



FUND SUMMARY BY ASSET CLASS

Report ID: IPM0005

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
Total Fund	18,989,567,421.61	1.00	5.87	1.95	10.46	10.46	6.17	9.58	8.51	7.92	8.42
OSERS Policy BM		1.41	5.09	1.56	8.79	8.79	4.00	7.66	6.97	7.03	7.81
Excess Return		-0.41	0.78	0.39	1.67	1.67	2.17	1.92	1.54	0.89	0.61
Global Equities	8,345,504,817.45	1.92	12.29	2.69	20.39	20.39	5.59	11.46	9.03	8.46	8.57
Custom Gbl Equities BM		2.23	11.30	2.87	19.38	19.38	5.15	10.45	8.30	7.80	7.91
Excess Return		-0.31	0.98	-0.18	1.01	1.01	0.44	1.01	0.73	0.65	0.67
Global Fixed Income	2,442,394,193.52	0.95	0.22	0.38	4.45	4.45	-1.87	1.33	2.34	4.29	6.84
Global Fixed Income BM		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	3.12	6.13
Excess Return		0.01	0.94	0.32	1.82	1.82	1.16	1.56	0.99	1.16	0.71
Global Private Credit	1,210,420,461.26	1.01	6.78	3.89	13.40	13.40	10.52				12.70
Custom Private Credit Inv BM		0.81	4.96	2.44	10.02	10.02	7.64				6.91
Excess Return		0.20	1.82	1.45	3.38	3.38	2.88				5.79
Global Private Equity	2,519,201,832.56	0.36	7.70	3.88	12.90	12.90	17.04	19.83	18.87	16.00	12.70
Custom Gbl Private Equity BM		1.27	4.22	1.27	5.28	5.28	7.80	13.86	12.64	11.45	14.29
Excess Return		-0.91	3.48	2.62	7.62	7.62	9.24	5.98	6.22	4.55	-1.59
Global Real Estate	2,223,110,491.59	-0.33	-5.17	-0.95	-8.47	-8.47	6.16	6.05	8.49	7.27	7.07
Custom Global Real Estate BM		-0.31	-3.92	-0.92	-7.11	-7.11	3.66	3.77	6.41	7.53	
Excess Return		-0.02	-1.25	-0.02	-1.36	-1.36	2.50	2.28	2.08	-0.26	
Global Infrastructure	1,234,690,123.25	0.54	2.76	2.31	6.28	6.28	8.82	9.34			11.16
Custom Gbl Infrastructure BM		2.04	4.13	2.04	0.67	0.67	6.47	5.45			6.50
Excess Return		-1.51	-1.37	0.27	5.60	5.60	2.35	3.89			4.65
Opportunistic & Tactical	530,168,539.40	-0.19	4.05	1.43	8.66	8.66	6.77	7.79	7.98		8.86
Opportunistic & Tactical BM		1.10	0.27	0.58	4.63	4.63	-1.02	0.42	3.31		4.23
Excess Return		-1.29	3.78	0.85	4.03	4.03	7.79	7.36	4.67		4.63
Cash Equivalents	484,076,962.58	-1.87	-9.54	-2.99	-11.58	-11.58	2.45	2.13	2.28	2.15	2.06
FTSE 30 Day Treasury Bill		0.44	2.73	1.35	5.56	5.56	3.11	2.15	1.48	1.47	1.44
Excess Return		-2.31	-12.27	-4.35	-17.13	-17.13	-0.67	-0.02	0.81	0.69	0.62
Short-Term Cash	403,137,072.73	0.42	2.57	1.28	5.30	5.30	3.06	2.15	1.56	1.79	3.84
FTSE 30 Day Treasury Bill		0.44	2.73	1.35	5.56	5.56	3.11	2.15	1.48	1.47	3.15
Excess Return		-0.02	-0.16	-0.08	-0.25	-0.25	-0.05	0.00	0.08	0.32	0.68



GLOBAL EQUITIES SUMMARY

Report ID: IPM0005

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	ITD
Global Equities	8,345,504,817.45	1.92	12.29	2.69	20.39	20.39	5.59	11.46	9.03	8.46	8.57
<i>Custom Gbl Equities BM</i>		2.23	11.30	2.87	19.38	19.38	5.15	10.45	8.30	7.80	7.91
Excess Return		-0.31	0.98	-0.18	1.01	1.01	0.44	1.01	0.73	0.65	0.67
GE Global	1,719,557,010.32	2.09	17.87	3.06	28.08	28.08	8.13	13.93	8.97		11.46
<i>Custom GE Global/ACWI Active</i>		2.23	11.30	2.87	19.38	19.38	3.88	7.69	4.89		6.49
Excess Return		-0.14	6.57	0.19	8.70	8.70	4.25	6.24	4.08		4.96
ACWI Active	1,719,557,010.32	2.09	17.87	3.06	28.08	28.08	8.13	13.93	8.97		11.46
<i>Custom GE Global/ACWI Active</i>		2.23	11.30	2.87	19.38	19.38	3.88	7.69	4.89		6.49
Excess Return		-0.14	6.57	0.19	8.70	8.70	4.25	6.24	4.08		4.96
GE Regional	6,625,947,807.13	1.87	10.95	2.59	18.61	18.61	4.99	11.08	8.85		
<i>Custom Gbl Equities BM</i>		2.23	11.30	2.87	19.38	19.38	5.15	10.45	8.30		
Excess Return		-0.35	-0.35	-0.28	-0.77	-0.77	-0.16	0.63	0.55		
Regional US Equity	4,285,801,904.77	3.09	13.53	3.17	22.60	22.60	7.68	13.80	11.72	9.97	11.08
<i>Russell 3000 Index</i>		3.10	13.56	3.22	23.13	23.13	8.05	14.14	12.15	10.17	11.30
Excess Return		0.00	-0.03	-0.05	-0.52	-0.52	-0.37	-0.34	-0.43	-0.20	-0.22
Regional Non-US Equity	2,340,145,902.36	-0.26	6.59	1.56	12.02	12.02	1.09	7.52	5.56	7.30	7.39
<i>Custom Non-US Equity BM</i>		-0.10	5.69	0.96	11.62	11.62	0.38	5.49	3.82	5.91	6.10
Excess Return		-0.17	0.90	0.60	0.40	0.40	0.71	2.03	1.74	1.38	1.28
Non-US Equity Developed Market	1,682,390,065.76	-1.39	5.18	-0.03	11.14	11.14	3.49	8.39	6.01	7.18	7.12
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	5.72	6.24
Excess Return		0.26	0.23	0.58	-0.09	-0.09	0.67	1.83	1.74	1.47	0.88
Non-US Equity Emerging Market	657,755,836.60	2.75	10.33	5.88	14.34	14.34	-6.01	5.16	4.19	8.81	6.86
<i>MSCI Emerging Markets Net Dividend Index</i>		3.94	7.49	5.00	12.55	12.55	-5.07	3.10	2.79	7.27	
Excess Return		-1.20	2.84	0.88	1.80	1.80	-0.95	2.07	1.40	1.54	

TOTAL GROSS OF FEES

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6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
GE Global	1,719,557,010.32	2.09	17.87	3.06	28.08	28.08	8.13	13.93	8.97	11.46	8/1/2004
<i>Custom GE Global/ACWI Active</i>		2.23	11.30	2.87	19.38	19.38	3.88	7.69	4.89	6.49	8/1/2004
Excess Return		-0.14	6.57	0.19	8.70	8.70	4.25	6.24	4.08	4.96	8/1/2004
ACWI Active	1,719,557,010.32	2.09	17.87	3.06	28.08	28.08	8.13	13.93	8.97	11.46	8/1/2004
<i>Custom GE Global/ACWI Active</i>		2.23	11.30	2.87	19.38	19.38	3.88	7.69	4.89	6.49	8/1/2004
Excess Return		-0.14	6.57	0.19	8.70	8.70	4.25	6.24	4.08	4.96	8/1/2004
Arrowstreet Capital	1,444,163,550.26	2.10	17.66	3.38	27.61	27.61	7.94	13.06	8.98	10.11	9/1/2004
<i>Arrowstreet Capital Benchmark</i>		2.23	11.30	2.87	19.38	19.38	3.88	7.69	4.89	6.48	9/1/2004
Excess Return		-0.12	6.36	0.51	8.23	8.23	4.06	5.37	4.09	3.63	9/1/2004
Arrowstreet Emerging	348,361.70	0.54	1,705.61	1,762.98	1,731.43	1,731.43	178.03	106.30	45.63	30.12	11/1/2004
<i>Arrowstreet Emerging BM</i>		3.83	7.41	5.13	13.56	13.56	-4.11	3.93	3.14	7.03	11/1/2004
Excess Return		-3.30	1,698.20	1,757.84	1,717.87	1,717.87	182.14	102.37	42.49	23.09	11/1/2004
Arrowstreet GEAE	275,045,098.36	2.00	19.51	1.27	31.43	31.43				24.75	7/1/2022
<i>MSCI All Country World</i>		1.85	10.28	2.38	18.40	18.40				17.26	7/1/2022
<i>Investable Market Net Index</i>											
Excess Return		0.14	9.22	-1.11	13.03	13.03				7.48	7/1/2022

TOTAL GROSS OF FEES

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Regional US Equity	4,285,801,904.77	3.09	13.53	3.17	22.60	22.60	7.68	13.80	11.72	11.08	1/1/1984
<i>Russell 3000 Index</i>		<i>3.10</i>	<i>13.56</i>	<i>3.22</i>	<i>23.13</i>	<i>23.13</i>	<i>8.05</i>	<i>14.14</i>	<i>12.15</i>	<i>11.30</i>	<i>1/1/1984</i>
Excess Return		0.00	-0.03	-0.05	-0.52	-0.52	-0.37	-0.34	-0.43	-0.22	1/1/1984
USE w/o CE	4,285,801,900.09	3.09	13.53	3.17	22.60	22.60	7.76	13.69	11.58	13.40	12/1/2009
<i>Russell 3000 Index</i>		<i>3.10</i>	<i>13.56</i>	<i>3.22</i>	<i>23.13</i>	<i>23.13</i>	<i>8.05</i>	<i>14.14</i>	<i>12.15</i>	<i>13.52</i>	<i>12/1/2009</i>
Excess Return		0.00	-0.03	-0.05	-0.52	-0.52	-0.29	-0.45	-0.57	-0.13	12/1/2009
US Equity w/o Portable Alpha	4,074,824,698.53	3.05	13.36	3.13	22.27	22.27	7.52	13.69	11.67	9.97	7/1/2002
<i>Russell 3000 Index w/ History</i>		<i>3.10</i>	<i>13.56</i>	<i>3.22</i>	<i>23.13</i>	<i>23.13</i>	<i>8.05</i>	<i>14.14</i>	<i>12.15</i>	<i>10.17</i>	<i>7/1/2002</i>
Excess Return		-0.04	-0.20	-0.09	-0.86	-0.86	-0.54	-0.45	-0.48	-0.20	7/1/2002
USE LC	3,999,880,892.38	3.35	14.42	3.63	23.78	23.78	8.73	14.48	11.82	9.76	7/1/2002
<i>Russell 1000 Index</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>	<i>8.74</i>	<i>14.61</i>	<i>12.51</i>	<i>10.28</i>	<i>7/1/2002</i>
Excess Return		0.04	0.18	0.06	-0.10	-0.10	-0.02	-0.13	-0.69	-0.52	7/1/2002
USE LC Active	820,615,975.44	3.50	15.15	3.82	23.37	23.37	9.25	13.27	10.26	7.48	12/1/2000
<i>Russell 1000 Index</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>	<i>8.74</i>	<i>14.61</i>	<i>12.51</i>	<i>8.37</i>	<i>12/1/2000</i>
Excess Return		0.19	0.92	0.25	-0.50	-0.50	0.50	-1.34	-2.25	-0.88	12/1/2000
USE LC Core	609,638,769.20	3.31	14.39	3.68	21.78	21.78	8.13	12.87	10.59	13.26	6/1/2009
<i>Russell 1000 Index</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>	<i>8.74</i>	<i>14.61</i>	<i>12.51</i>	<i>14.65</i>	<i>6/1/2009</i>
Excess Return		0.00	0.16	0.11	-2.10	-2.10	-0.62	-1.73	-1.92	-1.39	6/1/2009
BNYM Newton NSL Dynamic US Eq	202,998,739.30	3.25	13.69	3.20	22.60	22.60	7.97	14.63		14.29	7/1/2018
<i>Newton DUSE Bmk</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>	<i>9.29</i>	<i>14.59</i>		<i>13.88</i>	<i>7/1/2018</i>
Excess Return		-0.06	-0.54	-0.38	-1.28	-1.28	-1.32	0.04		0.41	7/1/2018
JPM US Analyst LC Core	161,637,584.89	3.88	17.88	5.54						17.88	1/1/2024
<i>S&P 500 - Total Return Index</i>		<i>3.59</i>	<i>15.29</i>	<i>4.28</i>						<i>15.29</i>	<i>1/1/2024</i>
Excess Return		0.30	2.59	1.26						2.59	1/1/2024
Martingale Large Cap	90,725,839.40	1.93	9.67	0.77	17.11	17.11	8.46	10.43		11.57	5/1/2016
<i>Russell 1000 Index</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>	<i>8.74</i>	<i>14.61</i>		<i>14.40</i>	<i>5/1/2016</i>
Excess Return		-1.38	-4.57	-2.81	-6.76	-6.76	-0.28	-4.18		-2.82	5/1/2016
T Rowe Price US Struct Res Eq	154,276,605.61	3.85	17.36	5.10						17.36	1/1/2024
<i>S&P 500 - Total Return Index</i>		<i>3.59</i>	<i>15.29</i>	<i>4.28</i>						<i>15.29</i>	<i>1/1/2024</i>
Excess Return		0.26	2.07	0.82						2.07	1/1/2024
USE Large Cap Portable Alpha	210,977,206.24	4.47	19.50	4.51	34.15	34.15				37.94	10/1/2022
<i>Russell 1000 Index</i>		<i>3.31</i>	<i>14.24</i>	<i>3.57</i>	<i>23.88</i>	<i>23.88</i>				<i>28.46</i>	<i>10/1/2022</i>
Excess Return		1.16	5.27	0.94	10.27	10.27				9.48	10/1/2022
BlackRock STA PA	100,000,000.00										7/1/2024
DE Shaw Alpha	106,771,095.58	2.39	8.47	2.68	15.88	15.88				14.70	10/1/2022
DE Shaw Beta - UP	107,768,140.00	2.73	11.38	2.32	16.99	16.99				21.09	10/1/2022

