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Alternative Assets Manager Performance Detail

Through September 30, 2024

STATE STREET

	Vintage Year	Style Sector	Original Commitment	Total Contributions	Total Distrubutions	Market Value	Total Value Multiple	Net IRR%
GreenOak Asia III (USD Vehicle)	2020	Non-Core Portfolio	14,000,000	16,921,616	12,460,186	7,980,290	1.2	14.6%
Exeter Industrial Value Fund V	2021	Non-Core Portfolio	10,000,000	9,846,353	512,157	14,769,901	1.6	16.3%
KKR Real Estate Partners Americas III	2021	Non-Core Portfolio	42,000,000	33,792,514	3,170,961	31,816,397	1.1	2.8%
KKR Real Estate Partners Europe II	2021	Non-Core Portfolio	17,650,000	16,500,302	4,551,921	13,218,930	1.1	4.8%
KKR Real Estate Securities Dislocation Opportunity Co-Investment	2021	Non-Core Portfolio	21,000,000	11,537,987	13,283,658	1,521,180	1.3	30.5%
LaSalle GPS Co-Investment Program - Non-Core	2021	Non-Core Portfolio	25,800,000	17,312,815	496,505	19,558,789	1.2	9.1%
PGIM Real Estate Capital VII (USD Feeder) SCSp	2021	Non-Core Portfolio	18,000,000	9,475,465	2,696,215	8,305,977	1.2	9.7%
Rialto Real Estate Fund IV	2021	Non-Core Portfolio	25,000,000	22,617,208	5,934,315	19,233,488	1.1	5.2%
Westbrook Real Estate Fund XI	2021	Non-Core Portfolio	10,000,000	10,939,429	4,362,180	8,017,544	1.1	11.3%
Almanac Realty Securities IX, L.P.	2022	Non-Core Portfolio	20,000,000	4,495,998	0	4,305,973	1.0	-2.7%
Artemis Real Estate Partners Healthcare Fund II	2022	Non-Core Portfolio	30,000,000	15,529,944	2,298,249	14,035,764	1.1	5.1%
Brookfield Strategic Real Estate Partners IV	2022	Non-Core Portfolio	45,000,000	31,852,176	3,416,286	31,281,863	1.1	6.4%
Carlyle Realty Partners IX	2022	Non-Core Portfolio	45,000,000	20,361,558	688,860	19,849,677	1.0	1.1%
CIREP Centre Street II	2022	Non-Core Portfolio	30,000,000	12,561,578	0	13,932,836	1.1	9.5%
CIREP Centre Street, L.P.	2022	Non-Core Portfolio	30,000,000	23,137,255	0	29,560,205	1.3	11.3%
LBA Logistics Value Fund IX	2022	Non-Core Portfolio	25,000,000	17,948,718	0	16,920,077	0.9	-4.2%
Almanac Realty Securities IX Co-Investment	2023	Non-Core Portfolio	10,000,000	1,390,212	52,474	1,535,170	1.1	9.9%
Blackstone Real Estate Partners X	2023	Non-Core Portfolio	45,000,000	11,728,747	433,427	11,965,309	1.1	11.5%
Rialto Real Estate Fund V-Debt, LP	2023	Non-Core Portfolio	25,000,000	4,375,000	0	4,646,354	1.1	19.3%
TPG Real Estate Partners IV	2023	Non-Core Portfolio	41,000,000	10,486,579	0	9,339,994	0.9	-14.1%
Waterton Residential Property Venture XV	2023	Non-Core Portfolio	45,000,000	5,543,159	7,974	5,514,364	1.0	-0.5%
BentallGreenOak Asia Value-Add Fund IV	2024	Non-Core Portfolio	40,000,000	0	0	-744,458	NM	NM
Blackstone Real Estate Partners Europe VII (EURO Vehicle)	2024	Non-Core Portfolio	54,987,353	4,334,247	0	5,260,243	1.2	31.1%
Carlyle Realty Partners X	2024	Non-Core Portfolio	0	0	0	0	NM	NM
Cortland Enhanced Value Fund VI	2024	Non-Core Portfolio	50,000,000	3,972,438	0	3,230,772	0.8	-18.7%
EQT Exeter Industrial Value Fund VI, L.P.	2024	Non-Core Portfolio	45,000,000	11,250,000	0	10,568,763	0.9	-9.4%
GCM Grosvenor Emerging Manager Separate Account Program	2024	Non-Core Portfolio	20,000,000	2,405,284	11,050	2,334,830	1.0	-5.2%
KKR Real Estate Partners Americas IV	2024	Non-Core Portfolio	0	0	0	0	NM	NM
Related Real Estate Debt Fund IV	2024	Non-Core Portfolio	30,000,000	4,562,727	-13,974	5,008,819	1.1	10.6%

Information provided by the New York City Retirement Systems Consultants. Interim returns are subject to change and may differ due to differences in accounting and performance methodologies.