

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	1,485,194,279	5.59%	5/1/2016
		Public Equity, Mid-Large Cap	BlackRock	946,267,456	3.56%	6/1/2016
		Public Equity, Mid-Large Cap	Alliance Bernstein	540,363,141	2.03%	3/1/2020
		Public Equity, Mid-Large Cap	Longview	515,395,482	1.94%	9/1/2017
		Public Equity, Mid-Large Cap	Wellington	674,742,656	2.54%	3/1/2020
		Public Equity, Small-Mid Cap	Wasatch	552,866,030	2.08%	1/1/2019
		Public Equity, Small-Mid Cap	Wellington	714,490,747	2.69%	4/1/2017
		Public Equity, Overlay	Parametric	66,459,089	0.25%	7/1/2024
		Private Equity	Hamilton Lane	4,542,070,452	17.08%	11/1/1997
		Private Equity	HiTIP Stafford	8,005,214	0.03%	4/1/2011
		Private Equity	HiTIP Stafford II	41,632,654	0.16%	4/1/2017
		Private Equity	HiTIP Stafford III	72,218,838	0.27%	2/1/2020
		Private Equity	ERS Private Equity	553,776,266	2.08%	6/1/2015
	Global Credit					
		Public Credit	HPS Credit	1,027,067,045	3.86%	8/1/2019
		Public Credit, Overlay	Parametric	192,835,762	0.73%	7/1/2024
		Private Credit	Avenue Asia Imiloa	138,606,939	0.52%	12/1/2022
		Private Credit	Carval	124,855,889	0.47%	4/1/2020
		Private Credit	Fortress Lending	99,440,899	0.37%	9/1/2022
		Private Credit	HPS Private Credit	46,532,692	0.17%	8/1/2024
		Private Credit	Jefferies Direct Lending	42,415,949	0.16%	9/1/2022
		Private Credit	KKR ABFP II	49,762,615	0.19%	10/1/2025
		Private Credit	Lafayette Square USA	97,427,753	0.37%	7/1/2022
		Private Credit	NB Private Debt V	77,633,525	0.29%	3/1/2024
		Private Credit	OHA	151,628,536	0.57%	8/1/2020
		Private Credit	Orthogon Partners III	1,972,232	0.01%	3/1/2023
		Private Credit	Real Estate Credit	158,973,854	0.60%	7/1/2023
		Private Credit	PIMCO Private Income Fund	120,803,380	0.45%	10/1/2021
		Private Credit	SilverRock Credit	157,328,277	0.59%	11/1/2019
		Private Credit	SilverRock 2022	301,482,387	1.13%	12/1/2022
		Private Credit	SilverRock Credit 2024	111,734,757	0.42%	11/1/2025
	Real Assets					
		Real Estate, Core	Heitman	710,971,878	2.67%	11/1/1995
		Real Estate, Core	Prime Property	206,447,273	0.78%	7/1/2022
		Real Estate, Core	RREEF	197,721,782	0.74%	8/1/2022
		Real Estate, Non-Core Opportunistic	AEW X	56,804,122	0.21%	8/1/2025
		Real Estate, Non-Core Opportunistic	AG Asia Realty III	4,651,211	0.02%	7/1/2016
		Real Estate, Non-Core Opportunistic	AG Europe Realty II	26,149,962	0.10%	5/1/2018
		Real Estate, Non-Core Opportunistic	AG Europe Realty III	32,615,021	0.12%	5/1/2020
		Real Estate, Non-Core Opportunistic	BlackRock Asia IV	843,333	0.00%	6/1/2017
		Real Estate, Non-Core Opportunistic	BlackSand Capital I	18,217	0.00%	9/1/2011
		Real Estate, Non-Core Opportunistic	BlackSand Capital II	30,928,525	0.12%	4/1/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate VII	1,473,400	0.01%	6/1/2012
		Real Estate, Non-Core Opportunistic	Blackstone REP Euro VI	32,984,113	0.12%	12/1/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate IX	39,557,571	0.15%	10/1/2019
		Real Estate, Non-Core Opportunistic	Blackstone Real Estate X	27,904,623	0.10%	4/1/2023
		Real Estate, Non-Core Opportunistic	Cerberus IV	17,992,291	0.07%	1/1/2017
		Real Estate, Non-Core Opportunistic	EJF Opzone 1	66,570,111	0.25%	4/1/2020
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp II	342,891	0.00%	7/1/2012
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp III	7,513,178	0.03%	1/1/2015
		Real Estate, Non-Core Opportunistic	Fortress Japan Opp IV	7,298,930	0.03%	8/1/2018
