

Strategic Class	Asset Group	Asset Class / Style	Manager / Composite	Assets Under Management (\$)	% of Total Fund	Inception Date	
Broad Growth	Global Equity	Public Equity, Passive	Legal & General	1,332,175,781	5.20%	5/1/2016	
		Public Equity, Mid-Large Cap	BlackRock	844,283,424	3.30%	6/1/2016	
		Public Equity, Mid-Large Cap	Alliance Bernstein	518,474,946	2.02%	3/1/2020	
		Public Equity, Mid-Large Cap	Longview	553,326,006	2.16%	9/1/2017	
		Public Equity, Mid-Large Cap	Wellington	616,977,582	2.41%	3/1/2020	
		Public Equity, Small-Mid Cap	Wasatch	508,539,993	1.99%	1/1/2019	
		Public Equity, Small-Mid Cap	Wellington	611,151,580	2.39%	4/1/2017	
		Public Equity, China A Shares	Hillhouse	9,785,982	0.04%	5/1/2022	
		Public Equity, Overlay	Parametric	145,508,873	0.57%	7/1/2024	
		Private Equity	Hamilton Lane	4,500,183,125	17.57%	11/1/1997	
		Private Equity	HiTIP Stafford	8,022,751	0.03%	4/1/2011	
		Private Equity	HiTIP Stafford II	41,510,156	0.16%	4/1/2017	
		Private Equity	HiTIP Stafford III	62,417,766	0.24%	2/1/2020	
		Private Equity	ERS Private Equity	425,243,707	1.66%	6/1/2015	
		Global Credit	Public Credit	HPS Credit	1,060,168,440	4.14%	8/1/2019
			Public Credit, Overlay	Parametric	186,693,636	0.73%	7/1/2024
	Private Credit		Avenue Asia Imiloa	147,253,516	0.57%	12/1/2022	
	Private Credit		Carval	145,129,813	0.57%	4/1/2020	
	Private Credit		Fortress Lending	109,174,218	0.43%	9/1/2022	
	Private Credit		HPS Private Credit	42,570,105	0.17%	8/1/2024	
	Private Credit		Jefferies Direct Lending	43,508,799	0.17%	9/1/2022	
	Private Credit		KKR ABFP II	41,942,670	0.16%	10/1/2025	
	Private Credit		Lafayette Square USA	74,486,706	0.29%	7/1/2022	
	Private Credit		NB Private Debt V	78,894,544	0.31%	3/1/2024	
	Private Credit		OHA	157,470,758	0.61%	8/1/2020	
	Private Credit		Orthogon Partners III	2,180,835	0.01%	3/1/2023	
	Private Credit		Real Estate Credit	187,559,226	0.73%	7/1/2023	
	Private Credit		PIMCO Private Income Fund	117,238,603	0.46%	10/1/2021	
	Private Credit		SilverRock Credit	173,782,225	0.68%	11/1/2019	
	Private Credit		SilverRock 2022	347,311,945	1.36%	12/1/2022	
	Private Credit		SilverRock Credit 2024	62,680,000	0.24%	11/1/2025	
	Real Assets		Real Estate, Core	Heitman	704,078,281	2.75%	11/1/1995
			Real Estate, Core	Prime Property	202,824,405	0.79%	7/1/2022
		Real Estate, Core	RREEF	194,692,173	0.76%	8/1/2022	
		Real Estate, Non-Core Opportunistic	AEW X	31,488,380	0.12%	8/1/2025	
		Real Estate, Non-Core Opportunistic	AG Asia Realty III	5,047,413	0.02%	7/1/2016	
		Real Estate, Non-Core Opportunistic	AG Europe Realty II	28,556,561	0.11%	5/1/2018	
		Real Estate, Non-Core Opportunistic	AG Europe Realty III	40,717,047	0.16%	5/1/2020	
		Real Estate, Non-Core Opportunistic	BlackRock Asia IV	6,114,802	0.02%	6/1/2017	
		Real Estate, Non-Core Opportunistic	BlackSand Capital I	32,511	0.00%	9/1/2011	
		Real Estate, Non-Core Opportunistic	BlackSand Capital II	21,602,605	0.08%	4/1/2019	
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate VII	2,103,251	0.01%	6/1/2012	
		Real Estate, Non-Core Opportunistic	Blackstone REP Euro VI	37,067,245	0.14%	12/1/2019	
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate IX	47,863,343	0.19%	10/1/2019	
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate X	22,039,068	0.09%	4/1/2023	
		Real Estate, Non-Core Opportunistic	Cerberus IV	19,987,321	0.08%	1/1/2017	
Real Estate, Non-Core Opportunistic		EJF Opzone 1	66,770,889	0.26%	4/1/2020		
Real Estate, Non-Core Opportunistic		Fortress Japan Opp II	250,151	0.00%	7/1/2012		
