

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	812,285,787	3.23%	06/01/2016
		Public Equity, Passive	Legal & General	1,288,772,500	5.12%	05/01/2016
		Public Equity, Mid-Large Cap	Alliance Bernstein	513,382,741	2.04%	03/01/2020
		Public Equity, Mid-Large Cap	Longview	553,036,971	2.20%	09/01/2017
		Public Equity, Mid-Large Cap	Wellington	595,164,415	2.37%	03/01/2020
		Public Equity, Small-Mid Cap	Wasatch	516,195,444	2.05%	01/01/2019
		Public Equity, Small-Mid Cap	Wellington	591,667,825	2.35%	04/01/2017
		Public Equity, China A Shares	Hillhouse	9,785,982	0.04%	05/01/2022
		Public Equity, Overlay	Parametric	140,722,000	0.56%	07/01/2024
		Private Equity	Hamilton Lane	4,512,489,111	17.93%	11/01/1997
		Private Equity	HiTIP Stafford	7,328,106	0.03%	04/01/2011
		Private Equity	HiTIP Stafford II	41,484,467	0.16%	04/01/2017
		Private Equity	HiTIP Stafford III	57,780,110	0.23%	02/01/2020
		Private Equity	ERS Private Equity	350,513,858	1.39%	06/01/2015
	Global Credit					
		Public Credit	HPS Credit	1,061,891,556	4.22%	08/01/2019
		Public Credit, Overlay	Parametric	182,774,096	0.73%	07/01/2024
		Private Credit	Avenue Asia Imiloa	142,355,402	0.57%	12/01/2022
		Private Credit	Carval	166,946,838	0.66%	04/01/2020
		Private Credit	Fortress Lending	117,300,002	0.47%	09/01/2022
		Private Credit	HPS Private Credit	33,013,699	0.13%	08/01/2024
		Private Credit	Jefferies Direct Lending	44,406,868	0.18%	09/01/2022
		Private Credit	KKR ABFP II	23,334,959	0.09%	10/01/2025
		Private Credit	Lafayette Square USA	71,040,139	0.28%	07/01/2022
		Private Credit	NB Private Debt V	79,119,663	0.31%	03/01/2024
		Private Credit	OHA	154,376,397	0.61%	08/01/2020
		Private Credit	Orthogon Partners III	2,222,533	0.01%	03/01/2023
		Private Credit	Real Estate Credit	193,219,126	0.77%	07/01/2023
		Private Credit	PIMCO Private Income Fund	115,019,215	0.46%	10/01/2021
		Private Credit	SilverRock Credit	169,833,341	0.67%	11/01/2019
		Private Credit	SilverRock 2022	425,873,542	1.69%	12/01/2022
Real Assets						
		Real Estate, Core	Heitman	703,768,082	2.80%	11/01/1995
		Real Estate, Core	Prime Property	203,515,082	0.81%	07/01/2022
		Real Estate, Core	RREEF	194,968,681	0.77%	08/01/2022
		Real Estate, Non-Core Opportunistic	AEW X	36,839,428	0.15%	08/01/2025
		Real Estate, Non-Core Opportunistic	AG Asia Realty III	5,867,502	0.02%	07/01/2016
		Real Estate, Non-Core Opportunistic	AG Europe Realty II	29,124,093	0.12%	05/01/2018
		Real Estate, Non-Core Opportunistic	AG Europe Realty III	43,092,083	0.17%	05/01/2020
		Real Estate, Non-Core Opportunistic	BlackRock Asia IV	6,270,433	0.02%	06/01/2017
		Real Estate, Non-Core Opportunistic	BlackSand Capital I	33,626	0.00%	09/01/2011
		Real Estate, Non-Core Opportunistic	BlackSand Capital II	18,796,810	0.07%	04/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate VII	2,276,122	0.01%	06/01/2012
		Real Estate, Non-Core Opportunistic	Blackstone REP Euro VI	39,851,184	0.16%	12/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate IX	49,888,048	0.20%	10/01/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate X	21,298,313	0.08%	04/01/2023
		Real Estate, Non-Core Opportunistic	Cerberus IV	20,387,346	0.08%	01/01/2017
		Real Estate, Non-Core Opportunistic	EJF Opzone 1	66,770,889	0.27%	04/01/2020
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp II	731,398	0.00%	07/01/2012
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp III	7,620,761	0.03%	01/01/2015