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USE Passive	3,179,264,916.94	3.31	14.23	3.58	23.88	23.88	8.69	14.87	12.74	10.52	12/1/1994
<i>Russell 1000 Index</i>		3.31	14.24	3.57	23.88	23.88	8.74	14.61	12.51	10.87	12/1/1994
Excess Return		0.00	0.00	0.01	0.00	0.00	-0.05	0.27	0.23	-0.35	12/1/1994
SSgA Russell 1000 Growth	143,715,619.00	6.73	20.68	8.34	33.56	33.56	11.24			20.06	10/1/2019
<i>Russell 1000 Growth Index</i>		6.74	20.70	8.33	33.48	33.48	11.28			20.09	10/1/2019
Excess Return		-0.01	-0.02	0.00	0.08	0.08	-0.04			-0.02	10/1/2019
SSGA Russell 1000 Value Index	102,274,657.47	-0.95	6.60	-2.16	13.05	13.05	5.34			5.34	7/1/2021
<i>SSGA Russell 1000 Value Bmk</i>		-0.94	6.62	-2.17	13.06	13.06	5.31			5.31	7/1/2021
Excess Return		-0.01	-0.03	0.00	-0.01	-0.01	0.03			0.03	7/1/2021
SSgA R1000 US LC	2,933,274,640.47	3.30	14.23	3.57	23.87	23.87	8.79	14.68	12.57	10.48	10/1/2005
<i>Russell 1000 Index</i>		3.31	14.24	3.57	23.88	23.88	8.74	14.61	12.51	10.37	10/1/2005
Excess Return		-0.01	-0.01	-0.01	0.00	0.00	0.05	0.07	0.06	0.11	10/1/2005
USE SC	285,913,405.77	-0.32	2.84	-2.80	9.03	9.03	-0.98	6.72	9.29	10.44	10/1/1998
<i>Russell 2000 Index</i>		-0.93	1.73	-3.28	10.06	10.06	-2.58	6.94	7.00	8.38	10/1/1998
Excess Return		0.61	1.10	0.48	-1.02	-1.02	1.60	-0.22	2.28	2.06	10/1/1998
USE SC Core	128,992,820.46	-0.86	7.06	-0.69	14.91	14.91	3.30	9.01		9.64	7/1/2015
<i>Russell 2000 Index</i>		-0.93	1.73	-3.28	10.06	10.06	-2.58	6.94		7.06	7/1/2015
Excess Return		0.07	5.32	2.59	4.85	4.85	5.88	2.07		2.58	7/1/2015
Neumeier Poma Inv Counsel	69,460,206.44	-0.77	12.19	1.53	17.76	17.76	4.54	9.80		10.08	7/1/2015
<i>Russell 2000 Index</i>		-0.93	1.73	-3.28	10.06	10.06	-2.58	6.94		7.06	7/1/2015
Excess Return		0.16	10.46	4.81	7.70	7.70	7.13	2.85		3.02	7/1/2015
PanAgora US Small Cap Core	59,532,614.02	-0.97	2.24	-3.15	15.06	15.06				17.02	10/1/2022
<i>PanAgora US Small Cap BM</i>		-0.93	1.73	-3.28	10.06	10.06				13.59	10/1/2022
Excess Return		-0.04	0.51	0.13	5.00	5.00				3.43	10/1/2022
USE SC Growth	99,826,488.94	0.86	-1.11	-5.46	2.28	2.28	-6.91	3.06	9.67	6.18	6/1/2000
<i>Russell 2000 Growth Index</i>		-0.17	4.44	-2.92	9.14	9.14	-4.86	6.17	7.39	6.11	6/1/2000
Excess Return		1.02	-5.55	-2.54	-6.86	-6.86	-2.05	-3.11	2.28	0.07	6/1/2000
Brown Capital Management	38,025,717.87	1.39	-3.73	-5.46	-0.40	-0.40	-9.34	1.44	9.13	13.13	10/1/2009
<i>Russell 2000 Growth Index</i>		-0.17	4.44	-2.92	9.14	9.14	-4.86	6.17	7.39	10.68	10/1/2009
Excess Return		1.55	-8.17	-2.54	-9.54	-9.54	-4.47	-4.73	1.74	2.45	10/1/2009
WCM US Small Cap Growth	61,800,771.07	0.53	1.54	-5.41	4.99	4.99				9.42	6/1/2022
<i>Russell 2000 Growth Index</i>		-0.17	4.44	-2.92	9.14	9.14				9.74	6/1/2022
Excess Return		0.70	-2.90	-2.49	-4.15	-4.15				-0.31	6/1/2022
USE SC Value	57,094,096.37	-1.10	1.67	-2.26	10.09	10.09	-0.69	7.16			10/1/1998
<i>Russell 2000 Value Index</i>		-1.69	-0.85	-3.64	10.90	10.90	-0.53	7.07			10/1/1998
Excess Return		0.58	2.52	1.39	-0.81	-0.81	-0.16	0.09			10/1/1998



TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
AB Small Cap Value	57,094,096.37	-1.10	1.67	-2.26	10.09	10.09	-0.69	7.16		5.60	2/1/2017
<i>Russell 2000 Value Index</i>		-1.69	-0.85	-3.64	10.90	10.90	-0.53	7.07		5.73	2/1/2017
Excess Return		0.58	2.52	1.39	-0.81	-0.81	-0.16	0.09		-0.12	2/1/2017

END NOTES

6/30/2024

Accounts with UP displays the notional values; therefore, the sum of market values will not equal the composite market value.

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Non-US Equity Developed Market	1,682,390,065.76	-1.39	5.18	-0.03	11.14	11.14	3.49	8.39	6.01	7.12	7/1/2002
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.26	0.23	0.58	-0.09	-0.09	0.67	1.83	1.74	0.88	7/1/2002
NUSE Developed Mkt w/o CE	1,682,390,061.33	-1.39	5.18	-0.03	11.28	11.28	3.56	8.50	6.06	7.13	7/1/2002
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.26	0.23	0.58	0.05	0.05	0.73	1.95	1.78	0.90	7/1/2002
NUSE Developed Mkt w/o CO	1,682,390,065.76	-1.39	5.18	-0.03	11.14	11.14	3.49	8.39	6.01	7.57	7/1/2002
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.26	0.23	0.58	-0.09	-0.09	0.67	1.83	1.74	1.33	7/1/2002
NUSE Devlpd Cash Eq - UP	0.00	0.00	0.00	0.00	-9.98	-9.98					7/1/2005
NUSE DM Active	1,388,718,475.18	-1.33	5.18	0.07	11.03	11.03	3.47	9.02	6.84	7.67	7/1/2002
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.33	0.23	0.67	-0.19	-0.19	0.65	2.47	2.57	1.43	7/1/2002
NUSE DM LC	1,583,085,156.47	-1.47	5.36	0.07	11.40	11.40	4.02	8.73	6.20	7.67	7/1/2002
<i>MSCI EAFE + Canada Net Dividend Index</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.19	0.40	0.67	0.18	0.18	1.20	2.17	1.93	1.43	7/1/2002
NUSE DM LCA	1,289,413,565.89	-1.42	5.40	0.19	11.35	11.35	4.04	8.36	6.64	8.00	7/1/2002
<i>MSCI EAFE + Canada Net Dividend Index</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		0.24	0.44	0.79	0.13	0.13	1.22	1.81	2.36	1.76	7/1/2002
BlackRock World xUS ATS	363,810,886.70	-1.15	6.87	0.78	13.47	13.47	4.93			8.25	11/1/2019
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82			6.52	11/1/2019
Excess Return		0.51	1.92	1.38	2.24	2.24	2.11			1.73	11/1/2019
LSV International	310,756,852.82	-3.35	4.83	-0.09	14.06	14.06	6.23	8.60	5.21	6.93	9/1/2004
<i>MSCI World Ex United States Net Div-Value Index</i>		-2.81	4.03	-0.17	13.17	13.17	5.45	6.21	3.06	5.18	9/1/2004
Excess Return		-0.54	0.79	0.08	0.89	0.89	0.78	2.39	2.15	1.75	9/1/2004
MFS International Equity	319,961,123.59	-0.93	5.40	0.25	10.37	10.37	5.17			7.99	1/1/2020
<i>MSCI EAFE Net Dividend Index</i>		-1.61	5.34	-0.42	11.54	11.54	2.89			5.61	1/1/2020
Excess Return		0.68	0.06	0.67	-1.17	-1.17	2.28			2.38	1/1/2020
Walter Scott & Partners	294,884,702.78	-0.19	4.41	-0.20	7.48	7.48	0.93	7.46	7.42	8.21	9/1/2004
<i>MSCI EAFE + Canada Net Dividend Index</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	5.91	9/1/2004
Excess Return		1.47	-0.54	0.40	-3.75	-3.75	-1.89	0.91	3.15	2.30	9/1/2004

TOTAL GROSS OF FEES

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
NUSE DM PASSIVE	293,671,590.58	-1.69	5.19	-0.49	11.46	11.46	3.38	7.16	4.76	5.92	7/1/2002
<i>MSCI World Ex United States Net Dividend</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	6.24	7/1/2002
Excess Return		-0.03	0.23	0.12	0.23	0.23	0.56	0.60	0.49	-0.32	7/1/2002
SSgA MSCI EAFE + Canada	293,671,590.58	-1.69	5.19	-0.49	11.46	11.46	3.38	7.16	4.76	8.02	4/1/2003
<i>MSCI EAFE + Canada Net Dividend Index</i>		-1.66	4.96	-0.60	11.22	11.22	2.82	6.55	4.27	7.64	4/1/2003
Excess Return		-0.03	0.23	0.12	0.23	0.23	0.56	0.60	0.49	0.38	4/1/2003
NUSE DM SC	99,194,639.84	-0.23	0.77	-1.28	7.14	7.14	-2.63	5.35	4.31	6.93	7/1/2004
<i>MSCI EAFE Small Cap Net Index</i>		-3.04	0.51	-1.84	7.78	7.78	-3.35	4.19	4.30	6.49	7/1/2004
Excess Return		2.81	0.26	0.56	-0.64	-0.64	0.73	1.16	0.01	0.44	7/1/2004
Globeflex Micro Cap	45,262,937.55	0.26	1.40	-0.51	6.58	6.58	0.42	8.61	6.09	5.39	7/1/2007
<i>S&P Developed Small Cap Ex United States Net Index</i>		-2.97	0.99	-1.03	7.59	7.59	-3.87	4.11	3.80	3.17	7/1/2007
Excess Return		3.23	0.41	0.52	-1.01	-1.01	4.29	4.50	2.29	2.22	7/1/2007
WCM Intl Small Cap Growth	53,931,702.29	-0.64	0.38	-1.89	9.46	9.46				-4.37	4/1/2022
<i>MSCI All Country World Ex United States Small Cap Composite^</i>		-1.00	3.08	0.85	11.80	11.80				1.32	4/1/2022
Excess Return		0.36	-2.70	-2.75	-2.34	-2.34				-5.68	4/1/2022
NUSE Illiquid Securities	99,162.69	0.23	-45.91	-17.39	-49.97	-49.97	-22.30				3/1/2013
<i>MSCI All Country World Ex United States Net Index</i>		-0.10	5.69	0.96	11.62	11.62	0.46				3/1/2013
Excess Return		0.32	-51.60	-18.35	-61.59	-61.59	-22.76				3/1/2013