Real Estate, Non-Core Opportunistic		Fortress Japan Opp III	7,200,481	0.03%	1/1/2015		
Real Estate, Non-Core Opportunistic		Fortress Japan Opp IV	7,290,523	0.03%	8/1/2018		
Real Estate, Non-Core Opportunistic		Jadian Ios I	13,043,541	0.05%	7/1/2024		
Real Estate, Non-Core Opportunistic		Jadian RE II	19,372,933	0.08%	10/1/2024		
Real Estate, Non-Core Opportunistic		Kayne Anderson V	31,840,989	0.12%	6/1/2018		
Real Estate, Non-Core Opportunistic		Kayne Anderson VI	58,764,812	0.23%	7/1/2021		
Real Estate, Non-Core Opportunistic		Kayne Anderson VII	67,109,975	0.26%	1/1/2025		
Real Estate, Non-Core Opportunistic		KKR Rep Americas II	6,447,346	0.03%	3/1/2018		
Real Estate, Non-Core Opportunistic		KKR REPA IV	281,171	0.00%	11/1/2025		
Real Estate, Non-Core Opportunistic		LaSalle Asia VI	15,199,180	0.06%	11/1/2022		
Real Estate, Non-Core Opportunistic		Lone Star VII	4,819,445	0.02%	9/1/2025		
Real Estate, Non-Core Opportunistic		Starwood XI	46,562,754	0.18%	8/1/2018		
Real Estate, Non-Core Opportunistic		Starwood XIII	893,167	0.00%	12/1/2025		
Real Estate, Non-Core Opportunistic		Starwood Dis Op XII Glob	38,582,781	0.15%	2/1/2022		
Real Estate, Non-Core Value-Add		AG Core Plus Realty IV	9,522,423	0.04%	6/1/2015		
Real Estate, Non-Core Value-Add		AG Realty Value X	23,638,166	0.09%	11/1/2019		
Real Estate, Non-Core Value-Add		AG Realty Value XI	41,796,418	0.16%	11/1/2022		
Real Estate, Non-Core Value-Add		Almanac VI	1,555,519	0.01%	11/1/2012		
Real Estate, Non-Core Value-Add		Almanac VII	20,135,444	0.08%	4/1/2015		
Real Estate, Non-Core Value-Add		Almanac VIII	40,493,170	0.16%	1/1/2019		
Real Estate, Non-Core Value-Add		Almanac IX	25,723,177	0.10%	12/1/2022		
Real Estate, Non-Core Value-Add		CBRE Strategic Partners Value VIII	18,934,545	0.07%	10/1/2017		
Real Estate, Non-Core Value-Add		CBRE Strategic Partners Value IX	43,199,313	0.17%	2/1/2020		
Real Estate, Non-Core Value-Add	DRA GR INC IX	9,997,982	0.04%	2/1/2017			
Real Estate, Non-Core Value-Add	DRA GR INC X	35,503,199	0.14%	4/1/2020			
Real Estate, Non-Core Value-Add	DRA GR INC XI	21,515,360	0.08%	1/1/2024			
Real Estate, Non-Core Value-Add	GLP Capital IV	34,665,298	0.14%	6/1/2021			

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	24,666,891	0.10%	10/1/2022
	Real Estate, Non-Core Value-Add		LaSalle Income & Growth VII	6,374,805	0.02%	8/1/2016
	Real Estate, Non-Core Value-Add		LaSalle Income & Growth VIII	31,993,308	0.12%	3/1/2020
	Real Estate, Non-Core Value-Add		LaSalle IX	2,122,021	0.01%	3/1/2025
	Real Estate, Non-Core Value-Add		Prudential Sr Housing V	14,747,688	0.06%	5/1/2015
	Real Estate, Non-Core Value-Add		Prudential Sr Housing VI	39,469,107	0.15%	9/1/2019
	Agriculture		Fiera CG Agriculture	219,846,526	0.86%	1/1/2023
	Agriculture		PGIM US Agriculture	88,345,095	0.34%	7/1/2022
	Agriculture		UBS Agrivest Farmland	114,327,571	0.45%	10/1/2021
	Timber		Hancock	223,604,322	0.87%	9/1/1999
	Infrastructure, Public		Morgan Stanley Infrastructure	371,298,254	1.45%	2/1/2024
	Infrastructure, Private Core		BlackStone Infra	122,149,022	0.48%	1/1/2024
	Infrastructure, Private Core		IFM Global Infrastructure	200,818,507	0.78%	5/1/2022
	Infrastructure, Private Core		KKR Div Core Infrastructure	189,820,752	0.74%	5/1/2022
	Infrastructure, Private Core		MGECO	83,721,147	0.33%	1/1/2025
	Infrastructure, Private Non-Core		Basalt Infra IV	31,455,100	0.12%	11/1/2023
	Infrastructure, Private Non-Core		EnCap ET II	51,356,902	0.20%	3/1/2024