		Real Estate, Non-Core Opportunistic	Jadian Ios I	19,135,721	0.07%	7/1/2024
		Real Estate, Non-Core Opportunistic	Jadian RE II	32,913,580	0.12%	10/1/2024
		Real Estate, Non-Core Opportunistic	Kayne Anderson V	23,276,449	0.09%	6/1/2018
		Real Estate, Non-Core Opportunistic	Kayne Anderson VI	54,333,671	0.20%	7/1/2021
		Real Estate, Non-Core Opportunistic	Kayne Anderson VII	53,187,467	0.20%	1/1/2025
		Real Estate, Non-Core Opportunistic	KKR Rep Americas II	1,211,085	0.00%	3/1/2018
		Real Estate, Non-Core Opportunistic	KKR REPA IV	38,789,775	0.15%	11/1/2025
		Real Estate, Non-Core Opportunistic	LaSalle Asia VI	20,981,645	0.08%	11/1/2022
		Real Estate, Non-Core Opportunistic	Lone Star VII	11,824,717	0.04%	9/1/2025
		Real Estate, Non-Core Opportunistic	Starwood XI	47,137,890	0.18%	8/1/2018
		Real Estate, Non-Core Opportunistic	Starwood XIII	1,234,637	0.00%	12/1/2025
		Real Estate, Non-Core Opportunistic	Starwood Dis Op XII Glob	41,247,906	0.16%	2/1/2022
		Real Estate, Non-Core Value-Add	AG Core Plus Realty IV	8,364,549	0.03%	6/1/2015
		Real Estate, Non-Core Value-Add	AG Realty Value X	22,380,257	0.08%	11/1/2019
		Real Estate, Non-Core Value-Add	AG Realty Value XI	44,296,495	0.17%	11/1/2022
		Real Estate, Non-Core Value-Add	Almanac VI	1,524,231	0.01%	11/1/2012
		Real Estate, Non-Core Value-Add	Almanac VII	18,854,747	0.07%	4/1/2015
		Real Estate, Non-Core Value-Add	Almanac VIII	39,734,488	0.15%	1/1/2019
		Real Estate, Non-Core Value-Add	Almanac IX	30,365,571	0.11%	12/1/2022
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value VIII	17,822,229	0.07%	10/1/2017
		Real Estate, Non-Core Value-Add	CBRE Strategic Partners Value IX	43,213,664	0.16%	2/1/2020
		Real Estate, Non-Core Value-Add	DRA GR INC IX	8,269,101	0.03%	2/1/2017
		Real Estate, Non-Core Value-Add	DRA GR INC X	32,673,204	0.12%	4/1/2020
		Real Estate, Non-Core Value-Add	DRA GR INC XI	29,469,163	0.11%	1/1/2024
		Real Estate, Non-Core Value-Add	GLP Capital IV	31,475,644	0.12%	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	30,604,766	0.12%	10/1/2022
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VII	6,469,198	0.02%	8/1/2016
		Real Estate, Non-Core Value-Add	LaSalle Income & Growth VIII	30,080,883	0.11%	3/1/2020
		Real Estate, Non-Core Value-Add	LaSalle IX	6,146,108	0.02%	3/1/2025
		Real Estate, Non-Core Value-Add	LBA X	23,821,002	0.09%	2/1/2026
		Real Estate, Non-Core Value-Add	PRUDENTIAL SHP V	12,633,720	0.05%	5/1/2015
		Real Estate, Non-Core Value-Add	PRUDENTIAL SHP VI	41,817,820	0.16%	9/1/2019
		Agriculture	Fiera CG Agriculture	225,092,795	0.85%	1/1/2023
		Agriculture	PGIM US Agriculture	87,822,407	0.33%	7/1/2022
		Agriculture	UBS Agrivest Farmland	114,072,563	0.43%	10/1/2021
		Timber	Hancock	218,620,309	0.82%	9/1/1999
		Infrastructure, Public	Morgan Stanley Infrastructure	411,720,222	1.55%	2/1/2024
		Infrastructure, Private Core	BlackStone Infra	138,251,775	0.52%	1/1/2024
		Infrastructure, Private Core	IFM Global Infrastructure	218,077,578	0.82%	5/1/2022
		Infrastructure, Private Core	KKR Div Core Infrastructure	191,485,979	0.72%	5/1/2022
		Infrastructure, Private Core	MGEEO	106,370,669	0.40%	1/1/2025
		Infrastructure, Private Non-Core	Basalt Infra IV	39,567,834	0.15%	11/1/2023
		Infrastructure, Private Non-Core	EnCap ET II	64,048,707	0.24%	3/1/2024
		Infrastructure, Private Non-Core	GCOF IV	60,594,618	0.23%	3/1/2025
		Infrastructure, Private Non-Core	ICON VII	7,367,759	0.03%	1/1/2026