END NOTES

6/30/2024

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TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Non-US Equity Emerging Market	657,755,836.60	2.75	10.33	5.88	14.34	14.34	-6.01	5.16	4.19	6.86	7/1/1997
MSCI Emerging Markets Net		3.94	7.49	5.00	12.55	12.55	-5.07	3.10	2.79		7/1/1997
Dividend Index											
Excess Return		-1.20	2.84	0.88	1.80	1.80	-0.95	2.07	1.40		7/1/1997
Arrowstreet EM NH	90,245,841.34	1.74	13.27	6.53	22.51	22.51				18.63	6/1/2023
Arrowstreet EM NH Custom BM		3.83	7.41	5.13	13.56	13.56				10.61	6/1/2023
Excess Return		-2.09	5.86	1.40	8.94	8.94				8.02	6/1/2023
Axiom EM	88,911.45	0.35	305.61	313.22	257.38	257.38	33.21	29.40		19.83	8/1/2015
MSCI Emerging Markets Net		3.94	7.49	5.00	12.55	12.55	-5.07	3.10		4.59	8/1/2015
Dividend Index											
Excess Return		-3.60	298.13	308.22	244.83	244.83	38.27	26.30		15.24	8/1/2015
City of London	106,524,298.79	2.27	7.77	5.00	12.09	12.09	-5.88	4.50		7.38	4/1/2016
MSCI Emerging Markets Net		3.94	7.49	5.00	12.55	12.55	-5.07	3.10		5.77	4/1/2016
Dividend Index											
Excess Return		-1.67	0.28	0.00	-0.45	-0.45	-0.82	1.40		1.61	4/1/2016
Connor Clark Lunn EM	316,440,476.46	3.51	11.84	6.82	19.18	19.18				18.76	3/1/2023
MSCI Emerging Markets Net		3.94	7.49	5.00	12.55	12.55				12.49	3/1/2023
Dividend Index											
Excess Return		-0.43	4.36	1.82	6.63	6.63				6.27	3/1/2023
JP Morgan China A EQ	28,939,239.47	-4.60	-6.02	-1.82	-19.60	-19.60				-20.34	10/1/2021
JP Morgan China A Eq Bmk		-3.57	-3.14	-2.48	-10.39	-10.39				-14.71	10/1/2021
Excess Return		-1.04	-2.87	0.66	-9.21	-9.21				-5.63	10/1/2021
Lazard Emerging Market Equity	115,434,111.69	3.83	11.33	5.59						11.33	1/1/2024
MSCI Emerging Markets Net		3.94	7.49	5.00						7.49	1/1/2024
Dividend Index											
Excess Return		-0.11	3.84	0.59						3.84	1/1/2024
NUSE Emging Cash Eq	82,957.40										1/1/3000
NUSE Emerging Mkt w/o CE	657,672,879.20	2.73	10.33	5.89	14.30	14.30	-5.84	5.27	4.24	10.20	7/1/2002
MSCI Emerging Markets Net		3.94	7.49	5.00	12.55	12.55	-5.07	3.10	2.79	8.30	7/1/2002
Dividend Index											
Excess Return		-1.21	2.85	0.89	1.75	1.75	-0.78	2.18	1.45	1.89	7/1/2002
NUSE Emging Cash Eq - UP	3,155,780.00	-1.16	-0.67	-1.97	-16.81	-16.81					3/1/2021

END NOTES

6/30/2024

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TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Global Fixed Income	2,442,394,193.52	0.95	0.22	0.38	4.45	4.45	-1.87	1.33	2.34	6.84	1/1/1984
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>6.13</i>	<i>1/1/1984</i>
Excess Return		0.01	0.94	0.32	1.82	1.82	1.16	1.56	0.99	0.71	1/1/1984
FI Core & Core Plus	2,163,245,753.09	1.00	-0.15	0.25	3.71	3.71	-2.37	0.80	2.15	4.86	9/1/1995
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>4.25</i>	<i>9/1/1995</i>
Excess Return		0.05	0.56	0.18	1.07	1.07	0.65	1.03	0.81	0.61	9/1/1995
FI Core	1,197,718,450.91	1.02	-0.22	0.27	3.16	3.16	-2.44	0.44	1.80	3.87	9/1/2003
<i>Bloomberg U.S. Aggregate Bond Index</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>3.15</i>	<i>9/1/2003</i>
Excess Return		0.07	0.50	0.21	0.53	0.53	0.58	0.67	0.46	0.72	9/1/2003
C.S. McKee	179,182,180.44	1.06	-0.13	0.28	2.98	2.98	-1.52	1.31		1.43	8/1/2016
<i>C.S. McKee Custom Benchmark</i>		<i>1.00</i>	<i>-0.83</i>	<i>0.11</i>	<i>1.61</i>	<i>1.61</i>	<i>-2.43</i>	<i>0.64</i>		<i>0.78</i>	<i>8/1/2016</i>
Excess Return		0.06	0.70	0.17	1.37	1.37	0.91	0.67		0.65	8/1/2016
Johnson Core	173,830,320.22	1.05	-0.36	0.27	3.04	3.04	-3.00	0.02	1.80	3.84	5/1/2006
<i>Bloomberg U.S. Aggregate Bond Index</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>3.12</i>	<i>5/1/2006</i>
Excess Return		0.11	0.35	0.20	0.41	0.41	0.02	0.26	0.45	0.71	5/1/2006
JP Morgan Core	394,581,012.24	0.98	0.11	0.38	3.46	3.46	-2.08	0.63	2.03	2.90	5/1/2010
<i>Bloomberg U.S. Aggregate Bond Index</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>2.17</i>	<i>5/1/2010</i>
Excess Return		0.03	0.82	0.32	0.83	0.83	0.95	0.86	0.69	0.73	5/1/2010
Loomis Sayles Core	366,106,349.05	1.04	-0.25	0.28	3.18	3.18	-2.65	0.38		1.62	1/1/2017
<i>Bloomberg U.S. Aggregate Bond Index</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>		<i>1.11</i>	<i>1/1/2017</i>
Excess Return		0.09	0.46	0.22	0.55	0.55	0.37	0.62		0.51	1/1/2017
SERS Fixed Income ETF	84,018,588.96	0.98	-1.07	-0.18						7.92	10/1/2023
<i>SERS FI ETF Benchmark</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>						<i>6.81</i>	<i>10/1/2023</i>
Excess Return		0.03	-0.36	-0.24						1.11	10/1/2023
FI Core Plus	965,527,302.18	0.97	-0.07	0.22	4.44	4.44	-2.22	1.20	2.45	4.44	11/1/2003
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>3.09</i>	<i>11/1/2003</i>
Excess Return		0.02	0.64	0.15	1.81	1.81	0.80	1.44	1.10	1.35	11/1/2003
Dodge & Cox Core	361,196,646.13	1.12	0.43	0.61	5.08	5.08	-1.02	1.90	2.93	5.51	8/1/1995
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>4.28</i>	<i>8/1/1995</i>
Excess Return		0.17	1.14	0.54	2.45	2.45	2.00	2.13	1.58	1.23	8/1/1995
Goldman Sachs Core Plus	171,215,738.23	0.98	-0.29	0.19	3.18	3.18	-3.09	0.39	1.79	3.75	2/1/2006
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>3.03</i>	<i>2/1/2006</i>
Excess Return		0.03	0.42	0.13	0.55	0.55	-0.07	0.62	0.44	0.71	2/1/2006
Loomis Sayles Core Plus	207,263,497.67	1.01	0.73	0.36	6.41	6.41	-1.06	2.20	3.13	7.31	12/1/2008
<i>Global Fixed Income BM</i>		<i>0.95</i>	<i>-0.71</i>	<i>0.07</i>	<i>2.63</i>	<i>2.63</i>	<i>-3.02</i>	<i>-0.23</i>	<i>1.35</i>	<i>2.77</i>	<i>12/1/2008</i>
Excess Return		0.06	1.44	0.30	3.78	3.78	1.97	2.44	1.78	4.54	12/1/2008

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Western Core Plus	225,851,420.15	0.71	-1.40	-0.52	2.63	2.63	-4.09	-0.03	1.95	4.03	11/1/2003
<i>Global Fixed Income BM</i>		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	3.09	11/1/2003
Excess Return		-0.24	-0.69	-0.58	0.00	0.00	-1.07	0.21	0.60	0.94	11/1/2003
FI Tactical & Diversifying	279,143,023.91	0.61	3.17	1.44	9.35	9.35	1.84	3.24	1.56	1.06	10/1/2012
<i>Global Fixed Income BM</i>		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	1.32	10/1/2012
Excess Return		-0.34	3.88	1.38	6.72	6.72	4.86	3.47	0.21	-0.26	10/1/2012
<i>Bloomberg U.S. Aggregate Bond Index</i>		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	1.32	10/1/2012
Excess Return		-0.34	3.88	1.38	6.72	6.72	4.86	3.47	0.21	-0.26	10/1/2012
Aristeia International	98,924,623.25	0.36	1.90	0.82	5.94	5.94	4.99	9.26	6.48	8.84	7/1/2009
<i>Global Fixed Income BM</i>		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	2.50	7/1/2009
Excess Return		-0.59	2.61	0.76	3.31	3.31	8.01	9.49	5.13	6.34	7/1/2009
BlackRock Securitized Investor	22,945,371.20	2.54	9.65	5.26	19.56	19.56	6.40			9.37	7/1/2020
<i>Global Fixed Income BM</i>		0.95	-0.71	0.07	2.63	2.63	-3.02			-2.36	7/1/2020
Excess Return		1.60	10.37	5.19	16.93	16.93	9.42			11.73	7/1/2020
JP Morgan Corporate High Yield	30,242,829.24	0.90	2.85	1.48	10.19	10.19	1.72			4.97	3/1/2020
<i>ICE BofA US High Yield BB-B Constrained Index Non-TC</i>		1.02	2.56	1.23	10.15	10.15	1.67			3.59	3/1/2020
Excess Return		-0.12	0.29	0.24	0.04	0.04	0.04			1.38	3/1/2020
Ninety One Emerging Mkt Debt	70,826,840.11	0.08	1.62	0.19	8.76	8.76				-0.17	10/1/2021
<i>JP Morgan Emerging Markets SOV50 LM50 Bond Index~</i>		-0.23	-0.72	-0.67	4.88	4.88				-2.49	10/1/2021
Excess Return		0.31	2.33	0.85	3.87	3.87				2.32	10/1/2021
Pharo Macro Fund	56,203,360.11	0.73	4.68	2.49	15.26	15.26	4.47	3.66	6.51	7.81	8/1/2010
<i>Global Fixed Income BM</i>		0.95	-0.71	0.07	2.63	2.63	-3.02	-0.23	1.35	1.95	8/1/2010
Excess Return		-0.21	5.39	2.42	12.63	12.63	7.50	3.90	5.16	5.86	8/1/2010
Asset Class Rebal FI - UP	0.00	0.00	0.00	0.00	0.00	0.00				-0.44	12/1/2022

END NOTES
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Accounts with UP displays the notional values; therefore, the sum of market values will not equal the composite market value.

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	4 Years	5 Years	ITD	Inception Date
Global Private Credit	1,210,420,461.26	1.01	6.78	3.89	13.40	13.40	10.52	12.70		12.70	7/1/2020
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>	<i>7.64</i>	<i>6.91</i>		<i>6.91</i>	<i>7/1/2020</i>
Excess Return		0.20	1.82	1.45	3.38	3.38	2.88	5.79		5.79	7/1/2020
PC Direct Lending	1,045,082,239.49	0.91	6.82	3.85	13.67	13.67	10.51	12.20		12.20	7/1/2020
Apollo Origination Partnership	97,421,979.47	-0.07	7.59	7.86	14.51	14.51	7.62			7.62	7/1/2021
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>	<i>7.64</i>			<i>7.64</i>	<i>7/1/2021</i>
Excess Return		-0.89	2.63	5.42	4.49	4.49	-0.02			-0.02	7/1/2021
Arcmont Direct Lending III	41,868,188.12	0.42	3.95	0.78	7.45	7.45	8.78	8.49	5.09	10.09	1/1/2019
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>	<i>7.64</i>	<i>6.91</i>	<i>6.24</i>	<i>7.50</i>	<i>1/1/2019</i>
Excess Return		-0.40	-1.01	-1.66	-2.57	-2.57	1.14	1.58	-1.15	2.59	1/1/2019
Arcmont PC SMA	117,865,472.05	0.21	5.25	3.59	10.66	10.66				7.49	1/1/2022
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>8.26</i>	<i>1/1/2022</i>
Excess Return		-0.60	0.29	1.15	0.65	0.65				-0.77	1/1/2022
Ares Pvt Credit Solutions II	34,052,877.43	0.34	6.60	3.38	16.17	16.17				7.51	1/1/2022
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>8.26</i>	<i>1/1/2022</i>
Excess Return		-0.47	1.64	0.94	6.15	6.15				-0.75	1/1/2022
Barings EPLF IV	7,500,000.00										7/1/2024
Barings Euro Priv Loan Fd III	120,156,753.64	-0.06	5.66	2.66	11.15	11.15				9.23	10/1/2021
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>7.92</i>	<i>10/1/2021</i>
Excess Return		-0.88	0.70	0.22	1.14	1.14				1.31	10/1/2021
Carlyle Credit Opp Fund II	92,983,714.00	4.66	7.61	4.66	14.30	14.30				10.09	10/1/2021
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>7.92</i>	<i>10/1/2021</i>
Excess Return		3.85	2.65	2.23	4.28	4.28				2.17	10/1/2021
Carlyle Credit Opp Fund III	16,824,865.00	0.73	30.06	6.14						30.06	1/1/2024
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>						<i>4.96</i>	<i>1/1/2024</i>
Excess Return		-0.09	25.10	3.70						25.10	1/1/2024
Carlyle Direct Lending Fund IV	32,172,215.88	4.59	8.33	4.59	22.45	22.45				13.95	9/1/2022
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>9.41</i>	<i>9/1/2022</i>
Excess Return		3.77	3.37	2.15	12.43	12.43				4.54	9/1/2022
CIFIC-LBC SMA	27,640,099.42	0.35	6.41	4.48	13.31	13.31				13.31	7/1/2023
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>				<i>10.02</i>	<i>7/1/2023</i>
Excess Return		-0.46	1.45	2.04	3.29	3.29				3.29	7/1/2023
FP Credit Coinvest Zocdoc	8,676,387.00	-4.95	-2.23	-4.95	4.30	4.30	9.40			9.40	7/1/2021
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>	<i>7.64</i>			<i>7.64</i>	<i>7/1/2021</i>
Excess Return		-5.76	-7.19	-7.38	-5.71	-5.71	1.75			1.75	7/1/2021
FP Credit Fund I	32,957,135.47	0.37	9.57	6.03	17.58	17.58	16.31	22.02		18.57	4/1/2020
<i>Custom Private Credit Inv BM</i>		<i>0.81</i>	<i>4.96</i>	<i>2.44</i>	<i>10.02</i>	<i>10.02</i>	<i>7.64</i>	<i>6.91</i>		<i>8.65</i>	<i>4/1/2020</i>
Excess Return		-0.44	4.61	3.59	7.57	7.57	8.67	15.11		9.92	4/1/2020