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp IV	9,964,868	0.04%	08/01/2018
		Real Estate, Non-Core Opportunistic	Jadian los I	8,526,347	0.03%	07/01/2024
		Real Estate, Non-Core Opportunistic	Jadian RE II	17,835,086	0.07%	10/01/2024
		Real Estate, Non-Core Opportunistic	Kayne Anderson V	32,066,976	0.13%	06/01/2018
		Real Estate, Non-Core Opportunistic	Kayne Anderson VI	58,696,606	0.23%	07/01/2021
		Real Estate, Non-Core Opportunistic	Kayne Anderson VII	33,779,485	0.13%	01/01/2025
		Real Estate, Non-Core Opportunistic	KKR Rep Americas II	7,308,706	0.03%	03/01/2018
		Real Estate, Non-Core Opportunistic	LaSalle Asia VI	18,325,906	0.07%	11/01/2022
		Real Estate, Non-Core Opportunistic	Lone Star II	20,680	0.00%	06/01/2011
		Real Estate, Non-Core Opportunistic	Lone Star VII	5,283,200	0.02%	09/01/2025
		Real Estate, Non-Core Opportunistic	Starwood XI	45,592,592	0.18%	08/01/2018
		Real Estate, Non-Core Opportunistic	Starwood Dis Op XII Glob	37,820,704	0.15%	02/01/2022
		Real Estate, Non-Core Value-Add	AG Core Plus Realty IV	9,805,057	0.04%	06/01/2015
		Real Estate, Non-Core Value-Add	AG Realty Value X	25,041,171	0.10%	11/01/2019
		Real Estate, Non-Core Value-Add	AG Realty Value XI	31,633,213	0.13%	11/01/2022
		Real Estate, Non-Core Value-Add	Almanac VI	2,028,413	0.01%	11/01/2012
		Real Estate, Non-Core Value-Add	Almanac VII	19,539,431	0.08%	04/01/2015
		Real Estate, Non-Core Value-Add	Almanac VIII	43,385,012	0.17%	01/01/2019
		Real Estate, Non-Core Value-Add	Almanac IX	21,575,780	0.09%	12/01/2022
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value VIII	20,526,713	0.08%	10/01/2017
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value IX	43,610,930	0.17%	02/01/2020
		Real Estate, Non-Core Value-Add	DRA GR INC IX	10,036,502	0.04%	02/01/2017
		Real Estate, Non-Core Value-Add	DRA GR INC X	35,877,755	0.14%	04/01/2020
		Real Estate, Non-Core Value-Add	DRA GR INC XI	19,371,609	0.08%	01/01/2024
		Real Estate, Non-Core Value-Add	GLP Capital IV	36,015,946	0.14%	06/01/2021

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						
		Real Estate, Non-Core Value-Add	Invesco RE VI	25,218,321	0.10%	10/01/2022
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VII	6,166,278	0.02%	08/01/2016
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VIII	30,241,050	0.12%	03/01/2020
		Real Estate, Non-Core Value-Add	LaSalle IX	5,045,143	0.02%	03/01/2025
		Real Estate, Non-Core Value-Add	Prudential Sr Housing V	16,288,085	0.06%	05/01/2015
		Real Estate, Non-Core Value-Add	Prudential Sr Housing VI	38,164,173	0.15%	09/01/2019
		Agriculture	Fiera CG Agriculture	219,168,601	0.87%	01/01/2023
		Agriculture	PGIM US Agriculture	89,470,788	0.36%	07/01/2022
		Agriculture	UBS Agrivest Farmland	114,188,615	0.45%	10/01/2021
		Timber	Hancock	224,345,952	0.89%	09/01/1999
		Infrastructure, Public	Morgan Stanley Infrastructure	370,414,506	1.47%	02/01/2024
		Infrastructure, Private Core	BlackStone Infra	117,145,539	0.47%	01/01/2024
		Infrastructure, Private Core	IFM Global Infrastructure	200,881,960	0.80%	05/01/2022
		Infrastructure, Private Core	KKR Div Core Infrastructure	188,191,721	0.75%	05/01/2022
		Infrastructure, Private Core	MGECO	85,325,879	0.34%	01/01/2025
		Infrastructure, Private Non-Core	Basalt Infra IV	24,158,741	0.10%	11/01/2023
		Infrastructure, Private Non-Core	EnCap ET II	44,126,223	0.18%	03/01/2024
		Infrastructure, Private Non-Core	GCOF IV	38,887,895	0.15%	03/01/2025