		Infrastructure, Private Non-Core	ISQ Global Infrastructure I	5,052,520	0.02%	6/1/2015
		Infrastructure, Private Non-Core	ISQ Global Infrastructure II	57,443,126	0.22%	7/1/2018
		Infrastructure, Private Non-Core	ISQ Global Infrastructure III	53,460,472	0.20%	1/1/2022
		Infrastructure, Private Non-Core	KKR Global Infrastructure II	12,486,603	0.05%	12/1/2014
		Infrastructure, Private Non-Core	KKR Global Infrastructure IV	55,139,225	0.21%	5/1/2022
		Infrastructure, Private Non-Core	KKR Global Infrastructure V	22,162,522	0.08%	12/1/2025
		Infrastructure, Private Non-Core	Snowhawk Digital I	38,988,181	0.15%	6/1/2026
		Infrastructure, Private Non-Core	Snowhawk Digital SMA I	23,558,065	0.09%	6/1/2026
		Other Real Assets	Morgan Stanley Olomana	740,437,151	2.78%	4/1/2022
		Other Real Assets, Overlay	Parametric	1,758,992	0.01%	7/1/2024
Diversifying Strategies						
	Liquid Defensive / Diversifying					
		Defensive Return Capture	36 South	293,172,440	1.10%	3/1/2022
		Discretionary Alpha	Aequim Relative Value Arbitrage	284,217,090	1.07%	12/1/2020
		Discretionary Alpha	Aristeia	254,139,168	0.96%	7/1/2021
		Discretionary Alpha	Brevan Howard	31,838,254	0.12%	11/1/2021
		Discretionary Alpha	Melqart	240,626,054	0.90%	9/1/2022
		Treasury, Intermediate Duration	Bank of Hawaii	303,767,561	1.14%	11/1/2017
		Treasury, Intermediate Duration	First Hawaiian Bank	185,401,669	0.70%	11/1/1991
		Treasury, Intermediate Duration	PIMCO	500,701,053	1.88%	1/1/2026
		Treasury, Intermediate Duration	SLC Management	1,377,655,506	5.18%	1/1/2024
		Treasury, Overlay	Parametric	591,728,005	2.23%	7/1/2024
		Treasury, Long Duration	SLC Management	724,095,169	2.72%	4/1/2017
		Systematic Trend Following	Aspect	239,050,373	0.90%	4/1/2017
		Systematic Trend Following	Broad Reach	180,433,710	0.68%	9/1/2022
		Systematic Trend Following	Crabel	191,766,641	0.72%	4/1/2017
		Systematic Trend Following	Mount Lucas	323,790,526	1.22%	4/1/2019
		Systematic Trend Following, Overlay	Parametric	908,197,049	3.42%	8/1/2024
	Illiquid Diversifying					
		Idiosyncratic Return Capture	Cloverlay Leahi	333,760,933	1.26%	1/1/2022
		Idiosyncratic Return Capture	Monashee Rel Val Arbitrage	98,307,758	0.37%	12/1/2020
		Idiosyncratic Return Capture	Parabellum Partners III	54,703,768	0.21%	5/1/2022
		Idiosyncratic Return Capture	Stable	184,996,599	0.70%	1/1/2023
		Insurance-linked	Nephila Ulu	239,165,928	0.90%	1/1/2021
All Other Assets						
	Cash-related					
		Cash Account	Operating Account	128,971,739	0.49%	2/1/1998
		Cash Account	Other Cash	58,263,183	0.22%	1/1/1972
		Transition Account I	BNY Mellon	265,727	0.00%	4/1/2002
		Transition Account II	BNY Mellon	1,905,754	0.01%	7/1/2011
		Other	Invest Summit	84,583	0.00%	6/1/2023
		CRO Transition	CRO FRM Master Account	9	0.00%	4/1/2017
	Closing Accounts					
		Global Equity, Small Cap	Fidelity	17,677	0.00%	4/1/2017
		Global Equity, Emerging Markets	QMA	60,957	0.00%	9/1/2017
		Global Equity, Low Volatility	Robeco	526,710	0.00%	10/01/2016
		Global Equity, Low Volatility	TOBAM	314,897	0.00%	10/01/2016
		Convertibles	Lord Abbett	7,900	0.00%	5/1/2021
		Defensive Return Capture	SABA	7,112,472	0.03%	4/1/2022
		Discretionary Alpha	Shaolin Relative Value Arbitrage	8,760,354	0.03%	5/1/2021
		Idiosyncratic Return Capture	Blackstone Mauna Loa	2,875,919	0.01%	1/1/2021
		Insurance-linked	Pillar Enso	37,988,973	0.14%	7/1/2020
Total Fund				26,590,316,790	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.