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	4 Years	5 Years	ITD	Inception Date
FP Credit Fund II	103,205,677.27	0.24	5.15	0.97	9.16	9.16				14.40	4/1/2022
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02				8.67	4/1/2022
Excess Return		-0.57	0.18	-1.47	-0.86	-0.86				5.73	4/1/2022
HPS SLF V	121,862,406.00	1.98	6.56	3.66	13.69	13.69	10.40			11.59	1/1/2021
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64			7.22	1/1/2021
Excess Return		1.16	1.60	1.22	3.67	3.67	2.76			4.37	1/1/2021
HPS SLF 2016	19,255,816.00	0.89	5.40	2.67	9.69	9.69	8.91	9.73	9.11	9.18	10/1/2017
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64	6.91	6.24	6.28	10/1/2017
Excess Return		0.08	0.44	0.24	-0.32	-0.32	1.27	2.81	2.87	2.90	10/1/2017
LBC Credit Partners IV	9,056,051.04	0.73	10.30	5.20	24.03	24.03	16.16	15.80	14.44	13.71	10/1/2017
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64	6.91	6.24	6.28	10/1/2017
Excess Return		-0.09	5.34	2.77	14.01	14.01	8.51	8.89	8.20	7.43	10/1/2017
LBC Credit Partners V	82,537,560.70	0.72	9.93	4.87	21.27	21.27	15.79			20.71	10/1/2020
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64			7.05	10/1/2020
Excess Return		-0.09	4.97	2.43	11.26	11.26	8.15			13.66	10/1/2020
West Street Strategic SF I	79,045,041.00	0.29	9.32	5.08	14.72	14.72	8.59			11.67	10/1/2020
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64			7.05	10/1/2020
Excess Return		-0.52	4.36	2.65	4.70	4.70	0.95			4.62	10/1/2020
PC Stressed/Distressed	119,984,833.82	1.94	6.43	4.74	10.20	10.20	11.64	16.14		16.14	7/1/2020
Invesco Credit Fund II	52,159,152.00	1.82	4.46	4.46	7.72	7.72	17.25			17.31	4/1/2021
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64			7.41	4/1/2021
Excess Return		1.01	-0.50	2.02	-2.30	-2.30	9.61			9.90	4/1/2021
Invesco Credit Fund III	8,283,976.00	0.32		10.80						10.80	4/1/2024
<i>Custom Private Credit Inv BM</i>		0.81		2.44						2.44	4/1/2024
Excess Return		-0.50		8.37						8.37	4/1/2024
KKR Dislocation Opportunities	27,427,046.83	5.64	8.80	5.64	12.13	12.13	7.31	13.12		13.12	7/1/2020
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64	6.91		6.91	7/1/2020
Excess Return		4.83	3.84	3.20	2.11	2.11	-0.34	6.21		6.21	7/1/2020
KKR Opportunities Fund II	32,114,658.99	-0.84	6.81	2.73						10.63	10/1/2023
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44						7.52	10/1/2023
Excess Return		-1.66	1.85	0.30						3.11	10/1/2023
PC Structured Credit	40,840,796.70	1.19	6.81	2.47	14.91	14.91	9.35	12.65		12.65	7/1/2020
OWS Credit Opp Fund Offshore	40,840,796.70	1.19	6.81	2.47	14.91	14.91	10.17	13.32	8.82	8.79	6/1/2019
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64	6.91	6.24	6.96	6/1/2019
Excess Return		0.38	1.85	0.03	4.89	4.89	2.52	6.41	2.58	1.83	6/1/2019
Private Credit Liq & Misc	4,512,591.25	0.00	3.37	5.52	-5.43	-5.43	35.60			45.52	6/1/2021
<i>Custom Private Credit Inv BM</i>		0.81	4.96	2.44	10.02	10.02	7.64			7.56	6/1/2021
Excess Return		-0.81	-1.59	3.09	-15.44	-15.44	27.96			37.96	6/1/2021

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Global Private Equity	2,519,201,832.56	0.36	7.70	3.88	12.90	12.90	17.04	19.83	18.87	12.70	1/1/1984
<i>Custom Gbl Private Equity BM</i>		1.27	4.22	1.27	5.28	5.28	7.80	13.86	12.64	14.29	1/1/1984
Excess Return		-0.91	3.48	2.62	7.62	7.62	9.24	5.98	6.22	-1.59	1/1/1984
PE Buyout	1,983,612,048.07	0.15	8.77	4.08	14.53	14.53	17.46	21.56	21.43	16.34	1/1/2001
<i>Private IQ Buyouts</i>		1.30	5.01	1.30	7.98	7.98	10.84	14.11	12.83	11.94	1/1/2001
Excess Return		-1.15	3.76	2.77	6.56	6.56	6.62	7.45	8.59	4.40	1/1/2001
Atlas Partners Holdings II	59,211,337.00	0.21	6.50	2.77	15.90	15.90	11.26			9.60	1/1/2020
<i>Private IQ North Am Buyouts</i>		1.89	4.83	1.89	8.79	8.79	12.13			15.61	1/1/2020
Excess Return		-1.68	1.68	0.88	7.11	7.11	-0.87			-6.01	1/1/2020
Bridgepoint Dev Capital III	40,399,701.83	-0.66	35.83	19.60	86.55	86.55	44.05	42.05		45.78	1/1/2018
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11		12.49	1/1/2018
Excess Return		-0.37	30.17	19.90	81.07	81.07	34.90	28.94		33.30	1/1/2018
Bridgepoint Dev Capital IV	36,898,400.25	9.34	6.10	8.45	3.89	3.89				0.44	4/1/2022
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48				2.89	4/1/2022
Excess Return		9.63	0.45	8.75	-1.59	-1.59				-2.45	4/1/2022
Bridgepoint Europe IV	6,339,600.60	-1.28	-3.20	-1.13	-5.13	-5.13	4.47	3.49	6.98	7.77	11/1/2008
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11	12.05	9.09	11/1/2008
Excess Return		-0.98	-8.85	-0.84	-10.61	-10.61	-4.68	-9.62	-5.06	-1.32	11/1/2008
Bridgepoint Europe V	15,675,869.92	-1.05	-6.86	-7.63	-10.16	-10.16	4.38	12.58		15.39	7/1/2016
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11		13.75	7/1/2016
Excess Return		-0.76	-12.51	-7.33	-15.63	-15.63	-4.78	-0.52		1.64	7/1/2016
Bridgepoint Europe VI	79,685,164.45	-1.10	0.53	1.23	8.20	8.20	18.46	20.39		20.39	7/1/2019
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11		13.11	7/1/2019
Excess Return		-0.81	-5.12	1.52	2.72	2.72	9.31	7.28		7.28	7/1/2019
Bridgepoint Europe VII	11,921,265.06	-8.26		-7.79						-7.79	4/1/2024
<i>Private IQ European Buyouts</i>		-0.29		-0.29						-0.29	4/1/2024
Excess Return		-7.97		-7.49						-7.49	4/1/2024
Carlyle Asia Partners GR II	26,770,592.00	1.05	1.92	3.18	-19.04	-19.04				-47.92	9/1/2022
<i>Private IQ Buyouts</i>		1.30	5.01	1.30	7.98	7.98				5.40	9/1/2022
Excess Return		-0.25	-3.09	1.87	-27.02	-27.02				-53.31	9/1/2022
Charterhouse Capital X	21,772,137.18	-0.85	5.38	3.37	14.58	14.58	21.20	20.90		25.70	4/1/2017
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11		14.39	4/1/2017
Excess Return		-0.56	-0.28	3.66	9.10	9.10	12.05	7.79		11.32	4/1/2017
Cinven Fund Fifth	8,541,320.20	-1.28	-1.17	-7.09	11.52	11.52	-1.94	0.97	15.39	15.24	9/1/2012
<i>Private IQ European Buyouts</i>		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11	12.05	12.48	9/1/2012
Excess Return		-0.98	-6.82	-6.79	6.04	6.04	-11.09	-12.14	3.35	2.76	9/1/2012

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Cinven Fund Seventh <i>Private IQ European Buyouts</i>	35,599,731.36	-1.03	1.00	2.18	-1.63	-1.63	11.55			16.93	7/1/2020
Excess Return		-0.74	-4.65	2.48	-7.11	-7.11	2.40			0.39	7/1/2020
Cinven Fund Sixth <i>Private IQ European Buyouts</i>	25,546,037.35	-1.89	-4.59	-0.15	-2.12	-2.12	8.19	17.14		13.70	10/1/2017
Excess Return		-1.60	-10.24	0.14	-7.60	-7.60	-0.96	4.03		0.72	10/1/2017
Cinven VIII	2,188,862.09										7/1/2024
Ford Financial Fund <i>Private IQ North Am Buyouts</i>	44,197,055.00	0.00	3.99	2.01	6.66	6.66	8.92	9.06		8.82	4/1/2015
Excess Return		-1.89	-0.84	0.12	-2.13	-2.13	-3.21	-6.18		-5.16	4/1/2015
Francisco Partners Agility <i>Private IQ North Am Buyouts</i>	27,341,215.00	0.17	5.62	3.71	14.76	14.76	79.22	72.09		100.99	10/1/2017
Excess Return		-1.72	0.79	1.82	5.98	5.98	67.09	56.85		86.25	10/1/2017
Francisco Partners Agility II <i>Private IQ North Am Buyouts</i>	48,046,255.00	0.18	13.82	11.50	24.23	24.23	27.52			18.80	10/1/2020
Excess Return		-1.71	8.99	9.61	15.44	15.44	15.38			0.67	10/1/2020
Francisco Partners III <i>Private IQ North Am Buyouts</i>	17,097,877.00	0.00	2.06	1.92	0.02	0.02	25.03	38.93	34.19	30.55	11/1/2011
Excess Return		-1.89	-2.77	0.03	-8.77	-8.77	12.90	23.68	20.26	16.45	11/1/2011
Francisco Partners IV <i>Private IQ North Am Buyouts</i>	49,613,870.00	-2.58	3.97	-2.58	1.64	1.64	-10.42	17.11		19.72	10/1/2015
Excess Return		-4.47	-0.86	-4.47	-7.15	-7.15	-22.55	1.87		5.79	10/1/2015
Francisco Partners V <i>Private IQ North Am Buyouts</i>	79,642,087.00	0.16	7.77	4.73	21.51	21.51	19.46	19.20		18.41	10/1/2018
Excess Return		-1.72	2.94	2.84	12.73	12.73	7.33	3.95		3.93	10/1/2018
Francisco Partners VI <i>Private IQ North Am Buyouts</i>	54,360,964.00	0.24	4.12	1.39	17.81	17.81	14.27			16.55	4/1/2021
Excess Return		-1.65	-0.71	-0.50	9.02	9.02	2.13			2.33	4/1/2021
FS Equity Partners VI <i>Private IQ North Am Buyouts</i>	7,425,176.00	16.98	38.50	16.90	61.37	61.37	28.93	42.63	40.78	30.86	7/1/2009
Excess Return		15.09	33.67	15.01	52.59	52.59	16.80	27.39	26.86	15.68	7/1/2009
FS Equity Partners VII <i>Private IQ North Am Buyouts</i>	50,042,406.00	0.00	1.06	1.37	1.78	1.78	12.44	12.27		12.26	8/1/2014
Excess Return		-1.89	-3.76	-0.52	-7.00	-7.00	0.31	-2.97		-1.79	8/1/2014
FS Equity Partners VIII <i>Private IQ North Am Buyouts</i>	64,597,414.00	0.31	0.79	1.53	-2.35	-2.35	24.77			17.37	10/1/2019
Excess Return		-1.58	-4.04	-0.36	-11.13	-11.13	12.64			2.10	10/1/2019