		Infrastructure, Private Non-Core	ISQ Global Infrastructure I	16,043,707	0.06%	06/01/2015
		Infrastructure, Private Non-Core	ISQ Global Infrastructure II	60,588,276	0.24%	07/01/2018
		Infrastructure, Private Non-Core	ISQ Global Infrastructure III	45,053,973	0.18%	01/01/2022
		Infrastructure, Private Non-Core	KKR Global Infrastructure II	12,561,671	0.05%	12/01/2014
		Infrastructure, Private Non-Core	KKR Global Infrastructure IV	49,952,820	0.20%	05/01/2022
		Other Real Assets	Morgan Stanley Olomana	666,721,842	2.65%	04/01/2022
		Other Real Assets, Overlay	Parametric	1,709,267	0.01%	07/01/2024
Diversifying Strategies						
Liquid Defensive / Diversifying						
		Defensive Return Capture	36 South	188,397,216	0.75%	03/01/2022
		Defensive Return Capture	SABA	168,074,839	0.67%	04/01/2022
		Discretionary Alpha	Aequim Relative Value Arbitrage	263,086,556	1.05%	12/01/2020
		Discretionary Alpha	Aristea	243,408,887	0.97%	07/01/2021
		Discretionary Alpha	Melqart	235,893,810	0.94%	09/01/2022
		Treasury, Intermediate Duration	Bank of Hawaii	298,113,661	1.18%	11/01/2017
		Treasury, Intermediate Duration	First Hawaiian Bank	182,420,198	0.72%	11/01/1991
		Treasury, Intermediate Duration	SLC Management	1,648,830,642	6.55%	01/01/2024
		Treasury, Overlay	Parametric	1,224,026	0.00%	07/01/2024
		Treasury, Long Duration	SLC Management	846,405,914	3.36%	04/01/2017
		Systematic Trend Following	Aspect	224,196,456	0.89%	04/01/2017
		Systematic Trend Following	Brevan Howard	260,823,173	1.04%	11/01/2021
		Systematic Trend Following	Broad Reach	178,775,815	0.71%	09/01/2022
		Systematic Trend Following	Crabel	208,879,689	0.83%	04/01/2017
		Systematic Trend Following	Mount Lucas	310,697,822	1.23%	04/01/2019
		Systematic Trend Following, Overlay	Parametric	253,924,916	1.01%	07/01/2024
Illiquid Diversifying						
		Idiosyncratic Return Capture	Cloverlay Leahi	263,304,762	1.05%	01/01/2022
		Discretionary Alpha	Monashee Rel Val Arbitrage	91,220,304	0.36%	12/01/2020
		Idiosyncratic Return Capture	Parabellum Partners III	64,708,894	0.26%	05/01/2022
		Idiosyncratic Return Capture	Stable	154,467,916	0.61%	01/01/2023
		Insurance-linked	Nephila Ulu	224,911,506	0.89%	01/01/2021
		Insurance-linked	Pillar Enso	73,363,682	0.29%	07/01/2020
All Other Assets						
Cash-related						
		Cash Account	Operating Account	995,631,542	3.96%	02/01/1998
		Cash Account	Other Cash	57,510,747	0.23%	01/01/1972
		Transition Account I	BNY Mellon	222,046	0.00%	04/01/2002
		Transition Account II	BNY Mellon	1,288,615	0.01%	07/01/2011
		Other	Invest Summit	24,764	0.00%	06/01/2023
Closing Accounts						
		Global Equity, Small Cap	Fidelity	17,626	0.00%	04/01/2017
		Global Equity, Emerging Markets	QMA	68,135	0.00%	09/01/2017
		Global Equity, Low Volatility	Robeco	682,808	0.00%	10/01/2016
		Global Equity, Low Volatility	TOBAM	492,982	0.00%	10/01/2016
		Defensive Return Capture	P/E Global	414,680	0.00%	04/01/2017
		Discretionary Alpha	Myam Asia Opportunity	943,433	0.00%	03/01/2022
		Discretionary Alpha	Shaolin Relative Value Arbitrage	4,688,905	0.02%	05/01/2021
		Idiosyncratic Return Capture	Blackstone Mauna Loa	8,195,460	0.03%	01/01/2021
Total Fund				25,163,478,730	100.00%	

Source: BNY Mellon. In 06/2023, managers in the Diversifying Strategies component were reclassified into different categories. For performance reporting, this change was made effective as of 07/01/2023. Effective 01/01/2024, the managers were reorganized into different higher-level Asset Groups.