 01/01/2024, the managers were reorganized into different higher-level Asset Groups.

Strategic Class	Asset Group	Asset Class / Style	Manager / Composite	Assets Under Management (\$)	% of Total Fund	Inception Date
Broad Growth						
	Real Assets					
	Agriculture		Fiera CG Agriculture	184,546,196	0.77%	01/01/2023
	Agriculture		PGIM US Agriculture	90,338,324	0.38%	07/01/2022
	Agriculture		UBS Agrivest Farmland	113,886,025	0.48%	10/01/2021
	Timber		Hancock	228,695,994	0.96%	09/01/1999
	Infrastructure, Public		Morgan Stanley Infrastructure	519,180,443	2.17%	02/01/2024
	Infrastructure, Private Core		BlackStone Infra	107,612,391	0.45%	01/01/2024
	Infrastructure, Private Core		IFM Global Infrastructure	179,727,927	0.75%	05/01/2022
	Infrastructure, Private Core		KKR Div Core Infrastructure	178,802,262	0.75%	05/01/2022
	Infrastructure, Private Core		MGECO	126,838,071	0.53%	01/01/2025
	Infrastructure, Private Non-Core		Basalt Infra IV	19,885,953	0.08%	11/01/2023
	Infrastructure, Private Non-Core		EnCap ET II	34,685,793	0.15%	03/01/2024
	Infrastructure, Private Non-Core		ISQ Global Infrastructure I	17,000,293	0.07%	06/01/2015
	Infrastructure, Private Non-Core		ISQ Global Infrastructure II	63,066,743	0.26%	07/01/2018
	Infrastructure, Private Non-Core		ISQ Global Infrastructure III	33,466,787	0.14%	01/01/2022
	Infrastructure, Private Non-Core		KKR Global Infrastructure II	15,242,289	0.06%	12/01/2014
	Infrastructure, Private Non-Core		KKR Global Infrastructure IV	46,956,368	0.20%	05/01/2022
	Other Real Assets		Morgan Stanley Olomana	644,093,437	2.70%	04/01/2022
	Other Real Assets, Overlay		Parametric	18,971,434	0.08%	07/01/2024
Diversifying Strategies						
	Liquid Defensive / Diversifying					
	Defensive Return Capture		36 South	204,930,616	0.86%	03/01/2022
	Defensive Return Capture		P/E Global	195,640,866	0.82%	04/01/2017
	Defensive Return Capture		SABA	188,144,386	0.79%	04/01/2022
	Discretionary Alpha		Aequim Relative Value Arbitrage	296,773,445	1.24%	12/01/2020
	Discretionary Alpha		Aristeia	228,420,476	0.96%	07/01/2021
	Discretionary Alpha		Melqart	233,522,820	0.98%	09/01/2022
	Discretionary Alpha		Monashee	156,706,460	0.66%	12/01/2020
	Discretionary Alpha		Myam Asia Opportunity	140,196,897	0.59%	03/01/2022
	Treasury, Intermediate Duration		Bank of Hawaii	282,001,567	1.18%	11/01/2017
	Treasury, Intermediate Duration		First Hawaiian Bank	173,100,281	0.72%	11/01/1991
	Treasury, Intermediate Duration		SLC Management	1,280,683,288	5.36%	01/01/2024
	Treasury, Overlay		Parametric	183,489,276	0.77%	07/01/2024
	Treasury, Long Duration		SLC Management	820,474,998	3.43%	04/01/2017
	Systematic Trend Following		AlphaSimplex	213,775,137	0.89%	01/01/2018
	Systematic Trend Following		Aspect	238,489,754	1.00%	04/01/2017
	Systematic Trend Following		Brevan Howard	256,554,137	1.07%	11/01/2021
	Systematic Trend Following		Broad Reach	196,765,102	0.82%	09/01/2022
	Systematic Trend Following		Crabel	212,109,656	0.89%	04/01/2017
	Systematic Trend Following		Graham	214,148,081	0.90%	04/01/2017
	Systematic Trend Following		Mount Lucas	210,597,986	0.88%	04/01/2019
	Systematic Trend Following, Overlay		Parametric	68,065,218	0.28%	07/01/2024
	Illiquid Diversifying					
	Idiosyncratic Return Capture		Blackstone Mauna Loa	21,847,243	0.09%	01/01/2021
	Idiosyncratic Return Capture		Cloverlay Leahi	240,314,488	1.01%	01/01/2022
	Idiosyncratic Return Capture		Parabellum Partners III	57,925,831	0.24%	05/01/2022
	Idiosyncratic Return Capture		Stable	134,496,462	0.56%	01/01/2023
	Insurance-linked		Nephila Ulu	218,000,255	0.91%	01/01/2021
	Insurance-linked		Pillar Enso	274,651,395	1.15%	07/01/2020
All Other Assets						
	Cash-related					
	Cash Account		Operating Account	111,487,267	0.47%	02/01/1998
	Cash Account		Other Cash	58,201,759	0.24%	01/01/1972
	Transition Account I		BNY Mellon	201,541	0.00%	04/01/2002
	Transition Account II		BNY Mellon	764,214	0.00%	07/01/2011
	Cash Overlay		Parametric	5	0.00%	06/01/2019
	Other		Invest Summit	267,318	0.00%	06/01/2023
	CRO Transition		CRO FRM Master Account	34,936	0.00%	04/01/2017
	Closing Accounts					
	Global Equity, Small Cap		Fidelity	18,527	0.00%	04/01/2017
	Global Equity, Emerging Markets		QMA	77,802	0.00%	09/01/2017
	Global Equity, Low Volatility		Robeco	2,198,422	0.01%	10/01/2016
	Global Equity, Low Volatility		TOBAM	1,656,886	0.01%	10/01/2016
	Global Credit		PIMCO	3,805	0.00%	04/01/2015
	Non-US Intermediate Fixed Income		Eaton Vance	297,546	0.00%	06/01/1989
	Discretionary Alpha		Shaolin Relative Value Arbitrage	26,235,755	0.11%	05/01/2021
Total Fund				23,899,379,832	100.00%	