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Graham Partners V <i>Private IQ North Am Buyouts</i>	80,723,120.86	0.00 1.89	21.67 4.83	4.92 1.89	36.76 8.79	36.76 8.79	24.31 12.13			-10.66 15.61	1/1/2020 1/1/2020
Excess Return		-1.89	16.84	3.03	27.97	27.97	12.17			-26.27	1/1/2020
Graham Partners VI	7,219,631.68										7/1/2024
Green Equity Investors IX <i>Private IQ North Am Buyouts</i>	17,041,880.00	0.00 1.89	37.21 4.83	12.29 1.89						630.57 5.99	10/1/2023 10/1/2023
Excess Return		-1.89	32.38	10.40						624.58	10/1/2023
Green Equity Investors VI <i>Private IQ North Am Buyouts</i>	50,740,105.00	-0.02 1.89	13.29 4.83	-2.24 1.89	9.38 8.79	9.38 8.79	7.08 12.13	10.04 15.25	13.15 13.93	13.48 14.87	12/1/2012 12/1/2012
Excess Return		-1.91	8.46	-4.12	0.59	0.59	-5.06	-5.21	-0.78	-1.39	12/1/2012
Green Equity Investors VII <i>Private IQ North Am Buyouts</i>	37,596,348.00	-0.09 1.89	9.76 4.83	3.32 1.89	7.55 8.79	7.55 8.79	14.17 12.13	21.20 15.25		17.32 14.74	10/1/2017 10/1/2017
Excess Return		-1.98	4.93	1.43	-1.24	-1.24	2.04	5.95		2.57	10/1/2017
Green Equity Investors VIII <i>Private IQ North Am Buyouts</i>	56,627,300.00	0.18 1.89	9.02 4.83	2.80 1.89	14.69 8.79	14.69 8.79	13.04 12.13			9.40 16.40	1/1/2021 1/1/2021
Excess Return		-1.71	4.19	0.91	5.91	5.91	0.91			-7.00	1/1/2021
Green Equity V Cont Fund <i>Private IQ North Am Buyouts</i>	17,662,372.00	0.00 1.89	-2.45 4.83	-0.82 1.89	-0.92 8.79	-0.92 8.79	16.40 12.13			16.40 12.13	7/1/2021 7/1/2021
Excess Return		-1.89	-7.28	-2.71	-9.71	-9.71	4.27			4.27	7/1/2021
Jade Equity Investors <i>Private IQ North Am Buyouts</i>	32,634,679.00	0.00 1.89	7.23 4.83	3.27 1.89	14.36 8.79	14.36 8.79	21.03 12.13			30.20 19.43	7/1/2020 7/1/2020
Excess Return		-1.89	2.40	1.38	5.58	5.58	8.90			10.77	7/1/2020
Kohlberg Investors IX <i>Private IQ North Am Buyouts</i>	67,715,244.00	0.11 1.89	12.06 4.83	8.93 1.89	23.15 8.79	23.15 8.79	25.91 12.13			27.13 16.40	1/1/2021 1/1/2021
Excess Return		-1.78	7.23	7.04	14.36	14.36	13.78			10.74	1/1/2021
Kohlberg Investors VIII <i>Private IQ North Am Buyouts</i>	51,016,974.00	0.00 1.89	2.00 4.83	1.05 1.89	11.48 8.79	11.48 8.79	35.56 12.13	25.65 15.25		24.67 14.76	1/1/2018 1/1/2018
Excess Return		-1.89	-2.83	-0.84	2.70	2.70	23.43	10.40		9.91	1/1/2018
Kohlberg Investors X <i>Private IQ North Am Buyouts</i>	578,362.00	40.01 1.89		43.01 1.89						43.01 1.89	4/1/2024 4/1/2024
Excess Return		38.12		41.12						41.12	4/1/2024
Kohlberg VII Cont Fund <i>Private IQ North Am Buyouts</i>	27,462,369.00	0.08 1.89	-1.45 4.83	0.33 1.89	-2.28 8.79	-2.28 8.79				6.95 8.14	3/1/2022 3/1/2022
Excess Return		-1.80	-6.28	-1.56	-11.07	-11.07				-1.19	3/1/2022
Levine Leichtman LMM III <i>Private IQ North Am Buyouts</i>	26,729,115.86	0.86 1.89	8.57 4.83	6.00 1.89	14.44 8.79	14.44 8.79				15.47 9.18	10/1/2021 10/1/2021
Excess Return		-1.03	3.74	4.12	5.65	5.65				6.29	10/1/2021

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Levine Leichtman VI	43,968,648.06	0.29	8.04	2.45	20.53	20.53	23.42	18.94		17.86	10/1/2017
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.74	10/1/2017
Excess Return		-1.60	3.21	0.57	11.74	11.74	11.28	3.70		3.12	10/1/2017
Mason Wells Buyout Fund IV	86,062,385.00	0.07	13.45	9.53	21.77	21.77	14.01	26.74		8.27	10/1/2016
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.93	10/1/2016
Excess Return		-1.82	8.62	7.64	12.98	12.98	1.87	11.49		-6.66	10/1/2016
Monomoy Capital IV	40,916,127.00	0.30	19.02	5.71	21.41	21.41				40.40	1/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				7.58	1/1/2022
Excess Return		-1.58	14.19	3.82	12.62	12.62				32.83	1/1/2022
Odyssey Investment Prtnrs V	27,728,129.04	7.46	13.35	7.21	1.80	1.80	14.30	11.99		10.59	1/1/2016
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.37	1/1/2016
Excess Return		5.57	8.52	5.32	-6.99	-6.99	2.16	-3.25		-3.78	1/1/2016
Odyssey Investment Prtnrs VI	63,298,764.00	3.53	12.97	2.87	12.25	12.25	17.65			12.22	7/1/2020
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13			19.43	7/1/2020
Excess Return		1.64	8.14	0.98	3.46	3.46	5.51			-7.21	7/1/2020
Primus Capital Fund VII	3,573,293.00	0.00	7.58	1.02	93.09	93.09	134.15	87.00	59.76	53.18	1/1/2013
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25	13.93	14.59	1/1/2013
Excess Return		-1.89	2.75	-0.86	84.30	84.30	122.02	71.75	45.83	38.59	1/1/2013
Primus Capital Fund VIII	30,284,902.96	0.32	8.71	6.55	20.51	20.51	22.54	20.41		15.99	4/1/2018
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.51	4/1/2018
Excess Return		-1.57	3.88	4.66	11.72	11.72	10.40	5.17		1.47	4/1/2018
Primus Capital IX	34,440,295.00	2.86	9.18	3.38	14.73	14.73				-3.22	4/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				5.57	4/1/2022
Excess Return		0.97	4.35	1.49	5.94	5.94				-8.78	4/1/2022
Silver Lake Partners III	21,720,402.35	-0.66	145.01	59.78	557.01	557.01	87.18	61.58	44.59	30.62	8/1/2007
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25	13.93	12.17	8/1/2007
Excess Return		-2.55	140.18	57.89	548.22	548.22	75.05	46.34	30.67	18.45	8/1/2007
Silver Lake Partners IV	74,963,308.76	-0.04	19.31	5.59	28.91	28.91	10.21	17.93	27.10	28.00	11/1/2013
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25	13.93	14.51	11/1/2013
Excess Return		-1.93	14.48	3.70	20.13	20.13	-1.92	2.68	13.17	13.49	11/1/2013
Silver Lake Partners V	51,874,597.02	0.09	12.58	5.00	14.95	14.95	4.41	15.74		14.65	10/1/2018
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.48	10/1/2018
Excess Return		-1.80	7.75	3.11	6.16	6.16	-7.72	0.49		0.17	10/1/2018
Silver Lake Partners VII	20,051,097.00	-8.61		20.88						20.88	4/1/2024
Private IQ North Am Buyouts		1.89		1.89						1.89	4/1/2024
Excess Return		-10.50		18.99						18.99	4/1/2024

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Sole Source Capital II	49,928,504.00	0.41	3.89	5.97	7.21	7.21	135.33			97.31	1/1/2021
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13			16.40	1/1/2021
Excess Return		-1.48	-0.94	4.09	-1.58	-1.58	123.20			80.91	1/1/2021
Swander Pace Prtnrs V	14,333,174.00	0.00	-1.90	-2.98	-6.15	-6.15	-0.32	9.51	8.94		8/1/2012
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25	13.93		8/1/2012
Excess Return		-1.89	-6.73	-4.87	-14.94	-14.94	-12.46	-5.73	-4.99		8/1/2012
Swander Pace Prtnrs VI	19,219,229.19	0.05	2.82	4.53	8.68	8.68	11.01	13.44		9.04	4/1/2018
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13	15.25		14.51	4/1/2018
Excess Return		-1.84	-2.01	2.64	-0.11	-0.11	-1.12	-1.81		-5.48	4/1/2018
TPG Capital Rise Climate	51,578,134.00	0.76	17.53	3.00	19.95	19.95				26.00	7/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				5.66	7/1/2022
Excess Return		-1.13	12.71	1.11	11.16	11.16				20.34	7/1/2022
Warburg Pincus PE XI	14,089,390.00	0.15	-2.34	-8.31	1.14	1.14	0.49	4.48	10.04	10.75	6/1/2012
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86	12.65	13.40	6/1/2012
Excess Return		-1.12	-6.56	-9.57	-4.14	-4.14	-7.32	-9.39	-2.60	-2.65	6/1/2012
Warburg Pincus PE XII	48,919,828.00	0.21	0.89	1.78	-2.41	-2.41	8.59	15.23		12.20	4/1/2016
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86		13.49	4/1/2016
Excess Return		-1.06	-3.33	0.51	-7.69	-7.69	0.78	1.37		-1.29	4/1/2016
PE Fund of Funds	55,114,414.00	5.28	4.94	5.19	4.89	4.89	3.86	13.87	12.39	7.66	12/1/2000
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86	12.65	10.15	12/1/2000
Excess Return		4.02	0.72	3.92	-0.39	-0.39	-3.95	0.01	-0.26	-2.49	12/1/2000
PEG European CF IV	3,281,496.00	13.77	15.79	13.43	7.40	7.40	3.44	12.12	12.49	13.56	10/1/2008
Private IQ European Buyouts		-0.29	5.65	-0.29	5.48	5.48	9.15	13.11	12.05	9.04	10/1/2008
Excess Return		14.06	10.14	13.72	1.92	1.92	-5.71	-0.99	0.44	4.52	10/1/2008
PEG Venture Capital III	7,893,114.00	2.28	-2.68	2.01	0.03	0.03	-5.95	3.85	6.64	6.11	1/1/2006
Private IQ Venture Cap		1.48	2.43	1.48	-0.41	-0.41	0.28	16.26	15.85	13.16	1/1/2006
Excess Return		0.81	-5.11	0.53	0.44	0.44	-6.23	-12.40	-9.20	-7.05	1/1/2006
PEG Venture Capital IV	43,939,804.00	5.25	5.72	5.21	5.88	5.88	6.91	19.05	17.36	16.64	10/1/2008
Private IQ Venture Cap		1.48	2.43	1.48	-0.41	-0.41	0.28	16.26	15.85	13.40	10/1/2008
Excess Return		3.77	3.29	3.74	6.29	6.29	6.63	2.79	1.51	3.24	10/1/2008
PE Special Situations	197,959,603.02	0.11	3.82	3.00	12.22	12.22	23.65	14.87	11.62	12.87	12/1/2006
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86	12.65	11.90	12/1/2006
Excess Return		-1.16	-0.40	1.74	6.94	6.94	15.83	1.01	-1.03	0.97	12/1/2006
Coller International VI	4,029,741.11	0.00	9.78	1.22	7.79	7.79	17.96	18.46	17.44	23.19	6/1/2012
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86	12.65	13.40	6/1/2012
Excess Return		-1.27	5.56	-0.05	2.51	2.51	10.15	4.60	4.80	9.79	6/1/2012