	Infrastructure, Private Non-Core		GCOF IV	41,755,429	0.16%	3/1/2025
	Infrastructure, Private Non-Core		ICON VII	9,622,897	0.04%	1/1/2026
	Infrastructure, Private Non-Core		ISQ Global Infrastructure I	15,832,334	0.06%	6/1/2015
	Infrastructure, Private Non-Core		ISQ Global Infrastructure II	60,569,601	0.24%	7/1/2018
	Infrastructure, Private Non-Core		ISQ Global Infrastructure III	47,893,615	0.19%	1/1/2022
	Infrastructure, Private Non-Core		KKR Global Infrastructure II	12,413,722	0.05%	12/1/2014
	Infrastructure, Private Non-Core		KKR Global Infrastructure IV	53,494,529	0.21%	5/1/2022
	Infrastructure, Private Non-Core		KKR Global Infrastructure V	25,074,459	0.10%	12/1/2025
	Other Real Assets		Morgan Stanley Olomana	688,228,172	2.69%	4/1/2022
	Other Real Assets, Overlay		Parametric	1,726,737	0.01%	7/1/2024
Diversifying Strategies						
	Liquid Defensive / Diversifying					
	Defensive Return Capture		36 South	196,148,189	0.77%	3/1/2022
	Discretionary Alpha		Aequim Relative Value Arbitrage	272,977,763	1.07%	12/1/2020
	Discretionary Alpha		Aristeia	245,493,775	0.96%	7/1/2021
	Discretionary Alpha		Melqart	239,711,903	0.94%	9/1/2022
	Treasury, Intermediate Duration		Bank of Hawaii	301,941,949	1.18%	11/1/2017
	Treasury, Intermediate Duration		First Hawaiian Bank	184,609,566	0.72%	11/1/1991
	Treasury, Intermediate Duration		PIMCO	499,674,620	1.95%	1/1/2026
	Treasury, Intermediate Duration		SLC Management	1,372,373,601	5.36%	1/1/2024
	Treasury, Overlay		Parametric	51,344,244	0.20%	7/1/2024
	Treasury, Long Duration		SLC Management	845,740,380	3.30%	4/1/2017
	Systematic Trend Following		Aspect	235,203,468	0.92%	4/1/2017
	Systematic Trend Following		Brevan Howard	300,189,686	1.17%	11/1/2021
	Systematic Trend Following		Broad Reach	192,530,758	0.75%	9/1/2022
	Systematic Trend Following		Crabel	226,044,492	0.88%	4/1/2017
	Systematic Trend Following		Mount Lucas	310,818,438	1.21%	4/1/2019
	Systematic Trend Following, Overlay		Parametric	476,959,464	1.86%	8/1/2024
	Illiquid Diversifying					
	Idiosyncratic Return Capture		Cloverlay Leahi	310,275,619	1.21%	1/1/2022
	Discretionary Alpha		Monashee Rel Val Arbitrage	85,478,472	0.33%	12/1/2020
	Idiosyncratic Return Capture		Parabellum Partners III	58,445,184	0.23%	5/1/2022
	Idiosyncratic Return Capture		Stable	156,019,449	0.61%	1/1/2023
	Insurance-linked		Nephila Ulu	233,324,424	0.91%	1/1/2021
All Other Assets						
	Cash-related					
	Cash Account		Operating Account	684,992,133	2.67%	2/1/1998
	Cash Account		Other Cash	60,607,527	0.24%	1/1/1972
	Transition Account I		BNY Mellon	222,925	0.00%	4/1/2002
	Transition Account II		BNY Mellon	1,947,617	0.01%	7/1/2011
	Other		Invest Summit	84,583	0.00%	6/1/2023
	CRO Transition		CRO FRM Master Account	898	0.00%	4/1/2017
	Closing Accounts					
	Global Equity, Small Cap		Fidelity	17,525	0.00%	4/1/2017
	Global Equity, Emerging Markets		QMA	68,072	0.00%	9/1/2017
	Global Equity, Low Volatility		Robeco	682,600	0.00%	10/01/2016
	Global Equity, Low Volatility		TOBAM	506,419	0.00%	10/01/2016
	Defensive Return Capture		P/E Global	414,680	0.00%	4/1/2017
	Defensive Return Capture		SABA	6,996,366	0.03%	4/1/2022
	Discretionary Alpha		Myam Asia Opportunity	946,636	0.00%	3/1/2022
	Discretionary Alpha		Shaolin Relative Value Arbitrage	4,688,905	0.02%	5/1/2021
	Idiosyncratic Return Capture		Blackstone Mauna Loa	5,437,574	0.02%	1/1/2021
	Insurance-linked		Pillar Enso	51,620,950	0.20%	7/1/2020
Total Fund				25,618,242,248	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.