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Coller International VII <i>Private IQ PE ex RE</i>	22,871,713.12	-1.39 1.27	0.96 4.22	0.20 1.27	4.69 5.28	4.69 5.28	11.92 7.81	13.68 13.86		22.77 13.86	7/1/2016 7/1/2016
Excess Return		-2.65	-3.26	-1.07	-0.59	-0.59	4.11	-0.18		8.91	7/1/2016
Coller International VIII <i>Private IQ PE ex RE</i>	48,191,292.79	0.26 1.27	6.24 4.22	4.84 1.27	14.63 5.28	14.63 5.28	24.55 7.81			28.00 13.96	4/1/2020 4/1/2020
Excess Return		-1.00	2.02	3.57	9.35	9.35	16.73			14.04	4/1/2020
NGP Natural Resources XI <i>Private IQ Real Assets</i>	25,381,250.00	0.39 1.74	-3.06 4.48	3.23 1.74	6.11 7.17	6.11 7.17	29.67 12.38	12.46 8.37		13.07 7.01	11/1/2014 11/1/2014
Excess Return		-1.35	-7.54	1.49	-1.06	-1.06	17.30	4.10		6.06	11/1/2014
NGP Natural Resources XII <i>Private IQ Real Assets</i>	21,981,933.00	0.52 1.74	5.18 4.48	4.03 1.74	52.00 7.17	52.00 7.17	40.41 12.38	23.63 8.37		20.28 7.73	4/1/2018 4/1/2018
Excess Return		-1.21	0.69	2.29	44.83	44.83	28.03	15.27		12.55	4/1/2018
OakTree Principal Fund V <i>Private IQ Buyouts</i>	4,277,725.00	0.00 1.30	1.33 5.01	0.32 1.30	-25.06 7.98	-25.06 7.98	0.67 10.84	3.97 14.11	1.67 12.83	5.48 13.66	5/1/2009 5/1/2009
Excess Return		-1.30	-3.67	-0.99	-33.04	-33.04	-10.17	-10.14	-11.16	-8.19	5/1/2009
OakTree Special Situations II <i>Private IQ Buyouts</i>	59,401,512.00	0.31 1.30	5.69 5.01	2.25 1.30	11.32 7.98	11.32 7.98	33.39 10.84			45.02 14.55	1/1/2020 1/1/2020
Excess Return		-1.00	0.69	0.95	3.35	3.35	22.55			30.47	1/1/2020
Warburg Pincus Energy <i>Private IQ Real Assets</i>	11,824,436.00	0.17 1.74	5.04 4.48	4.29 1.74	6.91 7.17	6.91 7.17	25.33 12.38	3.10 8.37		5.47 7.52	8/1/2014 8/1/2014
Excess Return		-1.56	0.56	2.55	-0.26	-0.26	12.95	-5.27		-2.05	8/1/2014
PE Co-Investments <i>Private IQ Buyouts</i>	162,929,195.86	2.03 1.30	2.35 5.01	3.18 1.30	5.30 7.98	5.30 7.98	11.51 10.84	16.47 14.11		15.01 12.66	10/1/2014 10/1/2014
Excess Return		0.73	-2.66	1.88	-2.67	-2.67	0.67	2.36		2.35	10/1/2014
Bridgepoint Eur VII Side-Car <i>Private IQ European Buyouts</i>	2,625,703.90	22.22 -0.29		22.85 -0.29						22.85 -0.29	4/1/2024 4/1/2024
Excess Return		22.51		23.14						23.14	4/1/2024
Coller Neapolitan Co-invest	9,201,178.60										7/1/2024
FP IV Dell Co-Invest <i>Private IQ North Am Buyouts</i>	9,028,850.00	0.01 1.89	-4.79 4.83	0.01 1.89	-13.48 8.79	-13.48 8.79	1,385.82 12.13	443.70 15.25		261.00 14.84	4/1/2017 4/1/2017
Excess Return		-1.87	-9.62	-1.87	-22.27	-22.27	1,373.69	428.46		246.15	4/1/2017
FP V LogMein Co-Invest <i>Private IQ North Am Buyouts</i>	7,065,348.03	0.00 1.89	-14.36 4.83	-3.62 1.89	-15.17 8.79	-15.17 8.79	-19.73 12.13			-9.06 18.14	10/1/2020 10/1/2020
Excess Return		-1.89	-19.19	-5.51	-23.96	-23.96	-31.86			-27.20	10/1/2020
FP V Perforce Co-Invest <i>Private IQ North Am Buyouts</i>	17,017,855.00	4.76 1.89	7.69 4.83	4.76 1.89	19.69 8.79	19.69 8.79	15.21 12.13			14.66 15.61	1/1/2020 1/1/2020
Excess Return		2.88	2.87	2.88	10.90	10.90	3.08			-0.95	1/1/2020

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Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
FP V Renaissance Coinvest	9,989,793.00	-0.23	-3.06	-0.23	-1.32	-1.32				-0.71	4/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				5.57	4/1/2022
Excess Return		-2.12	-7.89	-2.12	-10.11	-10.11				-6.28	4/1/2022
FS Equity VII CRH Coinvest	16,471,599.15	3.19	-5.93	3.19	-5.93	-5.93	3.84			37.18	10/1/2019
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13			15.27	10/1/2019
Excess Return		1.30	-10.76	1.30	-14.72	-14.72	-8.29			21.91	10/1/2019
FS Equity VIII NearU Coinvest	10,000,000.00	0.00	0.00	0.00	0.00	0.00				-0.18	10/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				7.84	10/1/2022
Excess Return		-1.89	-4.83	-1.89	-8.79	-8.79				-8.01	10/1/2022
FS Equity VIII USME Coinvest	12,658,869.25	0.00	0.00	0.00	0.00	0.00	15.07			21.73	1/1/2021
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79	12.13			16.40	1/1/2021
Excess Return		-1.89	-4.83	-1.89	-8.79	-8.79	2.94			5.33	1/1/2021
FS Equity VIII Whitewater Co	13,024,002.87	7.06	14.29	7.06	30.24	30.24				12.35	4/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				5.57	4/1/2022
Excess Return		5.17	9.46	5.17	21.45	21.45				6.79	4/1/2022
GEI VI ASM Co-Invest	4,229,672.00	0.00	48.46	20.14	165.17	165.17	-27.94	-17.82		-8.74	11/1/2014
Private IQ PE ex RE		1.27	4.22	1.27	5.28	5.28	7.81	13.86		12.54	11/1/2014
Excess Return		-1.27	44.24	18.87	159.89	159.89	-35.76	-31.69		-21.28	11/1/2014
Graham Partners VI Side-Car Co	4,916,148.88										7/1/2024
KKR Ascendant Potter Coinvest	14,984,541.00	-0.10		-0.10						-0.10	4/1/2024
Private IQ North Am Buyouts		1.89		1.89						1.89	4/1/2024
Excess Return		-1.99		-1.99						-1.99	4/1/2024
Kohlberg Investors X Side-Car	11,094,250.00	6.00	10.94	6.00						10.94	1/1/2024
Private IQ North Am Buyouts		1.89	4.83	1.89						4.83	1/1/2024
Excess Return		4.11	6.11	4.11						6.11	1/1/2024
Levine LMM III Coinvest	11,198,585.18	0.71	13.89	13.89	12.76	12.76				16.92	1/1/2022
Private IQ North Am Buyouts		1.89	4.83	1.89	8.79	8.79				7.58	1/1/2022
Excess Return		-1.18	9.06	12.00	3.97	3.97				9.34	1/1/2022
Monomoy IV Wapuca Coinvest	9,422,799.00	0.00		0.00						0.00	4/1/2024
Private IQ North Am Buyouts		1.89		1.89						1.89	4/1/2024
Excess Return		-1.89		-1.89						-1.89	4/1/2024
PE Venture Capital	104,167,372.00	0.14	2.41	2.83	-2.13	-2.13				3.59	4/1/2022
Private IQ Venture Cap		1.48	2.43	1.48	-0.41	-0.41				-10.03	4/1/2022
Excess Return		-1.34	-0.02	1.35	-1.72	-1.72				13.62	4/1/2022
Lightspeed Opp Fund II	36,422,710.00	0.18	0.71	1.82	0.73	0.73				-0.50	7/1/2022
Private IQ Venture Cap		1.48	2.43	1.48	-0.41	-0.41				-9.32	7/1/2022
Excess Return		-1.30	-1.71	0.34	1.14	1.14				8.81	7/1/2022
StepStone VC Sec Fund VI	5,000,000.00										7/1/2024



PRIVATE EQUITY

Report ID: IPM0005

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
StepStone VC Secondaries V	62,744,662.00	0.13	3.46	3.46	-3.36	-3.36				2.81	4/1/2022
Private IQ Venture Cap		1.48	2.43	1.48	-0.41	-0.41				-10.03	4/1/2022
Excess Return		-1.35	1.03	1.98	-2.95	-2.95				12.85	4/1/2022
PE LIQ & MISC	15,419,199.61	-2.77	14.33	-0.91	7.02	7.02	14.10	-1.39		-3.57	3/1/2017

END NOTES

6/30/2024

Performance results less than three years are not meaningful for individual partnerships.

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Global Real Assets	3,457,800,614.84	-0.02	-2.50	0.19	-3.77	-3.77	7.31	7.12	9.24	7.25	1/1/1984
Custom Gbl Real Assets BM		0.52	-1.20	0.12	-4.48	-4.48	4.62	4.35	6.71		1/1/1984
Excess Return		-0.55	-1.30	0.07	0.71	0.71	2.68	2.77	2.53		1/1/1984
Global Real Estate	2,223,110,491.59	-0.33	-5.17	-0.95	-8.47	-8.47	6.16	6.05	8.49	7.07	1/1/1984
Custom Global Real Estate BM		-0.31	-3.92	-0.92	-7.11	-7.11	3.66	3.77	6.41		1/1/1984
Excess Return		-0.02	-1.25	-0.02	-1.36	-1.36	2.50	2.28	2.08		1/1/1984
RE w/o Public RE	2,165,424,326.82	-0.37	-5.25	-0.97	-6.55	-6.55	6.60	6.67	9.13	11.44	10/1/1996
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11	3.65	3.77	6.41	8.46	10/1/1996
Excess Return		-0.07	-1.33	-0.05	0.56	0.56	2.95	2.90	2.72	2.98	10/1/1996
RE Private Core	1,882,779,552.51	-0.44	-5.36	-0.90	-8.83	-8.83	6.90	6.46	8.64	5.64	9/1/1995
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11	3.65	3.77	6.41	8.45	9/1/1995
Excess Return		-0.13	-1.44	0.03	-1.73	-1.73	3.24	2.70	2.23	-2.81	9/1/1995
Carlyle Property Investors	90,803,106.89	0.10	-3.62	-0.33	-5.44	-5.44				-0.30	4/1/2022
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11				-1.68	4/1/2022
Excess Return		0.41	0.30	0.59	1.66	1.66				1.39	4/1/2022
CBRE US Core Partners	418,126,749.48	-0.69	-4.66	0.39	-8.29	-8.29	7.86	7.03		8.57	10/1/2015
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11	3.65	3.77		5.53	10/1/2015
Excess Return		-0.39	-0.75	1.31	-1.18	-1.18	4.21	3.26		3.04	10/1/2015
CBRE US Core Storage Coinvest	11,721,094.01	-2.10	-17.25	-2.10	-20.74	-20.74				-20.74	7/1/2023
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11				-7.11	7/1/2023
Excess Return		-1.79	-13.33	-1.17	-13.64	-13.64				-13.64	7/1/2023
Clarion Lion Industrial Trust	455,333,216.89	-0.55	-3.56	-0.77	-3.75	-3.75	18.17	16.48	16.48	10.64	4/1/2005
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11	3.65	3.77	6.41	7.22	4/1/2005
Excess Return		-0.24	0.36	0.15	3.36	3.36	14.51	12.71	10.07	3.42	4/1/2005
Clarion Lion Properties Fund	218,952,636.00	0.21	-6.95	-2.68	-13.47	-13.47	2.53	3.20	7.14	6.24	1/1/2004
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92	-7.11	-7.11	3.65	3.77	6.41	7.61	1/1/2004
Excess Return		0.52	-3.03	-1.75	-6.36	-6.36	-1.12	-0.57	0.73	-1.37	1/1/2004
Clarion LIT Secondary	2,832,579.30	-4.71	-4.91	-4.91						5.66	12/1/2023
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92						-4.36	12/1/2023
Excess Return		-4.41	-0.99	-3.98						10.02	12/1/2023
Clarion LPF Secondary	3,622,786.00	-8.48	-8.48	-8.48						7.68	12/1/2023
NCREIF Property 1Q in Arrears M^		-0.31	-3.92	-0.92						-4.36	12/1/2023
Excess Return		-8.17	-4.56	-7.55						12.03	12/1/2023

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
GI Partners Elk Grove Coinvest NCREIF Property 1Q in Arrears M^	10,555,182.00	12.33 -0.31	12.33 -3.92	12.33 -0.92						12.33 -3.92	1/1/2024 1/1/2024
Excess Return		12.64	16.25	13.25						16.25	1/1/2024
JP Morgan Strategic Properties NCREIF Property 1Q in Arrears M^	70,012,467.11	0.41 -0.31	-4.66 -3.92	1.12 -0.92	-15.04 -7.11	-15.04 -7.11	-1.22 3.65	1.24 3.77	5.58 6.41	7.43 7.98	1/1/1999 1/1/1999
Excess Return		0.71	-0.74	2.04	-7.93	-7.93	-4.88	-2.53	-0.84	-0.55	1/1/1999
Mesa West Core Lending Fund NCREIF Property 1Q in Arrears M^	39,169,526.60	-4.91 -0.31	-8.05 -3.92	-4.91 -0.92	-7.80 -7.11	-7.80 -7.11	-0.47 3.65	2.19 3.77		4.24 5.32	1/1/2016 1/1/2016
Excess Return		-4.60	-4.13	-3.99	-0.69	-0.69	-4.13	-1.58		-1.08	1/1/2016
Pretium Single Family Rental 3 NCREIF Property 1Q in Arrears M^	47,535,274.00	0.31 -0.31	-2.76 -3.92	0.60 -0.92	-6.12 -7.11	-6.12 -7.11				3.30 -4.41	7/1/2022 7/1/2022
Excess Return		0.62	1.16	1.53	0.98	0.98				7.70	7/1/2022
PRISA I Secondary NCREIF Property 1Q in Arrears M^	15,038,676.67	-8.00 -0.31	-8.00 -3.92	-8.00 -0.92						5.74 -4.36	12/1/2023 12/1/2023
Excess Return		-7.70	-4.09	-7.08						10.10	12/1/2023
Prudential RISA NCREIF Property 1Q in Arrears M^	61,776,481.66	-2.62 -0.31	-7.23 -3.92	-2.62 -0.92	-11.87 -7.11	-11.87 -7.11	3.22 3.65	3.69 3.77	7.12 6.41	6.70 7.48	9/1/2004 9/1/2004
Excess Return		-2.31	-3.31	-1.70	-4.76	-4.76	-0.44	-0.08	0.71	-0.78	9/1/2004
Prudential RISA II NCREIF Property 1Q in Arrears M^	145,259,564.42	0.28 -0.31	-7.38 -3.92	-2.22 -0.92	-12.78 -7.11	-12.78 -7.11	3.31 3.65	3.61 3.77	7.46 6.41	6.33 7.48	9/1/2004 9/1/2004
Excess Return		0.59	-3.47	-1.30	-5.68	-5.68	-0.34	-0.16	1.05	-1.16	9/1/2004
RREEF America REIT II NCREIF Property 1Q in Arrears M^	245,620,382.40	0.08 -0.31	-7.20 -3.92	-0.43 -0.92	-11.20 -7.11	-11.20 -7.11	3.78 3.65	4.13 3.77	7.38 6.41	6.58 7.46	10/1/2004 10/1/2004
Excess Return		0.39	-3.29	0.49	-4.09	-4.09	0.12	0.36	0.97	-0.88	10/1/2004
UBS Trumbull Income Fund NCREIF Property 1Q in Arrears M^	8,089,016.41	0.23 -0.31	-2.65 -3.92	-0.88 -0.92	-6.34 -7.11	-6.34 -7.11	7.11 3.65	5.56 3.77		6.31 5.32	1/1/2016 1/1/2016
Excess Return		0.54	1.27	0.04	0.76	0.76	3.45	1.80		0.99	1/1/2016
UBS Trumbull Property Fund NCREIF Property 1Q in Arrears M^	38,330,812.67	0.17 -0.31	-5.59 -3.92	-1.65 -0.92	-10.08 -7.11	-10.08 -7.11	0.53 3.65	-0.83 3.77	4.02 6.41	7.83 8.47	9/1/1996 9/1/1996
Excess Return		0.48	-1.67	-0.73	-2.98	-2.98	-3.12	-4.60	-2.39	-0.64	9/1/1996

TOTAL GROSS OF FEES

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6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
RE Private Non-Core	282,644,774.31	0.08	-4.43	-1.49	-7.53	-7.53	4.60	5.14	8.73	2.81	2/1/1997
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>	<i>6.41</i>	<i>8.43</i>	<i>2/1/1997</i>
Excess Return		0.38	-0.51	-0.57	-0.43	-0.43	0.94	1.37	2.31	-5.62	2/1/1997
Almanac Realty Securities VII	40,856,431.00	-0.01	-1.52	-4.03	-0.36	-0.36	5.13	9.08		11.94	10/1/2015
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>5.53</i>	<i>10/1/2015</i>
Excess Return		0.30	2.40	-3.10	6.74	6.74	1.47	5.32		6.41	10/1/2015
Almanac Realty Securities VIII	37,809,644.00	-0.06	3.21	1.96	2.03	2.03	10.98	10.42		6.86	4/1/2019
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>3.94</i>	<i>4/1/2019</i>
Excess Return		0.25	7.12	2.89	9.13	9.13	7.33	6.65		2.92	4/1/2019
Blackstone SP Real Estate VIII	8,710,104.91	5.53	31.68	3.82						31.68	1/1/2024
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>						<i>-3.92</i>	<i>1/1/2024</i>
Excess Return		5.84	35.60	4.75						35.60	1/1/2024
Carlyle Realty Partners VIII	23,424,849.00	-1.36	-1.42	0.75	3.41	3.41	39.95	31.50		52.00	1/1/2018
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>4.49</i>	<i>1/1/2018</i>
Excess Return		-1.05	2.50	1.68	10.51	10.51	36.29	27.74		47.51	1/1/2018
Lubert-Adler Real Estate VI-B	4,458,088.66	0.00	1.85	0.00	-1.76	-1.76	11.04	19.29	20.23	18.89	5/1/2011
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>	<i>6.41</i>	<i>7.69</i>	<i>5/1/2011</i>
Excess Return		0.31	5.76	0.93	5.35	5.35	7.39	15.53	13.82	11.20	5/1/2011
Lubert-Adler Real Estate VII	27,663,070.73	0.20	-17.39	2.61	-26.42	-26.42	-8.40	-8.68		-1.11	10/1/2015
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>5.53</i>	<i>10/1/2015</i>
Excess Return		0.51	-13.48	3.53	-19.31	-19.31	-12.05	-12.44		-6.64	10/1/2015
Lubert-Adler Recovery & Enhanc	85,512,572.21	0.35	2.80	2.73	6.20	6.20	7.72			7.26	1/1/2021
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>			<i>3.97</i>	<i>1/1/2021</i>
Excess Return		0.66	6.72	3.65	13.31	13.31	4.06			3.30	1/1/2021
Lubert-Adler UNF	29,711,431.43	0.29	-15.88	-17.54	-32.85	-32.85	-10.97	-4.96		-2.00	7/1/2016
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>4.99</i>	<i>7/1/2016</i>
Excess Return		0.60	-11.96	-16.61	-25.74	-25.74	-14.63	-8.73		-7.00	7/1/2016
Patrizia TransEuropean VI	24,498,582.37	-0.90	-18.49	-2.00	-16.56	-16.56	-8.94	-2.29		1.25	10/1/2016
<i>NCREIF Property 1Q in Arrears M^A</i>		<i>-0.31</i>	<i>-3.92</i>	<i>-0.92</i>	<i>-7.11</i>	<i>-7.11</i>	<i>3.65</i>	<i>3.77</i>		<i>4.89</i>	<i>10/1/2016</i>
Excess Return		-0.59	-14.57	-1.08	-9.46	-9.46	-12.60	-6.05		-3.64	10/1/2016

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Global Infrastructure	1,234,690,123.25	0.54	2.76	2.31	6.28	6.28	8.82	9.34		11.16	10/1/2015
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47	5.45		6.50	10/1/2015
Excess Return		-1.51	-1.37	0.27	5.60	5.60	2.35	3.89		4.65	10/1/2015
Brookfield Gbl Transition Fd	39,313,135.44	0.64	5.46	2.39	11.82	11.82				14.68	1/1/2023
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67				-3.10	1/1/2023
Excess Return		-1.40	1.33	0.34	11.15	11.15				17.78	1/1/2023
Brookfield SuperCore Inf Fund	51,623,334.42	0.19	5.47	3.39	8.40	8.40				5.57	1/1/2023
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67				-3.10	1/1/2023
Excess Return		-1.85	1.34	1.34	7.73	7.73				8.67	1/1/2023
DBP II - GD Towers Coinvest	10,404,106.00	12.31	11.99	12.31	12.11	12.11				10.93	4/1/2023
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67				-0.92	4/1/2023
Excess Return		10.26	7.86	10.26	11.44	11.44				11.85	4/1/2023
DBP II - Vertical Bridge	10,992,585.00	0.13	-1.69	-2.03	4.50	4.50				6.01	1/1/2022
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67				4.16	1/1/2022
Excess Return		-1.92	-5.82	-4.07	3.83	3.83				1.85	1/1/2022
DigitalBridge Partners II, LP	47,191,834.00	0.33	4.03	1.73	9.73	9.73				7.86	4/1/2022
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67				1.89	4/1/2022
Excess Return		-1.71	-0.10	-0.31	9.06	9.06				5.96	4/1/2022
EagleCrest Infrastructure Fund	76,547,968.00	0.22	6.05	6.05	6.90	6.90	4.61			5.17	1/1/2020
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47			5.39	1/1/2020
Excess Return		-1.82	1.92	4.01	6.23	6.23	-1.86			-0.22	1/1/2020
GIP Capital Solutions II	61,247,872.84	2.90	6.13	2.20	10.54	10.54					4/1/2021
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67					4/1/2021
Excess Return		0.85	2.00	0.16	9.87	9.87					4/1/2021
GIP CAPS II Lackawanna Co	9,660,544.17	3.80		3.80						3.80	4/1/2024
<i>Custom Gbl Infrastructure BM</i>		2.04		2.04						2.04	4/1/2024
Excess Return		1.75		1.75						1.75	4/1/2024
GIP Pegasus Fund	14,307,818.15										7/1/2024
GIP Vantage Colinvest	9,776,365.24	-7.71	1.46	1.46						1.46	1/1/2024
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04						4.13	1/1/2024
Excess Return		-9.76	-2.67	-0.59						-2.67	1/1/2024
Harrison Street IF	77,009,503.00	0.19	2.20	1.51	5.84	5.84	6.98			7.08	7/1/2020
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47			5.49	7/1/2020
Excess Return		-1.86	-1.93	-0.53	5.17	5.17	0.50			1.59	7/1/2020
IFM Global Infrastructure	629,529,708.14	0.02	0.26	1.18	3.71	3.71	9.14	10.32		12.00	10/1/2015
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47	5.45		6.50	10/1/2015
Excess Return		-2.02	-3.87	-0.87	3.04	3.04	2.66	4.87		5.49	10/1/2015

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
InfraBridge GIF	44,279,517.00	0.32	8.93	-2.84	14.52	14.52	10.08	8.37		9.44	1/1/2017
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47	5.45		5.94	1/1/2017
Excess Return		-1.73	4.80	-4.88	13.84	13.84	3.61	2.92		3.51	1/1/2017
JP Morgan GTI Fund	152,805,831.85	2.20	6.98	6.96	10.57	10.57	10.12			8.18	4/1/2020
<i>Custom Gbl Infrastructure BM</i>		2.04	4.13	2.04	0.67	0.67	6.47			5.34	4/1/2020
Excess Return		0.16	2.85	4.92	9.90	9.90	3.65			2.84	4/1/2020
RE Public	29,600,720.05	2.87	0.55	0.06	8.47	8.47	0.71	4.22	5.39	8.51	7/1/1997
<i>Custom REIT BM</i>		2.88	-0.24	0.08	7.60	7.60	0.20	3.89	5.09	7.74	7/1/1997
Excess Return		-0.01	0.79	-0.02	0.87	0.87	0.51	0.33	0.29	0.77	7/1/1997
BlackRock US REIT	29,600,720.05	2.87	0.55	0.06	8.47	8.47	0.71	4.22		5.48	1/1/2015
<i>MSCI US REIT Index</i>		2.88	-0.24	0.08	7.60	7.60	0.20	3.89		5.01	1/1/2015
Excess Return		-0.01	0.79	-0.02	0.87	0.87	0.51	0.33		0.47	1/1/2015
RE LIQ & MISC	3,085,444.72	-0.82	-4.05	2.47	-1.67	-1.67	4.76	-0.60			7/1/2002

END NOTES

6/30/2024

AMP GIF performance prior to 04/01/2017 is contained within the Private RE Non-Core composite; IFM Global Infrastructure performance prior to 04/01/2017 is contained within the Private RE Core composite.

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Benchmark Name											
Opportunistic & Tactical	530,168,539.40	-0.19	4.05	1.43	8.66	8.66	6.77	7.79	7.98	8.86	6/1/2013
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>	<i>3.31</i>	<i>4.23</i>	<i>6/1/2013</i>
Excess Return		-1.29	3.78	0.85	4.03	4.03	7.79	7.36	4.67	4.63	6/1/2013
Barings AB Income Fund	43,089,150.95	2.42	8.20	1.14	12.77	12.77	6.54	2.12		2.30	10/1/2018
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>		<i>1.05</i>	<i>10/1/2018</i>
Excess Return		1.32	7.94	0.56	8.14	8.14	7.56	1.70		1.24	10/1/2018
Barings GSSC 2	7,273,318.65	-18.03	-11.89	-12.29	-4.08	-4.08	6.16	2.70		9.26	1/1/2016
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>		<i>3.59</i>	<i>1/1/2016</i>
Excess Return		-19.13	-12.15	-12.87	-8.71	-8.71	7.18	2.28		5.67	1/1/2016
Barings GSSC 3	24,743,169.58	1.37	-1.11	1.67	1.94	1.94	5.48	8.29		7.29	7/1/2018
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>		<i>1.42</i>	<i>7/1/2018</i>
Excess Return		0.27	-1.38	1.09	-2.70	-2.70	6.50	7.87		5.87	7/1/2018
Blackrock Diversifying Assets	0.00	0.00	7.48	6.03	11.00	11.00	4.23			3.61	6/1/2021
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>			<i>-0.72</i>	<i>6/1/2021</i>
Excess Return		-1.10	7.21	5.45	6.37	6.37	5.25			4.33	6/1/2021
Carlyle CLO Partners	47,771.00										7/1/2024
GoldenTree DF	12,678,499.14	-4.21	-9.03	-4.21	-9.30	-9.30	10.08	11.24		11.47	10/1/2014
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>		<i>3.41</i>	<i>10/1/2014</i>
Excess Return		-5.31	-9.30	-4.79	-13.93	-13.93	11.10	10.81		8.06	10/1/2014
GoldenTree DF Coinvest III	14,534,681.00	0.16	2.91	0.05	6.91	6.91	16.79			23.53	10/1/2020
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>			<i>-0.67</i>	<i>10/1/2020</i>
Excess Return		-0.94	2.64	-0.53	2.28	2.28	17.80			24.20	10/1/2020
GoldenTree DF III	16,366,220.34	0.44	0.22	-0.92	4.20	4.20	17.12	18.27		18.75	4/1/2019
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>	<i>0.42</i>		<i>1.00</i>	<i>4/1/2019</i>
Excess Return		-0.66	-0.04	-1.49	-0.43	-0.43	18.13	17.85		17.75	4/1/2019
GoldenTree DF IV	18,656,989.00	0.27	16.70	10.66	16.91	16.91				26.77	1/1/2022
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>				<i>-1.64</i>	<i>1/1/2022</i>
Excess Return		-0.83	16.43	10.08	12.28	12.28				28.41	1/1/2022
GoldenTree Offshore Fund	55,312,756.60	1.28	6.88	1.70	16.11	16.11	10.24	11.55	9.12	10.42	6/1/2008
<i>HFRI Event-Driven (Total) Index</i>		<i>-0.23</i>	<i>2.52</i>	<i>0.18</i>	<i>10.49</i>	<i>10.49</i>	<i>2.72</i>	<i>6.16</i>	<i>4.46</i>	<i>4.76</i>	<i>6/1/2008</i>
Excess Return		1.51	4.36	1.53	5.62	5.62	7.52	5.39	4.66	5.65	6/1/2008
GoldenTree Struc Prod Fund VII	25,673,659.00	0.00	5.39	2.10	-0.43	-0.43	3.92			8.37	4/1/2021
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>	<i>4.63</i>	<i>4.63</i>	<i>-1.02</i>			<i>-0.24</i>	<i>4/1/2021</i>
Excess Return		-1.10	5.12	1.52	-5.06	-5.06	4.94			8.62	4/1/2021
HITE Hedge II	24,909,264.13	-0.05	0.64	-0.60						0.64	1/1/2024
<i>Opportunistic & Tactical BM</i>		<i>1.10</i>	<i>0.27</i>	<i>0.58</i>						<i>0.27</i>	<i>1/1/2024</i>
Excess Return		-1.15	0.37	-1.18						0.37	1/1/2024

TOTAL GROSS OF FEES

Reporting Currency: USD

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
ICG Europe VIII <i>Opportunistic & Tactical BM</i>	24,257,724.30	-0.74 1.10	3.07 0.27	1.96 0.58	21.88 4.63	21.88 4.63				4.55 -1.64	1/1/2022 1/1/2022
Excess Return		-1.84	2.80	1.38	17.25	17.25				6.20	1/1/2022
Marathon Healthcare Fin Fund <i>Opportunistic & Tactical BM</i>	20,097,542.31	0.26 1.10	3.53 0.27	1.94 0.58	8.45 4.63	8.45 4.63				8.12 -1.64	1/1/2022 1/1/2022
Excess Return		-0.84	3.26	1.36	3.82	3.82				9.76	1/1/2022
Opportunistic Liquid & Misc	1,569,985.79	0.00	-2.19	-9.69	-5.68	-5.68	8.15			20.04	10/1/2020
PanAgora Div Risk Multi Asset <i>Opportunistic & Tactical BM</i>	14,953,043.53	0.57 1.10	2.87 0.27	0.25 0.58	3.24 4.63	3.24 4.63				-9.14 -0.52	3/1/2022 3/1/2022
Excess Return		-0.53	2.60	-0.33	-1.39	-1.39				-8.62	3/1/2022
PIMCO BRAVO Fund III <i>Opportunistic & Tactical BM</i>	38,432,792.00	-0.85 1.10	-1.32 0.27	-0.85 0.58	12.68 4.63	12.68 4.63	12.09 -1.02	10.99 0.42		11.69 1.48	1/1/2018 1/1/2018
Excess Return		-1.95	-1.58	-1.43	8.05	8.05	13.11	10.57		10.21	1/1/2018
Pinnacle Natural Resources <i>Opportunistic & Tactical BM</i>	51,794,568.00	-1.26 1.10	2.82 0.27	-0.75 0.58						4.28 9.01	11/1/2023 11/1/2023
Excess Return		-2.36	2.55	-1.33						-4.73	11/1/2023
SERS Opportunistic ETF <i>Opportunistic & Tactical BM</i>	34,512,432.40	-0.13 1.10		-0.63 0.58						-0.63 0.58	4/1/2024 4/1/2024
Excess Return		-1.23		-1.21						-1.21	4/1/2024
Strategic Value Cap Sol II <i>Opportunistic & Tactical BM</i>	15,175,334.92	0.46 1.10	7.97 0.27	5.85 0.58	9.70 4.63	9.70 4.63				7.69 3.42	4/1/2023 4/1/2023
Excess Return		-0.64	7.70	5.27	5.07	5.07				4.26	4/1/2023
Strategic Value Special Sit V <i>Opportunistic & Tactical BM</i>	58,208,171.87	0.47 1.10	11.52 0.27	6.12 0.58	23.59 4.63	23.59 4.63	13.49 -1.02			13.49 -1.02	7/1/2021 7/1/2021
Excess Return		-0.63	11.25	5.54	18.96	18.96	14.51			14.51	7/1/2021
Wellington Commodities Fund II <i>Bloomberg Commodity Index Total Return</i>	27,881,464.89	-1.17 -1.54	8.49 5.14	2.62 2.89	16.37 5.00	16.37 5.00				7.21 3.75	10/1/2021 10/1/2021
Excess Return		0.36	3.35	-0.27	11.37	11.37				3.46	10/1/2021

TOTAL GROSS OF FEES

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Cash Equivalents	484,076,962.58	-1.87	-9.54	-2.99	-11.58	-11.58	2.45	2.13	2.28	2.06	7/1/2002
<i>FTSE 30 Day Treasury Bill</i>		<i>0.44</i>	<i>2.73</i>	<i>1.35</i>	<i>5.56</i>	<i>5.56</i>	<i>3.11</i>	<i>2.15</i>	<i>1.48</i>	<i>1.44</i>	<i>7/1/2002</i>
Excess Return		-2.31	-12.27	-4.35	-17.13	-17.13	-0.67	-0.02	0.81	0.62	7/1/2002
P/E Gbl Active CCY - PERF	39,767,427.82	0.98	8.36	0.18	5.80	5.80	9.01	3.77		3.50	12/1/2017
Russell Enhanced Alloc Overlay	32,389,492.43	-28.85	-87.92	-42.99	-94.76	-94.76					12/1/2014
Direct Rebalance - USE - UP	-150,460,875.00	3.03	11.83	2.78	20.26	20.26					3/1/2020
Direct Rebalance - Fixed - UP	125,186,093.75	0.25	-1.63	-0.47	-2.06	-2.06					3/1/2020
MAS LIQ & MISC	832,810.96	0.01	2.16	1.47	-0.76	-0.76	6.39	7.39		1.39	4/1/2017
Short-Term Cash	403,137,072.73	0.42	2.57	1.28	5.30	5.30	3.06	2.15	1.56	3.84	3/1/1984
<i>FTSE 30 Day Treasury Bill</i>		<i>0.44</i>	<i>2.73</i>	<i>1.35</i>	<i>5.56</i>	<i>5.56</i>	<i>3.11</i>	<i>2.15</i>	<i>1.48</i>	<i>3.15</i>	<i>3/1/1984</i>
Excess Return		-0.02	-0.16	-0.08	-0.25	-0.25	-0.05	0.00	0.08	0.68	3/1/1984

TOTAL GROSS OF FEES

6/30/2024

Annualized

Account Name Benchmark Name	Market Value	Month	YTD	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	ITD	Inception Date
Total Fund	18,989,567,421.61	1.00	5.87	1.95	10.46	10.46	6.17	9.58	8.51	8.42	10/1/1994
<i>Total Fund w/o EA & ACO BM</i>		<i>1.05</i>	<i>6.18</i>	<i>2.05</i>	<i>10.90</i>	<i>10.90</i>	<i>6.11</i>	<i>9.57</i>	<i>8.48</i>		<i>10/1/1994</i>
Excess Return		-0.05	-0.31	-0.11	-0.45	-0.45	0.07	0.02	0.03		10/1/1994
<i>Total Fund w/o EA BM</i>		<i>1.06</i>	<i>6.30</i>	<i>2.06</i>	<i>10.99</i>	<i>10.99</i>	<i>6.33</i>	<i>9.65</i>	<i>8.52</i>	<i>8.42</i>	<i>10/1/1994</i>
Excess Return		-0.06	-0.43	-0.11	-0.53	-0.53	-0.15	-0.07	-0.01	0.00	10/1/1994
<i>Total Fund w/o Aegis EA BM</i>		<i>1.00</i>	<i>5.87</i>	<i>1.95</i>	<i>10.46</i>	<i>10.46</i>	<i>6.18</i>	<i>9.59</i>	<i>8.51</i>	<i>8.42</i>	<i>10/1/1994</i>
Excess Return		0.00	0.00	0.00	0.00	0.00	-0.01	-0.01	0.00	0.00	10/1/1994
<i>Total Fund w/o Russell EA BM</i>		<i>1.06</i>	<i>6.30</i>	<i>2.06</i>	<i>10.99</i>	<i>10.99</i>	<i>6.32</i>	<i>9.64</i>	<i>8.51</i>	<i>8.42</i>	<i>10/1/1994</i>
Excess Return		-0.06	-0.43	-0.11	-0.53	-0.53	-0.14	-0.06	0.00	0.00	10/1/1994
<i>Total Fund w/o ACO BM</i>		<i>0.99</i>	<i>5.76</i>	<i>1.95</i>	<i>10.37</i>	<i>10.37</i>	<i>5.95</i>	<i>9.50</i>	<i>8.47</i>		<i>10/1/1994</i>
Excess Return		0.01	0.12	0.00	0.09	0.09	0.22	0.08	0.04		10/1/1994
<i>Total Fund w/o P/E GBL CCY BM</i>		<i>0.99</i>	<i>5.76</i>	<i>1.95</i>	<i>10.37</i>	<i>10.37</i>	<i>5.95</i>	<i>9.49</i>	<i>8.45</i>		<i>10/1/1994</i>
Excess Return		0.01	0.12	0.00	0.09	0.09	0.22	0.10	0.06		10/1/1994
Total Fund w/o EA & ACO	18,917,410,501.36	1.05	6.18	2.05	10.90	10.90	6.11	9.57	8.48	8.00	7/1/2002
Total Fund w/o EA	18,957,177,929.18	1.06	6.30	2.06	10.99	10.99	6.33	9.65	8.52	8.42	10/1/1994
Total Fund w/o AEGIS EA	18,989,567,421.61	1.00	5.87	1.95	10.46	10.46	6.18	9.59	8.51	8.42	10/1/1994
Total Fund w/o Russell EA	18,957,177,929.18	1.06	6.30	2.06	10.99	10.99	6.32	9.64	8.51	8.42	10/1/1994
Total Fund w/o ACO	18,949,799,993.79	0.99	5.76	1.95	10.37	10.37	5.95	9.50	8.47	8.00	7/1/2002
Total Fund w/o P/E Gbl Act CCY	18,949,799,993.79	0.99	5.76	1.95	10.37	10.37	5.95	9.49	8.45	7.99	7/1/2002

END NOTES

6/30/2024

Excess Return represents the contribution to the Total Fund return from both the Enhanced Allocation and Active Currency Overlay programs

Excess Return represents the contribution to the Total Fund return from the Enhanced Allocation program

Excess Return represents the contribution to the Total Fund return from AlphaEngine SMART Enhanced Allocation

Excess Return represents the contribution to the Total Fund return from Russell Enhanced Allocation

Excess Return represents the contribution to the Total Fund return from the Active Currency Overlay program

Excess Return represents the contribution to the Total Fund return from P/E Global Active Currency Overlay